MEFF Files (M3 - M7)

Technical Specifications

VERSION **1.15** DATE **22_06_2018** AUTHOR **BME Market Data**

Index

1 Product Description

This document contains the MEFF Files description.

1.1 FILE AVAILABILITY

The files will normally be available at 22:00 CET (depending on the type of product and the moment when the market makes the files available) every trading day of the BME calendar, no later than 23:59 CET.

1.2 CLIENT SUPPORT

ADDRESS	EMAIL	TELEPHONE
Palacio de la Bolsa Plaza de la Lealtad 1 28014 - Madrid	marketdata@grupobme.es	+ 34 91 709 58 10

Users have at their disposal a client support service Monday to Friday from 09:00 to 18:30 CET. BME Market Data will keep the Client updated on any modification on the files, as well as on any technical improvements.

2 Format and Data Delivery

2.1 FILE FORMAT

BME MARKET DATA provides the data for this product in files with the format TXT (“;” as field separator and “.” or “,” as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by “;” and each line ends with the specific character of line end.

2.2 DATA FORMAT

2.2.1 Numeric Format

No thousand separators are included. Depending on the file the “.” or “,” will be used as decimal separator.

2.2.2 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 HHMMSSXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

2.2.3 Headings of TXT files

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

2.2.4 Data Delivery

The information is available via Internet through a sFTP (ssh File Transfer Protocol).

2.2.5 File Names

MEFF files classified by product.

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMPW	ENERGY – M7	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_TCONTRACTS_M7_YYYYMMDD.TXT MFII_M7_Va_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_M7_ALTAS_YYYYMMDD.TXT MFII_TCONTRACTS_M7_ALTAS_YYYYMMDD.TXT
XMPW	ENERGIA – M7	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO M7 MARKET list of contracts.	MFII_M7_MODIF_YYYYMMDD.TXT MFII_TCONTRACTS_M7_MODIF_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_TCONTRACTS_M7_BAJAS_YYYYMMDD.TXT MFII_M7_BAJAS_ YYYYMMDD.TXT TCONTRDEL_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	CONTRACT GROUP FOR THE M7 MARKET	TCONTRGRP_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	CONTRACT TYPE FOR THE M7 MARKET	MFII_TCONTRTYP_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE M7 MARKET	THOLIDAYS_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE M7 MARKET	MD_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ACTIVE M7 MARKET MEMBERS	TENTITIES_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ALL M7 MARKET MEMBERS	TENTITIES_M7_ALL_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ACTIVE M7 MARKET MEMBERS	MEMBERS_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	2100, 2140	CLOSING PRICES FOR THE M7 MARKET	MFII_PV_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	2100, 2140	CLOSING PRICES FOR THE M7 MARKET	MFII_TCONTRSTAT_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	2200, 2240	CLOSING PRICES FOR THE M7 MARKET	MFII_ PVBBO_M7_YYYYMMDD.TXT

XMPW	ENERGY – M7	4100, 4140	TRADES FOR THE M7 MARKET	MFII_TGENTRADES_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	4100, 4140	TRADE TYPES FOR THE M7 MARKET	TTRADETYP_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	4100, 4140	TRADES FOR THE M7 MARKET	MFII_TICKS_M7_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_YYYYMMDD.TXT MFII_M3_Va_YYYYMMDD.TXT MFII_M3_Va_Det_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_ALTAS_YYYYMMDD.TXT MFII_M3_ALTAS_YYYYMMDD.TXT
XMRV	FINANCIERO – M3	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO M3 MARKET list of contracts	MFII_TCONTRACTS_M3_MODIF_YYYYMMDD.TXT MFII_M3_MODIF_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_BAJAS_YYYYMMDD.TXT MFII_M3_BAJAS_YYYYMMDD.TXT TCONTRDEL_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	CONTRACT TYPE FOR THE M3 MARKET	MFII_TCONTRTYP_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	2100, 2140	CLOSING PRICES FOR THE M3 MARKET	MFII_PV_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	2200, 2240	CLOSING PRICES FOR THE M3 MARKET	MFII_ PVBBO_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	4100, 4140	TRADES FOR THE M3 MARKET	MFII_TGENTRADES_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	4100, 4140	TRADES FOR THE M3 MARKET	MFII_TICKS_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	2100, 2140	CLOSING PRICES FOR THE M3 MARKET	MFII_TCONTRSTAT_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	CONTRACT GROUP FOR THE M3 MARKET	TCONTRGRP_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	4100, 4140	TRADE TYPES FOR THE M3 MARKET	TTRADETYP_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE M3 MARKET	THOLIDAYS_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE M3 MARKET	MD_M3_YYYYMMDD.TXT

XMRV	FINANCIAL – M3	1100, 1140	LIST OF ACTIVE M3 MARKET MEMBERS	TENTITIES_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	LIST OF ALL M3 MARKET MEMBERS	TENTITIES_M3_ALL_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	LIST OF ACTIVE M3 MARKET MEMBERS	MEMBERS_M3_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE MD MARKET	MD_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	LIST OF ACTIVE MD MARKET MEMBERS	TENTITIES_MD_YYYYMMDD.TXT TENTITIES_MD_ALL_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	LIST OF ACTIVE MD MARKET MEMBERS	MEMBERS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	CONTRACT TYPE FOR THE MD MARKET	TCONTRTYP_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	2200, 2240	CLOSING PRICES FOR THE MD MARKET	MFII_ PVBBO_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	2100, 2140	CLOSING PRICES FOR THE MD MARKET	MFII_PV_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	4100, 4140	TRADES FOR THE MD MARKET	MFII_TICKS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	4100, 4140	TRADES FOR THE MD MARKET	TGENTRADES_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE MD MARKET	THOLIDAYS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE MD MARKET	TCONTRACTS_MD_YYYYMMDD.TXT MFII_MD_Va_Det_YYYYMMDD.TXT MFII_MD_Va_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE MD MARKET	MFII_MD_ALTAS_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO MD MARKET list of contracts.	MFII_MD_MODIF_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE MD MARKET	MFII_MD_BAJAS_ YYYYMMDD.TXT TCONTRDEL_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	2100, 2140	CLOSING PRICES FOR THE MD MARKET	TCONTRSTAT_MD_YYYYMMDD.TXT

XMFX	CURRENCY – MD	4100, 4140	TRADE TYPES FOR THE MD MARKET	TTRADETYP_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	CONTRACT GROUP FOR THE MD MARKET	TCONTRGRP_MD_YYYYMMDD.TXT

2.3 PRODUCT LIST

List of products included in this document:

- 1000, 1040 (SHORT MASTER DATA)
- 1100, 1140 (MASTER DATA)
- 2100, 2140 (END OF DAY PRICES AND VOLUMES)
- 2200, 2240 (END OF DAY PRICES, VOLUMES AND BEST BID OFFER)
- 4100, 4140 (TICK DATA)

3 Short Master Data Files Specifications (1040)

Information files associated to the Master Data.

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMRV	FINANCIERO – M3	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE M3 MARKET	THOLIDAYS_M3_YYYYMMDD.TXT
XMRV	FINANCIERO – M3	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE M3 MARKET	MD_M3_YYYYMMDD.TXT
XMPW	ENERGIA – M7	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE M7 MARKET	THOLIDAYS_M7_YYYYMMDD.TXT
XMPW	ENERGIA – M7	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE M7 MARKET	MD_M7_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140, 1040, 1000	HOLIDAY CALENDAR FOR THE MD MARKET	THOLIDAYS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140, 1040, 1000	SECURITY STATUS FOR THE MD MARKET	MD_MD_YYYYMMDD.TXT

3.1 THOLIDAYS_M3_YYYYMMDD.TXT / THOLIDAYS_M7_YYYYMMDD.TXT / THOLIDAYS_MD_YYYYMMDD.TXT

The file THOLIDAYS_MN_YYYYMMDD.TXT provides general information on the holiday calendar for the current year.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Mercado / ContractGroup	X(2)	Contract Group	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	Fecha / HolidayDate	X(8)	Holiday Date	YYYYMMDD
M3, M7, MD	FechaAct / SessionDate	X(8)	Session Date	YYYYMMDD

3.2 MD_M3_YYYYMMDD.TXT / MD_M7_YYYYMMDD.TXT / MD_MD_YYYYMMDD.TXT

The file MD_MN_YYYYMMDD.TXT includes general information on the contracts' status.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Fecha	X(8)	Trading date	YYYYMMDD
M3, M7, MD	Valor	X(22)	Contract code	SEE DOCUMENT: MEFF listed contracts. Codes and Technical Specifications C-EX-DF-12/2015 26/05/2015 http://www.meff.es/docs/ing/normativa/circulares/2015/C-EX-DF-2015_12_MEFF_listed_contracts.pdf
M3, M7, MD	Subyacente	X(12)	Underlying instrument	ANNEX MEFF TABLE 21 UNDERLYINGS (GROUP OF FINANCIAL CONTRACTS)
M3, M7, MD	Estado	X(2)	Trading Status	17 = Ready to trade 18 = Not available for trading 19 = Does not trade in this segment 20 = Unknown or invalid 21 = Auction 23 = Fast Market
M3, M7, MD	MotivoSuspen	X(3)	Reasons for the suspension	100 = Suspended by the Regulator 101 = Interrupted by Supervision 102 103 104 If [SITUNEG] = 18 100 = Suspended by the Regulator 101 = Interrupted by Supervision 102 = Stopped by knock-out 103 = Pending knock-in If [SITUNEG] = 21 100 = Manual auction

				101 = Extension of opening auction 102 = Extension of the closing auction 103 = Volatility auction
M3, M7, MD	MinPrecioPermitido	9(17)V9(9)	MINIMUN PRICE ADMITTED	0,01 0,000001 1
M3, M7, MD	MaxPrecioPermitido	9(17)V9(9)	MAXIMIUM PRICE ADMITTED	999,999999 9999999,99 99999
M3, M7, MD	Hora	X(6) / X(9)	Time	HHMMSS HHMMSSNNN
M3, M7, MD	Grupo_Val	X(2)	SECURITY GROUP	
M3, M7, MD	Tipo_Prod	X(2)	Product Type	
M3, M7, MD	Fecha_Vto	X(8)	Maturity Date	YYYYMMDD
M3, M7, MD	Origen	X(2)	Market Segment	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES

- ESTADO = 17 (Ready to Trade) It can be traded (the field SITUACION must be “ “ Alta necessarily)
- ESTADO = 18 (Not available for trading) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment. (The field SITUACION can be alta or baja)
  - 100 = Suspended by the Regulator
  - 101 = Interrupted by Supervision
  - 102 = Stopped by knock-out
  - 103 = Pending knock-in
- ESTADO = 19 (No trading in such segment)
- ESTADO = 20 (Unknown or invalid)

- ESTADO = 23 (Fast Market)
- ESTADO = 21 Auction (The field SITUACION is in " " Alta) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment. (The field SITUACION can be alta or baja)
  - 100 = Manual auction
  - 101 = Extension of opening auction
  - 102 = Extension of the closing auction
  - 103 = Volatility

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Fecha;Valor;Subyacente;Estado;MotivoSuspen;MinPrecioPermitido;MaxPrecioPermitido;Hora;Grupo_Val;Tipo_Prod;Fecha_Vto;Origen
20170120;BBVD            ;;19;   ;0.00000100000;999.99999900000;000000  ;  ;  ;       ;M3
20170120;CA3TAM  800F17       ;;17;   ;0.00000100000;999.99999900000;000000  ;  ;  ;       ;M3
20170120;CA3TAM  800G17       ;;17;   ;0.00000100000;999.99999900000;000000  ;  ;  ;       ;M3
20170120;CA3TAM  800H17       ;;17;   ;0.00000100000;999.99999900000;000000  ;  ;  ;       ;M3
```

4 Master Data Files Specifications (1140)

Files with information associated with master data:

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMPW	ENERGY – M7	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_TCONTRACTS_M7_YYYYMMDD.TXT MFII_M7_Va_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_M7_ALTAS_YYYYMMDD.TXT MFII_TCONTRACTS_M7_ALTAS_YYYYMMDD.TXT
XMPW	ENERGIA – M7	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO M7 MARKET list of contracts.	MFII_M7_MODIF_YYYYMMDD.TXT MFII_TCONTRACTS_M7_MODIF_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE M7 MARKET	MFII_TCONTRACTS_M7_BAJAS_YYYYMMDD.TXT MFII_M7_BAJAS_ YYYYMMDD.TXT TCONTRDEL_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	CONTRACT GROUP FOR THE M7 MARKET	TCONTRGRP_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	CONTRACT TYPE FOR THE M7 MARKET	MFII_TCONTRTYP_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ACTIVE M7 MARKET MEMBERS	TENTITIES_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ALL M7 MARKET MEMBERS	TENTITIES_M7_ALL_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	LIST OF ACTIVE M7 MARKET MEMBERS	MEMBERS_M7_YYYYMMDD.TXT
XMPW	ENERGY – M7	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_M7_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_YYYYMMDD.TXT MFII_M3_Va_YYYYMMDD.TXT MFII_M3_Va_Det_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_ALTAS_YYYYMMDD.TXT MFII_M3_ALTAS_YYYYMMDD.TXT

XMRV	FINANCIERO – M3	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO M3 MARKET list of contracts	MFII_TCONTRACTS_M3_MODIF_YYYYMMDD.TXT MFII_M3_MODIF_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE M3 MARKET	MFII_TCONTRACTS_M3_BAJAS_YYYYMMDD.TXT MFII_M3_BAJAS_YYYYMMDD.TXT TCONTRDEL_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	CONTRACT TYPE FOR THE M3 MARKET	MFII_TCONTRTYP_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	CONTRACT GROUP FOR THE M3 MARKET	TCONTRGRP_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	LIST OF ACTIVE M3 MARKET MEMBERS	TENTITIES_M3_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	LIST OF ALL M3 MARKET MEMBERS	TENTITIES_M3_ALL_YYYYMMDD.TXT
XMRV	FINANCIAL – M3	1100, 1140	LIST OF ACTIVE M3 MARKET MEMBERS	MEMBERS_M3_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	GENERAL INFORMATION ON THE CONTRACTS AVAILABLE ON T+1	MCONTRACTS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	LIST OF ACTIVE MD MARKET MEMBERS	TENTITIES_MD_YYYYMMDD.TXT TENTITIES_MD_ALL_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	LIST OF ACTIVE MD MARKET MEMBERS	MEMBERS_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	CONTRACT TYPE FOR THE MD MARKET	TCONTRTYP_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	MASTER DATA OF OUTSTANDING ISSUES FOR THE MD MARKET	TCONTRACTS_MD_YYYYMMDD.TXT MFII_MD_Va_Det_YYYYMMDD.TXT MFII_MD_Va_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	NEW LISTINGS OF OUTSTANDING ISSUES FOR THE MD MARKET	MFII_MD_ALTAS_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	MODIFICATIONS OF ATTRIBUTES OF INSTRUMENTS BELONGING TO MD MARKET list of contracts.	MFII_MD_MODIF_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	DELISTINGS OF OUTSTANDING ISSUES FOR THE MD MARKET	MFII_MD_BAJAS_ YYYYMMDD.TXT TCONTRDEL_MD_YYYYMMDD.TXT
XMFX	CURRENCY – MD	1100, 1140	CONTRACT GROUP FOR THE MD MARKET	TCONTRGRP_MD_YYYYMMDD.TXT

4.1 TCONTRGRP_M3_YYYYMMDD.TXT / TCONTRGRP_M7_YYYYMMDD.TXT / TCONTRGRP_MD_YYYYMMDD.TXT

The files TCONTRGRP_M3_YYYYMMDD.TXT, TCONTRGRP_M7_YYYYMMDD.TXT and TCONTRGRP_MD_YYYYMMDD.TXT includes the contract subgroup of the different MEFF Markets.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Mercado / Contract Group	X(2)	Contract Group	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	Grupo / ContractSubgroupCode	X(2)	Contract Subgroup Code	
M3, M7, MD	Descripcion / ContractSubgroupDescription	X(20)	Contract Subgroup Description	
M3, M7, MD	FechaAct / Session Date	X(23)	Session Date	YYYYMMDD
M3, M7, MD	CodPais	X(2)	Country Code	ES: España
M3, M7, MD	CodSector	X(3)	Sector Code	BAS: Raw materials CGS: FIN: Financial HCR: IND: MIX: Ibex Indices TEC: Technology TEL: Telecommunications UTI: Utilities
M3, M7, MD	Subyacente ContractSubgroupUnderlying	X(5)	Contract Subgroup Underlying Code	ANNEX MEFF TABLE 21 UNDERLYINGS (GROUP OF FINANCIAL CONTRACTS)
M3, M7, MD	Activo	X(5)	Underlying asset	

4.2 TENTITIES_M3_?_YYYYMMDD.TXT / TENTITIES_M7_?_YYYYMMDD.TXT / TENTITIES_MD_?_YYYYMMDD.TXT

File with all the Market members and the active ones.

- TENTITIES_M3_YYYYMMDD.TXT / TENTITIES_M7_YYYYMMDD.TXT / TENTITIES_MD_YYYYMMDD.TXT (active members)
- TENTITIES_M3_ALL_YYYYMMDD.TXT / TENTITIES_M7_ALL_YYYYMMDD.TXT / TENTITIES_MD_ALL_YYYYMMDD.TXT (all the members in the segment, whether active or not)

The 2 types of files share the same structure:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Mercado / ContractGroup	X(2)	Contract Group	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	Codigo	X(2)	Code	
M3, M7, MD	Descripcion	X(75)	Description	
M3, M7, MD	CodigoBCE	X(6)	BCE Code	
M3, M7, MD	NombreCorto	X(45)	Short Name	
M3, M7, MD	Clase	X(1)	Class	P L N
M3, M7, MD	FechaAlta	X(8)	Listing date	YYYYMMDD
M3, M7, MD	FechaAct	X(8)	Date	YYYYMMDD
M3, M7, MD	NumIdentif	X(45)	ID number	
M3, M7, MD	FechaBaja	X(8)	Delisting date	YYYYMMDD
M3, M7, MD	Pais	X(2)	Country	DE: Germany ES: Spain FR: France GB: Great Britain IE: Ireland IL: Israel KY. Cayman Islands NL: Netherlands US: USA CH: Switzerland DK: Denmark RU: Russia
M3, M7, MD	Estado	X(1)	Status	A = Listed B = Delisted

M3, M7, MD	CodIdioma	X(2)	Language code	EN: English ES: Spanish

4.3 MCONTRACTS_M3_YYYYMMDD.TXT / MCONTRACTS_M7_YYYYMMDD.TXT / MCONTRACTS_MD_YYYYMMDD.TXT

MCONTRACTS_M3_YYYYMMDD.TXT / MCONTRACTS_M7_YYYYMMDD.TXT / MCONTRACTS_MD_YYYYMMDD.TXT (data over contracts available in T+1 session).

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	SESSIONDATE	X(8)	Trading day	YYYYMMDD
M3, M7, MD	CONTRACTGROUP	X(2)	Contracts group code	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	CONTRACTCODE	X(22)	Contract code	
M3, M7, MD	CONTRACTSUBGROUPCODE	X(2)	Contract subgroup	Description included in the file TCONTRGRP
M3, M7, MD	CONTRACTTYPECODE	X(4)	Type of contract	Description included in the file TCONTRTYP
M3, M7, MD	STRIKEPRICE	9(5)V9(4)	Strike price	
M3, M7, MD	MATURITYDATE	X(8)	Maturity date	YYYYMMDD
M3, M7, MD	TRADINGSTARTDATE	X(8)	Trading start date	YYYYMMDD
M3, M7, MD	TRADINGENDDATE	X(8)	Trading end day	YYYYMMDD
M3, M7, MD	TSBUYINGCONTRACTCODE	X(22)	Time spread buyer contract code (for buy orders)	
M3, M7, MD	TSSELLINGCONTRACTCODE	X(22)	Time spread seller contract code (for selling orders)	
M3, M7, MD	TSZEROBASE	9(5)V9(4)	Time spread zero base for trading	

M3, M7, MD	MATURITYMONTHYEAR	X(8)	Maturity id	"YYYYMM" - MONTHLY AND QUARTERLY "YYYYMMDD" - NOT STANDARD "YYYYMMwW" - WEEKLY being: "YYYY" - YEAR "MM" - MONTH "DD" - DAY "w" - w "W" - WEEK
M3, M7, MD	ISINCODE	X(12)	Contract isin code	For informational purposes, as it may be left blank The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character.
M3, M7, MD	StartMaturityMonthYear	X(8)	Start maturity date (Energy contracts)	YYYYMMDD
M3, M7, MD	EndMaturityMonthYear	X(8)	End Maturity date (Energy contracts)	YYYYMMDD
M3, M7, MD	AssetClass	X(4)	Asset class	COMM: commodities CRDT: Credit CURR: currency EQUI: equities INTR: Interest rate EMAL: Emission allowances
M3, M7, MD	Baseproduct	X(4)	See Delegated Regulation EU 2017/585	Only for AssetClass=COMM
M3, M7, MD	SubProduct	X(4)	See Delegated Regulation EU 2017/585	
M3, M7, MD	FurtherSubproduct	X(4)	See Delegated Regulation EU 2017/585	
M3, M7, MD	SSTI_Pre	AMT	SSTI-pre threshold (Size Specific to Instrument)	
M3, M7, MD	LIS_Pre	AMT	LIS-pre threshold (Large in Scale)	
M3, M7, MD	SSTI_Post	AMT	SSTI-post threshold (Size Specific to Instrument)	
M3, M7, MD	LIS_Post	AMT	LIS-post threshold (Large in Scale)	
M3, M7, MD	VersionNumber	X(N)	Contract version	(0 of no changes have been applied)

4.4 MEMBERS_M3_YYYYMMDD.TXT / MEMBERS_M7_YYYYMMDD.TXT / MEMBERS_MD_YYYYMMDD.TXT

General information on the segment's members.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Fecha	X(8)	Date	YYYYMMDD
M3, M7, MD	CodMiembro	X(4)	Member code	
M3, M7, MD	Estado	X(1)	Status	
M3, M7, MD	NomRed	X(20)	Short name	
M3, M7, MD	Nombre	X(80)	Name	
M3, M7, MD	NIF	X(20)	NIF (ID number)	
M3, M7, MD	CodBolsa	X(1)	Stock market code	3 – Valencia 4 – Barcelona 5 – Bilbao 6 – Madrid
M3, M7, MD	CodPais	X(2)	Country code	DE: Germany ES: Spain FR: France GB: Great Britain IE: Ireland IL: Israel KY. Cayman Islands NL: Netherlands US: USA CH: Switzerland DK: Denmark RU: Russia UG: Uganda
M3, M7, MD	Idioma	X(2)	Language	EN: English ES: Spanish
M3, M7, MD	Ind_Tipo	X(1)	Type	
M3, M7, MD	Origen	X(2)	Origin	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES

Fecha;Codigo de Miembro;Estado;Nombre Reducido;Nombre;NIF;Codigo Bolsa;Codigo Pais;Idioma;Tipo;Origen

20170120;8821;0;BPI ;BANCO PORTUGUES DE INVESTIMENTO,S.A.;A00000000 ;6;ES;ES; ;M3

20170120;8822;0;J.P.MORGAN ;J.P. MORGAN SECURITIES LTED, SUC ESPAÑA;A00000000 ;6;ES;ES; ;M3

20170120;8824;0;MORGAN STANLEY ;MORGAN STANLEY, S.V., S.A.U.;A00000000 ;6;ES;ES; ;M3

4.5 ADJUSTEMENT NOTICES

Periodically, corporate actions such as capital increases, splits/reverse splits, etc affecting the underlying securities of derivatives products will lead to adjustments in the futures and derivatives contracts. These adjustments will be disseminated as a pdf file that will be sent via e-mail and FTP once the market publishes the communication.

4.6 TCONTRDEL_M3_YYYYMMDD.TXT / TCONTRDEL_M7_YYYYMMDD.TXT / TCONTRDEL_MD_YYYYMMDD.TXT

Information of delisted contracts.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Fecha / SessionDate	X(8)	Trading date	YYYYMMDD
M3, M7, MD	Mercado / ContractGroup	X(2)	Contract Group	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	Contrato / ContractCode	X(22)	Contract Code	
M3, M7, MD	ISINCODE	X(2)	ISIN code	

4.7 MFII_TCONTRACTS_M*.TXT

The MEFF master data product contains the conract with IdVencimiento higher than 31 of the previous month. The following 4 files are generated:

- MFII_TCONTRACTS_M3_YYYYMMDD.TXT and TCONTRACTS_M7_YYYYMMDD.TXT (Files that have the contracts whose maturity date is greater than today).
- MFII_TCONTRACTS_M3_ALTAS_YYYYMMDD.TXT and MFII_TCONTRACTS_M7_ALTAS_YYYYMMDD.TXT (New instruments).
- MFII_TCONTRACTS_M3_BAJAS_YYYYMMDD.TXT and TCONTRACTS_M7_BAJAS_YYYYMMDD.TXT (Withdrawals (instruments delisted in that day).
- MFII_TCONTRACTS_M7_MODIF_YYYYMMDD.TXT and TCONTRACTS_M3_MODIF_YYYYMMDD.TXT (Files that have the contracts with modifications and whose maturity date is greater or equal than today). (Updates, instruments with modifications in their main attributes).

The 4 file types have the same structure:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7	Mercado / ContractGroup	X(2)	Código de grupo de contratos	M3 MEFF – Financiero M7 MEFF – Power MD – FX CURRENCY FUTURES
M3, M7	Contrato / ContractCode	X(22)	Contract code	
M3, M7	Grupo / ContractSubgroupCode	X(2)	Contract Subgroup Code	INCLUDED IN THE FILE TCONTRGRP
M3, M7	Tipo / ContractTypeCode	X(4)	Contract Type Code	INCLUDED IN THE FILE TCONTRTYP
M3, M7	Strike / StrikePrice	9(5)V9(4)	Strike Price	
M3, M7	FechaVencimiento / MaturityDate	X(8)	Maturity Date	YYYYMMDD
M3, M7	FechaAlta / TradingStartDate	X(8)	Trading Start Date	YYYYMMDD
M3, M7	FechaFinNeg / TradingEndDate	X(8)	Trading End Date	YYYYMMDD
M3, M7	RollTomo / TSBuyingContractCode	X(22)	Time Spread Buying Contract Code	
M3, M7	RollDoy / TSSellingContractCode	X(22)	Time Spread Selling Contract Code	
M3, M7	TSZeroBase / TSZeroBase	9(5)V9(4)	Time Spread Zero Base	
M3, M7	IdVencimiento / MaturityMonthYear	X(8)	Maturity Month Year	“YYYYMM” - monthly and quarterly “YYYYMMDD” - nonstandard “YYYYMMwW” - WEEKLY where: “YYYY” - YEAR “MM” - MONTH

				"DD" - DAY "w"- w "W" - WEEK
M3, M7	ISIN / ISINCode	X(12)	ISIN code	For informational purposes, as it may be left blank. The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
M3, M7	FechaAct / SessionDate	X(23)	Session Date	YYYYMMDD
M3, M7	NumeroVencimientoNeg	9(3)	Number of redemptions in the trading	
M3, M7	LimiteSuperior	9(11)V9(6)	Upper limit	
M3, M7	LimiteInferior	9(11)V9(6)	Lower limit	
M3, M7	Rango	9(11)V9(6)	Range	
M3, M7	StartMaturityMonthYear	X(8)	Start maturity date (Energy contracts)	YYYYMMDD
M3, M7	EndMaturityMonthYear	X(8)	End Maturity date (Energy contracts)	YYYYMMDD
M3, M7	AssetClass	X(4)	Asset class	COMM: commodities CRDT: Credit CURR: currency EQUI: equities INTR: Interest rate EMAL: Emission allowances
M3, M7	Baseproduct	X(4)	See Delegated Regulation EU 2017/585	Only for AssetClass=COMM
M3, M7	SubProduct	X(4)	See Delegated Regulation EU 2017/585	
M3, M7	FurtherSubproduct	X(4)	See Delegated Regulation EU 2017/585	
M3, M7	SSTI_Pre	AMT	SSTI-pre threshold (Size Specific to Instrument)	
M3, M7	LIS_Pre	AMT	LIS-pre threshold (Large in Scale)	
M3, M7	SSTI_Post	AMT	SSTI-post threshold (Size Specific to Instrument)	
M3, M7	LIS_Post	AMT	LIS-post threshold (Large in Scale)	

M3, M7	VersionNumber	X(N)	Contract version	(0 of no changes have been applied)

4.8 MFII_TCONTRTYP_M*.TXT

Contract types.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7	Mercado / ContractGroup	X(2)	Código de grupo de contratos	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7	Grupo / ContractSubgroupCode	X(2)	Contract code	Included in TCONTRGRP file
M3, M7	Tipo / ContractTypeCode	X(4)	Contract Type Code	
M3, M7	Descripcion / ContractTypeDescription	X(20)	Contract Type Description	
M3, M7	Multiplicador / PriceMultiplier	9(5)V9(5)	Price Multiplier	
M3, M7	Nominal / Nominal	9(9)V9(6)	Nominal	
M3, M7	Divisa / Currency	X(3)	Currency	SEE ANNEX TABLE 1
M3, M7	MetodoCalculo / CalcMethod	X(1)	Calculation Method	"1" - Black-76 "2" - Binominal
M3, M7	CFICode / CFICode	X(6)	CFI Code following the ISO standard 10962	SEE ANNEX. TABLE 2 CFI CODE
M3, M7	FechaAct / SessionDate	X(8)	Session Date	YYYYMMDD
M3, M7	NumeroDecimales	X(1)	Number of decimals	0, 1, 2, 3, 4, 5, 6
M3, M7	TipoOpcion / ExerciseStyle	X(1)	Exercise Style	"A"- American "E" – European
M3, M7	SubTipo	X(2)	Option subtype	C = Cash FA = shares futures FF = fixed income futures

				FI = Indices futures FK = energy futures FM = energy futures FQ = energy futures FY = energy futures I = Indices OA = share Options OI = indices options R = Time Spread , strategies SD = Enegy Swaps SK = Enegy Swaps SM = Enegy Swaps SQ = Enegy Swaps SY = Enegy Swaps WD = Forward Debt
M3, M7	EntornoAnotacion	X(1)	Registration environment	N, P, S
M3, M7	Familia / ContractFamily	X(5)	Contract Familiy	SEE ANNEX TABLE 28
M3, M7	AII / VenueProductCode	X(12)	Identificador AII / Venue Product Code	CFICODE + " " + UNDERLYING (TABLE 21)
M3, M7	TipoProducto / SecurityType	X(1)	Tipo de product	"E"= Estrategy "F"=Future "M"=Forward "O"=Option "R"=Roll-over "W"=Swap "X"=Otro
M3, M7	SubtipoProducto / SecuritySubtype	X(8)	Contract Family	SEE ANNEX TABLE 30
M3, M7	IndFlexible / FlexibleIndicator	X(1)	Full identifier	"Y" – No standard "N" – Standard
M3, M7	MetodoLiq / SettMethod	X(1)	Security Type	"P" – Physical "C" - cash
M3, M7	PutCall / PutorCall	X(1)	Security Subtype	"P" – Put "C" - Call
M3, M7	Periodicidad / Periodicity	X(1)	Indicate whether it is standard	"Y" – Anual "S" – Semestral "Q" – Trimestral "M" – Mensual "m" – Balance del mes "K" – Semanal (L-D) "k" – Balance de la semana "B" – Semanal (L-V) "E" – Semanal (S-D)

				"D" – Diario
M3, M7	TipoAjuste / AdjustmentsRule	X(1)	Settlement Method	"E" – Sólo extraordinarios "T" - Todos
M3, M7	UnitOfMeasure	X(20)	Unit of measure of the multiplier	
M3, M7	BaseCurrency	X(3)	Currency	SEE ANNEX 1

4.9 MFII_M*_.TXT FILES

PRODUCT	MIFID II INFORMATION FILES				
	NEW ISSUES	WITHDRAWALS	OUTSTANDING AND AMORTIZED ISSUES	OUTSTANDING ISSUES	UPDATES
XMRV	MFII_M3_ALTAS_YYYYMMDD.TXT	MFII_M3_BAJAS_YYYYMMDD.TXT	MFII_M3_VA_YYYYMMDD.TXT	MFII_M3_Va_Det_YYYYMMDD.TXT	MFII_M3_MODIF_YYYYMMDD.TXT
XMPW	MFII_M7_ALTAS_YYYYMMDD.TXT	MFII_M7_BAJAS_YYYYMMDD.TXT	MFII_M7_VA_YYYYMMDD.TXT	MFII_M7_ Va_Det_YYYYMMDD.TXT	MFII_M7_MODIF_YYYYMMDD.TXT
XMFX	MFII_MD_ALTAS_YYYYMMDD.TXT	MFII_MD_BAJAS_YYYYMMDD.TXT	MFII_MD_VA_YYYYMMDD.TXT	MFII_MD_Va_Det_YYYYMMDD.TXT	MFII_MD_MODIF_YYYYMMDD.TXT

The MEFF master data product contains the following 5 files:

- MFII_MD_Va_Det_YYYYMMDD.TXT, MFII_M3_Va_Det_YYYYMMDD.TXT and MFII_M7_ Va_Det_YYYYMMDD.TXT (Files that have the contracts whose maturity date is greater than today).
- MFII_MD_MODIF_YYYYMMDD.TXT, MFII_M3_MODIF_YYYYMMDD.TXT and MFII_M7_MODIF_YYYYMMDD.TXT (Files that have the contracts whose maturity date is greater or equal than today).
- MFII_MD_ALTAS_YYYYMMDD.TXT, MFII_M3_ALTAS_YYYYMMDD.TXT and MFII_M7_ALTAS_YYYYMMDD.TXT (New instruments).
- MFII_MD_BAJAS_YYYYMMDD.TXT, MFII_M3_BAJAS_YYYYMMDD.TXT and MFII_M7_BAJAS_YYYYMMDD.TXT (Withdrawals (instruments delisted in that day).
- MFII_MD_MODIF_YYYYMMDD.TXT, MFII_M3_MODIF_YYYYMMDD.TXT and MFII_M7_MODIF_YYYYMMDD.TXT (Updates, instruments with modifications in their main attributes).

The field structure of the 5 files is the following one:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Fecha	X(8)	Information Date	YYYYMMDD
M3, M7, MD	Divisa	X(3)	Currency	
M3, M7, MD	Dscr	X(80)	Contract Description	
M3, M7, MD	Valor	X(22)	Instrument Code	
M3, M7, MD	ActSubyaContr	X(22)	Underlying Instrument Contract	
M3, M7, MD	Familia	X(5)	Family	
M3, M7, MD	TipoProducto	X(5)	Product Type – Security Type	
M3, M7, MD	TipoEstra	X(6)	Strategy Type – Security Sub Type	
M3, M7, MD	FechaVto	X(8)	Maturity Date	YYYYMMDD
M3, M7, MD	FechaEmi	X(8)	Issue Date	YYYYMMDD
M3, M7, MD	PrecioEjer	9(14)9(4)	Strike Price	
M3, M7, MD	NumAcc	9(14)9(0)	Number of contract version	
M3, M7, MD	FactorMulti	9(5)9(0)	Contract Multiplier	
M3, M7, MD	MtdLiq	X(1)	Settlement Method	C = Cash Settlement Required P = Physical Settlement Required
M3, M7, MD	TipoEjer	X(1)	Exercise Style	0 = European 1 = American
M3, M7, MD	IndPutCall	X(1)	Put / Call Indicator	0 = Put 1 = Call
M3, M7, MD	IndFlex	X(1)	Flexible Indicator	Y = Flexible N = Standard Contract (Default)
M3, M7, MD	DscrSubGrupo	X(80)	Subgroup Contract Description	

M3, M7, MD	MinPxIncr	9(10)9(6)	Min Price Increment	
M3, M7, MD	UltDiaNeg	X(8)	Last Trading Date	YYYYMMDD
M3, M7, MD	DecPxContr	9(5)9(0)	Number of Decimals in Contract Price	
M3, M7, MD	MaxDecOrd	9(5)9(0)	Max Decimal Order	MaxDecOrd
M3, M7, MD	FlagAju	X(1)	Adjustment Flag (Adjustment Rule)	E ()
M3, M7, MD	CodContrISIN	X(12)	ISIN Contract Code	
M3, M7, MD	TamLote	int	Min Trade Volume	1 ( )
M3, M7, MD	MinTamOrd	int	Round Lot	1 ()
M3, M7, MD	Periodicidad	X(1)	Periodicity. Maturity month year increment units	0 = Months 1 = Days 2 = Weeks 3 = Years
M3, M7, MD	FecIniContr	X(8)	Trading Start Date	YYYYMMDD
M3, M7, MD	FecFinContr	X(8)	Trading End Date	YYYYMMDD
M3, M7, MD	FecInc	int	FecInc	
M3, M7, MD	Subyacente	X(12)	Underlying	
M3, M7, MD	DivisaSubya	X(3)	Underlying currency	
M3, M7, MD	FuturosIBEX_100	X(1)	Stipulation Type. IBEX futures hours	(Y = Yes, N or " " No)
M3, M7, MD	ApFuturosIBEX_102	X(1)	Stipulation Type. Cross trades (IBEX futures hours)	(Y = Yes, N or " " No)
M3, M7, MD	HorarioNormal_105	X(1)	Stipulation Type. Normal hours	(Y = Yes, N or " " No)
M3, M7, MD	OpDeltaBases_106	X(1)	Stipulation Type. Delta and Basis Trade	(Y = Yes, N or " " No)
M3, M7, MD	HorarioBono_107	X(1)	Stipulation Type. Bono hours	(Y = Yes, N or " " No)
M3, M7, MD	ApHorarioNormal_108	X(1)	Stipulation Type. Cross trades (normal hours)	(Y = Yes, N or " " No)
M3, M7, MD	ApHorarioBono_109	X(1)	Stipulation Type. Cross trades (Bono hours)	(Y = Yes, N or " " No)
M3, M7, MD	CodContr_Buy	X(22)	Buy Code Contract	

M3, M7, MD	RatioQty_Buy	9(5)9(0)	The ratio of quantity for this individual leg relative to the entire multi leg security. Buy Side.	
M3, M7, MD	Side_Buy	X(1)	Buy Side	
M3, M7, MD	PrecioLeg_Buy	9(14)9(4)	Buy Leg Price	
M3, M7, MD	CodContr_Sell	X(22)	Sell Code Contract	
M3, M7, MD	RatioQty_Sell	9(5)9(0)	The ratio of quantity for this individual leg relative to the entire multi leg security. Sell Side	
M3, M7, MD	Side_Sell	X(1)	Sell Side	
M3, M7, MD	PrecioLeg_Sell	9(14)9(4)	Sell Leg Price	
M3, M7, MD	Origen	X(2)	Segment / Contract group Code	M3 MEFF – Financial M7 MEFF – Power MD – FX CURRENCY FUTURES
M3, M7, MD	Estado	X(2)	Security Trading Status	17 = Ready to trade 18 = Not available for trading 19 = Not Traded on this Segment 20 = Unknown or Invalid 21 = Pre-Open 23 = Fast Market 100 = Extraordinary Market Conditions
M3, M7, MD	MotivoSuspen	X(3)	Halt Reason	100 = Halted by Regulator 101 = Halted by Market Surveillance
M3, M7, MD	MinPrecioPermitido	9(21)9(11)	Minimum price accepted for a contract. This value may vary during a trading session	
M3, M7, MD	MaxPrecioPermitido	9(21)9(11)	Maximum price accepted for a contract. This value may vary during a trading session	
M3, M7, MD	Hora	X(8)	Transaction Time	HHMMSS
M3, M7, MD	Grupo_Val	X(2)	Securities Group	
M3, M7, MD	Tipo_Prod	X(2)	Product type	
M3, M7, MD	Fecha_Vto	X(8)	Maturity Date	YYYYMMDD

M3, M7, MD	FISIN	X(35)	FISN (Finantial Instrument short name in compliance with ISO 18774)	
M3, M7, MD	ImpNominal	9(15)9(2)	Nominal limit cap above which orders are not permitted.	
M3, M7, MD	Liquido	X(1)	Liquid Instrument (YES / NO)	Y / N
M3, M7, MD	LISPre	X(20)	Limit LIS-pre (Large in Scale)	
M3, M7, MD	LISPost	X(20)	Limits LIS-post (Large in Scale)	
M3, M7, MD	CFICode	X(6)	Contract type in accordance with the ISO 10962 standard. CFICode	
M3, M7, MD	ContrPetEmisor	X(1)	Security request for admission to trading by issuer	(Y = Yes, N or " " No)
M3, M7, MD	LEIEmi	X(20)	LEI of the issuer	
M3, M7, MD	LEISubya	X(20)	LEI of the underlying issuer	
M3, M7, MD	TradingOblig	X(1)	Trading obligation. Indicates whether the security has to be traded in a regulated exchange	(Y = Yes, N or " " No)
M3, M7, MD	MktID	X(4)	Operating MIC	
M3, M7, MD	MktSegID	X(4)	Segment MIC	
M3, M7, MD	Comodity	X(4)	Commodity derivative Indicator to indicate whether the security falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014	
M3, M7, MD	BaseProduct	X(4)	Base Product. Regulation (EU) No 2017/585	Only for AssetClass=COMM NRGY
M3, M7, MD	subProduct	X(4)	Sub Product. Regulation (EU) No 2017/585	ELEC
M3, M7, MD	Further	X(4)	Further Sub Product. Regulation (EU) No 2017/585	BSLD PKLD
M3, M7, MD	SSTI_pre	X(10)	Limit SSTI-pre (Size Specific to Instrument)	
M3, M7, MD	SSTI_post	X(10)	Limit SSTI-post (Size Specific to Instrument)	
M3, M7, MD	Subyaderivado	X(20)	Contains the stock in case the underlying is the dividend of the stock.	

M3, M7, MD	UniMult	X(3)	Unit of Measure	MwH= Megawat-hour
M3, M7, MD	OptAtrib	X(5)	Security version number, provided to support versioning of securities as a result of corporate actions or events.	
M3, M7, MD	Prevention	X(1)	Security admits self-match prevention.	(Y = Yes, N or " " No)
M3, M7, MD	RFQHorariofuturoIBEX_115	X(1)	RFQ (IBEX futures hours)	(Y = Yes, N or " " No)
M3, M7, MD	RFQHorarioNormal_116	X(1)	RFQ (normal hours)	(Y = Yes, N or " " No)
M3, M7, MD	RFQHorarioBono_117	X(1)	RFQ (Bono hours)	(Y = Yes, N or " " No)
M3, M7, MD	VtoContr	X(8)	Contract expiration	YYYYMM or YYYYMMDD or YYYYMMwW

4.10 TCONTRTYP_MD_YYYYMMDD.TXT

The files TCONTRTYP_MD_YYYYMMDD.TXT includes the types of contracts.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MD	FechaAct / SessionDate	X(8)	Session Date	YYYYMMDD
MD	Mercado / ContractGroup	X(2)	Contract Group	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
MD	Grupo / ContractSubgroupCode	X(2)	Contract Subgroup Code	Description included in the file TCONTRGRP
MD	Tipo / ContractTypeCode	X(4)	Contract Type Code	
MD	Descripcion / ContractTypeDescription	X(20)	Contract Type Description	
MD	Multiplicador / PriceMultiplier	9(5)V9(5)	Price Multiplier	
MD	Nominal	9(9)V9(6)	Nominal	
MD	Divisa / Currency	X(3)	Currency	SEE ANNEX TABLE 1
MD	MetodoCalculo / CalcMethod	X(1)	Calculation Method	"1" - Black-76

	CalcMethod			"2" - Binominal
MD	CFICode	X(6)	CFI Code following the ISO standard 10962	SEE ANNEX. TABLE 2 CFI CODE
MD	Familia / ContractFamily	X(5)	Contract Family	SEE ANNEX TABLE 28
MD	All / All	X(12)	Full identifier	CFICODE + " " + UNDERLYING (TABLE 21)
MD	TipoProducto / SecurityType	X(1)	Security Type	"E"= Strategy "F"=Future "M"=Forward "O"=Option "R"=Roll-over "W"=Swap "X"=Other
MD	SubtipoProducto / SecuritySubtype	X(8)	Security Subtype	SEE ANNEX TABLE 30
MD	IndFlexible / FlexibleIndicator	X(1)	Indicate whether it is standard	"Y" – No standard "N" – Standard
MD	TipoOpcion / ExerciseStyle	X(1)	Exercise Style	"A"- American "E" – European
MD	MetodoLiq / SettMethod	X(1)	Settlement Method	"P" – Physical "C" - cash
MD	PutCall / PutorCall	X(1)	Option type (put or call)	"P" – Put "C" – Call
MD	Periodicidad / Periodicity	X(1)	Periodicity	"Y" – Annual "S" – Semestral "Q" – Quarterly "M" – Monthly "m" – Balance del mes "K" – Weekly (L-D) "k" – Balance de la semana "B" – Weekly (L-V) "E" – weekly (S-D) "D" – Daily

MD	TipoAjuste / AdjustmentsRule	X(1)	Adjustments Rule	"E" – Only extraordinary "T" – All
MD	UnitOfMeasure	X(20)	Unit Of Measure	
MD	BaseCurrency	X(3)	Base Currency	

4.11 TCONTRACTS_MD_YYYYMMDD.TXT /

Master data on outstanding issues of segment MD. The 3 types of files share the same structure:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MD	FechaAct / SessionDate	X(8)	Session Date	YYYYMMDD
MD	Mercado / ContractGroup	X(2)	ContractGroup	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES
MD	Contrato / ContractCode	X(22)	ContractCode	
MD	Grupo / ContractSubgroupCode	X(2)	Contract Subgroup Code	Description included in the file TCONTRGRP
MD	Tipo / ContractTypeCode	X(4)	Contract Type Code	Description included in the file TCONTRTYP
MD	Strike / StrikePrice	9(5)V9(4)	Strike Price	
MD	FechaVencimiento / Maturity Date	X(8)	Maturity Date	YYYYMMDD
MD	FechaAlta / TradingStartDate	X(8)	Trading Start Date	YYYYMMDD
MD	FechaFinNeg / TradingEndDate	X(8)	Trading End Date	YYYYMMDD
MD	RollTomo / TSBuyingContractCode	X(22)	Time Spread Buying Contract Code	
MD	RollDoy / TSSellingContractCode	X(22)	Time Spread Selling Contract Code	
MD	TSZeroBase	9(5)V9(4)	Time Spread Zero Base	

MD	IdVencimiento / MaturityMonthYear	X(8)	Maturity Month Year	"YYYYMM" - monthly and quarterly "YYYYMMDD" - non standard "YYYYMMwW" - WEEKLY where: "YYYY" - YEAR "MM" - MONTH "DD" - DAY "w" - w "W" - WEEK
MD	ISIN / ISINCode	X(12)	ISIN code	For informational purposes, as it may be left blank The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character.
MD	NumeroVencimientoNeg	9(3)	Number of redemptions in the trading	
MD	LimiteSuperior	9(11)V9(6)	Upper limit	
MD	LimiteInferior	9(11)V9(6)	Lower limit	
MD	Rango	9(11)V9(6)	Range	
MD	StartMaturityMonthYear	X(8)	Start Maturity Month Year (Energy Contracts)	YYYYMMDD
MD	EndMaturityMonthYear	X(8)	EndMaturityMonthYear (Energy Contracts)	YYYYMMDD
MD	AssetClass	X(4)	Asset Classes	COMM: commodities CRDT: Credit CURR: currency EQUI: equities INTR: Interest rate EMAL: Emission allowances
MD	Baseproduct	X(4)	See UE 2017/585	Only for AssetClass=COMM
MD	SubProduct	X(4)	See UE 2017/585	
MD	FurtherSubproduct	X(4)	See UE 2017/585	
MD	SSTI_Pre	AMT	Límite SSTI-pre (Size Specific to Instrument)	
MD	LIS_Pre	AMT	LIS-pre (Large in Scale) Limit	

MD	SSTI_Post	AMT	Límite SSTI-post (Size Specific to Instrument)	
MD	LIS_Post	AMT	LIS-post (Large in Scale) Limit	
MD	VersionNumber	X(N)	Contract Version	(0 if no adjustments)

5 End Of Day Prices and Volumes Files Specifications (2140)

Files:

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMRV	FINANCIERO – M3	2100, 2140	CLOSING PRICES FOR THE M3 MARKET	MFII_PV_M3_YYYYMMDD.TXT
XMPW	ENERGIA – M7	2100, 2140	CLOSING PRICES FOR THE M7 MARKET	MFII_PV_M7_YYYYMMDD.TXT
XMFX	CURRENCY – MD	2100, 2140	CLOSING PRICES FOR THE MD MARKET	MFII_PV_MD_YYYYMMDD.TXT
XMRV	**FINANCIERO – M3**	**2100, 2140**	**CLOSING PRICES FOR THE M3 MARKET**	**MFII_TCONTRSTAT_M3_YYYYMMDD.TXT**
XMPW	**ENERGIA – M7**	**2100, 2140**	**CLOSING PRICES FOR THE M7 MARKET**	**MFII_TCONTRSTAT_M7_YYYYMMDD.TXT**
XMFX	CURRENCY – MD	2100, 2140	CLOSING PRICES FOR THE MD MARKET	TCONTRSTAT_MD_YYYYMMDD.TXT

5.1 MFII_PV_M*.TXT

File with end of day prices for options and futures including equities and energy market segments, delivering one file for each segment.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES
M3, M7, MD	Fecha. SessionDate	X(8)	TRADING DATE	YYYYMMDD
M3, M7, MD	Valor	X(22)	CONTRACT CODE	
M3, M7, MD	DELTA ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING DELTA	This field is not available for long options. This field might not be available for the first settlement day of the contract
M3, M7, MD	PRECIO CIERRE ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING PRICE	
M3, M7, MD	DELTA	9(15)V9(6)	TRADING DAY CLOSING DELTA	This field is not available for long options
M3, M7, MD	PRECIO CIERRE	9(15)V9(6)	TRADING DAY CLOSING PRICE	

M3, M7, MD	PRECIO MAXIMO	9(15)V9(6)	TRADING DAY HIGH PRICE	
M3, M7, MD	PRECIO MINIMO	9(15)V9(6)	TRADING DAY LOW PRICE	
M3, M7, MD	PRECIO MEDIO	9(15)V9(6)	TRADING DAY AVERAGE PRICE	
M3, M7, MD	PRECIO APERTURA	9(15)V9(6)	TRADING DAY OPEN PRICE	
M3, M7, MD	VOLATILIDAD	9(15)V9(6)	TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7, MD	VOLATILIDAD ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7, MD	VOLUMEN ACUMULADO	9(15)	TRADING DAY TRADED CONTRACTS	
M3, M7, MD	EFECTIVO ACUMULADO	9(17)V9(2)	TRADING DAY TURNOVER	
M3, M7, MD	ORIGEN	X(2)	CONTRACTS GROUP CODE	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	CodIsin	X(12)	Codigo ISIN	
M3, M7, MD	HoraMKTD	X(6)	Hora MKTD	HHMMSS
M3, M7, MD	EstimadoPrecioMedioBuy	9(21)V9(11)	Precio medio estimado de compra	
M3, M7, MD	EstimadoPrecioMedioSell	9(21)V9(11)	Precio medio estimado de venta	
M3, M7, MD	VolRFQ_Buy	9(21)V9(11)	Volumen RFQ Compra	
M3, M7, MD	VolRFQ_Sell	9(21)V9(11)	Volumen RFW Venta	
M3, M7, MD	MkdID	X(4)	Market ID	
M3, M7, MD	MkdSegID	X(4)	Market Segment ID	

5.2 MFII_TCONTRSTAT_M*.TXT

General information on the closing of the trading session options and futures closing prices. Daily data on the contracts with regard to the trading session.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7	Fecha. SessionDate	X(8)	Trading date	YYYYMMDD
M3, M7	Mercado. ContractGroup	X(2)	Contracts group code	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7	Contrato. ContractCode	X(22)	Contract code	
M3, M7	Alto. HighPrice	9(15)V9(6)	Trading day high price	
M3, M7	Bajo. LowPrice	9(15)V9(6)	Trading day low price	
M3, M7	First. FirstPrice	9(15)V9(6)	Trading day open price	
M3, M7	Last. LastPrice	9(15)V9(6)	Trading day last price	
M3, M7	Cierre. ClosingPrice	9(15)V9(6)	Trading day closing price	
M3, M7	VolatCierre. ClosingVolatility	9(15)V9(6)	Trading day closing volatility	This field is not available for long options
M3, M7	DeltaCierre. ClosingDelta	9(15)V9(6)	Trading day closing delta	This field is not available for long options
M3, M7	Open. PreviousDayClosingPrice	9(15)V9(6)	Previous trading day closing price	This field might not be available for the first settlement day of the contract
M3, M7	PreviousDayClosingVolatility	9(15)V9(6)	Previous day closing volatility.	This field is not available for long options. This field might not be available for the first settlement day of the contract
M3, M7	PreviousDayClosingDelta	9(15)V9(6)	Previous day closing delta.	This field is not available for long options. This field might not be available for the first settlement day of the contract.
M3, M7	VolumenNegociado TotalTrdVolume	9(15)	Trading day total traded volume	
M3, M7	NumOperaciones NumberOfTrades	9(5)	Trading day number of trades	
M3, M7	BidCierre SessionHighBid	9(15)V9(6)	Price of the highest buy order.	
M3, M7	AskCierre SessionLowOffer	9(15)V9(6)	Price of the lowest sell order.	

M3, M7	Average Price	9(15)V9(6)	Average Price
M3, M7	Turnover	9(21)V9(6)	Turnover
M3, M7	SessionHighBid;	9(15)V9(6)	Session High bid
M3, M7	SessionLowOffer;	9(15)V9(6)	Session Low Offer
M3, M7	ForwardPrice	9(15)V9(6)	Forward (D+1) reference price (only for FX contracts)
M3, M7	PreviousDayForwardPrice	9(17)V9(2)	Previous day reference price (forward) (only informed in contracts with deferral feature)

5.3 TCONTRSTAT_MD_YYYYMMDD.TXT

General information on the closing of the trading session options and futures closing prices. Daily data on the contracts with regard to the trading session.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MD	Fecha. SessionDate	X(8)	Trading date	YYYYMMDD
MD	Mercado. ContractGroup	X(2)	Contracts group code	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
MD	Contrato. ContractCode	X(22)	Contract code	
MD	Alto. HighPrice	9(15)V9(6)	Trading day high price	
MD	Bajo. LowPrice	9(15)V9(6)	Trading day low price	
MD	First. FirstPrice	9(15)V9(6)	Trading day open price	
MD	Last. LastPrice	9(15)V9(6)	Trading day last price	
MD	Cierre. ClosingPrice	9(15)V9(6)	Trading day closing price	
MD	VolatCierre. ClosingVolatility	9(15)V9(6)	Trading day closing volatility	This field is not available for long options

MD	DeltaCierre. ClosingDelta	9(15)V9(6)	Trading day closing delta	This field is not available for long options
MD	Open. PreviousDayClosingPrice	9(15)V9(6)	Previous trading day closing price	This field might not be available for the first settlement day of the contract
MD	PreviousDayClosingVolatility	9(15)V9(6)	Previous day closing volatility.	This field is not available for long options. This field might not be available for the first settlement day of the contract
MD	PreviousDayClosingDelta	9(15)V9(6)	Previous day closing delta.	This field is not available for long options. This field might not be available for the first settlement day of the contract.
MD	VolumenNegociado TotalTrdVolume	9(15)	Trading day total traded volume	
MD	NumOperaciones NumberOfTrades	9(5)	Trading day number of trades	
MD	BidCierre SessionHighBid	9(15)V9(6)	Price of the highest buy order.	
MD	AskCierre SessionLowOffer	9(15)V9(6)	Price of the lowest sell order.	
MD	ForwardPrice	9(15)V9(6)	Forward (D+1) reference price (only for FX contracts)	
MD	PreviousDayForwardPrice	9(17)V9(2)	Previous day reference price (forward) (only informed in contracts with deferral feature)	

6 End of Day Prices, Volumes and BBO Files Specifications (2240)

Files:

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMRV	FINANCIERO – M3	2200, 2240	CLOSING PRICES FOR THE M3 MARKET	MFII_PVBBO_M3_YYYYMMDD.TXT
XMPW	ENERGIA – M7	2200, 2240	CLOSING PRICES FOR THE M7 MARKET	MFII_PVBBO_M7_YYYYMMDD.TXT
XMFX	CURRENCY – MD	2200, 2240	CLOSING PRICES FOR THE MD MARKET	MFII_PVBBO_MD_YYYYMMDD.TXT

6.1 MFII_PVBBO_M*.TXT

General information on the closing prices of options and futures. Daily data on the contracts with regard to the trading session.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES
M3, M7, MD	Fecha. SessionDate	X(8)	TRADING DATE	YYYYMMDD
M3, M7, MD	Valor	X(22)	CONTRACT CODE	
M3, M7, MD	DELTA ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING DELTA	This field is not available for long options. This field might not be available for the first settlement day of the contract
M3, M7, MD	PRECIO CIERRE ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING PRICE	
M3, M7, MD	DELTA	9(15)V9(6)	TRADING DAY CLOSING DELTA	This field is not available for long options
M3, M7, MD	PRECIO CIERRE	9(15)V9(6)	TRADING DAY CLOSING PRICE	
M3, M7, MD	PRECIO MAXIMO	9(15)V9(6)	TRADING DAY HIGH PRICE	
M3, M7, MD	PRECIO MINIMO	9(15)V9(6)	TRADING DAY LOW PRICE	
M3, M7, MD	PRECIO MEDIO	9(15)V9(6)	TRADING DAY AVERAGE PRICE	

M3, M7, MD	PRECIO APERTURA	9(15)V9(6)	TRADING DAY OPEN PRICE	
M3, M7, MD	VOLATILIDAD	9(15)V9(6)	TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7, MD	VOLATILIDAD ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7, MD	VOLUMEN ACUMULADO	9(15)	TRADING DAY TRADED CONTRACTS	
M3, M7, MD	EFECTIVO ACUMULADO	9(17)V9(2)	TRADING DAY TURNOVER	
M3, M7, MD	VOLUMEN COMPRA	9(15)	ASK PRICE VOLUME	
M3, M7, MD	PRECIO COMPRA	9(15)V9(6)	ASK PRICE	
M3, M7, MD	PRECIO VENTA	9(15)V9(6)	BID PRICE	
M3, M7, MD	VOLUMEN VENTA	9(15)	BID PRICE VOLUME	
M3, M7, MD	ORIGEN	X(2)	CONTRACTS GROUP CODE	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	CodIsin	X(12)	Codigo ISIN	
M3, M7, MD	HoraMKTD	X(6)	Hora MKTD	
M3, M7, MD	EstimadoPrecioMedioBuy	9(21)V9(11)	Precio medio estimado de compra	
M3, M7, MD	EstimadoPrecioMedioSell	9(21)V9(11)	Precio medio estimado de venta	
M3, M7, MD	VolRFQ_Buy	9(21)V9(11)	Volumen RFQ Compra	
M3, M7, MD	VolRFQ_Sell	9(21)V9(11)	Volumen RFW Venta	
M3, M7, MD	MkdID	X(4)	Market ID	
M3, M7, MD	MkdSegID	X(4)	Market Segment ID	

7 Tick Files Specifications (4140)

Files:

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMRV	FINANCIERO – M3	4100, 4140	TRADES FOR THE M3 MARKET	MFII_TGENTRADES_M3_YYYYMMDD.TXT
XMRV	FINANCIERO – M3	4100, 4140	TYPE OF TRADES FOR THE M3 MARKET	TTRADETYP_M3_YYYYMMDD.TXT
XMRV	FINANCIERO – M3	4100, 4140	TRADES FOR THE M3 MARKET	MFII_TICKS_M3_YYYYMMDD.TXT
XMPW	ENERGIA – M7	4100, 4140	TRADES FOR THE M7 MARKET	MFII_TGENTRADES_M7_YYYYMMDD.TXT
XMPW	ENERGIA – M7	4100, 4140	TYPE OF TRADES FOR THE M7 MARKET	TTRADETYP_M7_YYYYMMDD.TXT
XMPW	ENERGIA – M7	4100, 4140	TRADES FOR THE M7 MARKET	MFII_TICKS_M7_YYYYMMDD.TXT
XMFX	CURRENCY – MD	4100, 4140	TRADES FOR THE MD MARKET	TGENTRADES_MD_AAAAMMDD.TXT
XMFX	CURRENCY – MD	4100, 4140	TRADES FOR THE MD MARKET	MFII_TICKS_MD_AAAAMMDD.TXT
XMFX	CURRENCY – MD	4100, 4140	TYPE OF TRADES FOR THE MD MARKET	TTRADETYP_MD_AAAAMMDD.TXT

7.1 MFII_TGENTRADES_M*.TXT

Information on all trades of the MEFF options and futures Market.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES
M3, M7, MD	Fecha	X(8)	TRADING DAY DATE	YYYYMMDD
M3, M7, MD	Mercado	X(2)	GROUP OF CONTRACTS CODES	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	Secuencia	9(9)	Sequence number of the trading register	

M3, M7, MD	NRegNeg	X(12)	NUMBER OF TRADE REGISTER. TRADEEXECID	
M3, M7, MD	Contrato	X(22)	CONTRACT CODE	
M3, M7, MD	HoraOperacion	9(12)	EXECUTION TIME	HH:MM:SS:XXX LongLocalTime)
M3, M7, MD	Precio	9(15)V9(6)	TRADE PRICE	
M3, M7, MD	Volumen	9(15)	QUANTITY / VOLUME	
M3, M7, MD	TipoOperacion	X(1)	TRANSACTION TYPE. TRADE TYPE	0 Average price trade (complement) C Corporate Action D Transfer from daily account E Options exercise F Basis Trade G Give-up Trade I Give-Out Trade K Give-In Trade H Cross trade during trading hours (Telephone) J Trades at the Average price X L Delta N Average price countertrade M Market P Position adjustment R Rollover S Trade associated with rollover T Trade transfer V Expiration X Countertrade Y Cancel countertrade Z Position transfer
M3, M7, MD	MarketID	X(4)	Operating MIC	
M3, M7, MD	MarketSegmentID	X(4)	Segment MIC	
M3, M7, MD	MarketMechanism	X(1)	Market Mechanism	0: Continuous Auction 3: Quote Driven Market. 4: Dark Order Book. 1: Off Book (including Voice or Messaging Trading). 5: Periodic Auction

				6: Request for Quotes.
M3, M7, MD	ISINCode	X(12)	ISIN Code (may be blank)	.
M3, M7, MD	PublishTime	9(12)	Publication time	HH:MM:SS:XXX (LongLocalTime)
M3, M7, MD	PostTransparencyFlags	X(59)	Post transparency flags, separated by commas.	BENC, NPFT, LRGS, ILQD, SIZE, TPAC, XFPH, CANC, AMND, LMTF, FULF, DATF, FULA, VOLO, FULV, FWAF, FULJ, IDAF, VOLW, COAF • LMTF: limited details trade • DATF: Daily aggregated trade • VOLO: Volumen omission Trade • FWAF: Four weeks aggregation trade • IDAF: Indefinite agregatiion trade • VOLW: Volumen omission trade. Eleligle for subsequent enrichment in aggregated form • BENC: Benchmark trade • LRGS: Large in Scale • ILQD: Iliquid instrument • SIZE: Specific Size • NPFT: Non-price forming trade • TPAC: Package Trade (Excluding exchange for physicals) • XFPH: Exchange for physicals trade
M3, M7, MD	PreviousTradeExecID	X12	In case of cancellations or modifications.	
M3, M7, MD	ExecDate	X(8)	Execution date	YYYYMMDD
M3, M7, MD	PublishDate	X(8)	Publication date	YYYYMMDD

7.2 MFII_TICKS_M3_YYYYMMDD.TXT / MFII_TICKS_MD_AAAAMMDD.TXT

Information on all trades of the MEFF options and futures Market.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES

M3, M7, MD	Fecha	X(8)	SESSIONDATE. TRADING DAY DATE	YYYYMMDD
M3, M7, MD	NUMOPER	X(12)	TRADE EXECUTION ID	
M3, M7, MD	MODAL_CONTR	X(3)	Trading Mode	100 = IBEX futures hours 102 = Cross trades (IBEX futures hours) 105 = Normal hours 106 = Delta and Basis Trade 107 = Bono hours 108 = Cross trades (normal hours) 109 = Cross trades (Bono hours) 115 = RFQ (IBEX futures hours) 116 = RFQ (normal hours) 117 = RFQ (Bono hours)
M3, M7, MD	VALOR	X(22)	CONTRACT CODE	
M3, M7, MD	TIPOOPER	X(1)	TRANSACTION TYPE. TRADE TYPE	See Below Table
M3, M7, MD	SUBTIPOOPER	X(2)	TRANSACTION SUBTYPE. TRADE SUBTYPE	See Below Table
M3, M7, MD	HORA	9(9)	EXECUTION TIME	HHMMSS / HHMMSSXXX
M3, M7, MD	PRECIO	9(15)V9(6)	TRADE PRICE	
M3, M7, MD	FECHANEG	X(8)	Trade Date	YYYYMMDD
M3, M7, MD	TITULOS	9(15)	Trade QUANTITY	
M3, M7, MD	EFECTIVO	9(17)V9(2)	Trade Amount (€)	
M3, M7, MD	NUMORDRETR	X(12)	TRADEEXECID	Número de registro de negociación.
M3, M7, MD	Origen	X(2)	Market Segment	M3 MEFF – Financiero M7 MEFF – Power MD – FX CURRENCY FUTURES
M3, M7, MD	CVALISO	X(12	ISIN	
M3, M7, MD	Oper_ECC	X(2)	¿?	
M3, M7, MD	HORANEG	X(12)	Trade Time	HHMMSSXXXXXX

M3, M7, MD	FECHAPUBLI	X(8)	Publication Date	YYYYMMDD
M3, M7, MD	HORAPUBLI	X(6)	Publication Time	HHMMSS
M3, M7, MD	VENUETYPE	X(1)	Venue Type ¿?	B
M3, M7, MD	MMTL31_TYPE	X(1)	¿?	
M3, M7, MD	PTF_TYPE	X(1)	¿?	
M3, M7, MD	ORDEREVENT	X(4)	ORDER EVENT ¿?	FILL, PARF, BLANK
M3, M7, MD	TIPOPUBLI	X(1)	TIPO PUBLI ¿?	
M3, M7, MD	REASONPUBLI	X(2)	REASON PUBLI ¿?	
M3, M7, MD	TRDPXCOND	X(2)	¿?	
M3, M7, MD	TRDPUBIND	X(1)	TRADING PUB IND	1
M3, M7, MD	REG_FLAG	X(2)	¿?	
M3, M7, MD	SlfPrvntn	X(3)	¿?	
M3, M7, MD	MktID	X(4)	Market ID	
M3, M7, MD	MktSegID	X(4)	Market Segment ID	

OPERATION CODE	CONTRACT GROUP	DESCRIPTION	OPERATION TYPE	OPERATION SUBTYPE
M	M3, M7, MD	Market	0	-
H	M3, M7, MD	Cross trade during trading hours	1	34
L	M3, M7, MD	Delta	46	-
R	M3, M7, MD	Rollover	0	7
S	M3, M7, MD	Trade associated with rollover	0	8
W	M3, M7, MD	Trade amendment	24	9000
X	M3, M7, MD	Countertrade	24	-

3	M3, M7, MD	RFQ	1	2009

FECHA;NUMOPER;MODAL_CONTR;VALOR;TIPOOPER;SUBTIPOOPER;HORA;PRECIO;FECHANEG;TITULOS;EFECTIVO;NUMORDRETR;ORIGEN

20170120;OE0000120568;105;CABEAM 1 ;0 ; ;145614000;0.2400;20170120;2;48.00; ;M3

20170120;OE0000120542;105;CACSAM 3 ;0 ; ;122332000;1.3000;20170120;25;3250.00; ;M3

20170120;OE0000120545;105;CACSAM 3 ;0 ; ;122440000;1.3100;20170120;25;3275.00; ;M3

20170120;OE0000120546;105;CACSAM 3 ;0 ; ;122446000;1.3100;20170120;26;3406.00; ;M3

20170120;OE0000120547;105;CACSAM 3 ;0 ; ;122446000;1.3100;20170120;25;3275.00; ;M3

7.3 TTRADETYP_M3_YYYYMMDD.TXT / TTRADETYP_M7_YYYYMMDD.TXT / TTRADETYP_MD_AAAAMMDD.TXT

General information on the type of transactions TTRADETYP_MN_YYYYMMDD.TXT and TTRADETYP_MN_YYYYMMDD.TXT.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7, MD	Mercado	X(2)	Contract group code	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
M3, M7, MD	TipoOperacion	X(1)	Transaction type	0 Average price trade (complement) C Corporate Action D Transfer from daily account E Options exercise F Basis Trade G Give-up Trade I Give-Out Trade K Give-In Trade H Cross trade during trading hours (Telephone) J Trades at the Average price X L Delta

				N	Average price countertrade
				M	Market
				P	Position adjustment
				R	Rollover
				S	Trade associated with rollover
				T	Trade transfer
				V	Expiration
				X	Countertrade
				Y	Cancel countertrade
				Z	Position transfer
M3, M7, MD	Descripcion	X(20)	Description		
M3, M7, MD	FechaAct	X(8)	Update date	YYYYMMDD	
M3, M7, MD	ActPrecioVolumenUltima	X(1)	Updates the Price or last volume	S / N where S = Yes	
M3, M7, MD	ActRegNegociacion	X(1)	Updates the trading register	S / N where S = Yes	
M3, M7, MD	ActVolNegContrato	X(1)	Updates the contract volume traded	S / N where S = Yes	
M3, M7, MD	DisparaOrdenesStop	X(1)	Triggers Stop orders	S / N where S = Yes	
M3, M7, MD	SeEnviaDistribuidores	X(1)	It is sent to distributors	S / N where S = Yes	
M3, M7, MD	VisualizaTickerOper	X(1)	Shows the transaction ticker	A / M / O	
M3, M7, MD	VisualizaTickerGen	X(1)	Shows the general ticker	S / N where S = Yes	
M3, M7, MD	VerificaLimitesFluc	X(1)	Verifies the fluctuation limits	S / N where S = Yes	
M3, M7, MD	Intermediada	X(1)	Brokered	S / N where S = Yes	
M3, M7, MD	AdmitePrecAplicOpcion	X(1)	Allows application prices for options	S / N where S = Yes	
M3, M7, MD	ProcedeOrdenes	X(1)	Origins from orders	S / N where S = Yes	
M3, M7, MD	AcumulaVolGeneral	X(1)	Accumulates general volume	S / N where S = Yes	
M3, M7, MD	ClaseOperacion	X(1)	Transaction class	See ANNEX TABLE 19 / H, L, N, T	
M3, M7, MD	AdmitidaGestionApli	X(1)	Admitted application management	S / N where S = Yes	

7.4 TGENTRADES_MD_YYYYMMDD.TXT

Information on all trades of the MEFF options and futures Market.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MD	Fecha / SessionDate	X(8)	TRADING DAY DATE	YYYYMMDD
MD	Mercado / ContractGroup	X(2)	GROUP OF CONTRACTS CODES	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES MD – FX CURRENCY FUTURES
MD	NRegNeg /TradeExecID	X(12)	NUMBER OF TRADE REGISTER. TRADEEXECID	
MD	Contrato / ContractCode	X(22)	CONTRACT CODE	
MD	HoraOperacion / ExecTime	9(12)	EXECUTION TIME	HH:MM:SS:XXX (LongLocalTime)
MD	Precio / TradePrice	9(15)V9(6)	TRADE PRICE	
MD	Volumen / Quantity	9(15)	QUANTITY / VOLUME	
MD	TipoOperacion / TradeType	X(1)	TRANSACTION TYPE. TRADE TYPE	0 Average price trade (complement) C Corporate Action D Transfer from daily account E Options exercise F Basis Trade G Give-up Trade I Give-Out Trade K Give-In Trade H Cross trade during trading hours (Telephone) J Trades at the Average price X L Delta N Average price countertrade M Market P Position adjustment R Rollover S Trade associated with rollover T Trade transfer

				V Expiration X Countertrade Y Cancel countertrade Z Position transfer
MD	MarketID	X(4)	Operating MIC	
MD	MarketSegmentID	X(4)	Segment MIC	
MD	MarketMechanism	X(1)	Market Mechanism	0: Continuous Auction 3: Quote Driven Market. 4: Dark Order Book. 1: Off Book (including Voice or Messaging Trading). 5: Periodic Auction 6: Request for Quotes.
MD	ISINCode	X(12)	ISIN CODE	ISIN Code of the contract. May be empty
MD	PublishTime	9(12)	Publish Time	HH:MM:SS:XXX (LongLocalTime)
MD	PostTransparencyFlags	X(59)	Comma-separated post transparency flags	BENC, NPFT, LRGS, ILQD, SIZE, TPAC, XFPH, CANC, AMND, LMTF, FULF, DATF, FULA, VOLO, FULV, FWAF, FULJ, IDAF, VOLW, COAF • LMTF: limited details trade • DATF: Daily aggregated trade • VOLO: Volumen omission Trade • FWAF: Four weeks aggregation trade • IDAF: Indefinite agregatiion trade • VOLW: Volumen omission trade. Eleligle for subsequent enrichment in aggregated form • BENC: Benchmark trade • LRGS: Large in Scale • ILQD: Iliquid instrument • SIZE: Specific Size • NPFT: Non-price forming trade • TPAC: Package Trade (Excluding exchange for physicals) • XFPH: Exchange for physicals trade

MD	PreviousTradeExecID	X(12)	In case of trade cancellation, trade amendment or leg trade. In leg trades this field includes the Trade Registration Number of the trade in the strategy.	
MD	ExecDate	X(8)	Execution Date	YYYYMMDD
MD	PublishDate	X(8)	Publication Date	YYYYMMDD

8 PRIIPS KIDS Files

KEY INFORMATION DOCUMENT PRIIP MEFF files:

MIC CODE	SEGMENT	PRODUCT	CONTENT FILE	FILE NAME
XMRV	FINANCIAL – M3	1141	KID-Dividend-Futures-Long.pdf	KID Dividend Futures Long
XMRV	FINANCIAL – M3	1141	KID-Dividend-Futures-Short.pdf	KID Dividend Futures Short
XMRV	FINANCIAL – M3	1141	KID-Fixed-Income-Futures-Long.pdf	KID Fixed Income Futures Long
XMRV	FINANCIAL – M3	1141	KID-Fixed-Income-Futures-Short.pdf	KID Fixed Income Futures Short
XMRV	FINANCIAL – M3	1141	KID-Index-Futures-Long.pdf	KID Index Futures Long
XMRV	FINANCIAL – M3	1141	KID-Index-Futures-Short.pdf	KID Index Futures Short
XMRV	FINANCIAL – M3	1141	KID-Index-Options-Call-Long.pdf	KID Index Options Call Long
XMRV	FINANCIAL – M3	1141	KID-Index-Options-Call-Short.pdf	KID Index Options Call Short
XMRV	FINANCIAL – M3	1141	KID-Index-Options-Put-Long.pdf	KID Index Options Put Long
XMRV	FINANCIAL – M3	1141	KID-Index-Options-Put-Short.pdf	KID Index Options Put Short
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Futures-Long.pdf	KID Single Stock Futures Long
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Futures-Short.pdf	KID Single Stock Futures Short
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Options-Call-Long.pdf	KID Single Stock Options Call Long
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Options-Call-Short.pdf	KID Single Stock Options Call Short
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Options-Put-Long.pdf	KID Single Stock Options Put Long
XMRV	FINANCIAL – M3	1141	KID-Single-Stock-Options-Put-Short.pdf	KID Single Stock Options Put Short
XMRV	ENERGY– M7	1141	KID Commodity Futures Long	KID-Commodity-Futures-Long.pdf
XMRV	ENERGY– M7	1141	KID Commodity Futures Short	KID-Commodity-Futures-Short.pdf
XMPW	ENERGY– M7	1141	KID Commodity Swap Short	KID-Commodity-Swap-Long.pdf

XMPW	ENERGY– M7	1141	KID Commodity Swap Long	KID-Commodity-Swap-Short.pdf
XMFX	FINANCIAL FX - MD	1141	KID xRolling® FX Futures Long	KID xRolling® FX Futures Long
XMFX	FINANCIAL FX - MD	1141	KID xRolling® FX Futures Short	KID xRolling® FX Futures Short

Languajes: EN, ES, DE, FR, IT, NL, SE

http://www.meff.es/ing/Commodities-Derivatives/Commodities-Derivatives-KIDS http://www.meff.es/ing/Financial-Derivatives/Financial-Derivatives-KIDS

The file content is this:

KEY INFORMATION DOCUMENT

Purpose

Alert

Product

What is this product?

- Type
- Objectives
- Intended retail investor

What are the risks and what could I get in return?

- Risk Indicator
- Performance Scenarios

What happens if MEFF is unable to pay out?

What are the costs?

- Costs over time
- Composition of costs

How long should I hold it and can I take money out early?
How can I complain?

Other relevant information

9 Codification Tables

9.1 ANNEX MEFF TABLE 1. CURRENCIES

The currency codes used are those defined by ISO-4217. The current values can be consulted at the following site:

http://www.xe.com/iso4217.htm

For instance:

CODE	CONCEPT
AUD	Australian dollar
BRL	Brazilian real
CAD	Canadian dollar
CHF	Swiss frank
EUR	Euro
GBP	Pound
JPY	Japanese yen
MXN	Mexican peso
NOK	Norwegian crown
NZD	New Zealand dollar
SEK	Swedish crown
USD	US dollar

9.2 ANNEX MEFF TABLE 2. CFI CODE

Index Derivatives

DESCRIPTION	CFICODE
Standard financial future on an index. Cash settlement.	FFICSX
Non-standardized financial future on an index. Cash settlement.	FFICNX
Strategies.	KEXXXX
Time spread of a future on an index. Cash settlement.	KEXXXX
Standardized European call option on an index. Cash settlement.	OCEFCS
Non-standardized European call option on an index. Cash settlement.	OCEFCN
Standardized European put option on an index. Cash settlement.	OPEFCS
Non-standardized European put option on an index. Cash settlement.	OPEFCN
Referential instrument	TIECPX

Stock Derivatives

DESCRIPTION	CFICODE
Standardized financial future on stocks. Physical delivery.	FFSPSX
Non-standardized financial future on stocks. Physical delivery.	FFSPNX
Standardized financial future on stocks. Cash settlement.	FFSCSX
Non-standardized financial future on stocks. Cash settlement.	FFSCNX
Standardized financial future on others (dividend). Cash settlement.	FFVCSX
Non-standardized financial future on others (dividend). Cash settlement.	FFVCNX

Strategies.	KEXXXX
Time spread of a future on stocks with physical delivery.	KEXXXX
Time spread of a future on stocks with cash settlement.	KEXXXX
Time spread of a future on others (dividend). Cash settlement.	KEXXXX
Facility on futures on stocks.	KEXXXX
Standardized American call option on stocks. Physical delivery.	OCASPS
Non-standardized American call option on stocks. Physical delivery.	OCASPN
Standardized American put option on stocks. Physical delivery.	OPASPS
Non-standardized American put option on stocks. Physical delivery.	OPASPN
Standardized European call option on stocks. Physical delivery.	OCESPS
Non-standardized European call option on stocks. Physical delivery.	OCESPN
Standardized European put option on stocks. Physical delivery.	OPESPS
Non-standardized European put option on stocks. Physical delivery.	OPESPN
Standardized European call option on stocks. Cash settlement.	OCESCS
Non-standardized European call option on stocks. Cash settlement.	OCESCN
Standardized European put option on stocks. Cash settlement.	OPESCS
Non-standardized European put option on stocks. Cash settlement.	OPESCN
Stocks (cash).	ESXXXX
Referential instrument (dividend)	TDSXXX

Fixed Income Derivatives

DESCRIPTION	CFICODE
Standardized financial future on fixed income. Physical delivery.	FFDPSX

Standardized financial future on fixed income. Cash settlement.	FFDCSX
Time-spread of futures on fixed income. Physical delivery.	KMXXXX
Strategies.	KMXXXX
Standardized European call option on fixed income. Physical delivery.	OCEDPS
Standardized European put option on fixed income. Physical delivery.	OPEDPS
Non-standardized European call option on fixed income. Physical delivery.	OCEDPN
Non-standardized European put option on fixed income. Physical delivery.	OPEDPN
Standardized European call option on fixed income. Cash settlement.	OCEDCS
Standardized European put option on fixed income. Cash settlement.	OPEDCS
Non-standardized European call option on fixed income. Cash settlement.	OCEDCN
Non-standardized European put option on fixed income. Cash settlement.	OPEDCN

Currency Derivatives

DESCRIPTION	CFICODE
Standardized financial future currency. Cash settlement	FFCCSX
Rolling Spot Future	FFCCSX
Currency Spot	IFXXXP

Energy Derivatives

DESCRIPCIÓN	CFICODE
Standardized financial future currency. Cash settlement	FFCCSX
Rolling Spot Future	FFCCSX

Standardized Yearly future on energy. Cash settlement.	FCHCSX
Standardized Quarterly future on energy. Cash settlement.	FCHCSX
Standardized Monthly future on energy. Cash settlement.	FCHCSX
Standardized full week future on energy (Mon-Sun). Cash settlement.	FCHCSX
Standardized weekly working days future on energy (Mon-Fri). Cash settlement.	FCHCSX
Standardized week-End future on energy (Sat-Sun). Cash settlement.	FCHCSX
Standardized Yearly swap on energy. Cash settlement.	FCHCSX
Standardized Quarterly swap on energy. Cash settlement.	FCHCSX
Standardized Monthly swap on energy. Cash settlement.	FCHCSX
Full week Energy Swap Contract (Mon-Sun). Cash settlement.	FCHCSX
Weekly working days Energy Swap Contract (Mon-Fri). Cash settlement.	FCHCSX
Week-End Energy Swap Contract (Sat-Sun). Cash settlement.	FCHCSX
Daily Energy Swap Contract. Cash settlement.	FCHCSX

9.3 ANNEX MEFF TABLE 4. CENTRAL COUNTERPARTY AND CLEARING CONTRACT GROUP CODES

CODE	DESCRIPTION
M3	MEFF Financial Contract Group
M7	MEFF Energy Contract Group
MD	MEFF – Currency derivatives in Financial Contract Group
C2	BME Clearing Financial Derivatives
C7	BME Clearing Energy
CM	BME Clearing - CCP

C8 / M8	BME Clearing Repo
C0	BME Clearing Equities CCP
C9	BME Clearing IRS
CD	BME Clearing Financial Derivatives Currencies
CN	BME Clearing – Currencies CCP

9.4 ANNEX MEFF TABLE 20 CONTRACT SUBGROUPS

9.4.1 MEFF – FINANCIAL CONTRACT SUBGROUP

	MEFF FINANCIAL CONTRACT SUBGROUP
02	BONO 10
19	IBEX MICRO
20	MINI IBEX
21	IBEX
22	IBEX PLUS RETURN
23	BBVA
24	ABERTIS
25	ENDESA
27	IBERDROLA
28	SCH
30	REPSOL
31	TELEFONICA

33	ACERINOX
35	BANKINTER
37	NATURGY
38	INDRA
41	AMADEUS
43	INDITEX
45	ACS
46	B.SABADELL
48	ACCIONA
50	SACYR
51	FCC
52	ENAGAS
53	RED ELECTRICA
54	SIEMENS GAMESA
56	MEDIASET
57	MAPFRE
58	ATRESMEDIA
65	NH HOTELES
67	BME
68	GRIFOLS
72	ARCELORMITTAL
73	TÉCNICAS REUNIDAS
74	OBRASCÓN HUARTE
75	FERROVIAL

76	EBRO FOODS
78	IAG
80	CAIXABANK
81	BANKIA
82	DIA
84	ABENGOA B
85	VISCOFAN
87	AENA
99	IBEX IMPACTO DIV
D1	TEF DIVIDENDOS
D2	SAN DIVIDENDOS
D3	BBVA DIVIDENDOS
D4	REP DIVIDENDOS
D5	IBE DIVIDENDOS
D6	ITX DIVIDENDOS
D7	CAIXABANK DIVIDENDOS
D8	GAS NATURAL DIVIDENDOS
D9	ABERTIS DIVIDENDOS
E1	TELEFONICA DIV25
E2	SANTANDER DIV25
E3	BBVA DIV25
E4	REPSOL DIV25
E5	IBERDROLA DIV25
E6	INDITEX DIV25

E7	CAIXABANK DIV25
E8	GAS NATURAL DIV25
E9	ABERTIS DIV25
S1	IBEX BANKS
S2	IBEX UTILITIES

9.4.2 MEFF - CURRENCY CONTRACT SUBGROUP

	MEFF - CURRENCY CONTRACT SUBGROUP
F0	EURAUD
F1	EURCHF
F2	EURGBP
F3	EURJPY
F4	EURUSD
F5	GBPCHF
F6	GBPUSD
F7	USDBRL
F8	USDCAD
F9	USDCHF
G0	USDJPY
G1	USDMXN
G2	AUDJPY
G3	AUDUSD

G4	NZDUSD
G5	EURMXN
G6	EURBRL

9.4.3 MEFF – ENERGY CONTRACT SUBGROUP

	MEFF - ENERGY CONTRACT SUBGROUP
01	FUTURE BASE MIBEL
02	SWAP BASE MIBEL
03	FUTURE MINI BASE MIBEL
04	SWAP MINI BASE MIBEL
05	SWAP BASE WIND
11	FUTURE PEAK MIBEL
12	SWAP PEAK MIBEL
13	FUTURE MINI PEAK MIBEL
14	SWAP MINI PEAK MIBEL

9.5 ANNEX MEFF TABLE 21 UNDERLYING ASSETS

CODE	DESCRIPTION
ABG.P	ABENGOA B
ABE	ABERTIS
ABED	ABERTIS DIV

ABEDD	ABERTIS DIV25
ANA	ACCIONA
ACX	ACERINOX
ACS	ACS
AENA	AENA
AMS	AMADEUS
A3M	A3MEDIA
MTS	ARCELORMITTAL
SAB	B.SABADELL
BKIA	BANKIA
BKT	BANKINTER
BBVA	BBVA
BBVD	BBVA DIVIDENDOS
BBVDD	BBVA DIV25
BME	BME
B10	BONO 10
CABK	CAIXABANK
CABD	CAIXABANK DIV
CABDD	CAIXABANK DIV25
DTE	DEUTSCHE TELEKOM
DIA	DIA
EBRO	EBRO FOODS
ENG	ENAGAS
ELE	ENDESA

FCC	FCC
FER	FERROVIAL
SGRE	SIEMENS GAMESA
GAS	GAS NATURAL
GASD	GAS NATURAL DIV
GASDD	GAS NATURAL DIV25
GRF	GRIFOLS
IAG	IAG
IBEDD	IBE DIV25
IBED	IBE DIVIDENDOS
IBE	IBERDROLA
FIE	IBEX
IBB	IBEX BANCARIO
IBC	IBEX CONSTRUCCIÓN
IBH	IBEX IMPACTO DIV
FIEC	IBEX MICRO
FIEM	IBEX MINI
FIT	IBEX RETURN
IBU	IBEX UTILITIES
ITX	INDITEX
IDR	INDRA
MAP	MAPFRE
TL5	MEDIASET
NHH	NH HOTELES

OHL	OBRASCÓN HUARTE LAIN
REE	RED ELECTRICA
REPDD	REP DIV25
REPD	REP DIVIDENDOS
REP	REPSOL
SCYR	SACYR VALLE
SANDD	SAN DIV25
SAND	SAN DIVIDENDOS
TRE	TÉCNICAS REUNIDAS
TEFDD	TEF DIV25
TEFD	TEF DIVIDENDOS
TLI	TELECOM ITALIA
TEF	TELEFONICA
VIS	VISCOFAN

CODE	DESCRIPTION
sEURAUD	EURAUD
sEURCHF	EURCHF
sEURGBP	EURGBP
sEURJPY	EURJPY
sEURUSD	EURUSD
sGBPCHF	GBPCHF
sUSDBRL	USDBRL
sUSDCAD	USDCAD

sUSDCHF	USDCHF
sUSDJPY	USDJPY
sUSDMXN	USDMXN
sAUDJPY	AUDJPY
sAUDUSD	AUDUSD
sNZDUSD	NZDUSD
sEURMXN	EURMXN
sEURBRL	EURBRL

CODE	DESCRIPTION
MIBFTB	FUTURO BASE MIBEL
MIBSWB	SWAP BASE MIBEL
MIBFTBM	FUTURO MINI BASE MIBEL
MIBSWBM	SWAP MINI BASE MIBEL
MIBFTP	FUTURO PUNTA MIBEL
MIBSWP	SWAP PUNTA MIBEL
MIBFTPM	FUTURO MINI PUNTA MIBEL
MIBSWPM	SWAP MINI PUNTA MIBEL
EOLSWB	SWAP BASE EÓLICO

9.6 ANNEX MEFF TABLE 28 PRODUCT FAMILIES

VALUE	DESCRIPTION

EIBXO	Strategies Options MINI IBEX 35
ESTCF	Strategies Single Stock Futures
ESTCO	Strategies Single Stock Options
FBONO	BONO E10 Futures RF
FENGM	Fut. Energy Monthly
FENGQ	Fut. Energy Quarterly
FENGW	Fut. Energy Weekly
FENGY	Fut. Energy Annual
FIBX	Futuros IBEX 35
FIBXD	Futures Ibex Impacto Div
FIBXM	Futures MINI IBEX 35
FIBXS	Sector Futures IBEX 35
FIBXT	Futures IBEX Total Return
FSTCD	Futures s/Div acc
FSTCE	25 Stock Dividend Futures
FSTCK	Single Stock Futures
OIBXM	Options MINI IBEX 35
OSTCK	Single Stock Options
SENGD	Swaps Energy Daily
SENGM	Swaps Energy Monthly

SENGQ	Swaps Energy Quarterly
SENGW	Swaps Energy Weekly
SENGY	Swaps Energy Annual
TBONO	BONO E10 Time-spread
TIBX	Time-spread IBEX 35
TIBXD	Time-spread Ibex impacto Div
TIBXM	Time-spread MINI IBEX 35
TSTCD	Time-spread on Stock Dividends
FXROL	Rolling Spot Futures on currencies
FEROL	Rolling Spot Futures on stocks
FIROL	Rolling Spot Futures on indexes

9.7 ANNEX MEFF TABLE 30 STRATEGIES DESCRIPTION

TYPE	DESCRIPTION
BER	Put Spread
BER +U	Put Spread +U
BLT	Call Calendar
BLT +U	Call Calendar+U
BLT –U	Call Calendar-U

BRT	Put Calendar
BRT +U	Put Calendar+U
BRT –U	Put Calendar-U
BUL	Call Spread
BUL –U	Call Spread –U
BUT	Butterfly
BUT +U	Butterfly+U
BUT –U	Butterfly-U
CALL-U	Call –U
COND	Condor
COND+U	Condor+U
COND-U	Condor-U
CSTD	Calendar Stradle
CSTD+U	Calendar Stradle+U
CSTD-U	Calendar Stradle-U
FUT –U	Future –U
PUT +U	Put +U
RBER	2*1 Ratio Put Spread
RBER+U	2*1 Ratio Put Spread+U
RBER-U	2*1 Ratio Put Spread-U

RBUL	2*1 Ratio Call Spread
RBUL+U	2*1 Ratio Call Spread +U
RBUL-U	2*1 Ratio Call Spread –U
RSK	Risky
RSK –U	Risky-U
STD	Straddle
STD +U	Straddle +U
STD –U	Straddle –U
STG	Strangle
STG +U	Strangle+U
STG –U	Strangle-U
SYNT	Synthetic
SYNT-U	Synthetic –U
OPEN	Open strategy
OPEN+U	Open strategy+U
OPEN-U	Open strategy-U
ROLL	Time Spread

9.8 ANNEX MEFF TABLE 31 SECURITY TYPES

TYPE	DESCRIPTION
E	Strategy
F	Future
O	Option
R	Time Spread
W	Swap
X	Other

9.9 ANNEX MEFF TABLE 33 MIC CODES

OPERATING MIC	SEGMENT MIC	DESCRIPTION
BMEX	XMRV	MEFF – Financial Derivatives
BMEX	XMFX	MEFF – Financial Derivatives - FX
BMEX	XMPW	MEFF – Energy Derivatives

9.10 ANNEX CONTRACT CODE

The construction of the contract code can be found in the regulation section of the MEFF website. The last relevant document on the construction of Contract codes is the circular C-EX-DF-05/2017 *http://www.meff.com/aspx/Normativa/Circulares.aspx?id=ing&emi=18*

http://www.meff.com/docs/ing/normativa/circulares/2017/C-EX-DF-2017_05_MEFF_listed_contracts.pdf