



Fields and Products for APA

BME Data Feed

Version:

Introduced with

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Fields and Products

BME Data Feed											
FIELDNAME	FORMAT	FID 16 Bit	FIELD DESCRIPTION	VALUES	SOURCE_NAME	FOLDER TYPE	DELIVERY MODE		NEW / CHANGED	NEW	DELETED
							TICK BY TICK	REFRESH			
ACCEPTABLE_COUNTERPARTY	String	849C	Numeric SI Client Tier identifier		SINT	Q	X				
AMND	Boolean	0317	Existing trade report amended		SINT	Q	X				
ASSET_CLASS	String	846A	ESMA reference: RTS 2 Annex III Table 2.1 to 13.3		SINT	Q	X				
BEST_ASK_64	DNUM64	6423	Sell price of the quote		SINT	Q	X				
BEST_ASK_QTY_64	DNUM64	677C	Quantity on Sell Side of a quote		SINT	Q	X				
BEST_BID_64	DNUM64	6422	Buy price of the quote		SINT	Q	X				
BEST_BID_QTY_64	DNUM64	677B	Quantity on Buy Side of a quote		SINT	Q	X				
CANC	Boolean	0316	Existing trade report cancelled		SINT	Q	X				
CLIENT_REFERENCE	String	8466	Quote identifier assigned by the client		SINT	Q	X				
CURRENCY	String	840A	Identifies currency used for price, ISO 4217.		SINT	S					
DISTRIBUTION_DATE_TIME	BCDDateTime	682B	Publication date and time		SINT	Q	X				
EMAL_TYPE	String	8472	Type of Emission Allowance		SINT	Q	X				
ENTR	Boolean	0315	New trade report submitted		SINT	Q	X				
EXECUTING_LEI	String	8458	LEI of the Executing Firm (SI)		SINT	Q	X				
EXECUTING_UNIT	String	8459	Name of the Executing Unit (SI)		SINT	Q	X				
EXECUTION_VENUE_ID	String	84AB	Identification of the MIC for which the trade was	XOFF	SINT	Q	X				
INSTRUMENT_ID	String	8460	ISIN (or other identifier) of the instrument		SINT	Q	X				
INSTRUMENT_ID_CODE	CHAR	400E	Instrument identification code type	I=ISIN O=OTHR	SINT	Q	X				
LIQUIDITY_CLASS	CHAR	402F	ESMA reference: RTS 2 Annex III Table 2.1 to 13.3	0 - Liquid 1 - Illiquid	SINT	Q	X				
MIFIR_IDENTIFIER	String	8498	ESMA reference: RTS 1 Annex III, RTS 2 Annex IV	Equities values: SHRS, ETFS, CRFT, DPRS, OTHER Non-equities values: BOND, ETCS, ETNS, DERV, SDRV, EMAL, SFPS	SINT	Q	X				
NOMINAL_AMOUNT	DNUM64	641A	Notional amount		SINT	Q	X				
QTY_UNIT	String	8452	The unit of measure of the underlying commodity upon which the contract is based		SINT	S					
QUANTITY_IN_MEASUREMENT_UNIT	DNUM64	6429	Quantity in measurement units		SINT	Q	X				
QUOTATION_DATE_TIME	BCDDateTime	500C	Date and Time when the trade was created		SINT	Q	X				

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BME Data Feed							DELIVERY MODE					
FIELDNAME	FORMAT	FID 16 Bit	FIELD DESCRIPTION	VALUES	SOURCE_NAME	FOLDER TYPE	TICK BY TICK	REFRESH	NEW / CHANGED	NEW	DELETED	
QUOTATION_TYPE	INT16	4509	Price notation		SINT	Q	X					
QUOTE_ID	String	84C8	Quote Identifier		SINT	Q	X					
SETTLEMENT_CURRENCY	String	84CC	Notional currency		SINT	Q	X					
VALIDITY_DATE_TIME	BCDDateTime	t.b.d.	Quote validity		SINT	Q	X					
VENUE_ID	String	84AA	Venue of publication		SINT	Q	X					
CONNECTIVITY_REQUEST_SUBJECT	CHAR	4321	Please refer to appendix "Constant Value Table" of		SYSTEM	C						
ENABLE_COMPRESSION	FID Only	031F	BMEDF is enabled to compress outbound data		SYSTEM	C						
INST_REQUEST_SUBJECT	CHAR	4329			SYSTEM	Q						
LAST_RESPONSE_INDICATOR	FID Only	032B	Part of BMEDF user dialog. No contents required as FID alone is sent to indicate 'TRUE'. Please refer to BMEDF Interface Specifications.		SYSTEM	M	X					
LISTING_REQUEST_SUBJECT	CHAR	432D			SYSTEM	Q						
LOGOUT_REASON	String	872E	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	Q						
MESSAGE_ID	CHAR	4331	'Message Identifier': indicates the type of message being transmitted (e.g. MID_LISTING_DATA or MID_NEWS_DATA)	please refer to BMEDF Interface Specifications	SYSTEM	M	X					
MESSAGE_OFFSET	INT32	4B63	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	C						
OUTBOUND_MESSAGE_KEY	INT64	7762	Unique Identifier for a BMEDF message which is also called 'OMID' ('Outbound Message Identifier'). Here, it is sent by the user as the requested starting point for recovery	Example: 6488047229632590464	SYSTEM	C						
OUTBOUND_MESSAGE_KEY	INT64	7762	Unique Identifier for a BMEDF message which is also called 'OMID' ('Outbound Message Identifier'). Specifically, it is used in: a) communication between BMEDF Support Team and customers about specific messages. b) recovery of past messages where it is an optional starting point for the recovered data stream (please refer to BMEDF Interface Specifications for details)	Example: 6488047229632590464	SYSTEM	M						
PASSWORD	String	8741	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	C						
PRODUCT_ID	String	8742	BMEDF Product Identifier		SYSTEM	P	X					
RECOVERY_DATE	BCD Date	5720	This date and RECOVERY_TIME specify the moment the recovery shall start with. The client can populate the field (together with RECOVERY_TIME) alternatively to a requested OMID.		SYSTEM	C						
RECOVERY_TIME	BCD Time	5B61	Time the recovery shall start with (GMT). The client can populate the field alternatively to a requested OMID		SYSTEM	C						
REQ_END_REASON	String	8743	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	Q						
REQUEST_ID	INT32	4B4C	Identifies a user's request sent to the DDG. This field links the response to the request it was originally issued for by the requesting user. In technical context, this field is also called SESSION_ID		SYSTEM	M	X					
REQUEST_ID_FOR_CANCEL	INT32	4B4D	When a request is cancelled, this field carries the request id OF THE request which is subject to cancellation. In technical context, this field is also called SESSION_ID_FOR_CANCEL.		SYSTEM	Q	X					
RETRIEVE_DATE_FROM	BCD Date	5746	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	Q						

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RETRIEVE_DATE_TO	BCD Date	5747	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	Q					
USER_ID	String	8757	Part of BMEDF user dialog. Please refer to BMEDF Interface Specifications.		SYSTEM	C					
ACTX	Boolean	030B	Agency Cross trade (ACTX)		XOFF	Q	X				
AGGR_GROUP_ID	String	t.b.d.	Repeating group of TICs referring to Aggregation		XOFF	Q	X				
AMND	Boolean	0317	Existing trade report amended		XOFF	Q	X				
ASSET_CLASS	String	846A	ESMA reference: RTS 2 Annex III Table 2.1 to 13.3		XOFF	Q	X				
BENC	Boolean	030A	Benchmark trade report (BENC)		XOFF	Q	X				
CANC	Boolean	0316	Existing trade report cancelled		XOFF	Q	X				
CLEARING_FLAG	CHAR	4139	Transaction to be cleared		XOFF	Q	X				
CURRENCY	String	840A	Identifies currency used for price, ISO 4217.		XOFF	S					
DISTRIBUTION_DATE_TIME	BCDDateTime	682B	Publication date and time		XOFF	Q	X				
DUPL	Boolean	0311	Duplicate trade reports		XOFF	Q	X				
EMAL_TYPE	String	8472	Type of Emission Allowance		XOFF	Q	X				
ENTR	Boolean	0315	New trade report submitted		XOFF	Q	X				
EXECUTION_VENUE_ID	String	84AB	Identification of the MIC for which the trade was reported	XOFF SINT	XOFF	Q	X				
ILQD	Boolean	0321	Illiquidity Flag	0 - Liquid 1 - Illiquid	XOFF	Q	X				
INSTRUMENT_ID	String	8460	ISIN (or other identifier) of the instrument		XOFF	Q	X				
INSTRUMENT_ID_CODE	CHAR	400E	Instrument identification code type	I=ISIN O=OTHR	XOFF	Q	X				
LAST_QTY	DNUM64	6411	Traded Volume		XOFF	Q	X				
LAST_TRADE_DATE_TIME	BCDDateTime	5009	Date and Time when the trade was executed		XOFF	Q	X				
LAST_TRADE_PRICE	DNUM64	640F	Price of the instrument within a reported trade. Up to 20 numerical digits with a decimal separator.		XOFF	Q	X				
LRGS	Boolean	0320	Trade is large in scale compared with normal market size		XOFF	Q	X				
MIFIR_IDENTIFIER	String	8498	ESMA reference: RTS 1 Annex III, RTS 2 Annex IV	Equities values: SHRS, ETFS, CRFT, DPRS, OTHER Non-equities values: BOND, ETCS, ETNS, DERV, SDRV, EMAL, SFPS	XOFF	Q	X				
NOMINAL_AMOUNT	DNUM64	641A	Notional amount		XOFF	Q	X				
PENDING_PRICE_INDICATOR	CHAR	4017	Indicator showing that a price is pending		XOFF	Q	X				
POST_TRADE_DEFERRAL	CHAR	4018	Trade flag indicating different possible post trade deferral scenarios.		XOFF	Q	X				
QTY_UNIT	String	8452	The unit of measure of the underlying commodity upon which the contract is based		XOFF	S					
QUANTITY_IN_MEASUREMENT_UNIT	DNUM64	6429	Quantity in measurement units		XOFF	Q	X				
QUOTATION_TYPE	INT16	4509	Price notation		XOFF	Q	X				
RPRI	Boolean	0310	Transactions which received price improvement input		XOFF	Q	X				
SDIV	Boolean	030C	Special Dividend (SDIV)		XOFF	Q	X				
SETTLEMENT_CURRENCY	String	84CC	Notional currency		XOFF	Q	X				
SIZE	Boolean	0322	Trade is large compared to standard market size		XOFF	Q	X				
SLIDING_VWAP	DNUM64	6465	For aggregated trades: Volume weighted average price		XOFF	Q	X				
TNCP	Boolean	030D	Transactions not contributing to the price discovery process		XOFF	Q	X				
TOTAL_TRADE_COUNT	INT16	4835	For aggregated trades: Total number of trades		XOFF	Q	X				
TOTAL_VOLUME	DNUM64	641D	Total traded quantity.		XOFF	Q	X				
TPAC	Boolean	030E	Package transaction flag		XOFF	Q	X				
TRADE_FLAGS	String	8467	Trade post-transparency flags	It contains the trade post-transparency flags accordingly MiFID II directive. Different flags are enclosed by doubled quotes (") and separated by a comma.	XOFF	Q	X				
TRANS_ID_CODE	String	846F	Unique ID (TIC) assigned by the MIFID II engine when a trade entry is reported		XOFF	Q	X				
VENUE_ID	String	84AA	Venue of publication		XOFF	Q	X				
XFPH	Boolean	030F	Exchange for physicals transaction flag		XOFF	Q	X				

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							TICK BY TICK	REFRESH			
SOURCE_NAME	String	874E	Source Name.	XOFF	XOFF	NI	X				
SOURCE_NAME	String	874E	Source Name.	SINT	SINT	NI	X				
INSTRUMENT_TYPE	CHAR	4010	A value representing the instrument type of the listing or instrument.	B' (66) - Bonds 'C' (67) - Certificates 'D' (68) - Funds 'E' (69) - Equities 'S' (83) - Other Security 'W' (87) - Warrants	XOFF	I	X				
INSTRUMENT_TYPE	CHAR	4010	A value representing the instrument type of the listing or instrument.	B' (66) - Bonds 'C' (67) - Certificates 'D' (68) - Funds 'E' (69) - Equities 'S' (83) - Other Security 'W' (87) - Warrants	SINT	I	X				
MARKET_SEGMENT	INT16	4415	Type of orders market.	81 - XOFF 82 - XOFF	XOFF	Q	X				
MARKET_SEGMENT	INT16	4415	Type of orders market.	???	SINT	Q	X				

BME Data Feed

BME Products	Product Description	Valid from	Valid to
	OTC Trade Reports made by System Internalisers	03.01.2018	31.12.2029
	OTC Trade Reports not made by System Internalisers	03.01.2018	31.12.2029
	Quotes	03.01.2018	31.12.2029

* yellow background marks new or changed area.

BME_APA_TRADES	BME APA - OTC Trade Reports	03/01/2017	
BME_APA_QUOTES	BME APA - Systematic Internalizers Quotes	03/01/2017	
	pink background marks a deleted area		

Source Description

OUTBOUND SOURCES	
SOURCE_NAME	DESCRIPTION
SINT	BME APA - Systematic Internalizers Quotes
XOFF	BME APA - OTC Trade Reports

* yellow background marks new or changed area.
pink background marks a deleted area