

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

BME Feed

Reference n°: 20150326 – 24895 – 25991



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FeedOS™ Feed Description: BME Feed
Reference 20150326 – 24895 – 25991
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FEEDOS™ BME FEED DESCRIPTION

As part of the S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the BME market data stream, their possible values and the current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the BME market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the BME market data stream.

1.1.1. Markets

The BME market data stream broadcasts informations about the following markets:

Table 1 Markets available on the BME market data stream

FeedOS Market ID	Market
XMCE	BME – Bolsas y Mercados Españoles
XMEF	MEFF Renta Fija

The following example shows the list of markets available on the BME market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 238      CC=ES/SPAIN/BARCELONA,DESCR=MERCATO CONTINUO ESPANOL, WEB=www.sbo1sas.es
MIC = XMCE
TimeZone = Europe/Madrid
Country = ES
NbMaxInstruments = 2000000
market # 239      CC=ES/SPAIN/BARCELONA,DESCR=MEFF RENTA FIJA, WEB=www.meff.es
MIC = XMEF
TimeZone = Europe/Madrid
Country = ES
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the list of branches available on the BME market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XMCE CS      ESXXXX } qty: 183
{ XMCE CS      RXXXXX } qty: 5
{ XMCE CS      EXXXXX } qty: 51
{ XMCE INDEX   TIXXXX } qty: 224
{ XMCE INX     MRXXXX } qty: 1
{ XMCE MF      EUXXXX } qty: 6829
{ XMCE MLEG    FMDPSX } qty: 1
{ XMCE MLEG    FMEXNX } qty: 2
{ XMCE MLEG    FMICXX } qty: 8
{ XMCE MLEG    FMSCXX } qty: 122
{ XMCE MLEG    FMSPSX } qty: 1
{ XMCE MLEG    FMSPXX } qty: 123
{ XMCE RIGHTS  RXXXXX } qty: 62
{ XMEF FUT     FCECSB } qty: 35
{ XMEF FUT     FCECSE } qty: 33
{ XMEF FUT     FCECSK } qty: 32
{ XMEF FUT     FCECSM } qty: 31
{ XMEF FUT     FCECSW } qty: 388
{ XMEF FUT     FCECSX } qty: 76
{ XMEF FUT     FFDPSX } qty: 5
{ XMEF FUT     FFICSX } qty: 56
{ XMEF FUT     FFMCSX } qty: 95
{ XMEF FUT     FFSCSX } qty: 617
{ XMEF FUT     FFSPSX } qty: 1100
{ XMEF FUT     FXXXXX } qty: 144
{ XMEF FUT     SCECSB } qty: 35
{ XMEF FUT     SCECSD } qty: 430
{ XMEF FUT     SCECSE } qty: 33
{ XMEF FUT     SCECSK } qty: 32
{ XMEF FUT     SCECSM } qty: 9
{ XMEF MLEG    FFDPSX } qty: 5
{ XMEF MLEG    FFICSS } qty: 31
{ XMEF MLEG    FFSCXS } qty: 729
{ XMEF MLEG    FFSPXS } qty: 729
```

(see next page)

{ XMEF MLEG FMDPSX }	qty: 1	(continued)
{ XMEF MLEG FMDPXX }	qty: 1	
{ XMEF MLEG FMEXNX }	qty: 67	
{ XMEF MLEG FMICSX }	qty: 8	
{ XMEF MLEG FMICXX }	qty: 10	
{ XMEF MLEG FMMCXX }	qty: 36	
{ XMEF MLEG FMSCSX }	qty: 240	
{ XMEF MLEG FMSCXX }	qty: 358	
{ XMEF MLEG FMSPSX }	qty: 239	
{ XMEF MLEG FMSPXX }	qty: 357	
{ XMEF MLEG MCXXXX }	qty: 21	
{ XMEF OPT OCASPS }	qty: 29262	
{ XMEF OPT OCEICS }	qty: 1761	
{ XMEF OPT OCESPS }	qty: 23379	
{ XMEF OPT OPASPS }	qty: 29272	
{ XMEF OPT OPEICS }	qty: 1751	
{ XMEF OPT OPESPS }	qty: 23465	
{ XMEF OPT OXXXXX }	qty: 371	

1.2. Types of Instruments

The following sections describe the instruments available on the BME market data stream, according to their type:

- [1.2.1. Equities](#)
- [1.2.2. Rights](#)
- [1.2.3. Indices](#)
- [1.2.4. Multilegs](#)
- [1.2.5. Options](#)
- [1.2.6. Futures.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 238/10434 = 499132610
  PriceCurrency      string{EUR}
  Symbol             string{AENA}
  Issuer             string{F}
  Description         string{AENA, S.A.}
  SecurityType       string{CS}
  FOSMarketId        XMCE
  ContractMultiplier float64{1}
  CFICode            string{ESXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecurityGroup       string{AC}
  MarketSegmentID    string{1}
  InternalCreationDate Timestamp{2015-02-10 06:00:07:407}
  InternalModificationDate Timestamp{2015-02-12 06:00:07:729}
  InternalSourceId    uint16{89}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1012}
  LocalCodeStr        string{ES0105046009}
  ISIN                string{ES0105046009}
  PriceDisplayPrecision int16{3}
  PriceIncrement_dynamic_TableId uint32{5832812}
  OperatingMIC         string{BMEX}
  CCP_Eligible         bool{False}
  DynamicVariationRange float64{8}
  StaticVariationRange float64{10}
```

1.2.2. Rights

The sample below illustrates the details of a right:

```
instr # 238/10224 = 499132400
  PriceCurrency      string{EUR}
  Symbol             string{TEF.D}
  Issuer             string{F}
  Description         string{DCHOS.TELEFONICA DERECHOS TELEFONICA, S.A.}
  SecurityType       string{RIGHTS}
  FOSMarketId        XMCE
  ContractMultiplier float64{1}
  CFICode            string{RXXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecurityGroup       string{DE}
  InternalCreationDate Timestamp{2014-11-18 06:00:07:755}
  InternalModificationDate Timestamp{2014-12-04 07:07:18:674}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{89}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1012}
  LocalCodeStr        string{ES0678430986}
  ISIN                string{ES0678430986}
  PriceDisplayPrecision int16{3}
  PriceIncrement_dynamic_TableId uint32{5832814}
  OperatingMIC         string{BMEX}
  CCP_Eligible         bool{False}
  DynamicVariationRange float64{0}
  StaticVariationRange float64{100}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 238/10341 = 499132517
  PriceCurrency      string{EUR}
  Symbol             string{IND31502}
  SecurityType       string{INX}
  FOSMarketId        XMCE
  CFICode            string{MRXXXX}
  InternalCreationDate Timestamp{2014-12-04 06:01:00:418}
  InternalModificationDate Timestamp{2014-12-13 11:42:43:791}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{89}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1012}
  LocalCodeStr        string{ES0S00000828}
  ISIN                string{ES0S00000828}
  OperatingMIC         string{BMEX}
```


1.2.4. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 239/138900 = 501358228
  PriceCurrency      string{EUR}
  Description         string{IBEX MINI EIBX BLT FEB15 -C10800 MAR15 +C10400}
  SecurityType       string{MLEG}
  StdMaturity        string{201502}
  FOSMarketId        XMEF
  ContractMultiplier float64{100}
  CFICode            string{MCXXX}
  NbLegs             uint8{2}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType     string{BLT}
  SecurityGroup       string{EIBX0}
  InternalCreationDate Timestamp{2015-02-13 09:27:15:526}
  InternalModificationDate Timestamp{2015-02-16 22:59:00:268}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{222}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1013}
  LocalCodeStr        string{EIBXBLT___00796030}
  PriceIncrement_static float64{1}
  PriceDisplayPrecision int16{0}
  UnderlyingLocalCodeStr string{FIEM}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{2}
  MaturityDay          uint8{13}
  OperatingMIC          string{BMEX}
  CCP_Eligible         bool{False}
  LegFOSInstrumentCode  uint32{501260444}
  LegFOSInstrumentCode_1 uint32{501345002}
  LegRatioQty          float64{1}
  LegRatioQty_1        float64{1}
  LegFIXSide           '1'=Buy
  LegFIXSide_1         '2'=Sell
```

1.2.5. Options

The sample below illustrates the details of an option:

```
instr # 239/108754 = 501328082
  PriceCurrency      string{EUR}
  Description        string{TECNICAS REUNIDAS}
  SecurityType       string{OPT}
  StdMaturity        string{201411}
  StrikePrice        float64{38}
  FOSMarketId        XMEF
  ContractMultiplier float64{100}
  CFICode            string{OCASPS}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  StrikeCurrency     string{EUR}
  SecurityGroup      string{OSTCK}
  InternalCreationDate Timestamp{2014-08-18 05:03:20:701}
  InternalModificationDate Timestamp{2014-11-24 06:26:11:430}
  InternalHideFromLookup bool{True}
  InternalSourceId   uint16{222}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1013}
  LocalCodeStr       string{CTREAM_3800X14}
  PriceIncrement_static float64{0.01}
  PriceDisplayPrecision int16{2}
  UnderlyingLocalCodeStr string{TRE}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{11}
  MaturityDay          uint8{21}
  OperatingMIC         string{BMEX}
  CCP_Eligible        bool{False}
```

1.2.6. Futures

The sample below illustrates the details of a future:

```
instr # 239/138437 = 501357765
  PriceCurrency      string{EUR}
  Description         string{Future Base MIBEL FTBCMAUG15}
  SecurityType        string{FUT}
  StdMaturity         string{201508}
  FOSMarketId         XMEF
  ContractMultiplier float64{744}
  CFICode             string{FCECSM}
  RoundLot            float64{1}
  MinTradeVol         float64{1}
  SecurityGroup        string{FENGGM}
  InternalCreationDate Timestamp{2015-02-02 06:05:01:960}
  InternalModificationDate Timestamp{2015-02-18 06:25:48:917}
  InternalSourceId     uint16{222}
  InternalAggregationId uint16{89}
  InternalEntitlementId int32{1013}
  LocalCodeStr         string{FTBCMAUG15}
  PriceIncrement_static float64{0.01}
  PriceDisplayPrecision int16{2}
  UnderlyingLocalCodeStr string{MIBFTB}
  MaturityYear          uint16{2015}
  MaturityMonth          uint8{8}
  MaturityDay            uint8{31}
  OperatingMIC           string{BMEX}
  CCP_Eligible           bool{False}
  PaymentPeriod          uint16{30}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the BME market data stream:

- [1.3.1. Symbol](#)
- [1.3.2. SecuritySubType](#)
- [1.3.3. Security Group](#)
- [1.3.4. Operating MIC](#)
- [1.3.5. CCP Eligible](#)
- [1.3.6. Dynamic Variation Range](#)
- [1.3.7. Static Variation Range](#)
- [1.3.8. PaymentPeriod.](#)

1.3.1. Symbol

The values of the referential tag **Symbol** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the “human understood” representation of a security.

FeedOS implementation of the tag Symbol is described in the table below:

Table 2 Symbol – technical implementation in FeedOS

Component	Value	Description
Tag Name	Symbol	FeedOS tag name.
Numeric ID	55	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , specifying the “human understood” representation of a security. Note: The value N/A is no longer disseminated.

1.3.2. SecuritySubType

The values of the referential tag **SecuritySubType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify additional details about the securities associated with the market CFI Codes.

FeedOS implementation of the values currently available for the tag SecuritySubType is described in the table below:

Table 3 SecuritySubType – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecuritySubType	FeedOS tag name.
Numeric ID	762	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , detailing the securities associated with the market CFI Codes.
Possible Values	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

Table 3 SecuritySubType – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	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

1.3.3. Security Group

The values of the referential tag **Security Group** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to differentiate the market source (groups of securities).

FeedOS implementation of the tag SecurityGroup is described in the table below:

Table 4 SecurityGroup – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityGroup	FeedOS tag name.
Numeric ID	1151	FeedOS unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Name]</i>	An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.
Possible Values	BME EQUITIES	
	AC	Shares
	DE	Rights
	CP	Savings Banks shares
	CE	Electronic Pits
	NC	Non traded funds

Table 4 SecurityGroup – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	OA	ETFs
	WC	Certificates
	WA	Warrants
	WO	Other
	EE	Growth Companies
	SI	SICAVs
	FC	Venture Capital
	IL	Hedge Funds
	IC	Funds of Hedge Funds
	AL	LATIBEX shares
	DL	LATIBEX rights
	BME DERIVATIVES	
	FBONO	BONO E10 Futures
	TBONO	BONO E10 Time-spread
	FIBX	Futures IBEX 35
	TIBX	Time-spread IBEX 35
	OIBXM	Options MINI IBEX 35
	FIBXM	Futures MINI IBEX 35
	TIBXM	Time-spread MINI IBEX 35
	OSTCK	Single Stock Options
	FSTCK	Single Stock Futures
	TSTCK	Single Stock Time-spread
	FIBXD	Futures Ibex impacto Div
	TIBXD	Time-spread Ibex impacto Div
	FSTCD	Futures on Stock Dividends
	TSTCD	Time-spread on Stock Dividends
	FENGY	Fut.Energy Annual
	FENGQ	Fut.Energy Quarterly
	FENGM	Fut.Energy Monthly
	FENGW	Fut.Energy Weekly
	SENGY	Swaps Energy Annual
	SENGQ	Swaps Energy Quarterly
	SENGM	Swaps Energy Monthly
	SENGW	Swaps Energy Weekly
	SENGD	Swaps Energy Daily
	FDEBT	Debt Forwards
	FEXRF	Eurex Fix Income Futures TEXRF Eurex Fix Income Time-spread
	FEXI	Eurex Index Futures TEXI Eurex Index Time-spread

1.3.4. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the values currently available for the tag `operatingMIC` is described in the table below:

Table 5 **OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
Tag Name	OperatingMIC	FeedOS tag name.
Numeric ID	9533	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	BMEX	Parent MIC for all BME's branches.

1.3.5. CCP Eligible

The values of the referential tag **CCP Eligible** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify whether an instrument is enabled for clearing with EuroCCP.

FeedOS implementation of the values currently available for the tag `CCP_Eligible` is described in the table below:

Table 6 **CCP_Eligible – technical implementation in FeedOS**

Component	Value	Description
Tag Name	CCP_Eligible	FeedOS tag name.
Numeric ID	9552	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Bool	Bool data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing whether an instrument is enabled for clearing with EuroCCP.
Possible Values	True	CCP eligibility and post trade anonymity.
	False	Default value, not sent.

1.3.6. Dynamic Variation Range

The values of the referential tag **Dynamic Variation Range** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the dynamic price.

The **Dynamic Range** defines the maximum permitted variation around the *Dynamic Price* (in both directions) and it is expressed as a percentage. The *Dynamic Price* is the price fixed *in the last trade*, and may be the result either of an auction (in which case it will be the same as the static price) or of a trade made on the open market. The Dynamic Range remains in force only while the market is open and during the closing auction.

By definition, the Dynamic Variation Range is less than or equal to the [Static Variation Range](#). The Dynamic and Static Ranges are established and published monthly by the BME Trading and Supervisory Committee.

FeedOS implementation of the values currently available for the tag `DynamicVariationRange` is described in the following table:

Table 7 DynamicVariationRange – technical implementation in FeedOS

Component	Value	Description
Tag Name	DynamicVariationRange	FeedOS tag name.
Numeric ID	9553	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific percentile value , detailing the maximum permitted value around the dynamic price, as shown in the following example.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

1.3.7. Static Variation Range

The values of the referential tag **Static Variation Range** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the price.

The **Static Range** defines the maximum permitted variation around the *Static Price* (in both directions) and it is expressed as a percentage. The *Static Price* is the price fixed *at the last auction* (the auction allocation price). The Static Range remains in force during the entire session.

By definition, the [Dynamic Variation Range](#) is less than or equal to the Static Variation Range. The Dynamic and Static Ranges are established and published monthly by the BME Trading and Supervisory Committee.

FeedOS implementation of the values currently available for the tag `StaticVariationRange` is described in the following table:

Table 8 StaticVariationRange – technical implementation in FeedOS

Component	Value	Description
Tag Name	StaticVariationRange	FeedOS tag name.
Numeric ID	9554	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific percentile value , detailing the maximum permitted value around the static price.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

1.3.8. PaymentPeriod

The values of the referential tag **PaymentPeriod** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the time between two adjacent coupon payment dates.

FeedOS implementation of the values currently available for the tag `PaymentPeriod` is described in the table below:

Table 9 `PaymentPeriod` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>PaymentPeriod</code>	FeedOS tag name.
Numeric ID	9567	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the time between two adjacent coupon payment dates.
Possible Values	1	Day
	7	Week
	30	Month
	365	Year

2. Quotation Data

The following sections describe the characteristics of the quotation data on the BME market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the BME market data stream:

```
InstrumentStatusL1
-- 238/1130
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    LastPrice      float64{0.48}
    LastTradeQty   float64{1925}
    DailyHighPrice float64{0.48}
    DailyLowPrice  float64{0.48}
    DailyTotalVolumeTraded float64{1925}
    DailyTotalAssetTraded float64{924}
    LastTradePrice float64{0.48}
    LastTradeTimestamp Timestamp{2015-03-19 09:43:41:150}
    InternalDailyOpenTimestamp Timestamp{2015-03-19 08:00:27:133}
    InternalDailyCloseTimestamp Timestamp{2015-03-18 16:39:00:050}
    InternalDailyHighTimestamp Timestamp{2015-03-19 09:42:00:443}
    InternalDailyLowTimestamp Timestamp{2015-03-19 08:00:27:140}
    InternalPriceActivityTimestamp Timestamp{2015-03-19 09:52:19:523}
    TradingStatus  2=TradingHalt
    LastOffBookTradePrice float64{0.63}
    LastOffBookTradeQty   float64{347554}
    LastOffBookTradeTimestamp Timestamp{2015-03-18 14:48:09:620}
    DailyOpeningPrice     float64{0.48}
    DailyClosingPrice      float64{0.48}
    PreviousDailyTotalVolumeTraded float64{15344}
    PreviousDailyTotalAssetTraded float64{6811.36}
    PreviousDailyClosingPrice float64{0.46}
    PreviousBusinessDay    Timestamp{2014-02-25}
    CurrentBusinessDay     Timestamp{2014-02-26}
    LastAuctionPrice       float64{0.5}
    StaticTradingReferencePrice float64{75.3}
    LastAuctionVolume      float64{2875}
    DailyTotalOffBookVolumeTraded float64{0}
    DailyTotalOffBookAssetTraded float64{0}
    InternalDailyClosingPriceType char{a}
    InternalLastAuctionTimestamp Timestamp{2015-03-19 08:00:12:143}
    MARKET_BME_HaltReason  uint8{100}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `TradingStatus` is described in the following table:

Table 10 **TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the BME market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the BME market data stream:

- [2.3.1.1. Trade Condition](#)
- [2.3.1.2. Buyer](#)
- [2.3.1.3. Seller](#)
- [2.3.1.4. MARKET_BME_TradeTypeIndicator.](#)

2.3.1.1. Trade Condition

Each time a cross trade occurs, the values of the quotation tag **Trade Condition** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Context*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag TradeCondition is described in the following table:

Table 11 TradeCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , signaling the presence of a Cross Trade.
Possible Values	'X'	Signals the presence of the cross trade.

Below is an example of the implementation of the quotation context tags Buyer, Seller and TradeCondition (the lines in green) in the BME market data stream:

```
VU 13:55:01:459 499130420      SessionVWAPPrice=19.915
TE 13:55:01:459 499130420      19.915  20127  *      *
TradeCondition=X=crossed,Buyer=9805,Seller=9805
VU 13:55:01:459 499130420      DailyOpeningPrice=19.915
TE 13:55:01:459 499130420      19.915  19709  *      *
TradeCondition=X=crossed,Buyer=9805,Seller=9805
```

2.3.1.2. Buyer

Each time a cross trade occurs, the values of the quotation tag **Buyer** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Context*, to indicate the value on the buyer side:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag Buyer is described in the following table:

Table 12 Buyer – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	Buyer	FeedOS tag name.
Numeric ID	288	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , detailing the value on the buyer side.

2.3.1.3. Seller

Each time a cross trade occurs, the values of the quotation tag **Seller** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Context*, to indicate the value on the seller side:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++

- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `se11er` is described in the following table:

Table 13 Seller – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>se11er</code>	FeedOS tag name.
Numeric ID	289	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the value on the seller side.

2.3.1.4. MARKET_BME_TradeTypeIndicator

Each time a trade occurs, the values of the quotation context tag **MARKET_BME_TradeTypeIndicator** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Context*, to indicate the origin of the trade:

- in the callback carrying the Level1 event `notifTradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `MARKET_BME_TradeTypeIndicator` is described in the following table:

Table 14 MARKET_BME_TradeTypeIndicator – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_BME_TradeTypeIndicator</code>	FeedOS tag name.
Numeric ID	15602	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the origin of the trade.
Possible Values	1	The trade comes from the Continuous Trading.
	2	The trade comes from an Opening Auction.
	3	The trade comes from a Closing Auction.
	4	The trade comes from a Volatility Auction
	5	The trade comes from a Manual Auction.
	6	The trade comes from an Opening Auction Extended.
	7	The trade comes from a Closing Auction Extended.
	8	The trade comes from a trading period at closing price. In a countertrade case, this value is always 1.

Below is an example of the current implementation of the quotation context tag `MARKET_BME_TradeTypeIndicator` in the BME market data stream:

```
EV 238/1008          2013-02-05 08:00:22      /ServerUTCTime: 2013-02-05 10:34:56:844
content: LastPrice LastTradeQty Context
      LastTradeQty = 1000
      LastPrice    = 10.07
CONTEXT:
MARKET_BME_TradeTypeIndicator: 2
EV 238/1008          2013-02-05 08:00:22      /ServerUTCTime: 2013-02-05 10:34:56:845
content: LastPrice LastTradeQty Context
      LastTradeQty = 50
      LastPrice    = 10.07
CONTEXT:
MARKET_BME_TradeTypeIndicator: 2
EV 238/1008          2013-02-05 08:00:22      /ServerUTCTime: 2013-02-05 10:34:56:845
content: LastPrice LastTradeQty Context
      LastTradeQty = 837
      LastPrice    = 10.07
```

2.3.2. Other Values

The following subsections describe the other values available on the BME market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#)
- [2.3.2.2. SettlementPriceType](#)
- [2.3.2.3. StaticTradingReferencePrice](#)
- [2.3.2.4. MARKET_BME_HaltReason.](#)

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag `InternalDailyClosingPriceType` conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the internal daily closing price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in **green**):

Table 15 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.

Table 15 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	Manual – Price disseminated manually (in case of production correction).

2.3.2.2. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag **SettlementPriceType** is described in the following table (the values currently disseminated are highlighted in **green**):

Table 16 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SettlementPriceType	FeedOS tag name.
Numeric ID	9383	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Timestamp data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	Preliminary – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	Manual – Settlement Price disseminated manually (in case of a correction).
	0	Undefined

2.3.2.3. StaticTradingReferencePrice

The values of the quotation tag **StaticTradingReferencePrice** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the price of the last auction session:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag **StaticTradingReferencePrice** is described in the table below:

Table 17 StaticTradingReferencePrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	StaticTradingReferencePrice	FeedOS tag name.
Numeric ID	9396	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , indicating the price of the last auction session.

2.3.2.4. MARKET_BME_HaltReason

The values of the quotation tag **MARKET_BME_HaltReason** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the reason of the trading halt:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag **MARKET_BME_HaltReason** is described in the table below:

Table 18 MARKET_BME_HaltReason – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_BME_HaltReason	FeedOS tag name.
Numeric ID	14922	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	UInt8 data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , indicating the reason of the trading halt.
Possible Values	100	Halted by Regulator
	101	Halted by Market Surveillance
	102	Knock-out
	103	Knock-in pending

3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If the instrument has an auction phase, the market sends the last auction price, which becomes the closing price. When a stock splits, the closing price is adjusted after the closing. The settlement price is handled when provided by the market.

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: <https://support.quanthouse.com>.