



BME Data Feed Fields and Products Guidelines

Document Name: BME Data Feed Fields and Products Guidelines

Version: 1.0

Related to: BME Data Feed Release 5.5

Last update: 21/10/2009

REVISION HISTORY

This section refers to the major changes of this version in comparison to the previous version.

Version	Date	Comments
1.0	21/10/2009	First cut

TABLE OF CONTENTS

1	Introduction	4
1.1	Scope of the document	4
1.2	Targeted groups	4
2	The Structure of the Excel File	5
3	Worksheet 'Sources - All Fields'	6
3.1	Column 'FIELDNAME'	6
3.2	Column 'FORMAT'	6
3.3	Column 'FID 16 BIT'	6
3.4	Column 'FID'	6
3.5	Column 'FIELD DESCRIPTION'	6
3.6	Column 'VALUES'	6
3.7	Column 'SOURCE_NAME'	6
3.8	Column 'INBOUND SOURCE'	7
3.9	Column 'FOLDER TYPE'	7
3.10	BME Data Feed DELIVERY MODE	8
3.10.1	Column 'TICK-BY-TICK'	8
3.10.2	Column 'REFRESH'	8
3.11	TICK ACTION INDICATOR	8
3.11.1	Column 'INSERTION'	8
3.11.2	Column 'CORRECTION'	8
3.11.3	Column 'DELETION'	8
3.12	Column 'New' Indicator	9
3.13	Recommendation	9
4	Worksheet 'Source Description'	10
5	Worksheet 'Product Overview'	11
6	Worksheet 'Source description'	12
7	Appendix: References to BME Market Data Documents	13

1 Introduction

1.1 Scope of the document

This document serves as a guideline to the 'BME Data Feed Interface Specifications / Fields and Products' (Excel file). It was introduced with BME Data Feed Release 1.01.

This document:

- Describes the general content of the document 'BME Data Feed Interface Specifications / Fields and Products' which is available in the 'Vendors only' section of BME Market Data website.
- Provides an introduction to the worksheet 'Fields & Products' within the document 'BME Data Feed Interface Specifications / Fields and Products' which covers all fields that are disseminated via BME Data Feed.

1.2 Targeted groups

This document is aimed to groups who require more detailed information of BME content. Such as system engineers, developers, programmers and decision makers.

2 The Structure of the Excel File

The Excel file 'Fields and Products' contains several worksheets which cover many aspects of the BME Data Feed interface. Together with the document 'BME Data Feed Interface Specifications' it is essential for software development.

The following worksheets are covered:

- **Worksheet 'Cover'**
This worksheet is an official cover for the document.
- **Worksheet 'Change history'**
This worksheet refers to the major changes of the document.
- **Worksheet 'Source - All Fields'**
This worksheet contains all BME Data Feed fields that are disseminated together with their related sources, as well as additional and pertinent information.
- **Worksheet 'Product Overview'**
This worksheet gives an overview of the BME Data Feed product portfolio. It contains product names together with the product ID which is available in the BME Data Feed data stream within the product ID folder.
- **Worksheet 'Source Description'**
This worksheet lists all sources for which BME Data Feed disseminates data.

Note:

The filter function within the worksheets allows a customized view of the table to suit user requirements.

3 Worksheet 'Sources - All Fields'

The following chapters describe in detail each column of the worksheet.

3.1 Column 'FIELDNAME'

The column 'FIELDNAME' describes the common name of a particular field. The name is either based on the inbound feeds or on the static data.

3.2 Column 'FORMAT'

The column 'FORMAT' may contain numeric, character, date or logical field types. A complete list of available formats is made available in the appendix of the document BME Data Feed Interface Specifications in the chapter 'Data Value Presentation'.

3.3 Column 'FID 16 BIT'

Field identifier FID16 describes the full 16-bit unique identification of the field. The 'FID 16 BIT' is transmitted by BME Data Feed and must be used to identify the field. The 16-bit FID includes FID length information and the data type. For further information please refer to the chapter 'Folder and Field Structure' in the document 'BME Data Feed Interface Specifications'.

3.4 Column 'FID'

This field describes the lower 10 bits within the field 'FID 16 BIT' that contains the identification of the field. It is used only within BME Data Feed documentation in order to describe the field content.

3.5 Column 'FIELD DESCRIPTION'

'FIELD DESCRIPTION' provides a detailed description of the field's function and significance.

3.6 Column 'VALUES'

In many cases there are source-specific values. Where appropriate, these values are specified together with their significance.

3.7 Column 'SOURCE_NAME'

This column describes the BME Data Feed field 'SOURCE_NAME' (FID 845) for the disseminated source. It is delivered within the Listing Identification Folder.

3.8 Column 'INBOUND SOURCE'

This column provides the name for the delivering inbound source in the BME Data Feed system. This field is not distributed outside the BME Data Feed system.

Note:

Fields derived by BME Data Feed are marked as such by specifying "BMEDF" as INBOUND SOURCE. This may be done in two ways:

- The value of the field is calculated by BME Data Feed itself. In this case, INBOUND SOURCE is set to 'BMEDF'.

Example:

Field 'CHANGE_DATE_TIME' which is calculated by BME Data Feed.

- The value of the field is delivered by an external source to BME Data Feed which in turn governs its assignment to the present field. In this case, INBOUND SOURCE is set to '<name of external source> + BMEDF'.

Example:

Field SETTLEMENT_REF_DATE: this field is set by the system when SETTLEMENT is received. INBOUND SOURCE will display the value 'MEFF (M3) + BMDDF' for the field SETTLEMENT_REF_DATE under source XMRV.

3.9 Column 'FOLDER TYPE'

The delivered data feed is organized into structural folders. These include

- I Listing Identification folder
 - M Message ID folder
 - N News folder
 - NI News Identification Folder
 - P Product ID folder
 - Q Quote folder
-

3.10 BME Data Feed DELIVERY MODE

BME Data Feed provides data in different delivery modes.

'TICK-BY-TICK' means that all information is sent out immediately after the information has been generated.

'REFRESH' means that the data is transmitted at a predefined time. Refresh times are defined at BME Data Feed source level.

3.10.1 Column 'TICK-BY-TICK'

This column indicates whether a field is available in 'tick-by-tick' mode.

3.10.2 Column 'REFRESH'

This column indicates whether a field is available in 'Refresh' mode.

3.11 TICK ACTION INDICATOR

'TICK ACTION INDICATOR' describes how to handle a particular data feed record for a specific source. There are three different values for 'TICK ACTION INDICATOR'.

- TICK ACTION INDICATOR = 'I' stands for the insertion function for incoming new trade or index records.
- TICK ACTION INDICATOR = 'C' stands for the correction function for existing records.
In combination with the tick action indicator, the field 'Correction Tick ID' provides a reference to a previously disseminated 'TICK_ID' field, i.e. the reference to the tick which is to be corrected.
- TICK ACTION INDICATOR = 'D' stands for the deletion function for previously disseminated records.
In combination with the tick action indicator, the field 'Correction Tick ID' provides a reference to a previously disseminated 'TICK_ID' field, i.e. the reference to the tick which is to be deleted.

3.11.1 Column 'INSERTION'

This column indicates whether a field may be provided within an 'insertion tick'.

3.11.2 Column 'CORRECTION'

This column indicates whether a field may be provided within a 'correction tick'.

3.11.3 Column 'DELETION'

This column indicates whether a field may be provided within a 'deletion tick'.

3.12 Column 'New' Indicator

This column may be used in order to set a filter to those fields that have been introduced as new fields with the current release.

With BME Data Feed Release 4.3 the relevant filter entry is 'R. 4.3.

3.13 Recommendation

We recommend using the Excel function AutoFilter (in the menu Data – Filter) for the column 'SOURCE_NAME' and then selecting the desired source. This combination allows the use of several additional filters and sort functions, e.g. for sorting the column 'FIELDNAME' alphabetically. Thus it is possible to create individual reports covering the full range of BME Data Feed fields.

4 Worksheet 'Source Description'

This worksheet provides a complete list of available BME Data Feed sources. The list provides a brief overview of the technical source names within BME Data Feed and the related exchanges.

The first column 'SOURCE_NAME' contains the BME Data Feed source.

The second column 'DESCRIPTION' contains a short description of the source.

5 Worksheet 'Product Overview'

This worksheet describes the current BME Data Feed products to which vendors can subscribe.

The first column 'BME Products' contains the BME Data Feed internal long name for the particular product. This name is not published to vendors via the feed.

The second column 'Product Description' describes the content of the information product.

The third column 'Product Id' contains the technical BME Data Feed product ID. Usually, the product ID is part of the BME Data Feed data stream if the client requests it, and may be interpreted in order to identify the subscribed product. It is possible to have messages with different source names within one product, or various products in a message.

The fourth column 'Valid from' is the starter date for that product.

The fifth column 'Valid to' is the end date for that product.

6 Worksheet 'Source description'

This worksheet gives an overview regarding the available sources which are disseminated through BME Data Feed system. It includes the Name and Description for outbound sources.

7 Appendix: References to BME Market Data Documents

- BME Market Data Interface Specifications
 - BME Market Data Interface Specifications - Fields and Products
 - BME Market Data Calendar Event Design
-