Technical Specifications
Broker Activity

BME Market Data

Product Code	**5100**
End of Day Files	**External Use**
Broker Ranking	BME MARKET DATA
Version: 1.07	02/10/2017 13:28:00
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VERSION CONTROL

Version	Date	Author
1.00	28/08/2015	BME Market Data
1.06	01/07/2017	BME Market Data

DISTRIBUTION CONTROL

This document is not available in paper format.

MODIFICATION CONTROL BY CHANGE OF VERSION

1.00   28.08.2015 - New document

1.05   01.07.2016 - Change in the delivery date of the files from M+2 to M+7

1.06   01.07.2017 - Sftp

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1 PRODUCT DESCRIPTION

Files with aggregated information of the broker's activity (buy, sell) of the equities' Market members of the following segments:

SEGMENT	DESCRIPTION	INCLUDED
EQ	Continuous Market and Electronic Outcry Trading	YES
MA	MAB	YES
LT	LATIBEX	YES
TF	ETFs	YES

Files with aggregated information of the broker's activity (buy, sell) of the warrants' Market members of the following segments:

SEGMENT	DESCRIPTION	INCLUDED
CW	Warrants and Certificates	YES

2 FORMATS AND DATA DELIVERY

2.1 FILE FORMATS

BME MARKET DATA delivers this product under the TXT Format (";" as field separator and "." or "," as decimal separator). This format is compatible with databases as well as with spreadsheets. Each file field is separated from the following by ";" and each line ends with a specific end of line character.

2.2 DATA FORMATS

2.2.1 Date and time conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXXX being HH the hour, MM the minute, SS the second and XXX second thousandth. Dates and times refer to CET (Central European Time).

2.2.2 Headings of TXT files

The first line of ASCII files (extensions TXT or similar) contain the headings of the file, the rest of lines contain the data.

PRODUCT	TXT
Brokers Activity	No hay cabeceras

2.2.3 Data delivery

The information is accessible through the Internet via a sFTP (ssh file transfer protocol).

2.2.4 File names

Name of the files and type:

PRODUCT	TYPE	MONTHLY FILE	YEARLY FILE	DECIMAL SEPARADOR
HISTORICAL TRADING RANKING BY EXCHANGE, EQUITIES	All segments (Aggregated by broker)	Ranking_Entidades_YYYYMMDDHHMMSS_mdataM.txt	Ranking_Entidades_YYYYMMDDHHMMSS_mdataA.txt	","
HISTORICAL TRADING RANKING BY TRADE TYPE, EQUITIES	All segments (Aggregated by broker)	Informe_AM26_YYYYMM.TXT Informe_AM26_YYYYMM.HTM	Informe_AM28_YYYYMM.TXT Informe_AM28_YYYYMM.HTM	"."
HISTORICAL TRADING RANKING BY TRADE TYPE, WARRANTS	All segments (Aggregated by broker)	Informe_WM27_YYYYMM.TXT Informe_WM27_YYYYMM.HTM	Informe_WM29_YYYYMM.TXT Informe_WM29_YYYYMM.HTM	"."

The product HISTORICAL TRADING RANKING BY TRADE TYPE is delivered in txt and html format.

2.3 SERVICE SCHEDULE

The files will be available in M+7 at 23:30 CET, and no later than 09:00 CET of the following trading day (M+8).

2.4 CLIENT SUPPORT

Address	Email	Telephone
Palacio de la Bolsa Plaza de la Lealtad 1, 28014 - Madrid	marketdata@grupobme.es	+ 34 91 709 58 10

The clients will have at their disposal a support service from 09:00 to 18:30 CET from Monday to Friday. BME Market Data will keep the clients updated regarding any critical modification in the files, or any technical improvement that might take place.

3 BROKER ACTIVITY

3.1 RANKING / HISTORICAL TRADING RANKING (EQUITIES)

For any range of dates (current month, current year or ad-hoc range), the information includes the broker activity ranking for instruments traded in the Continuous Market and the Electronic Outcry Trading (EQ Segment), ETFs (TF Segment), Latibex (LT Segments) and MAB (MA Segment).

The information will be displayed disaggregated by broker/trading venue (each broker will appear in 4 fields, one for each trading venue) and as aggregated totals.

With the following fields:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
BROKER	CLVCSB	X(4)	BROKER GENERAL CODE	
BROKER	ENTIDAD	X(40)	BROKER NAME	CHAR
BROKER	VOLMADRID	9(17)V9(2)	VOLUME TRADED IN BOLSA DE MADRID (IN EUR)	EUR
BROKER	CUOTAMADRID	9(5)V9(2)	TRADED PERCENTAGE IN BOLSA DE MADRID REGARDING THE TRADED PERCENTAGE IN ALL VENUES	%
BROKER	VOLBAR	9(17)V9(2)	VOLUME TRADED IN BOLSA DE BARCELONA (IN EUR)	EUR
BROKER	CUOTABAR	9(5)V9(2)	TRADED PERCENTAGE IN BOLSA DE BARCELONA REGARDING THE TRADED PERCENTAGE IN ALL VENUES	%
BROKER	VOLBILBAO	9(17)V9(2)	VOLUME TRADED IN BOLSA DE BILBAO (IN EUR)	EUR
BROKER	CUOTABILBAO	9(5)V9(2)	TRADED PERCENTAGE IN BOLSA DE BILBAO REGARDING THE TRADED PERCENTAGE IN ALL VENUES	%
BROKER	VOLVALENCIA	9(17)V9(2)	VOLUME TRADED IN BOLSA DE VALENCIA (IN EUR)	EUR
BROKER	CUOTAVALENCIA	9(5)V9(2)	TRADED PERCENTAGE IN BOLSA DE VALENCIA REGARDING THE TRADED PERCENTAGE IN ALL VENUES	%
BROKER	VOLTOTAL	9(17)V9(2)	VOLUME TRADED IN ALL VENUES (IN EUR) (VOLMADRID + VOLBAR + VOLBILBAO + VOLVALENCIA)	EUR
BROKER	CUOTATOTAL	9(5)V9(2)	TRADED PERCENTAGE IN ALL VENUES	%

Two files are generated at the end of each month:

- o mDataM: monthly ranking. Ranking_Entidades_YYYYMMDDHHMMSS_mdataM.RAR. This file is generated at the end of the month and includes the ranking of that month.

- o mDataA: annual ranking. Ranking_Entidades_YYYYMMDDHHMMSS_mdataA.RAR. This file is generated at the end of the month and includes the ranking from the 1st of January to the closing month.

The last line of the file includes the total aggregates by venue.

The brokers are ordered by "VOLUME TRADED IN ALL VENUES (IN EUR)" from higher to lower.

4 BROKER RANKING ACTIVITY BY TRADE TYPE

4.1 EQUITIES AND ETFS

For any range of dates (current month, current year or ad-hoc range), the information includes the broker activity ranking for instruments traded in the Continuous Market and the Electronic Outcry Trading (EQ Segment), ETFs (TF Segment), Latibex (LT Segments) and MAB (MA Segment).

The information will be displayed disaggregated by trade type (each broker will appear in 2 fields, one for ordinary trades + block trades, and the other for special trades) and as aggregated totals.

With the following fields:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT
BROKER	CLVCSB	X(4)	BROKER CODE	
BROKER	SOCIEDAD/AGENCIA	X(40)	BROKER NAME	CHAR
BROKER	OP, ORDINARIAS Y OP, BLOQUES	9(17)V9(2)	TRADED VOLUME IN ORDINARY TRADES AND BLOCK TRADES (IN EUR)	EUR
BROKER	%	9(5)V9(2)	TRADED VOLUME IN ORDINARY TRADES AND BLOCK TRADES (IN PERCENTAGE)	%
BROKER	OPERACIONES ESPECIALES	9(17)V9(2)	TRADED VOLUME IN SPECIAL TRADES (IN EUR)	EUR
BROKER	%	9(5)V9(2)	TRADED VOLUME IN SPECIAL TRADES (IN PERCENTAGE)	%
BROKER	TOTAL	9(17)V9(2)	TOTAL TRADED VOLUME (IN EUR) TOTAL = OP, ORDINARIAS Y OP, BLOQUES + OPERACIONES ESPECIALES	EUR
BROKER	%	9(5)V9(2)	TOTAL TRADED VOLUME (IN PERCENTAGE)	%

Two files are generated at the end of each month:

- o   Monthly ranking. Informe_AM26_YYYYMM.txt. This file is generated at the end of the month and includes the ranking of that month.
- o   Annual ranking. Informe_AM28_YYYYMM.txt. This file is generated at the end of the month and includes the ranking from the 1st of January to the closing month.

The last line of the file includes the total aggregates by trade type. The files broker activity ranking for instruments are in txt and html format.

4.2 WARRANTS

For any range of dates (current month, current year or ad-hoc range), the information includes the broker activity ranking for instruments traded in the Warrant and Certificates (CW Segment).

The information will be displayed disaggregated by trade type (each broker will appear in 2 fields, one for ordinary trades + block trades, and the other for special trades) and as aggregated totals.

With the following fields:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT
BROKER	SOCIEDAD/AGENCIA	X(40)	BROKER NAME	CHAR
BROKER	OP, ORDINARIAS Y OP, BLOQUES	9(17)V9(2)	TRADED VOLUME IN ORDINARY TRADES AND BLOCK TRADES (IN EUR)	EUR
BROKER	%	9(5)V9(2)	TRADED VOLUME IN ORDINARY TRADES AND BLOCK TRADES (IN PERCENTAGE)	%
BROKER	OPERACIONES ESPECIALES	9(17)V9(2)	TRADED VOLUME IN SPECIAL TRADES (IN EUR)	EUR
BROKER	%	9(5)V9(2)	TRADED VOLUME IN SPECIAL TRADES (IN PERCENTAGE)	%
BROKER	TOTAL	9(17)V9(2)	TOTAL TRADED VOLUME (IN EUR) TOTAL = OP, ORDINARIAS Y OP, BLOQUES + OPERACIONES ESPECIALES	EUR
BROKER	%	9(5)V9(2)	TOTAL TRADED VOLUME (IN PERCENTAGE)	%

Two files are generated at the end of each month:

o   Monthly ranking. Informe_WM27_YYYYMM.txt. This file is generated at the end of the month and includes the ranking of that month.

o   Annual ranking. Informe_WM29_YYYYMM.txt. This file is generated at the end of the month and includes the ranking from the 1st of January to the closing month.

The last line of the file includes the total aggregates by trade type. The files broker activity ranking for instruments are in txt and html format.

5   BROKER LIST ANNEX

Exchange Broker Code (MAD, BAR, BIL, VAL) <> Internal Broker Code

BROKER NAME	BARCELONA BRK CODE	BILBAO BRK CODE	MADRID BRK CODE	VALENCIA BRK CODE
AHORRO CORPORACION FINANCIERA, S.A., SVB.	9474		9821	9378
ALLARIA LEDESMA Y CIA., SDAD.BOLSA S.A.			8803	
ALL TRADING BROKERS EUROPE A.V., S.A.				
AURIGA GLOBAL INVESTORS S.V., S.A.	9435		8825	9355
BANCHILE CORREDORES DE BOLSA, S.A.			8802	
BANCO ALCALA, S.A.	9465			
BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	9484	9575	9820	9373
BANCO DE MADRID, S.A.U.			9853	9391
BANCO DE SABADELL, S.A	9404	9588	9872	9397
BANCO ESPIRITO SANTO INVESTMENTO S.A.	9432		9859	9390
BANCO INVERSIS, S.A.	9438		9802	9366
BANCO MEDIOLANUM, S.A.	9410		9883	9387
BARCLAYS CAPITAL SECURITIES LIMITED			8835	
BCO.PORTUGUES DE INVESTIMENTO S.A. SUC.E			8821	
BEKA FINANCE, S.V., S.A.	9427		9832	9394
BESTINVER SOCIEDAD DE VALORES, S.A.			9836	
BNP PARIBAS S.A. SUCURSAL EN ESPAÑA	9403		9871	
BRADESCO S.A., CTVM			8801	
CAIXABANK, S.A.	9426	9584	9851	9389
CAJA LABORAL POPULAR COOP. DE CREDITO		9583		
CITIGROUP GLOBAL MARKETS LIMITED			8834	
CM CAPITAL MARKETS BOLSA, S.V., S.A.	9407		9891	
CONSULNOR SERVIC.FINANCIEROS S.V. S.A.U.		9581		
CREDIT SUISSE SECURITIES, S.V. ,S.A.			9819	
DEUTSCHE BANK AG SUCURSAL EN LONDRES	9443		8830	
EURODEAL SOCIEDAD DE VALORES, S.A.	9424			
FINANDUERO, S.A., S.V.B.			9856	

FINECO, S.V. S.A.		9561		
GEFONSA S.A., A.V.			9860	
GESTION DE PATRIMONIOS MOBIL.,S.A.,A.V.B	9441		9847	
GVC GAESCO VALORES, S.V., S.A.	9419		9869	9399
IBERCAJA BANCO, S.A.U.			9889	
INTERMONEY VALORES, S.V., S.A.			9854	
INVERSEGUROS, S.V., S.A.	9430		9855	
J.P. MORGAN SECURITIES PLC SUC. ESPAÑA			8822	
JB CAPITAL MARKETS, S.V.,S.A.			9897	
LINK SECURITIES, SOC, DE VALORES, S.A.	9416		9845	
MEDIACION BURSATIL, SOC. DE VALORES, SA.			9831	
MERCADOS Y GESTION DE VALORES, S.A., AVB			9833	
MERCAGENTES, S.A. S.V.		9560		
MERCAVALOR, SOCIEDAD DE VALORES S.A.	9467		9843	9382
MERRILL LYNCH CAP.MARK.ESPANA,S.A.,S.V.			9880	
MORGAN STANLEY, S.V., S.A.U.			8824	
NORBOLSA S.V., S.A.		9573		
POPULAR BOLSA, S.V., S.A.			9846	
RBC INVESTOR SERVICES ESPAÑA,S.A.			9896	
RENTA 4, S.A., S.V.B.	9475	9582	9816	9392
SANTANDER INVESTMENT BOLSA,SDAD.VALORES	9472	9577	9838	9370
SELF TRADE BANK, S.A.			9894	
SOCIETE GENERALE, SUCURSAL EN ESPAÑA	9431		9890	9369
UBS LIMITED			8829	