MEFFServer

USER GUIDE

BME CLEARING
S/MART v10.11.00

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1. Introduction

MEFFServer is the core application of the utilities that obtains the market data, processing and storing the information received, making it available to client applications in distinct formats and media. It offers both real-time and historic information.

The Clearing data can be offered to other applications during the session through:

- DDE links (Dynamic Data Exchange)
- Real-time database tables.

Or for processing at the end of the session through:

- Transfer files.
- Historical database tables.

This manual describes how the application works and various options for its configuration and their implications.

1.1 Before starting

1.1.1 What do you need to know

MEFFServer receives information from a Market session, processes it and makes it available in an open information system which client applications can access to provide users data from the session.

This application is exclusively a data server: it obtains Market data, processes them and stores this information in tables. It can also offer these data through DDE links. However, to use this information client applications are required which elaborate the information and make it available in other formats (lists, alarms, etc.).

Given that MEFFServer deals with Market information, it is essential that you understand how the Market works to make full use of the information provided, as well as the terms used related to trading, clearing and portfolio positions.

1.1.2 What type of clients can use the information provided by MEFFServer

MEFFServer offers the following data formats:

- DDE links. MEFFServer offers information in real-time using DDE links (Dynamic Data Exchange) that can be used by any DDE client application.
- Real-time database tables.
- Transfer data in ASCII files.
- Historical database tables.

Given these data formats, the applications which use this information must behave in the same way as one of the following applications:

- Clients that inspect the databases.
- DDE clients.
- Applications that access the ASCII files.

1.1.3 What type of data MEFFServer offers

MEFFServer provides information on the session. This information can be offered in different formats (DDE links, Paradox tables and ASCII files) and at different times (real-time or historical).

It offers both master and audit trails. The difference between the master and audit trails data is that master data do not normally change on a daily basis as they are relate to the market in general, whereas the audit trails depend on the session and are different for each session.

The information that MEFFServer calculates and offers through DDE links can be organised in the following groups:

- Clearing. Data on Clearing, Risk, etc.
- Portfolios. Data on Open Positions.
- Registers. Data on Clearing, Risk, etc. registered
- Reports. Information in dynamic list format.
- Feed. Feed messages.
- General information. Session data (date, etc...)

The information that MEFFServer generates and offers via tables and files is structured as:

- Real-time. Generates the session information, for both masters and audit trails, updating it continuously through the session. This information is cleared at the start of each new session.
- Historical. Generates all the information (including treasury and clearing data), for both masters and audit trails, at the end of the session, adding information to that of previous sessions.

1.2 Physical environment

MEFFServer can receive market information via MEFFAccess or communication server of BMEClearing through TCP/IP network.

2. Starting and exiting

This chapter explains how to start and exit the application.

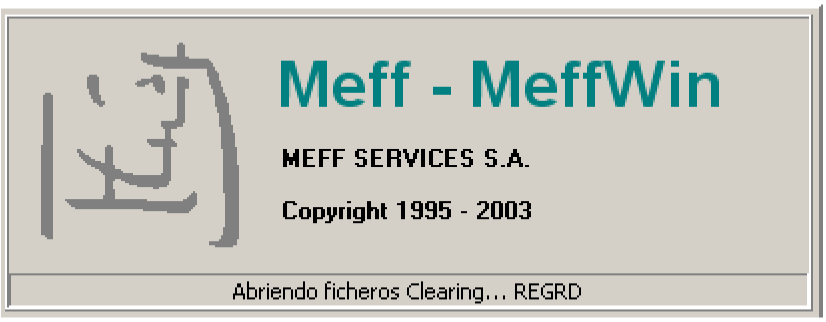
MEFFServer is an application that obtains Market data. Therefore the way it connects to obtain these data must be configured. It is assumed that the MEFFServer communications have been correctly configured. Should you require further information regarding this configuration, consult "Communications configuration" later in this manual.

2.1 Starting

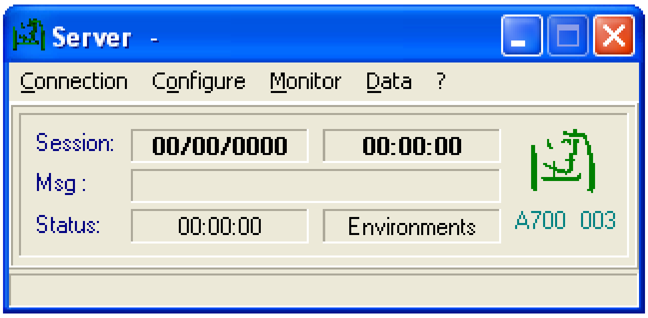
2.1.1 Starting MEFFServer

Double click on the MEFFWIN.EXE program icon

A window will appear indicating that the program is being loaded:



The main screen is immediately displayed:



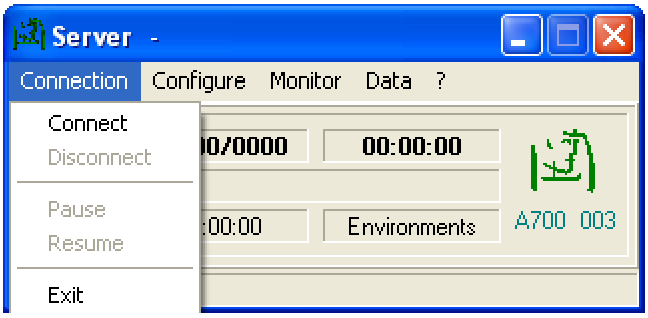
At this point the MEFFServer application has been started but the reception and processing of HOST messages have not, so information from the current session is not available.

Note In this situation MEFFServer already offers DDE links, but the information provided is from the last session correctly received.

It is necessary to connect to the system to have access to the current session information in real-time.

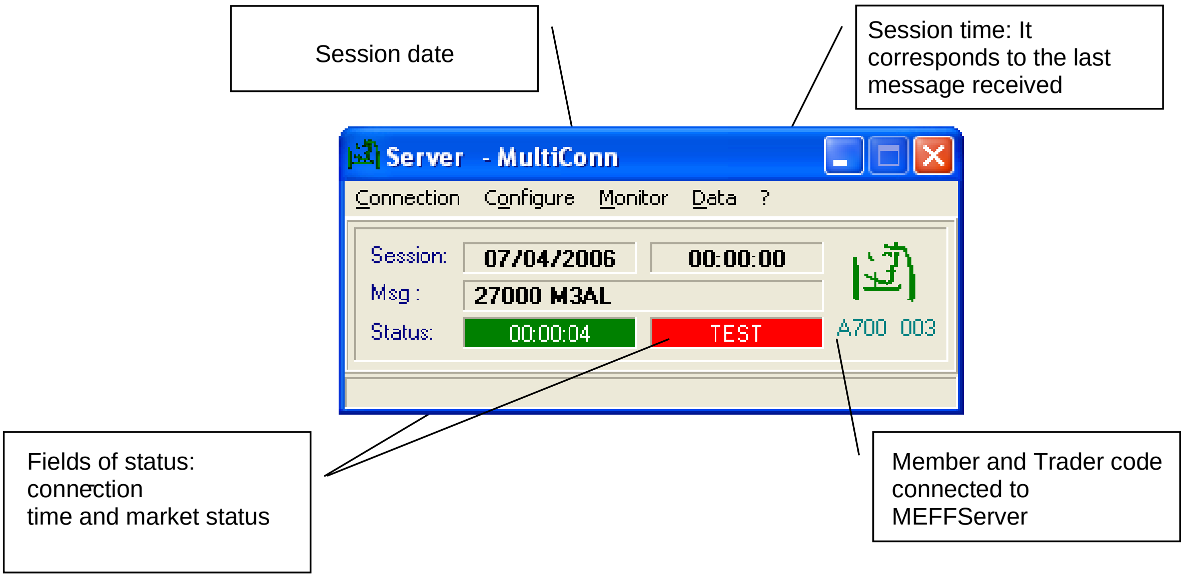
This connection can be made through the communications controller (MEFFAccess).

2.1.2 Establishin a connection with the active session in MEFFServer



Select the option “Connect” in the “Connection” menu.

The data on the main screen will be updated when the connection is made.



2.1.3 Pausing and restarting MEFFServer

MEFFServer allows its activity to be paused, freezing the market situation at that moment. This facilitates the analysis of information in a static market situation.

The MEFFServer can also be paused to free up system resources. This may be appropriate when system resources are required for other processes.

2.1.3.1 Pausing the activity of MEFFServer

Select the “Pause” on the “Connection” menu.

New data will not be processed, but the links remain active with the information held when the pause was activated.

You will observe that the main screen data are not updated.

Note MEFFServer can be paused at any moment without the loss of any messages. When MEFFServer restarts it will continue from the last message handled before the pause.

2.1.3.2 Restarting the MEFFServer:

Select the option “Resume” in the “Connection” menu.

On restarting MEFFServer will continue receiving and handling data. It processes data at maximum speed until it clears the backlog and reaches its normal state (REAL TIME).

2.2 Existing

2.2.1 Exiting completely from MEFServer

Select the “Exit” option in the “Connection” menu.

There may be times when it is preferable to disconnect from the current MEFFServer session without exiting the program. For example, changing the configuration.

2.2.2 Exiting the session without exiting the aplication

Select the “Disconnect” option of the “Connection” menu.

Note When the MEFFServer session is disconnected, the DDE links can be consulted, providing data up to the time of disconnection.

3. Configuring data

3.1 Exporting data

MEFFServer enables data to be exported in ASCII format making it available to other applications.

These files can be obtained during the session or at the end of the session.

See 'MEFFStation - RDF Clearing' documents to obtain a detailed description of the files.

3.1.1 Separators of fields and records

All the fields are separated by the semi-colon character ("**;**").

All the records of each of the files are separated by the characters CR, LF.

3.1.2 Syntax in the files. Data types

These types of data correspond with ASCII values and all are of variable length. These are:

- **int:** Sequence of digits without separators for thousands or decimals and optionally with sign (ASCII characters "**-**" and "**0**" – "**9**"). The sign character uses one byte (that is, int is " **99999**" whereas negative int is "**-99999**"). Note that int values can represent figures that begin with zeros (that is "**00023**" = "**23**").
- **float:** Sequence of digits, optionally with decimal comma and sign (ASCII characters "**-**" , "**0**" – "**9** and "**,**"); the absence of the decimal comma in the value of the field should be interpreted as the "float" representation of a whole value. All the float fields will have a maximum of **fifteen significant digits (the sign and the decimal comma are not counted)**. The number of decimals used will be a factor of the requirements of the trade. Note that the float values can represent figures that begin with zeros (that is "**00023**" = "**23**") and can contain or omit zeros at the end after the decimal comma (that is "**23,0**" = "**23,0000**" = "**23**").
    - **Qty:** Float field able to store a complete number (without decimals) of "contracts".
    - **Price:** Float field that represents a price. Note that the number of decimals may vary.
    - **Amt:** Float field that represents an amount. Note that the number of decimals may vary.
- **char:** field of a single character. It can contain any alphanumeric character or punctuation character except the delimiter. All the char fields are case sensitive (that is, **m** ≠ **M**) and are delimited by punctuation marks (**"**).
- **String:** Chain of alphanumeric characters. Can include any alphanumeric character or punctuation character except the delimiter. All the String fields are case sensitive (that is, **ref** ≠ **Ref**) and are delimited by punctuation marks (**"**). The annotation "String(n)" is used to indicate the maximum number of characters in the String field. In some cases, "n" implies the exact number of characters and, in this case it will be specified clearly under the column "Valid values".
    - **Currency:** String field that represents a currency using the values defined in the standard ISO 4217 Currency code (3 characters).
    - **LocalDate:** Local date in YYYYMMDD format.

      Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
    - **LocalTime:** Local time of file generation in HH:MM:SS format

Valid values: HH = 00-23, MM = 00-59, SS = 00-59

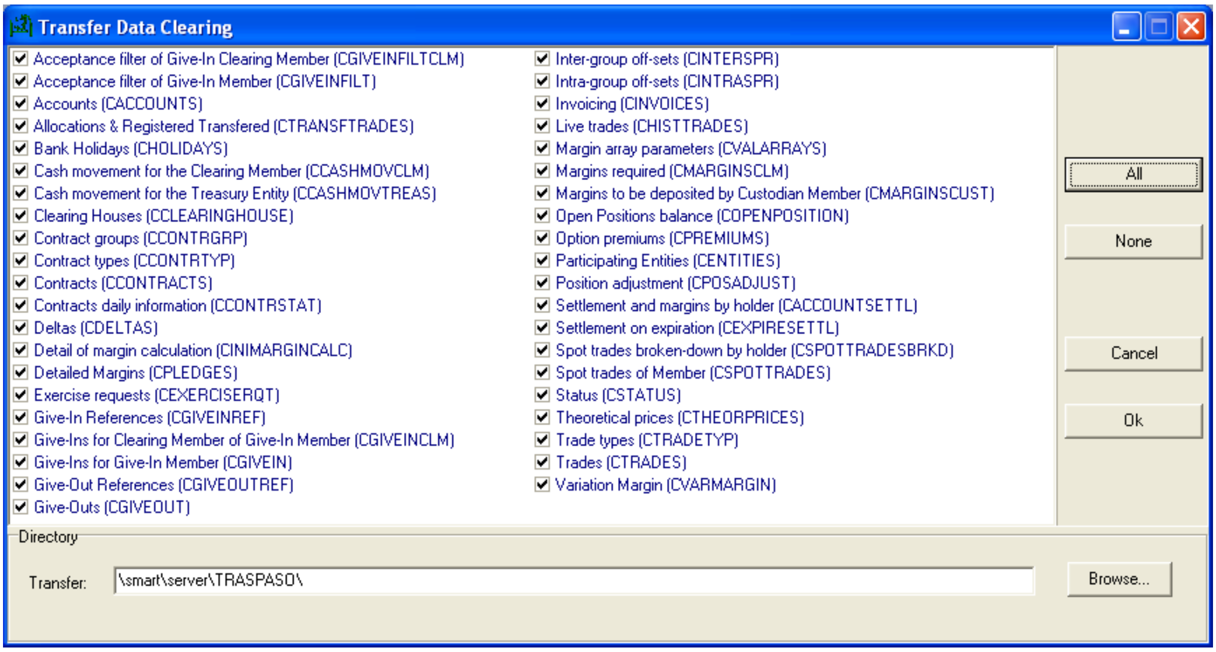
3.1.3 Generating Raw Data Files

MEFFServer allows data from the active session to be saved in ASCII format. If configured, these files are updated automatically at the of the session.

3.1.3.1 Raw data files at the end of the session

Configuring the generation of the raw data files clic on the 'Transfer Data ….' option in the 'Configure' menú.

The following configuration window will be displayed:



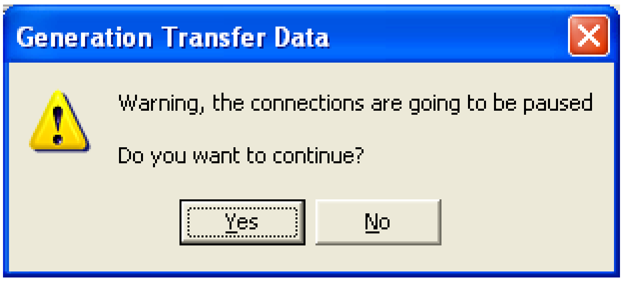
In this window you can configure the raw data files to be generated automatically at the end of the each session received.

The folder where the files have to be generated can be configured.

3.1.3.2 Raw data files during the session

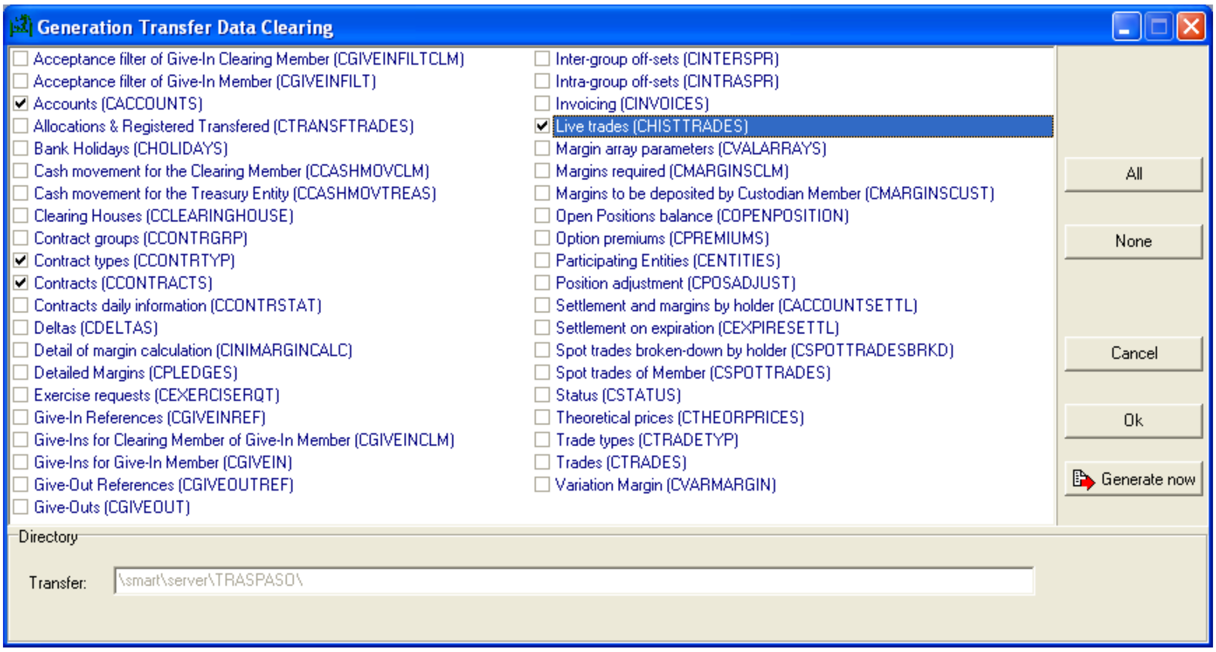
The files can be generated at any moment during the session. Select 'Generation transfer data …' option in 'Data' menú.

In this case MEFFServer shows a warning box indicating that communications will be paused during the generation of the files.



If generation is confirmed, MEFFServer shows the following window:

By default, it will be showed the files configured last time.



3.1.3.3 Clearing. Raw data files

All the files have as extension the code of their corresponding clearing house (generically, "ch").

The structure of the files is the same for any MEFF/BME CLEARING workstation you have (MEFFTop, MEFFServer,…). The description of these files can be consulted in 'MEFFStation - RDF Clearing' document.

3.2 Generating Tables

MEFFServer allows the Session information to be generated in Paradox tables.

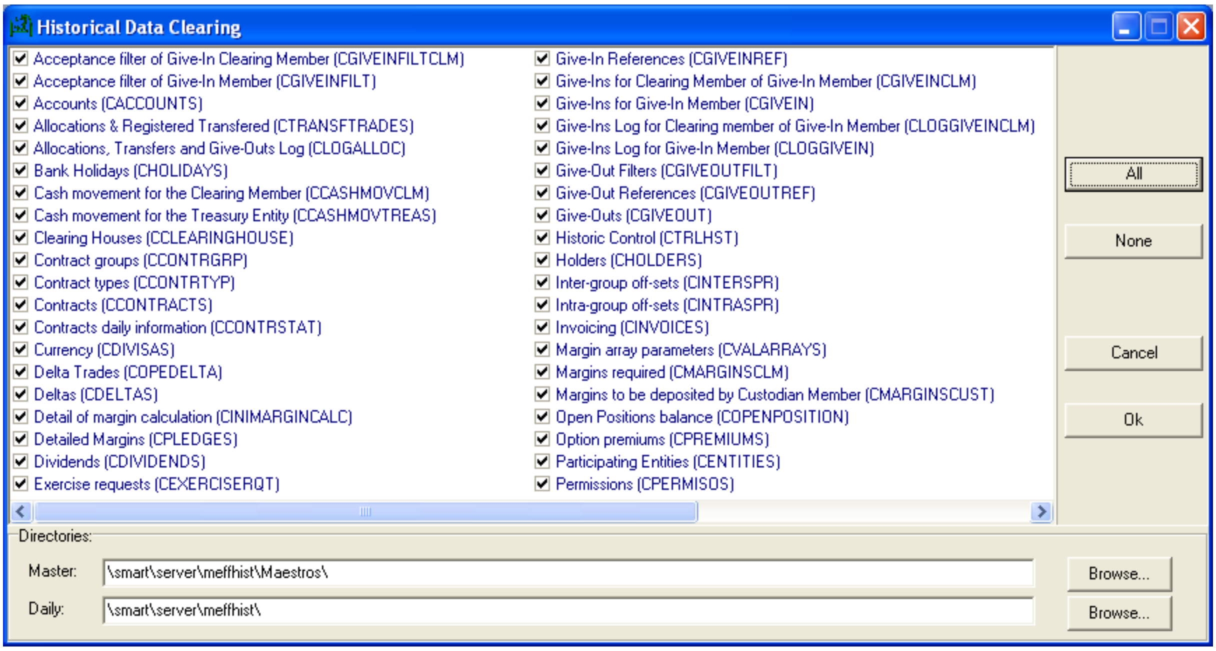
These tables are stored in the directories specified in the configuration window and can be consulted from any application.

In the appendix "Tables" there is a detailed description of each table.

3.2.1 Historical data

In the Historical data configuration window you can define the tables that are to be updated at the end of each Session to maintain the Historical data tables in Paradox format.

Configuring the historical data tables: Select the option “Historical Data...” in the “Configure” menu. The configuration window will be displayed:



It enables the configuration of the information for master data and audit trails, and the configuration of the directories where they are to be stored.

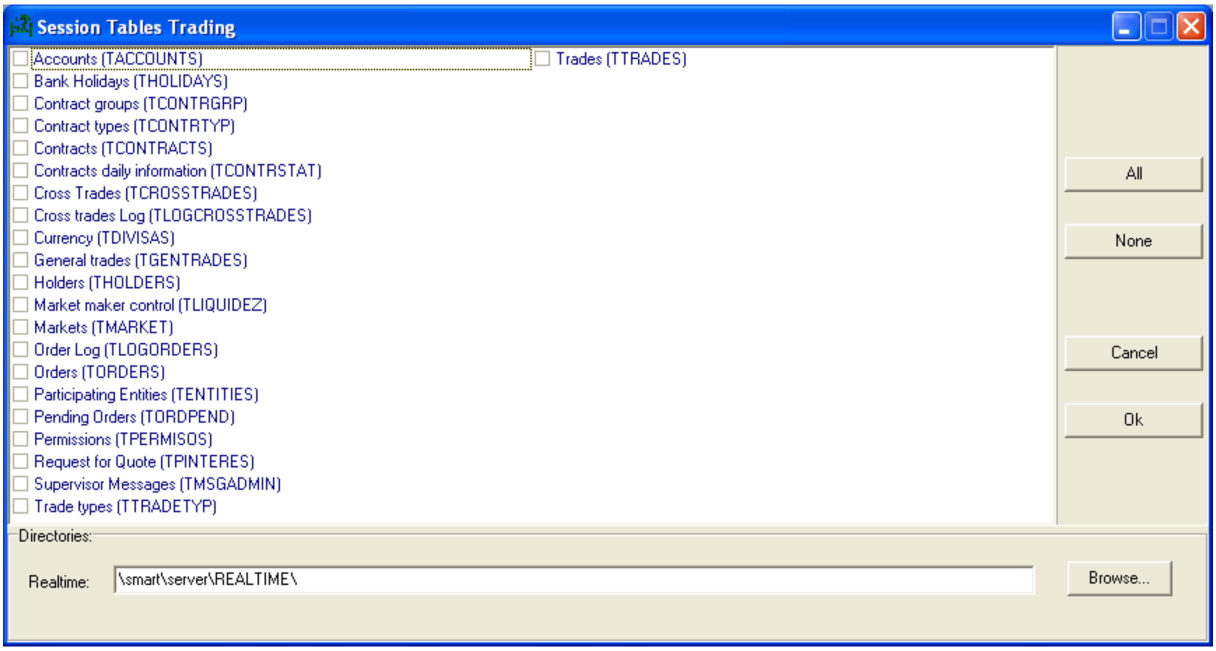
3.2.2 Realtime

It is possible to generate tables with information from the active session. You can access these tables as they are generated. They are known as “Real-Time Tables” and are available so that users can consult them during the trading period.

The tables are generated in Paradox format. They are created every time MEFFServer is initiated and increase in size through the course of the session, ensuring that they can be consulted and lists taken in real-time using external tools.

Configuring tables in real time: Select “Session tables…’” in the “Confifure” menu.

The following configuration window will appear:



The tables to be generated during the Session are specified in the Configuration window. Both master data and audit trails can be generated in real-time.

The place where these tables will be created is indicated in "Directories".

3.2.3 List of the tables

The description of each Paradox table is detailed in the Appendix.

Following a list of available tables is included indicating if they are RealTime (RT), Masters (M) or Historical data (H)

Tables	RT	M	H	Description
CACCOUNTS.DB	√	√		Information on the available accounts
CACCOUNTSETTL.DB			√	Amounts by holder of settlements and inicial margins
CACCOUNTSETTLDET.DB			√	Second-tier register. Amounts by account of settlements and inicial margins
CBACKTESTING.DB			√	Back Testing Disclosure Data
CCLEARINGHOUSE.DB	√	√		Generic information about the Clearing House
CCOLLATERALACCOUNTS	√	√		Information on the available collateral accounts
CCONTRACTS.DB	√	√		General information on the contracts available in the session
CCONTRGRP.DB	√	√		Contract groups
CCONTRREL.DB	√		√	Resulting codes for the theoretical cascade
CCONTRRELDET	√		√	Relationship between the original contract and its resulting contracts, in the case where in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
CCONTRSTAT.DB	√		√	Contract daily data
CCONTRTYP.DB	√	√		Contract types
CCPACCOUNTSETTL.DB	√		√	Settlements and margins per holder at CCP level

Tables	RT	M	H	Description
CCPCASHMOVCLM.DB	√		√	Clearing member cash movements at CCP level
CCPCASHMOVTREAS.DB	√		√	Treasury entity cash movements at CCP level
CCPPLEDGES.DB	√		√	Detail of margins pledged at CCP level
CDELIVERABLES	√		√	List of available deliverable contracts associated to a derivative contract
CDELIVSETTL	√		√	Settlements due to gas delivery at Margin Account level
CDELTAS.DB	√		√	Deltas of the contracts
CDIVIDENDS.DB	√		√	Information on teh dividends used for theoretical price calculations for each underlying
CCCURRENCY.DB	√		√	Currencies available in the system
CENTITIES.DB	√	√		Public information on the entibies that participate in the Clearing House
CEXERCISERQT.DB	√		√	Information on live exercise requests
CFEES.DB			√	Fees
CFEESBRKD.DB			√	Detail of fees
CGIVEIN.DB	√		√	Status of Give-ins where participating as Clearing Broker
CGIVEINCLM.DB	√		√	Status of the Give-Ins where actino as Clearing Member
CGIVEINFILT.DB	√	√		Give-in acceptance filters established by the Clearing broker
CGIVEINFILTCLM.DB	√	√		Give-in acceptance filters established by the Clearing Member
CGIVEINREF.DB	√	√		Give-in referentes defined in the system by the Clearing Broker
CGIVEOUT.DB	√		√	Status of give-outs in which source member participates
CGIVEOUTFILT.DB	√	√		Give-out filters established by the Executing broker
CGIVEOUTREF.DB	√	√		Give-out referentes defined in the system by the Executing Broker
CHOLIDAYS.DB	√	√		Calendar of holidays when the clearing platform is closed
CINIMARGINCALC.DB			√	Detailed information of the calculation of the initial margin for each holder
CINIMARGINCALCDET.DB			√	Second-tier register. Detailed information of the calculation of the initial margin for each account
CINTERSPR.DB	√		√	Table of offsets to apply in the calculation of margins for positions of opposite sign on contracts with different array code
CINTRASPR.DB	√		√	Table of offsets to aplly in the calculation of margins for positions of opposite sign on contracts with the same array code
CMARGINACCOUNTS	√	√		Information on the available margin accounts
CMARGINOPENPOSITION	√		√	nformation on open position by margin account and contract (only for those that have position)
COPENPOSITION.DB	√		√	Information on open position by account and contract (only for those that have position)
COPENPOSITIONCLM.DB			√	Information on open position by clearing member and contract (only for those that have position)
CPHYSDEL	√		√	Nominations for gas physical delivery at EIC level
CPHYSDELDET	√		√	Details about physical delivery
CPOSADJUST.DB	√		√	Position adjustments made during the session

Tables	RT	M	H	Description
CPREMIUMS.DB	√		√	Premium associated with an option trade
CSPOTTRADES.DB	√		√	Information about the trades on stocks to be made outside of MEFF, due to the exercising of options done in the session.
CSPOTTRADESBRKD.DB	√		√	Detail at holder level of the stock trades to be made outside MEFF, due to the exercise of options in the session
CSPOTTRADESBRKDDET.DB	√		√	Detail at account level of the stock trades to be made outside MEFF, due to the exercise of options in the session
CSTRESSTESTING.DB			√	Stress Testing Disclosure Data
CTHEORPRICES.DB	√		√	Theoretical prices of contracts
CTRADES.DB	√		√	Information on all the trades registered
CTRADETYP.DB	√	√		Information on trade types handled in the Clearing House
CTRANSFTRADES.DB	√		√	Assignments and tranfers registered
CUNDERLYINGS.DB	√	√		Information on underlyings
CVALARRAYS.DB	√		√	Parameters for each of the margin valuation arrays
CVALUATIONOTH.DB	√		√	Valuation detail at trade or position level for products without daily settlement of profits and losses
CVARMARGIN.DB	√		√	Detail of daily settlement of P&L, calculated by the valuation of positions at the start of the day and the trades during the day at the settlement price
CVARMARGINPEND.DB	√		√	Variation Margin pending (to be added to required margins)
CVOLATILITYSKEW.DB	√		√	Volatility curve used for theoretical price calculation
CYIELDCURVE.DB	√		√	Information of interest rates used for theoretical price calculation, by ranges

4. Links

MEFFServer acts as a DDE server, offering information on the active session through DDE links. A link is the connection that exists between the data server and other applications, such as spreadsheets and other programs that can act as DDE clients.

MEFFServer makes sure that all data sent to other applications reach their destination. It does this by requiring confirmation of each data element from the application with which it maintains the active link.

Normally, confirmation of data sent to another application is received immediately, but this depends on the process that the receptor application (or client) employs.

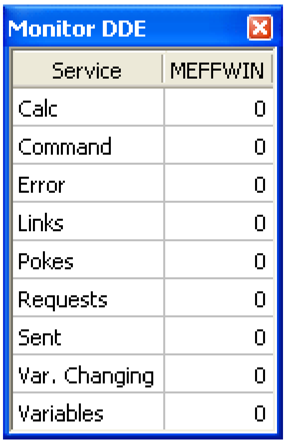
4.1 Information on active links

4.1.1 Information window

MEFFServer has an information window on the state of links in the system. This information can be useful to control the system.

Viewing the information window: Select the option “Monitor...” in the “Data” menu.

The following information window will be displayed:



This window displays internal information on the linked data and global variables in the MEFFServer. Each of the items is described in the following table:

Ítem	Description
Calc	Total number of calculations made for data requested
Command	Number of commands executed
Error	Number of errors registered
Links	Total number of correct and active links
Pokes	Number of commands received
Requests	Number of requests handled (linked or not)
Sent	Number of messages sent
Var Changing	Number of changes in the values of the variables

Ítem	Description
Variables	Number of correct and active variables

4.2 Data offered by MEFFServer

4.2.1 Variables

MEFFServer allows you to define variables to make it easier to obtain data links for which the parameters are provided from the client application in a variable form

Each of the variables is referenced using a name choosen by the user. Subsequently, it is possible to inclued these variables in the links between MEFFServer and other applications, such that when the value of a variable is changed, the data links that depend on it are updated.

Creating a variable from Excel:

1. Put MeffDDE.dll and MeffDDE.xla in the working directory
2. Open an Excel file. Under “Tools” menu, “Complements” option, click the “Examine” button and select MeffDDE.xla from the directory where is installed.
3. In a cell select the function MEFF_DDECreaVariable(“MEFFWIN”, Variable, Value) from the list of available functions in Excel.

The arguments are explained below:

- **“MEFFWIN”:** It is the name of the application that provides the DDE links. It depends on the name of Meffserver exe (it use to be MEFFWIN)
- **Variable:** It refers to the name you want to assign to the variable
- **Value:** It refers to the value you want to assign to the variable

All these arguments can make reference to cell addresses where the required data are.

Example:

In cell B1 we write:

=MEFF_DDECreaVariable(A1,B2,B3)

where the cell A1 contains the text MEFFWIN, cell B2 contains the text Contr and cell B3 contains the text IX10000D. That is, we have created a variable called Contr with the current value of IX10000D. As we change cell B3 the variable will change the value.

Note When opening an Excel spreadsheet that contains variables it is necessary to create them in the system. A way of doing this is to place the MEFFWIN text in a separate cell and all the CALL functions make reference to this cell. This way the variables can be created editing (manually or with a macro) the cell where the MEFFWIN text is located.

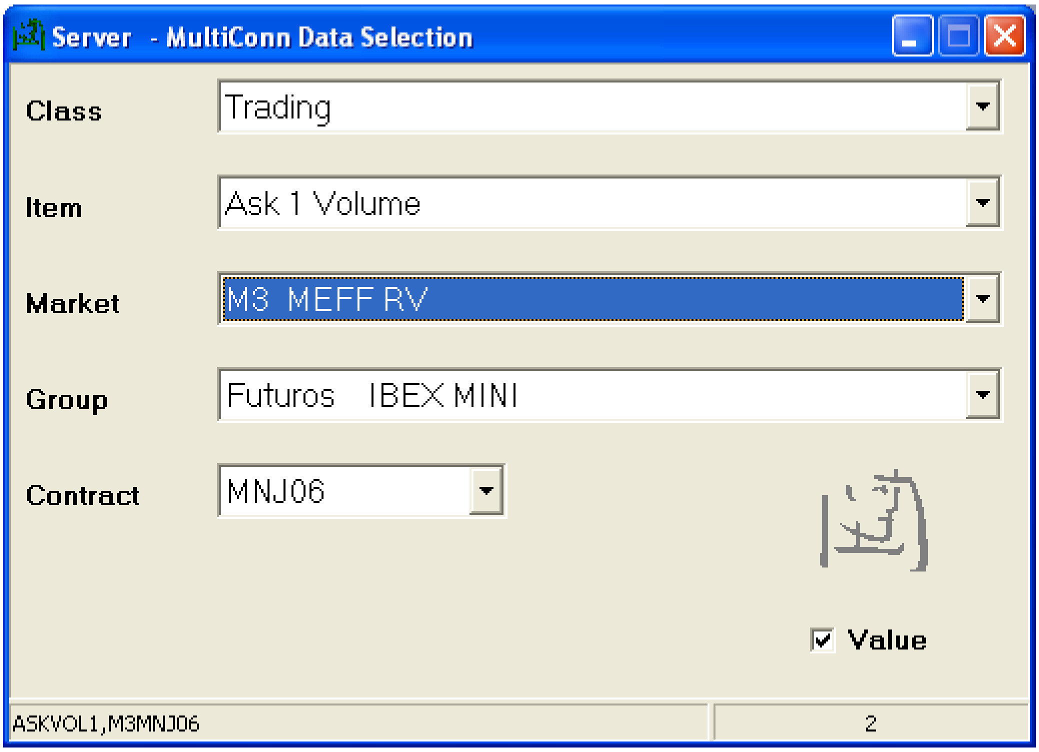
Once these steps have been taken the list of variables will be accessible in the “Variables DDE” option of the “Monitor” menu.

4.2.2 Data selection

MEFFServer allows viewing of all the topics offered as links. It also enables you to specify the parameters for each topic and displays its current value.

Displaying the Data selection window: Select the option “MultiConn Data Selection” in the “Data” menu.

The following window will appear:



The fields needed to make the calculation must be completed for each topic. If the user clicks in “Value”, the result of the calculation is displayed below.

A specific value must be selected from the MEFFServer list for each of the parameters. On occassions this value can be a wildcard.

When data is viewed using this window, it will be deposited in the Windows Clipboard so that it is available for other applications.

Once the required data is viewed on screen, you can “Paste” the value directly in any Windows application that allows this (a spreadsheet with DDE links, for example).

Additionally, in some applications the “Link” can be made by using the option “Paste Link”.

If the later method is used, the two programs are related so that changes in real-time are sent to the application where the data “link” was made.

To enter a variable within a link it is necessary to change the corresponding part of the link with the variable created, using the symbol “#” before and after.

Concepts

The data are organised in categories. Within each category there is a list if types of data, called topics.

In the appendiox “Predefined codes” there is a detailed list of topics used by MEFFServer, grouped by category.

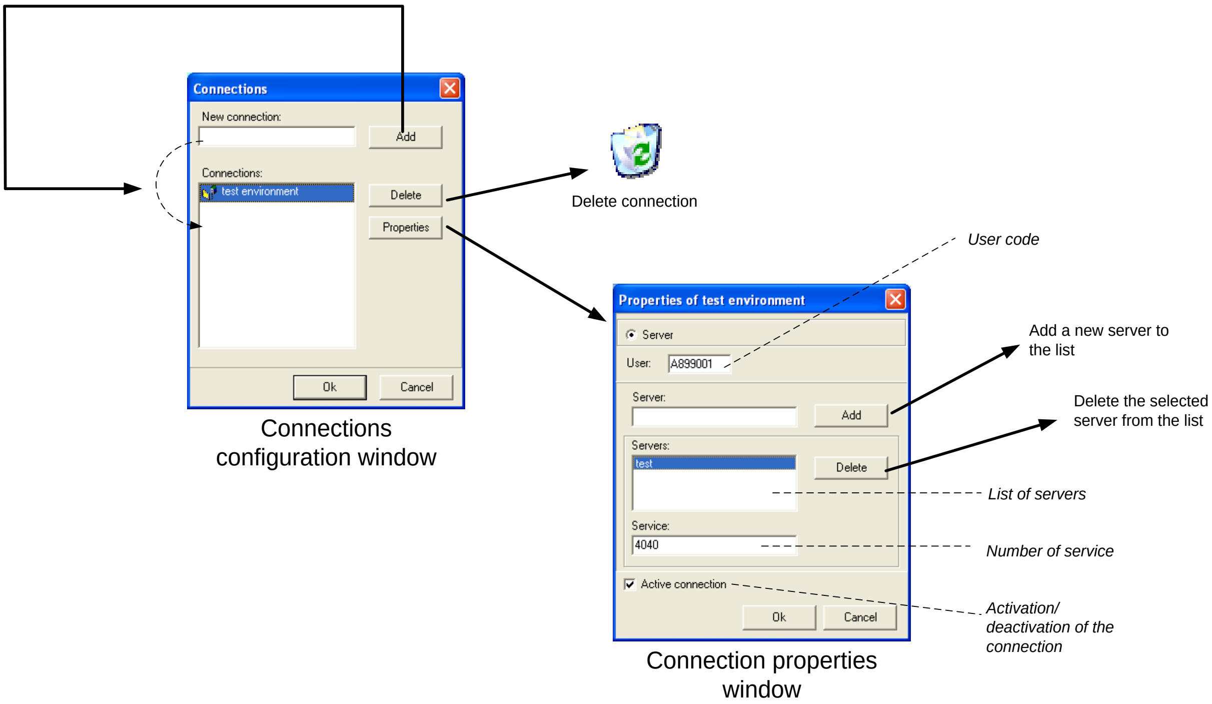
5. Other configurations

5.1 Communications

Menu option: **Configure – Connection**

Function: Define the system connection parameters.

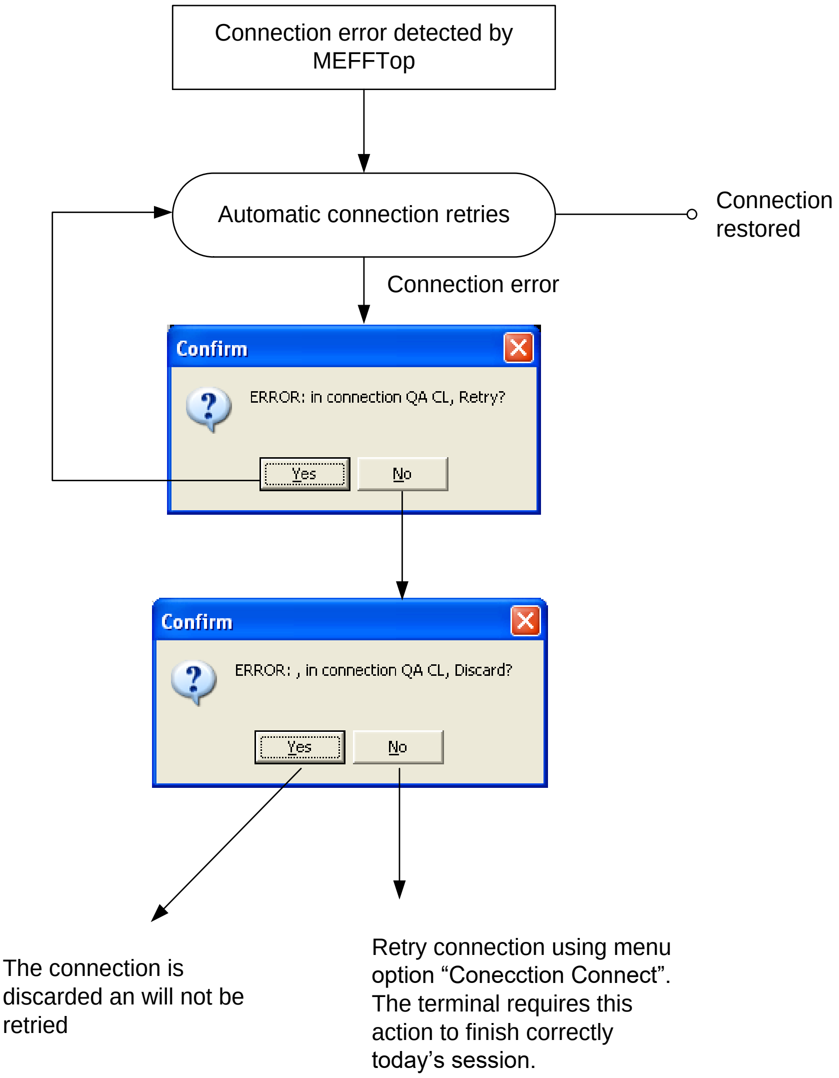
The configuration data are provided by MEFF.



- Connection configuration windows -

5.1.1 Managing connection errors

When MEFFTop detects an error in some of its connections, it will notify the user, who can opt to retry or accept the disconnection. If the disconnection is accepted he will have to decide if he wants to discard the connection, such that the terminal does not require this connection to end correctly, or not discard it, whereby the terminal considers it necessary to end the sessions associated with the connection.

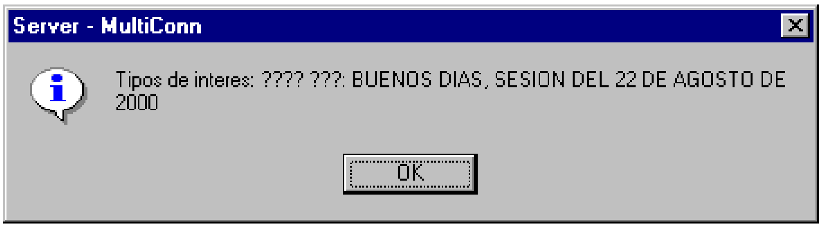


- Actions in the case of disconnection -

5.2 Messages from the Supervisor

In the system there is a message mechanism that allows messages to reach the trader from Market Surveillance, the Clearing House and the trader’s own system. MEFFServer receives these messages and displays them to the user.

The messages appear in a window like the following:



When a message window appears, MEFFServer pauses its activity until the user clicks on the "OK" button. This ensures that the user does not miss any messages.

The message display time can be configured.

Configuring the display time of the message window: Select the option "Clearing House messages..." in the "Configure" menu.

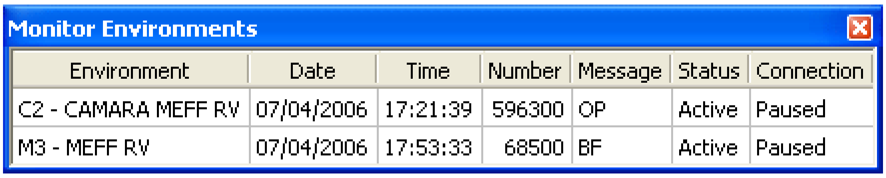
A window will appear like the following:

The display time is configured in milliseconds. If you enter the value zero (0), the messages will not appear.

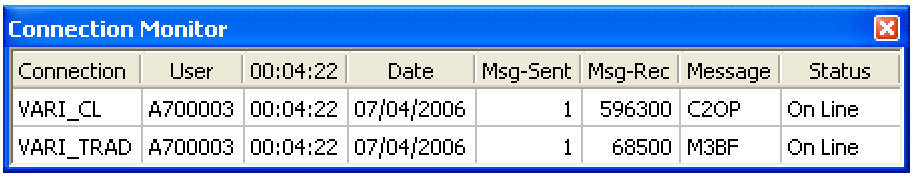
5.3 MEFFServer state

MEFFServer can display two different small scale windows by double clicking on the Environments or Connection Time state fields respectively. The windows will always be visible and can be moved anywhere on the screen. The position of the windows is saved for subsequent executions of MEFFServer. It is displayed below:

Environment Monitor



Connections Monitor



Connection	User	00:04:22	Date	Msg-Sent	Msg-Rec	Message	Status
VARI_CL	A700003	00:04:22	07/04/2006	1	596300	C2OP	On Line
VARI_TRAD	A700003	00:04:22	07/04/2006	1	68500	M3BF	On Line

Appendix A Structure of tables

This appendix describes the structure of each table generated by MEFFServer. It is also indicated in which database is generated: ***REALTIME***, ***MEFFHIST*** and ***MAESTROS.***

- ***REALTIME*** has tables which are maintaned during the session. They are created when the MEFFServer connection is made and remain until the next connection, when they are created again.
- ***MEFFHIST*** contains the historical tables. At the end of each session new records are added to these tables.
- ***MAESTROS*** contains the general tables. They are updated at the end of each session, modifying the existing contents and adding new records.

A.1 Special value NULL

When a field with type String has no value, this field will be filled with '-' value.

A.2 Clearing data

A.2.1 General Data

Clearing house

	CCLEARINGHOUSE.DB
Group	General Data
Description	Generic information about the Clearing House
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🗝	Camara	String(2)	Clearing house code
2		Descripcion	String(75)	Description
3		FechaAct	Date	Last updated
4		ReglaCompensacion	Char	Offset rule
5		ReglaDepositos	Char	Margin calculation rule
6		ReglaPresentDepositos	Char	Rule for presentation of cash deposits
7		TipoInteres	Float	Interest rate by default
8		CodigoBCE	String(6)	Clearing house code in CEB

Currencies

	CCCURRENCY.DB
Group	General Data
Description	Currencies avalilable in the Clearing House
Group of tables	RealTime – Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Currency	String(3)	Currency. For the FX Contracts, the quote currency or the second of the pair.
4		SettlCurrency	String(3)	Currency in which cash amounts are settled
5		ConversionRate	Float	Conversion rate to the settlement currency

Holidays

	CHOLIDAYS.DB
Group	General Data
Description	Calendar of holidays when the clearing platform is closed
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Fecha	Date	Holiday date
3		FechaAct	Date	Last updated
4		RegistrationOpen	String(1)	Open for registration (S/N)

Participating entities

	CENTITIES.DB
Group	General Data
Description	Public information on the entibies that participate in the clearing house
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Codigo	String(4)	Code of the Entity in the clearingh house
3		CodigoBCE	String(6)	Code of the Entity in the European Central Bank
4		Descripcion	String(75)	Name of the Entity
5		NombreCorto	String(20)	Short name of the Entuty
6		CodSIBE	String(4)	Entity code in SIBE
7		Clase	Char	Type of Entity See Table 8 in document “Codification Tables”
8		FechaAlta	Date	Date when Entity was added
9		FechaAct	Date	Last updated
10		CodigoExt	String(5)	Entity code in the origin clearing house
11		NumIdentif	String(18)	Identification number. Only informed for ADM
12		FechaBaja	Date	Date when Entity has been removed
13		Pais	String(2)	Country Codification ISO 3166:1993
14		Estado	Char	Status "S"=Temporary removed "T"=New but not operative "A"=Operative "B"=Removed
15		CodIdioma	String(2)	Idiom Codification ISO 639-2
16		CodBAFIN	String(8)	BAFIN code for Eurex clearing house
17		LEI	String(20)	LEI of the Entity

Contract groups

	CCONTRGRP.DB
Group	General Data
Description	Contract groups
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Grupo	String(2)	Group of contract
3		Descripcion	String(20)	Description
4		FechaAct	Date	Last updated
5		CodPais	String(2)	Country Codification ISO 3166:1993
6		CodSector	String(3)	Sector code "--"=No procede (f.e. Bonds)
7		Subyacente	String(22)	Code of spot contract for group
8		Activo	String (8)	Underlying code that identifies this group

Contract types

	CCONTRTYP.DB
Group	General Data
Description	Contract types
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Grupo	String(2)	Contract group
3	🔑	Tipo	String(4)	Contract type
4		Descripcion	String(20)	Description
5		Multiplicador	Float	Multiplier that has to be apllied to the contract price
6		Nominal	Float	Nominal value
7		Divisa	String(3)	Currency code
8		MetodoCalculo	Char	Method for calculating prices and volatility for this type of contract "1"=Black-76 "2"=Binomial “3”=Black Scholes
10		FechaAct	Date	Last updated
11		NumeroDecimales	SmallIn	Number of decimals
12		TipoOpcion	Char	Option type "A"=American "E"=European "V"=Automatic European
13		SubTipo	String(2)	SubType "C"=Spot "I"=Índices "R"=Rollover "X"=External "FA"=Stock Futures "FF"=Fix Income Futuros "FI"=Index Futures "FS"=Sectorial index futtures "OA"=Stock options "OI"=Index options "OS"=Sectorial index options "OF"=Fix income options
14		EntornoAnotacion	String(1)	“P” = S/MART “S” = SIBE (external platform)
15		TipoLiquidacion	String(1)	“N” – These contracts are not settled “D” – These contracts are settled with daily variation margin “V” – These contracts are settled with variation margin at expiration date. Variation margin not settled is added to margins “P” - These contracts are settled using premiums
16		FamiliaProducto	String(5)	see Table 20 in document “Codification Tables”
17		IdentificacionAII	String(12)	AII Identifier
18		TipoCotizacion	SmallIn	1=Price 2=Yield

#	*	Field	Type	Description
19		TipoProducto	String(1)	"E"= Strategy "F"=Future "M"=Forward "O"=Option "R"=Roll-over "W"=Swap "S"=Spot "X"=Other
20		IndFlexible	String(1)	"Y" – No standard "N" - Standard
21		MetodoLiq	String(1)	"P" – physical "C" - cash
22		PutCall	String(1)	"P" – Put "C" - Call
23		Periodicidad	Strin(1)	"Y" – Anual "S"- Season "Q" – Quaterly "M" – Monthly "m" – Balance of the month "K" – Weekly (L-D) "k" – Balance of the week "B" – Weeklyl (L-V) "E" – Weekly (S-D) "D" – Daily
24		TipoAjuste	String(1)	"E" – extraordinary "T" – All
25		CFICodeOficial	String(6)	CFICode official EMIR Reporting Ver Tabla 16 en documento "Tablas de Codificación"
26		UnitOfMeasure	Char(20)	Unit of measure of the multiplier
27		BaseCurrency	Char(3)	Currency of the nominal of contracts of this type
28		SettlCurrency	Char(3)	Currency into which settlements of these contracts are converted

Contracts

	CCONTRACTS.DB
Group	General Data
Description	General information on the contracts available in the session
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Contrato	String(22)	Contract code
3	🔑	Grupo	String(2)	Contract group
4	🔑	Tipo	String(4)	Contract type
5	🔑	Strike	Float	Strike price
6	🔑	FechaVencimiento	Date	Maturity date
7		FechaFinNeg	Date	Last trading date
8		Subyacente	String(22)	Underlying contract code applied to exercise
9		SubyacenteCalculos	String(22)	Underlying contract code applied to margin calculation
10		CodigoComp	String(3)	Array code
11		StdLargo	Char	Type de expiration Codes: A..Z y 0..9
12		IdVencimiento	String(8)	Identifier of maturity Formats: YYYYMM YYYYMMDD YYYYMMwW (YYYY=year, MM=month, DD=day, w="w", W=week)
13		ISIN	String(12)	ISIN contract code for information purposes. Need not be provided
14		FechaAct	Date	Last updated
15		FechaAlta	Date	Date when contract was added
16		VersionNumber	Char	Version number (0 if no adjustments have taken place)
17		ForwardMaturityDate	Date	For contracts with deferral feature, it is the theoretical maturity date of the forward. In general, D+3.
18		SpotMaturityDate	Date	For contracts with deferral feature, it is the theoretical maturity date of the spot. In general, D+2.

Trade types

	CTRADETYP.DB
Group	General Data
Description	Information on trade types handled in the clearing house
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	TipoOperacion	Char	Trade type See Table 12 in document “Codification tables”
3		Descripcion	String(20)	Description
4		FechaAct	Date	Last updated
5		ActPrecioVolumenUltima	Char	Indicates if price, last volume, high, low and tendency has to be updated “S”=Yes "N"=No “T”=it depends on the contract type
6		ProvieneNegociación	Char	Indicates if trade comes from trading “S”=Yes "N"=No
7		ActVolContrato	Char	Indicates if total volume has to be updated “S”=Increased "N"=No "R"=Decreased
8		SeEnviaDistribuidores	Char	Sent to distributors “S”=Yes "N"=No
9		VisualizaTickerOper	Char	View in trader ticker "M"=Market (Order type is shown) "O"="Tr" + Trade type "A"="Ap" + Trade type "N"=It is not shown (except ADM)
10		Intermediada	Char	Brokered trade “S”=Yes "N"=No
11		AcumulaVolGeneral	Char	Update general volumen “S”=Increased "N"=No "R"=Decreased
12		ClaseOperacion	Char	Trade class "N”=Electronic trading "A"=Telephone trade outside of Market session "H"=Telephone trade during Market session "J"=Trades with large volume "L"=Delta trades "V"=Expiry "E"=Exercise "T"=Transfers "G"=Give-up "D"=Assignment from daily account "P"=Adjustment of position

Underlyings

	CUNDERLYINGS.DB
Group	General Data
Description	Information on underlyings
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Contract Group code
2	🔑	Contrato	String(22)	Contract code
3		ISIN	String(12)	ISIN underlying code
4		Descripcion	String(20)	Description of the underlying
5		EntornoActivoSuby	String(2)	Contract Group code in which the asset is listed
6		CFICode	String(6)	Codification of financial instruments in accordance with ISO standard 10962.
7		TipoActivo	String(3)	Asset class
8		Divisa	String(3)	Asset currency code
9		FechaVencimiento	Date	Expiry date for asset
10		FechaUltimaSubasta	Date	Last auction date for the asset
11		FechaIncioCupon	Date	Date on which the asset starts to accrue coupon. Only for bonds
12		NumeroCupones	Integer	Number of annual coupons. Only for bonds
13		Cupon	Float	Coupon as percentage of nominal. Only for bonds
14		MetCalCuponCorrido	String(1)	Accrued interest calculation method, depending on the way of estimating the number of days between the coupon dates. Only for bonds Real base: Considers the actual number of days between the coupon dates
15		FechaAct	Date	Last updated

Resulting codes for the theoretical cascade

	CCONTRREL.DB
Group	General Data
Description	Relationship between the original contract and its resulting contracts, in the case where in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
Group of tables	RealTime - Maestro

#	*	Campo	Tipo	Descripción
1	🗝	Fecha	Date	Session date
2	🗝	Camara	String(2)	Clearing house code
3	🗝	Contrato	String(22)	Contract code
4		NoContratos	Integer	Number of related contracts that are defined as follows. Maximum 31.
5		ContratoFinal_1	String(22)	Code of resulting contract
6		FechaIniPeriodo_1	Date	Date of initial contract.. In Energy it is the initial date of the delivery period of the resulting contract.
7		FechaFinPeriodo_1	Date	Final date of contract. In Energy, it is the final date of the delivery period of the resulting contract.
		ContratoFinal_n	String(22)	ContratoFinal_n, FechaIniPeriodo_n y FechaFinPeriodo_n fields are repeated for n=2.. 31
		FechaIniPeriodo_n	Date	ContratoFinal_n, FechaIniPeriodo_n y FechaFinPeriodo_n fields are repeated for n=2.. 31
		FechaFinPeriodo_n	Date	ContratoFinal_n, FechaIniPeriodo_n y FechaFinPeriodo_n fields are repeated for n=2.. 31

Detail of resulting codes for the cascade

	CCONTRRELDET.DB
Group	General Data
Description	Relationship between the original contract and its resulting contracts, in the case where in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
Group of tables	RealTime -Histórico

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Contrato	String(22)	Contract code
4		FechaVencimiento	Date	Expiry date
5		FechaCascada	Date	Cascade date
6		Multiplicador	Amt	Nominal of the contract
7		UnidadMedidaMul	Char(20)	Unit of measure of the multiplier
8		FechaIniPeriodo	Date	Date of initial contract.. In Energy it is the initial date of the delivery period of the initial contract.
9		FechaFinPeriodo	Date	Final date of contract. In Energy, it is the final date of the delivery period of the intial contract..
10		NoContratos	Int	Number of related contracts that are defined as follows. Maximum 31.
11		ContratoFinal_1	String(22)	Code of resulting contract
12		FechaVencimiento_1	Date	Expiry date
13		Multiplicador_1	Float	Nominal of the contract
14		FechaIniPeriodo_1	Date	Date of initial contract.. In Energy it is the initial date of the delivery period of the resulting contract.
15		FechaFinPeriodo_1	Date	Final date of contract. In Energy, it is the final date of the delivery period of the resulting contract..
		ContratoFinal_n	String(22)	
		FechaVencimiento_n	Date	
		Multiplicador_n	Float	
		FechaIniPeriodo_n	Date	
		FechaFinPeriodo_n	Date	

A.2.2 Public daily information

Contract daily data

	CCONTRSTAT.DB
Group	Public daily information
Description	Contract daily data
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Contrato	String(22)	Contract code
4		Alto	Float	High price
5		Bajo	Float	Low price
6		First	Float	First price
7		Last	Float	Last price
8		Cierre	Float	Setllement price
9		VolatCierre	Float	Settlement volatility at the close of session. This field is not completed for long term options
10		DeltaCierre	Flota	Settlement delta at the close of the session. This field is not completed for long term options
11		Open	Float	Previous day settlement price
12		VolatApertura	Float	Previous day settlement volatility
13		DeltaApertura	Float	Previous day settlement delta
14		VolumenRegistrado	Integer	Total registered volume
15		NumTrades	Integer	Number of trades
16		OpenInterest	Integer	Open interest
17		AccruedInterest	Float	Accrued interest included in the settlement price. Only for bonds
18		RentabilidadCierre	Price	Yield
19		ForwardPrice	Price	Reference price (forward) for D+1 (only informed in currency derivative contracts)
20		PreviousDayForwardPrice	Price	Previous day reference price (forward) (only informed in contracts with deferral feature)

A.2.3 Private configuration data

Margin Accounts

	CMARGINACCOUNTS.DB
Group	Private Configuration Data
Description	Information on the available margin accounts
Group of tables	RealTime - Maestro

#	*	Campo	Tipo	Descripción
1	🔑	Camara	String(2)	Contract Group code
2	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
3	🔑	CuentaGarantias	String(12)	Margin Account
5		Compensador	String(4)	Clearing Member
6		MiembroColateral	String(4)	Collateral Account Member
7		CuentaColateral	String(12)	Collateral Account
8		TipoGarantia	String(2)	IM: Initial Margin IF: individual Fund DF: Default Fund EM: Extraordinary margins
9		FechaAct	Date	Last updated
10		TipoCalculo	String(1)	G: Gross N: Net P: Bruto punta (compra o venta) - Sólo CRCC

Collateral Accounts

	CCOLLATERALACCOUNTS.DB
Group	Private Configuration Data
Description	Information on the available collateral accounts
Group of tables	RealTime - Maestro

#	*	Campo	Tipo	Descripción
1	🔑	Camara	String(2)	Contract Group code
2	🔑	MiembroColateral	String(4)	Member to which the collateral account belongs
3	🔑	CuentaColateral	String(12)	Collateral Account
4		Compensador	String(4)	Clearing Member
5		AgentePagos	String(4)	Payments Agent
6		GrupoMovEfectivo	String(8)	Cash Movements group within the Payments Agent
7		TipoAjusteEfectivo	String(1)	Cash adjustment type N – Buffer Y - Automatic adjustment D – Only deficit adjustment A – N/A
8		IndicadorReinversion	String(1)	Reinvestment indicator
9		RefEstructuraCuenta	String(12)	Account structure reference
10		TipoEstructura	String(2)	Structure type see Table 19 in document 'Codification Tables'
11		Modelo	String(1)	Model P – principal to principal A – Agency N – Not applicable
12		ClearingIndirecto	String(1)	Indirect clearing indicator (S/N)
13		FechaAct	Date	Last updated

Position Accounts

	CACCOUNTS.DB
Group	Private configuration data
Description	Information on the available position accounts
Group of tables	RealTime - Maestro

#	*	Campo	Tipo	Descripción
1	🔑	Camara	String(2)	Clearing house code
2	🔑	Miembro	String(4)	Trading Member
3	🔑	CuentaPosicion	String(5)	Position Account
4		CuentaPosicionResidual	String(5)	This field is only significant when the record refers to a daily account. It is the position account where trades pending assignment are moved when the extension of the assignment of the daily account ends
5		FechaAct	Date	Update date of the record
6		Estado	Char	Indicates if the account is currently active or not
7		FechaUltModif	Date	Last update
8		FechaAltaCuenta	Date	Date when the account was added
9		MiembroECCDestino	String(4)	Member for external allocation in equities segment
10		RefAsignacion	String(18)	Allocation Reference for external allocation in equities segment
11		Mnemotecnico	String(10)	Allocation Mnemonic defined by the Origin Member (Give-up Trading Firm)
12		RVPositionAccount	String(5)	Clearing account for internal assignment in equities segment
13		CodCliente	String(16)	Client code (Account)
14		MiembroGarantias	String(4)	Margin Account Member
15		CuentaGarantias	String(12)	Margin Account
~~16~~		~~AgentePagos~~	~~String(4)~~	~~Payments Agent~~
17		Compensador	String(4)	Clearing Member
18		Clase	Char	Position Account class see Table 18 in document 'Codification Tables'
19		TipoPersona	String(2)	Person type See Table 17 in "Codification Tables" document
20		EntAuth	Char	Authorised entity code
21		RiskReducingPosIndicator	Char	In segments with commodity derivatives subject to MiFID II, it indicates if by default the positions held in this account reduce or increase risk S=Yes N=No Blank
22		PropClient	Char	Account type from the point of view of the Exchange Member C=Client P=Proprietary
23		EICCode	String(16)	
24		TipoAnotacion	String (1)	Position record type G: Gross N:Net

#	*	Campo	Tipo	Descripción
25		TitEICCode	String(1)	Titularidad EICCode S=Si N=No

Give-out references

	CGIVEOUTREF.DB
Group	Private configuration data
Description	Give-Out references defined in the system by the Executing Broker
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	MiembroGiveOut	String(4)	Executing Broker, who configures the Give-Out references
3	🔑	MnemonicGiveOut	String(10)	Mnemonic that has a Give-In member and a Give-Up reference associated
4		MiembroGiveIn	String(4)	Clearing Broker of the Give-Up associated to the mnemonic of the record
5		RefGiveUp	String(18)	Give-Up Reference. It is a common reference for Executing and Clearing Brokers that is used to identify the trade
6		OperadorGiveOut	String(3)	User who modified the reference
7		FechaModif	Date	Date of last update
8		HoraModif	Time	Time of last update
9		FechaAct	Date	Last updated
10		GiveOutInternalRef	String(18)	Reference assigned by the Executing Broker for internal purposes. It is associated to a give-out mnemonic and it can be not unique.

Give-In references

	CGIVEINREF.DB
Group	Private configuration data
Description	Give-In references defined in the system by the Clearing Broker
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	MiembroGiveIn	String(4)	Clearing Broker that configures the Give-In references
3	🔑	MiembroGiveOut	String(4)	Executing Broker
4	🔑	RefGiveUp	String(18)	Give-Up reference. It is a common reference for the Executing and Clearing Brokers used to identify the trade
5		MnemonicGiveIn	String(10)	Mnemonic assigned by the Clearing Broker to the combination of the Executing Broker and Give-Up reference for the record. Need not be provided
6		CuentaPosicionGiveIn	String(5)	Give-In position account where the Give-In must be registered if it is accepted
7		OperadorGiveIn	String(3)	User who modified the reference
8		FechaModif	Date	Date of last update
9		HoraModif	Time	Time of last update
10		FechaAct	Date	Last updated

Filters for a Give-Out request. Executing Broker

	CGIVEOUTFILT.DB
Group	Private configuration data
Description	Filtres for a Give-Out request. Executing Broker
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	MiembroGiveOut	String(4)	Executing Broker
3	🔑	CuentaPosicionGiveOut	String(5)	Give-Out position account
4		MnemonicGiveOut	String(10)	Mnemonic that has a Give-In member and a Give-Up reference associated
5		OperadorGiveOut	String(3)	User who modifies the filter last time
6		FechaModif	Date	Date of last update
7		HoraModif	Time	Time of last update
8		FechaAct	Date	Last updated

Give-in acceptance filtres. Clearing Broker

	CGIVEINFILT.DB
Group	Private configuration data
Description	Give-In acceptance filters established by the Clearing Broker
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	🔑	Camara	String(2)	Clearing house code
2	🔑	MiembroGiveIn	String(4)	Clearing Broker that configures the Give-In filters
3	🔑	MiembroGiveOut	String(4)	Executing Broker of the Give-Up, for which the filter is defined, together with the reference
4	🔑	RefGiveUp	String(18)	Reference that the filter is defined for, together with the Executing and Clearing Broker of the Give-Up
5		NomMaxOperacion	Float	Maximum amount for a Give-In that will be accepted automatically for this Executing Broker and reference.
6		NomMaxSesion	Float	Maximum accumulated amount per session of Give-Ins that will be accepted automatically for this Executing Broker and reference
7		OperadorGiveIn	String(3)	User who modifies the filter
8		FechaModif	Date	Date of last update
9		HoraModif	Time	Time of last update
10		FechaAct	Date	Last updated

Give-In acceptance filtres. Clearing Member

	CGIVEINFILTCLM.DB
Group	Private configuration data
Description	Give-In acceptance filters established by the Clearing Member
Group of tables	RealTime - Maestro

#	*	Field	Type	Description
1	⊶	Camara	String(2)	Clearing house code
2	⊶	Compensador	String(4)	Clearing Member
3	⊶	MiembroGiveIn	String(4)	Clearing Broker
4	⊶	CuentaPosicionGiveIn	String(5)	Give-In position account
5		NomMaxOperacion	Float	Maximum amount for a Give-In that will be accepted automatically for this Clearing Broker and account
6		NomMaxSesion	Float	Maximum accumulated amount per session of Give-Ins that will be accepted automatically for this Clearing Broker and account.
7		OperadorLiquidador	String(3)	User who modifies the filter last time
8		FechaModif	Date	Date of last update
9		HoraModif	Time	Time of last update
10		FechaAct	Date	Last updated

A.2.4 Margin calculation data

Valuation array parameters

	CVALARRAYS.DB
Group	Margin calculation data
Description	Parameters for each of the margin valuation arrays
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Matriz	String(3)	Margin array code
4	🔑	StdLargo	Char	Type de expiration Codes: A..Z y 0..9
5		NumCols	SmallIn	Number of columns (<=41)
6		TipoFluc	Char	Price fluctuaction type "P"=Percentage "T"=By price
7		FluctUpL	Integer	Increase fluctuation (left)
8		FluctDownR	Integer	Decrease fluctuation (right)
9		AplicVola	Char	Form of applying variation of volatility “P”=Percentage “T”=Total
10		DeltaVola	Float	Volatility variation
11		Grupo	String(2)	Contract group reference for off-setting between different underlyings
12		Tipo	String(4)	Reference contract type for off-setting between different underlyings
13		DeltaGarantias	Float	Delta threshold for large positions margin calculation
14		NumColsLPos	SmallInt	Number of columns to account for large positions

Intra-commodity spreads

	CINTRASPR.DB
Group	Margin calculation data
Description	Table of offsets to apply in the calculation of margins for positions of opposite sign on contracts with the same array code
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Matriz	String(3)	Margin array code
4		Factor	Float	Factor
5		MinDif	Float	Minimum value
6		Spread	Float	Spread
7		HayVtosDiarios	Char	"S"= "= Time between expiries is expressed in days "N"= Time between expiries is expressed in months

Inter-commodity spreads

	CINTERSPR.DB
Group	Margin calculation data
Description	Table of offsets to apply in the calculation of margins for positions of opposite sign on contracts with different array code
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Prioridad	String(3)	Priority
4		Matriz1	String(3)	Array code 1
5		Dto1	Float	Offset group 1 discount
6		Factor1	Integer	Offset multiplier 1
7		Matriz2	String(3)	Array code 2
8		Dto2	Float	Descuento en Group de compensación 2
9		Factor2	Integer	Offset group 2 discount
10		TipoDto	Char	Discount type that is applied “D”=Currency “P”=Percentage

Theorectical prices

	CTHEORPRICES.DB
Group	Margin calculation data
Description	Theoretical prices of contracts
Group of tables	RealTime – Historical Data

#	*	Field	Type	Description
1	🗝	Fecha	Date	Session date
2	🗝	Camara	String(2)	Clearing house code
3	🗝	Contrato	String(22)	Contract code
4		Columnas	SmallIn	Number of theoretical prices contained in the record. It is followed by as many fields as indicated here
5		PrecioT_1	Float	Buy price 1
6		PrecioD_1	Float	Sell price 1
		PrecioT_n	Float	Fields PrecioT_n are repeated for n=~~2..47~~ 2..57
		PrecioD_n	Float	Fields PrecioD_n are repeated for n=~~2..47~~ 2..57

Deltas

	CDELTAS.DB
Group	Margin calculation data
Description	Deltas of contracts
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Contrato	String(22)	Contract code
4		Columnas	SmallIn	Number of deltas contained in the record. It is followed by as many fields as indicated here
5		DeltaT_1	Float	Buy delta 1
6		DeltaD_1	Float	Sell delta 1
		DeltaT_n	Float	DeltaT_n fields are repeated for n=~~2..47~~ 2..57
		DeltaD_n	Float	DeltaD_n fields are repeated for n=~~2..47~~ 2..57

Skew de volatilidad

	CVOLATILITYSKEW.DB
Group	Margin calculation data
Description	Volatity curve used for theoretical proce calculations
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Contrato	String(22)	Contract code
4	🔑	Vencimiento	Date	Maturity date
5	🔑	Instrumento	Char	Instrument "C"=Call "P"=Put "?"=Both
6		VolaATM	Float	ATM volatity in percentage
7		NumTramos	SmallIn	Number of ranges that this record contains. <=8
8		DivisorPtosPorc	SmallIn	Divisor of percentage points. Indicates at what percentage the increase of volatility is applied
9		VolaMaxima	Float	Maximum volatility. Expressed as percentage
10		VolaMinima	Float	Minimum volatitily. Expressed as percentage
11		PorVariSup_1	Float	Percentage change for strike price >= underlying price
12		PuntPorSup_1	Float	Percentage increase / decrease for the strike price >= underlying price
13		PorVariInf_1	Float	Percentage change for strike price < underlying price
14		PuntPorInf_1	Float	Percentage increase / decrease for the strike price < underlying price
		PorVariSup_n	Float	Fields PorVariSup_n, PuntPorSup_n, PorVariInf_n and PuntPorInf_n are repeated for n=2..8
		PuntPorSup_n	Float	Fields PorVariSup_n, PuntPorSup_n, PorVariInf_n and PuntPorInf_n are repeated for n=2..8
		PorVariInf_n	Float	Fields PorVariSup_n, PuntPorSup_n, PorVariInf_n and PuntPorInf_n are repeated for n=2..8
		PuntPorInf_n	Float	Fields PorVariSup_n, PuntPorSup_n, PorVariInf_n and PuntPorInf_n are repeated for n=2..8

Dividends

	CDIVIDENDS.DB
Group	Margin calculation data
Description	Information in the dividends used for theoretical price calculations for each underlying
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Contrato	String(22)	Contract code
4		NumDividendos	Integer	Number of dividends container in record <=42
5		FechaDiv_1	Date	Dividend date 1
6		Importe_1	Float	Dividend amount 1
7		Confirmado_1	Char	Indicates whether dividend 1 confirmed or not “S”=Yes "N"=No
8		FechaDiv_2	Date	Dividend date 2
9		Importe_2	Float	Divident amount 2
10		Confirmado_2	Char	Indicates whether dividend 2 confirmed or not “S”=Yes "N"=No
		FechaDiv_n	Date	Fields FechaDiv, Importe y Confirmado are repeated for n=3..42
		Importe_n	Float	Fields FechaDiv, Importe y Confirmado are repeated for n=3..42
		Confirmado_n	Char	Fields FechaDiv, Importe y Confirmado are repeated for n=3..42

Interest rate yield curve

	CYIELDCURVE.DB
Group	Margin calculation data
Description	Information of interest rates used for theoretical price calculations, by ranges
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	TipoCalculo	Char	Calculation type. "2"=Margin “3”=Cash value calculation for buyer positions “4”=Cash value calculation for seller positions
4		NumTramos	Integer	Number of ranges container in record <= 50
5		DiaInicio_1	Integer	Number of days from when specified interest rate is to be applied
6		TipoInt_1	Float	Interest rate 1 on the yield curve
		DiaInicio_n	Integer	Fields DiaInicio_n and TipoInt_n are repeated for n=2..50
		TipoInt_n	Float	Fields DiaInicio_n and TipoInt_n are repeated for n=2..50

A.2.5 Trades

Trades

	CTRADES.DB
Group	Trades
Description	Information of all the trades registered
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	NumOperacion	Integer	Clearing house register number
4	🔑	Signo	Char	Sign "1"=Buy "2"=Sell
5		Miembro	String(4)	Member that account belongs to
6		Operador	String(3)	User identification, In case of automatically accepted Give-Ins, its value is “SYS”
7		CuentaPosicion	String(5)	Position account
8		Contrato	String(22)	Contract code
9		TipoOperacion	Char	Trade type See Table 12 in “Codification tables” document
10		Precio	Float	Price
11		Volumen	Integer	Volume
12		Referencia	String(18)	Reference. If it is an exchange trade, it may be the reference assigned to the order of the original trade or that assigned by the broker to the trade. If the reference does not come from the exchange, it contains the reference entered in clearing, the Give-Up reference for example.
13		AbreCierra	Char	Indicates if the tarde opens or closes open position "O"=Open "C"=Close
14		ComiNeg	Float	Trading fee. The amount is settled by the Clearing House on SettlDate See note(1)
15		ComiLiq	Float	Clearing fee The amount is settled by the Clearing House on SettlDate See note (1)
16		Divisa	String(3)	Currency See note (1)
17		FechaLiquidacion	Date	Settlement date
18		FechaRegistro	Date	Register date on clearing house
19		HoraRegistro	Time	Register time on clearing house

#	*	Field	Type	Description
20		NumOpProcedencia	Integer	Clearing house register number for previous trade. If it is an initial trade it is its own clearing house register number (TradeID)
21		NumOpInicial	Integer	Initial clearing house register number. If it is an initial trade it is its own clearing house register number (TradeID)
22		Compensador	String(4)	Clearing Member
23		MiembroInter	String(4)	Broker member
24		OperadorInter	String(3)	Broker trader
25		FechaRegOpeInicial	Date	Initial trade trading date
26		MercadoNeg	String(2)	Market code where initial trade was made
27		NRegNeg	String(12)	Exchange register number of initial trade
28		NumOrdenSistema	String(12)	Order number assigned by central host
29		TipoOperacionIni	Char	Initial trade type
30		FechaEjecucion	Date	Execution Date when it is an exchange trade. If the trade does not come from the Exchange, the field contains the date of the inicial trade.
31		HoraEjecucion	String(15)	Execution Time when it is an exchange trade. If the trade does not come from the Exchange, the field contains the time of the inicial trade.
32		EfectivoOpe	Amt	Nominal/Efective of the transaction
33		RefOriPrimaria	String(18)	Primary original trade reference. For repos, it’s the common reference for both legs.
34		RefOriSecundaria	String(18)	Secondary original trade reference. For repos, it refers to one of the legs.
35		UTI	String(52)	Unique trade identifier
36		VolumenVivo	Integer	Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
37		NumOpPosterior	Integer	Next TradeID (average Price trades)
38		Rentabilidad	Float	Yield
39		MarketID	String(4)	Operating MIC, for trades executed in a trading venue
40		MarketSegmentID	String(4)	Segment MIC, for trades executed in a trading venue
41		PremiumMargin	Amt	
42		FTL	Date	

(1) As from 1 July 2007 when new fees will be effective (see notice 35/06 dated 31 October 2006), Trading Fee and Clearing Fee fields will not be filled at trade level anymore.

A.2.6 Management of Trades

Assignments and transfers registered

	CTRANSFTRADES.DB
Group	Management of trades
Description	Assigment and transfers registered
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	IdTransaccion	Integer	Transfer identifier
4		Miembro	String(4)	Member that makes assignment or transfer
5		Operador	String(3)	Identifier of clearing user that requested the action
6		Contrato	String(22)	Contract code
7		NumOperacionOri	Integer	Clearing house register number of previous trade
8		Signo	Char	Sign "1"=Buy "2"=Sell
9		CuentaPosicionOrigen	String(5)	Source Position account
10		NumOperacion	Integer	Clearing house register number
11		CuentaPosicionDestino	String(5)	Destination Position account
12		Precio	Float	Price
13		Volumen	Integer	Volume transferred
14		TipoOperacion	Char	Trade type See Table 12 in "Codification tables" document
15		HoraRegistro	Time	Trade register time
16		FechaLiq	Date	Settlement date
17		EfectivoOpe	Amt	Nominal/Efective of the transaction

Give-Outs

	CGIVEOUT.DB
Group	Management of trades
Description	Status of Give-Outs in which source member participates
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	IdTransaccion	Integer	Give-Up identifier
4		Estado	Char	Give-Up status See Table 11 in “Codification tables” document
5		Miembro	String(4)	Executing Broker
6		Operador	String(3)	Identifier of clearing user that requested the action
7		Contrato	String(22)	Contract code
8		NumOperacionOri	Integer	Clearing house register number on which Give-Out has been requested
9		Signo	Char	Sign of the trade on which Give-Out has been requested “1”=Buy “2”=Sell
10		CuentaPosicionOrigen	String(5)	Source Position account
11		NumOperacion	Integer	Clearing house Give-Up trade register number. Only considered when the Give-up is accepted.
12		Precio	Float	Price
13		Volumen	Integer	Number of contracts to transfer
14		MnemonicGiveOut	String(10)	Give-Out mnemonic
15		MiembroGiveIn	String(4)	Clearing Broker
16		RefGiveUp	String(18)	Give-Up reference
17		HoraRegistro	Time	Time at which Give-Out changes to this status
18		FechaLiq	Date	Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
19		GiveOutInternalRef	String(18)	Reference assigned by the Executing Broker for internal purposes. It is associated to a give-out mnemonic and it can be not unique.
20		EfectivoOpe	Amt	Nominal/Efective of the transaction

Give-Ins. Clearing Broker

	CGIVEIN.DB
Group	Management of trades
Description	Status of Give-Ins where participating as Clearing Broker
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	IdTransaccion	Integer	Give-up identifier
4		Estado	Char	Give-Up status See Tabla 11 in “Codification tables” document
5		Miembro	String(4)	Clearing Broker
6		Operador	String(3)	Identifier of Clearing Broker trader who accepted or rejected the Give-up In the case of automatically accepted Give-Ins, the value of the field is “SYS” In the case of Give-ups on which the Clearing Broker did not take any action ,will be blank
7		Contrato	String(22)	Contract code
8		NumOperacion	Integer	Clearing house Give-Up trade register number Only considered when the Give-up is accepted
9		Signo	Char	Sign of trade on which Give-Up has been requested "1"=Buy "2"=Sell
10		CuentaPosicion	String(5)	Destination Position account
11		Precio	Float	Price
12		Volumen	Integer	Number of contracts to transfer
13		MnemonicGiveIn	String(10)	Mnemonic assigned by the Clearing Broker to the combination of the Executing Broker and the Give-Up reference
14		MiembroOrigen	String(4)	Executing Broker
15		OperadorOrigen	String(3)	Identifier of the Executing Member trader who requested the Give-up
16		RefGiveUp	String(18)	Give-Up reference
17		HoraRegistro	Time	Time at which the Give-In changes to this status
18		FechaLiq	Date	Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
19		EfectivoOpe	Amt	Nominal/Efective of the transaction

Give-Ins. Clearing Member

	CGIVEINCLM.DB
Group	Management of trades
Description	Status of the Give-Ins where acting as Clearing Member
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	IdTransaccion	Integer	Give-Up identifier
4		Estado	Char	Give-Up status See Table 11 in “Codification tables” document
5		Miembro	String(4)	Clearing Member
6		Operador	String(3)	Identifier of trader of Clearing Member of the Clearing Broker who accepted or rejected the Give-up In the case of automatically accepted Give-Ins, the value of the field is “SYS” In the case of Give-ups on which the Clearing Member did not take any action ,will be blank
7		MiembroDestino	String(4)	Clearing Broker
8		OperadorDestino	String(3)	Identifier of Clearing Broker trader who accepted the Give-up In the case of automatically accepted Give-Ins, the value of the field is “SYS”
9		Contrato	String(22)	Contract code
10		NumOperacion	Integer	Clearing house Give-Up trade register number Only considered when the Give-up is accepted
11		Signo	Char	Sign of trade on which Give-Up has been requested "1"=Buy "2"=Sell
10		CuentaPosicionDestino	String(5)	Destination Position account
11		Precio	Float	Price
12		Volumen	Integer	Number of contracts to transfer
13		MiembroOrigen	String(4)	Executing Broker
14		RefGiveUp	String(18)	Give-Up reference
15		HoraRegistro	Time	Time at which the Give-In changes to this status
16		FechaLiq	Date	Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
17		EfectivoOpe	Amt	Nominal/Efective of the transaction

A.2.7 Open position

Open position balance at Position Account level

	COPENPOSITION.DB
Group	Open position
Description	Information on open position by position account and contract (only for those that have position)
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member that account belongs to
4	🔑	CuentaPosicion	String(5)	Position account
		Titular	String(3)	Holder
		Subcuenta	String(2)	Account
5	🔑	Contrato	String(22)	Contract code
6		LongPosition	Integer	Buy position for the position account and contract
7		ShortPosition	Integer	Sell position for the position account and contract
8		Compensador	String(4)	Clearing Member

Open position balance at Margin Account level

	CMARGINOPENPOSITION.DB
Group	Open Position
Description	Information on open position by margin account and contract (only for those that have position)
Group of tables	Histórico

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
4	🔑	CuentaGarantias	String(12)	Margin account
5	🔑	Contrato	String(22)	Contract code
6		LongPosition	Integer	Buy position for the margin account and contract
7		ShortPosition	Integer	Sell position for the margin account and contract
8		Compensador	String(4)	Clearing Member

Open position balance by Clearing Member

	COPENPOSITIONCLM.DB
Grupo	Open Position
Descripción	Information on open position by Clearing Member and contract (only for those that have position)
Grupo de tablas	Historical data

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Compensador	String(4)	Clearing Member
6	🔑	Contrato	String(22)	Contract code
7		Position	Integer	Net position (positive for buy and negative for sell)
8		UTI	String(52)	Unique position identifier

Position adjustments

	CPOSADJUST.DB
Group	Open position
Description	Position adjustments made during the session
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	NumOperacion	Integer	Clearing house register number
4		Miembro	String(4)	Member that account belongs to
5		CuentaPosicion	String(5)	Position account
6		Contrato	String(22)	Contract code
7		Operador	String(3)	Trader code
8		Volumen	Integer	Number of contracts by which position is adjusted
9		Signo	Char	Indicates whether the position is increased or decreased. "1"=Decrease in position "2"=Increase in position
10		HoraRegistro	Time	Position adjustment time
11		Compensador	String(4)	Clearing Member

A.2.8 Exercise – Expiration – Delivery

Deliverables

	CDELIVERABLES.DB
Group	Exercise – Expiration – Delivery
Descripction	List of available deliverable contracts associated to a derivative contract
Grupo de tablas	RealTime - Historical data

#	*	Field	Type	Descrption
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing House code
3	🔑	Contrato	String(22)	Contract code in derivatives market
4	🔑	CodigoCSD	Char	Code of the Central Security Depositary See table 9 in “Codification tables” document
5	🔑	Entregable	String(22)	Deliverable contract code used in the Clearing House
6		NumOrden	Integer	Issue order number of the deliverable contract
7		ISINEntregable	String(12)	ISIN code of the deliverable contract
8		FechaVto	Date	Maturity and delivery date.
9		Factor	Float	Conversion factor (for Bonds)
10		Cupon	Float	Accrued interest (for Bonds)
11		Field1	String(20)	BME CLEARING: Reserved for future use CRCC: * If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN ANNA. String(12). * If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
12		Field2	String(20)	BME CLEARING: Reserved for future use CRCC: * If the asset is delivered in DECEVAL, this field corresponds to the CSV Code where the ISIN is located String(10). * If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).
13		NemotecnicoBVC	String(35)	BME CLEARING: Reserved for future use CRCC: Mnenomic in BVC

Exercise request

	CEXERCISERQT.DB
Group	Exercise – Expiration – Delivery
Description	Information on live exercise requests
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member that account belongs to
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Contrato	String(22)	Contract code
6		Operador	String(3)	Identifier of user that requested the action
7		Volumen	Integer	Number of contracts to exercise. This value should not be considered when there is a petition not to exercise. It is blank if the petition is for all the existing volume.
8		Ejercitar	Char	Indicates if the record refers to an express petition to exercise or not to exercise, or if it is to be automatically exercised by the system "S"=Exercise "N"=Do not exercise "A"=Automatic

Spot trades

	CSPOTTRADES.DB
Group	Exercise – Expiration – Delivery
Description	Information about delivery trades to be made outside of MEFF: - BONO expiry.
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member
4	🔑	Contrato	String(22)	Deliverable contract code
5	🔑	IndEjerc	Char	Indicates if the delivery arises from early exercise or at expiration “A”=Early “V”=Expiration
6	🔑	Contraparte	String(4)	Counterparty Member
7	🔑	Signo	Char	Sign of trade "1"=Buy "2"=Sell
8	🔑	Precio	Float	Price
9	🔑	Compensador	String(4)	Clearing member
10	🔑	IndCapacidad	Char	Capacity indicator
11	🔑	IndCapacidadContraparte	Char	Capacity indicator (Counterparty Member)
12	🔑	NumOperacion	Integer	Trade Reference for BONO delivery. Zero in any other case.
13		Volumen	Integer	Delivered quantity (with sign).
14		SibeMiembro	String(4)	Member code in market where delivery takes place.
15		SibeContraparte	String(4)	Counterparty member code in market where delivery takes place.
16		FechaContado	Date	Trade register date
17		ImporteEfectivo	Float	For equity products: cash amount of the trade. For fixed income products: cash amount = number of contracts * (settlement price *nominal of one contract * conversion factor + accrued Interest).
18		Divisa	String(3)	Currency
19		Nominal	Float	Fixed income: nominal value

Spot trades broken down by Margin Account

	CSPOTTRADESBRKD.DB
Group	Exercise – Expiration – Delivery
Description	Detail at holder level of the trades to be made outside BME CLEARING: - BONO expiry.
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
4	🔑	CuentaGarantias	String(12)	Margin Account
5	🔑	Contrato	String(22)	Deliverable contract code
6	🔑	IndEjerc	Char	Indicates if the delivery arises from early exercise or at expiration "A"=Early "V"=Expiration
7	🔑	Precio	Float	Price
8	🔑	Signo	Char	Sign of trade "1"=Buy "2"=Sell
9	🔑	NumOperacion	Integer	Trade ID BME CLEARING: always zero.
10	🔑	MiembroEntrega	String(4)	Member acting as Account Holder in the CSD where delivery takes place
11		Volumen	Integer	Delivered quantity (with sign).
12		FechaContado	Date	Trade register date
13		Compensador	String(4)	Clearing Member
14		CodCSD	Char	CSD code See table 9 in “Codification tables” document
15		ImporteEfectivo	Float	For equity products: cash amount of the trade. For fixed income products: cash amount = number of contracts * (settlement price *nominal of one contract * conversion factor + accrued Interest).
16		Divisa	String(3)	Currency
17		Nominal	Float	Fixed income: nominal value

Spot trades broken down by position account

	CSPOTTRADESBRKDDET.DB
Group	Exercise – Expiration – Delivery
Description	Detail at account level of the stock trades to be made outside MEFF, due to the exercise of options in the session, futures expity and deltas
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member of holder
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Contrato	String(22)	Contract code in spot market
6	🔑	IndEjerc	Char	Indicates if the delivery arises from early exercise or at expiration "A"=Early "V"=Expiration (options) “F”=Expiration (futures)
7	🔑	Precio	Float	Price
8	🔑	Signo	Char	Sign of trade "1"=Buy "2"=Sell
9	🔑	NumOperacion	Integer	BME Clearing: Register number for unique key (stocks). Trade ID
10		Volumen	Integer	Número de acciones
11		FechaContado	Date	Fecha de registro de la operación de contado
12		Compensador	String(4)	Clearing Member
13		CodCSD	Char	CSD code See table 9 in “Codification tables” document
14		ImporteEfectivo	Float	Effective of the transaction
15		Divisa	String(3)	Currency
16		IndCapacidad	String(1)	
17		CodSibeMiembro	String(4)	
18		CtaCompensacion	String(3)	
19		CodCliente	String(16)	
20		MiembroECCDestino	String(4)	
21		RefAsignacion	String(18)	
22		Mnemotecnico	String(10)	
23		CodSibeContrap	String(4)	

Details of gas physical delivery

	CPHYSDELDET.DB
Group	Exercise – Expiration – Delivery
Description	Details about physical delivery
Group of tables	RealTime - Histórico

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Miembro	String(4)	Member
4	🔑	CuentaPosicion	String(5)	Position Account
5	🔑	Infraestructura	String(10)	Infrastructure
6	🔑	Contrato	String(22)	Derivative contract code that results in the delivery obligation
7	🔑	FechaEntrega	Date	Delivery date
8	🔑	PrecioLiquidacion	Float	Settlement price
9		EICCode	String(16)	EIC code
10		~~Liquidador~~ Compensador	String(4)	Clearing Member
11		Signo	Char	Sign of trade "1"=Buy "2"=Sell
12		Quantity	Integer	Number of contracts to deliver
13		QuantityToDeliver	Float	Quantity to be delivered
14		UnitOfMeasure	Char(20)	Unit of measure of quantity to be delivered
15		DeliveryAmt	float	Cash amount before taxes
16		Divisa	String(3)	Currency See table 1 in “Codification Tables” document
17		TaxRate	Float	Tax rate
18		TaxAmount	float	Tax amount
19		GrossDeliveryAmt	float	Total cash amount including taxes
20		NominationStatus	Char	Nomination status P=Forecast N=Notification A=Accepted ~~I=Disabled User~~

Nominations for gas physical delivery at EIC level

	CPHYSDEL.DB
Group	Exercise – Expiration – Delivery
Description	Nominations for gas physical delivery at EIC level
Group of tables	RealTime - Histórico

#	*****	**Campo**	**Tipo**	**Descripción**
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Compensador	String(4)	Clearing Member
4	🔑	Miembro	String(4)	Member
5	🔑	Infraestructura	String(10)	“PVB”= Spanish Virtual Balance Point
6	🔑	EICCode	String(16)	EIC code
7	🔑	FechaEntrega	Date	Delivery date
8	🔑	ContractType	Char	Contract type N=Non intraday
9		Signo	Char	Sign of trade "1"=Buy "2"=Sell
10		QuantityToDeliver	float	Quantity to be delivered Up to 3 decimails
11		UnitOfMeasure	Char(20)	Unit of measure of quantity to be delivered
12		NominationStatus	char	Nomination status P=Forecast N=Notification A=Accepted

A.2.9 Fees

Detail of Fees

	CFEESBRKD.DB
Group	Fees
Description	Detaild of fees
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	NumOperacion	Integer	Clearing house register number
4	🔑	Signo	Char	Sign “1”=Buy “2”=Sell
5	🔑	FechaUltimoCalculo	Date	In case of charge of fees, this date corresponds to the current session date Otherwise, this fiels indicates the ñast date when fees’ calculation was made for this trade
6	🔑	GrupoComision	String(2)	Fee group associated to the underlying, instrument and account type See table 15 in “Codification Tables” document
7		TipoComision	String(2)	Fee type
8		ConceptoComision	char	Fee concept 1=Per contraact 2=CAP 3=FLOOR 4=Per MWh 5=Effective amt 6=Effective/term
9		Divisa	String(3)	Currency for fees
10		FechaRegistro	Date	Register date on clearing house
11		FechaOpProcedencia	Date	Date for previous trade This field eases the tracj of fees in case of give-out and transfers
12		Compensador	String(4)	Clearing Member
13		Miembro	String(4)	Trading Member
14		CuentaPosicion	String(5)	Position account
15		Contrato	String(22)	Contract code
16		Precio	Float	Price
17		NumeroOrdenSistema	String(12)	Order number. Informed in case of an Exchange trade
18		Volumen	Integer	Volume
19		VolumenVivo	Integer	Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
20		AbreCierra	Char	Information only relevant for accounts that record position on gross basis: indicates if the trade opens or closes open position "O"=Open "C"=Close

#	*	Field	Type	Description
21		ComisionPorConcepto	Float	Fee to be applied for this concept
22		TotalComision	Float	Total fees. Can be zero In case of applying Cap/floor concept for ione transaction componed of several trades, the total amount will be informed just in one of these trades
23		TipoOperacion	Char	Trade type See table 12 in “Codification tables” document
24		Referencia	String(18)	Reference If it is an Exchange trade, it is the referente assigned to the order of the original trade If it is a cross trade, corresponds to the reference assigned by the broker to the trade If it is an assignment or a transfer, corresponds to the reference informed in the previous trade
25		NumOpProcedencia	Integer	Clearing house register number for the previous trade. If it is an initial trade, it is its own clearing house register number (TradeID)
26		CantidadPorConcepto	Integer	Quantity for that the fee is applied
27		NumDias	Integer	Days between the two legs of the repo trade
28		ImporteEfectivo	Float	Cash amount of the transaction
29		ImporteFijo	Float	Fixed amount per trade
30		ComiNeg	Float	Trading fee
31		ComiLiq	Float	Clearing fee

Fees

	CFEES.DB
Group	Fees
Description	Fees at Trading Member level
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing House code
3	🔑	FechaRegistro	Date	Register date on clearing house
4	🔑	FechaUltimoCalculo	Date	In case of charge of fees, this date corresponds to the current session date. Otherwise, this field indicates the last trade when fees' calculation was made for this trade
5	🔑	GrupoComision	String(2)	Fee group associated to the underlying, instrument and account type See table 15 in “Codificaton tables” document
6	🔑	TipoComision	String(2)	Fee type See table 16 in “Codification tables” document
7	🔑	ConceptoComision	char	Fee concepto 1=Per contract 2=CAP 3=FLOOR 4=Per MWh 5=Effective amt 6=Effective/term
8	🔑	Compensador	String(4)	Clearing Member
9	🔑	Miembro	String(4)	Trading Member
10	🔑	Divisa	String(3)	Currency for fees
11		TotalVolumenVivo	Integer	Total live volume for the trades aggregated in this register. Can be zero
12		TotalNumTransacciones	Integer	Total number of transactions. Can be zero
13		TotalNumLineas	Integer	Total number of lines in CFEESBRKSD table that compose this aggregated register. Can be zero
14		CantidadPorConcepto	Integer	Quantity for that the concept is applied
15		ComisionPorConcepto	Float	Fee to applied for this concept
16		TotalComision	Float	Total fees. Can be zero
17		Texto	String(30)	Informative text.
18		ImporteFijo	Float	Fixed amount per trade
19		ComiNeg	Float	Trading fee
20		ComiLiq	Float	Clearing fee

A.2.10 Results at Position Account level

Option premiums

	CPREMIUMS.DB
Group	Results at Position Account level
Description	Premium associated with an options trade
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	NumOperacion	Integer	Clearing House register number of the trade
4	🔑	Signo	Char	Sign "1"=Buy "2"=Sell
5		Miembro	String(4)	Member that account belongs to
6		CuentaPosicion	String(5)	Position account
7		Contrato	String(22)	Contract code
8		Prima	Float	Premium
9		Divisa	String(3)	Currency that premium is quoted in
10		Compensador	String(4)	Clearing Member

Variation Margin

	CVARMARGIN.DB
Group	Results at Position Account level
Description	Detail of daily settlement of profits and losses: 1. For contracts with daily settlement it is calculated as the valuation difference. For positions: between previous day settlement price and end of day settlement price. For day trades between trade price and settlement price. 2. For forwards and swaps (cash settlement at expiration) calculated as the valuation of all the historical positions, included the expiration ones, between trade price and the settlement price
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member that account belongs to
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Contrato	String(22)	Contract code
6	🔑	TradeInd	Char	Indicates if it is valuing the open position at the start of the session, a trade settled in the current session or a trade for rollover mark-to market "1"=Open position at start of the session "2"=Trade in current session “4”=Trade for Rollover Mark-to-Market
7	🔑	NumOperacion	Integer	If TradeInd = 2 or 4, it is the clearing house trade register number
8	🔑	Signo	Char	Sign "1"=Buy "2"=Sell
9		Volumen	Integer	Volume
10		Precio	Float	Initial price: If TradeInd = “1”, it is the closing price from the previous session. If TradeInd = “2” or or “4”, it is the Trade price
11		InitialValue	Float	Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume by contract multiplier The sign is positive when buying and negative when selling
12		PrecioLiquidacion	Float	Price of final valuation: If the session has not ended it is the last trade price of the contract. If the session has ended it is the settlement price for the contract.
13		Valor	Float	Final valuation of the position / trade referenced in the record. It is the result of multiplying the final settlement price by the volume and by contract multiplier. The sign is positive when buying and negative when selling
14		VariationMargin	Float	Profits and losses generated by the position / trade referenced in the record. It is the difference between the final and initial valuation.
15		Divisa	String(3)	Currency used to express valuation

#	*	Field	Type	Description
16		FechaInitialValue	Date	InitialValue date of calculation
17		Compensador	String(4)	Clearing Member

Variation Margin Pending

	CVARMARGINPEND.DB
Group	Results at Position Account level
Description	For forwards and swaps (cash settlement at expiration) it contains the detail of valuation differences of trades (between trade price and current valuation price). Same format as CVARMARGIN table.
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member that account belongs to
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Contrato	String(22)	Contract code
6	🔑	TradeInd	Char	“3”=”Trade to be valued”
7	🔑	NumOperacion	Integer	the clearing trade register number
8	🔑	Signo	Char	Sign "1"=Buy "2"=Sell
9		Volumen	Integer	Volume
10		Precio	Float	Initial price: If TradeInd = “3”, it is the Trade price
11		InitialValue	Float	Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume by contract multiplier For debt trades (single and repos) this amount is adjusted according to interest rate. The sign is positive when buying and negative when selling
12		PrecioLiquidacion	Float	Price of final valuation: If the session has not ended it is the last trade price of the contract. If the session has ended it is the settlement price for the contract.
13		Valor	Float	Final valuation of the position / trade referenced in the record. It is the result of multiplying the final settlement price by the volume and by contract multiplier. The sign is positive when buying and negative when selling
14		Diferencia	Float	Profits and losses generated by the position / trade referenced in the record. It is the difference between the final and initial valuation.
15		Divisa	String(3)	Currency used to express valuation
16		FechaInitialValue	Date	InitialValue date of calculation
17		Compensador	String(4)	Miembro compensador

Valuation for products without daily settled variation margin

	CVALUATIONOTH.DB
Group	Results at Position Account level
Description	Valuation detail at trade or position level for products without daily settlement of profits and losses. - For trades from previous sessions: it is calculated at position level, using open position at the start of day. The valuation is based on the difference between previous day settlement price and end of day settlement price. - For day trades: it is calculated at trade level. The valuation is based on the difference between trade price and settlement price
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member that account belongs to
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Contrato	String(22)	Contract code
6	🔑	TradeInd	Char	Indicates if it is valuing the open position at the start of the session or a trade settled in the current session "1"=Open position at start of the session "2"=Trade in current session
7	🔑	NumOperacion	Integer	If TradeInd = 2, it is the clearing house trade register number
8	🔑	Signo	Char	Sign "1"=Buy "2"=Sell
9		Volumen	Integer	Volume
10		Precio	Float	Initial price: If TradeInd = “1”, it is the closing price from the previous session. If TradeInd = “2”, it is the Trade price
11		InitialValue	Float	Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume by contract multiplier The sign is positive when buying and negative when selling
12		PrecioLiquidacion	Float	Price of final valuation: If the session has not ended it is the last trade price of the contract. If the session has ended it is the settlement price for the contract.
13		Valor	Float	Final valuation of the position / trade referenced in the record. It is the result of multiplying the final settlement price by the volume and by contract multiplier. The sign is positive when buying and negative when selling
14		VariationMargin	Float	Profits and losses generated by the position / trade referenced in the record. It is the difference between the final and initial valuation.
15		Divisa	String(3)	Currency used to express valuation
16		FechaInitialValue	Date	InitialValue date of calculation
17		Compensador	String(4)	Clearing Member

A.2.11Results at Margin Account Level

Detail of the calcualtion of initial margin

	CINIMARGINCALC.DB
Group	Results at Margin Account level
Description	Detailed information of the calculation of the initial margin for each holder
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
4	🔑	CuentaGarantias	String(12)	Margin Account
5	🔑	Matriz	String(3)	Margin array code
6		GarantiaPosNeta	Float	Net position margin
7		GarantiaTimeSpread	Float	Time-spread margin
8		Escenario	Integer	Scenario
9		DeltaPosCompra	Float	Long position delta
10		DeltaPosVenta	Float	Short position delta
11		DeltaNeta	Float	Net delta
12		DeltaGrupo	Float	Delta to apply in each offset group
13		DtoSpread	Float	Credit for spreads obtained in the offsets
14		DeltaFinal	Float	Final delta
15		GarantiaGrupo	Float	Group Margin (prior to offsetting of underlyings)
16		GarantiaFinal	Float	Garantía final
17		Divisa	String(3)	Currency in which amounts of this record are shown
18		GarantiaGrupoNeta	Float	Group Margin (after offsetting underlying)
19		VarMarginPendiente	Float	Guaranty adjustments for VariationMarginPend
20		EscenarioIni	Integer	Worst scenario without taking into account large position scenarios
21		DeltaNetaIni	Float	Net delta without taking into account large position scenarios
22		Compensador	String(4)	Clearing Member
23		PrimaGarantia	Float	

Settlement and margins by holder

	CACCOUNTSETTL.DB
Group	Results at Margin Account level
Description	Amounts by holder of settlements and initial margins
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
4	🔑	CuentaGarantias	String(12)	Margin Account
5	🔑	Divisa	String(3)	Currency
6		InitialMargin	Float	Daily margins required the following working day to SessionDate See note (1)
7		InitialMarginPledged	Float	Valuation of the collateral pledged by holder
8		InitialMarginDif	Float	Difference between the daily margins required and the collateral pledged.
9		VariationMargin	Float	Profits and losses generated
10		ComiNeg	Float	Trading fees See note (2)
11		ComiLiq	Float	Clearing fees See note(2)
12		Primas	Float	Option premiums
13		Compensador	String(4)	Clearing fees
16		GrossDeliveryAmt	Float	Amount to be settled due to gas physical delivery
17		DeferralFee	Float	

(1) As from the changes to the General Conditions of Stock Futures and Options Contracts (see Notices 17/06 and 26/06), this field will not include post-exercice margin anymore.:

(2) As from the new fees will be effective (minimum fees per transaction), Trading Fee and Clearing Fee fields will not be filled at holder level anymore.

Back Testing Disclosure Data

	CBACKTESTING.DB
Group	Results at Margin Account level
Description	Amounts of the Back Testing results by account holder
Group of tables	Historical data

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Compensador	String(4)	Clearing Member
4	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
5	🔑	CuentaGarantias	String(12)	Margin Account
6	🔑	Divisa	String(3)	Currency
7		CurrentPosValue	Float	Value of the position being analysed at the closing price of the earliest session date analysed.
8		InitialMargin	Float	Initial Margin of the earliest session date analysed.
9		MaximumRisk	Float	Maximum loss
10		UncoveredRisk	Float	Loss not covered by the Initial Margin
11		1DayRisk	Float	1-day Loss
12		2DayRisk	Float	2-day Loss
13		3DayRisk	Float	3-day Loss
14		4DayRisk	Float	4-day Loss
15		5DayRisk	Float	5-day Loss

Información de las Pruebas de Resistencia

	CSTRESSTESTING.DB
Group	Results at Margin Account level
Description	Amounts of the Stress Tests results by account holder
Group of tables	Historical data

#	*****	**Campo**	**Tipo**	**Descripción**
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	Compensador	String(4)	Clearing Member
4	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
5	🔑	CuentaGarantias	String(12)	Margin Account
6	🔑	Divisa	String(3)	Currency
7		WorstScenario	int	Clearing Member's worst case scenario
8		WorstScenarioMargin	Float	Margin required under worst case scenario parameters
9		InitialMargin	Float	Initial Margin (regardless of Variation Margin and Large positions Margins)
10		StressTestRisk	Float	Stress Test Risk

Gas delivery settlements at Margin Account level

	CDELIVSETTL.DB
Group	Results at Margin Account level
Description	Settlements due to gas delivery at Margin Account level
Group of tables	RealTime - Historical data

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Contract Group code
3	🔑	MiembroGarantias	String(4)	Member to which the margin account belongs
4	🔑	CuentaGarantias	String(12)	Margin Account
5	🔑	Divisa	String(3)	Currency see Table 1 in document “Codification Tables”
6	🔑	Infraestructura	String(10)	“PVB”= Spanish Virtual Balance Point
7	🔑	FechaEntrega	Date	Delivery date
8		Signo	Char	Sign of trade "1"=Buy "2"=Sell
9		QuantityToDeliver	float	Quantity to be delivered
10		UnitOfMeasure	Char(20)	Unit of measure of quantity to be delivered
11		DeliveryAmt	float	Cash amount before taxes
12		TaxRate		Tax rate
13		TaxAmount	float	Tax amount
14		GrossDeliveryAmt	float	Total cash amount including taxes
15		Compensador	String(4)	

A.2.12 Results per Collateral Account at CCP level

Settlement and margins per Collateral Account at CCP level

	CCPACCOUNTSETTL.DB
Group	Results per Collateral Account at CCP level
Description	Amounts by Collateral Account of settlements and initial margins
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	CCPCode	String(2)	Clearing house code
3	🔑	Compensador	String(4)	Clearing fees
4	🔑	MiembroColateral	String(4)	Member to which the collateral account belongs
5	🔑	CuentaColateral	String(12)	Collateral Account
6	🔑	Divisa	String(3)	Currency
7		InitialMargin	Float	Daily margins required the following working day to SessionDate
8		InitialMarginPledged	Float	Valuation of the collateral pledged by collateral account.
9		InitialMarginDif	Float	Difference between the daily margins required and the collateral pledged.
10		VariationMargin	Float	Profits and losses generated
11		Primas	Float	Option premiums
12		GrossDeliveryAmt	Float	Amount to be settled due to gas physical delivery
13		DeferralFee	Float	

Detail of Margin pledged at CCP level

	CCPPLEDGES.DB
Group	Results per Collateral Account at CCP level
Description	Valuation of the assets pledged as margins in the date of session, detailed by asset and destination
Group of tables	RealTime - Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	CCPCode	String(2)	Clearing house code
3	🔑	Compensador	String(4)	Clearing Member
4	🔑	MiembroColateral	String(4)	Member to which the collateral account belongs
5	🔑	CuentaColateral	String(12)	Collateral Account
6	🔑	CodigoActivo	String(12)	Code of the delivered asset. At BME CLEARING this field corresponds to the ISIN Code of the asset. Note that the ISIN code for the Euro is 'EU0009656420'
7	🔑	ModoMatGarant	Char	Method of posting margins See Table 6 in "Codification tables" document
8	🔑	Divisa	String(3)	Currency in which amounts in this record are shown
9	🔑	CodigoCSD	Char	Code of the Central Security Depositary. See table 9 in "Codification Tables" document.
10		TipoActivo	String(3)	Asset type delivered See Table 2 in "Codification tables" document
11		DescripActivo	String(40)	Description of asset delivered
12		NombreDepositario	String(20)	Name of asset in Central Security Depositary See Table 9 in "Codification tables" document
13		Haircut	Float	Coefficient applied to the price in the valuation of the asset. Expressed as percentage.
14		PrecioActivo	Float	Asset price at close. Accrued interest included for bonds
15		Nominal	Float	Nominal value of asset delivered. If it is a repo, it is its nominal
16		Importe	Float	Asset Value: Nominal * Price * Haircut If it is a repo, it is the nominal valued to market price.
17		CFICode	String(6)	Codificación de instrumentos financieros según el estándar ISO 10962
18		Field1	Sring(20)	BME CLEARING: Reserved for future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN unido. String(12). • If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
19		Field2	String(20)	BME CLEARING: Reserved for future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código Fungible. String(10). • If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).
20		Field3	String(20)	Reserved for future use.

#	*	Field	Type	Description
21		Field4	String(20)	Reserved for future use.

A.2.13 Second-Tier Register. Results at Position Account level

These tables will be provided for those Members who have the second-tier register at MEFF.

Detalle del cálculo de garantía diaria por subcuenta

	CINIMARGINCALCDET.DB
Group	Second-Tier Register. Results at Position Account level
Description	Detailed information of the calculation of the initial margin for each account
Group of tables	Historical data

#	*	Campo	Tipo	Descripción
1	🔑	Fecha	Date	Session date
2	🔑	Camara	String(2)	Clearing house code
3	🔑	Miembro	String(4)	Member
4	🔑	CuentaPosicion	String(5)	Position account
5	🔑	Matriz	String(3)	Margin array code
6		GarantiaPosNeta	Float	Net position margin
7		GarantiaTimeSpread	Float	Time-spread margin
8		Escenario	Integer	Scenario
9		DeltaPosCompra	Float	Long position delta
10		DeltaPosVenta	Float	Short position delta
11		DeltaNeta	Float	Net delta
12		DeltaGrupo	Float	Delta to apply in each offset group
13		DtoSpread	Float	Credit for spreads obtained in the offsets
14		DeltaFinal	Float	Final delta
15		GarantiaGrupo	Float	Group Margin (prior to offsetting of underlyings)
16		GarantiaFinal	Float	Garantía final
17		Divisa	String(3)	Currency in which amounts of this record are shown
18		GarantiaGrupoNeta	Float	Group Margin (after offsetting underlying)
19		VarMarginPendiente	Float	Guaranty adjustments for VariationMarginPend
20		EscenarioIni	Integer	Worst scenario without taking into account large position scenarios
21		DeltaNetaIni	Float	Net delta without taking into account large position scenarios
22		PrimaGarantia	Float	

Settlement and margins by account

	CACCOUNTSETTLDET.DB
Group	Second-Tier Register. Results at Position Account level
Description	Amounts by Position Account of settlements and initial margins
Group of tables	Historical data

#	*	Campo	Tipo	Descripción
1		Fecha	Date	Session date
2		Camara	String(2)	Clearing house code
3		Miembro	String(4)	Member of the holder
4		CuentaPosicion	String(5)	Position account
5		Divisa	String(3)	Currency
8		InitialMargin	Float	Daily margins required the following working day to SessionDate
9		VariationMargin	Float	Profits and losses generated
10		Primas	Float	Option premiums
11		GrossDeliveryAmt	Float	Amount to be settled due to gas physical delivery
12		DeferralFee	Float	

A.2.14 Results for Clearing Members

Clearing Member cash movements at CCP level

	CCPCASHMOVCLM.DB
Group	Results for Clearing Members
Description	Information of total cash movement to be made in Banco de España multilateral clearing system by a Clearing Member, broken down by Trading Member and concept. Includes daily and monthly concepts.
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	CCPCode	String(2)	Clearing house code
3	🔑	Camara	String(2)	Contract Group
4	🔑	Compensador	String(4)	Clearing Member
5	🔑	Negociador	String(4)	Trading Member that the debit or credit is attributed to as detailed in the record (may be blank)
6	🔑	Concepto	String(2)	Concept of cash movement See Table 4 in “Codification tables” document
7	🔑	Divisa	String(3)	Currency
8	🔑	MetodoPago	String(2)	Payment method See Table 5 in “Codification tables” document
9	🔑	CashMovGroup	String(8)	Cash Movements group within the Payments Agent
10		DescConcepto	String(50)	Concept description (if the concept code is "99")
11		Importe	Float	Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
12		FechaValor	Date	Value date of cash movement

A.2.15 Results for Agents

Treasury Entity cash movements at CCP level

	CCPCASHMOVTREAS.DB
Group	Results for Agents
Description	Cash movements to be made by the Treasury Entity
Group of tables	Historical data

#	*	Field	Type	Description
1	🔑	Fecha	Date	Session date
2	🔑	CCPCode	String(2)	Clearing house code
3	🔑	AgentePagos	String(4)	Payment Agent
4	🔑	Compensador	String(4)	Clearing Member that cash movement corresponds to
5	🔑	Divisa	String(3)	Currency
6	🔑	MetodoPago	String(2)	Payment method See Table 5 in “Codification tables” document
7	🔑	TipoLiquidacion	char	BME CLEARING: This field is not applicable. Value is always 1. CRCC: Indica si el importe corresponde a conceptos de liquidación que están exentos de impuestos (valor1) o sujetos a impuestos (valor 2)
8	🔑	CashMovGroup	String(8)	Cash Movements group within the Payments Agent
9		Importe	Float	Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
10		FechaValor	Date	Value date of cash movement

Appendix B Predefined Codes

This appendix offers a list with the codeso f the data codes offered by MEFFServer.

Categories:

- **Feed**

  Feed messages in ticket mode, providing semi-elaborated information.

- **General Information**

  Data on the current session and the contract specifications

B.1 Feed

All these items are made up of various fields. The separator character of them is ASCII 9 (tab).

Item	*Description*	*Parameters (bols accept wildcard "?")*
FEEDOPEGEN	General Trades (6 Fields)	***Environment***+***Contract***
FEEDOPPRO	Registered Trades (15 Fields)	***ClearingHouse+Contract+Member+ PositionAccount***
FEEDMS	Messages to Supervisor (2 Fields)	***Environment***

B.2 General Information

Item	*Description*	*Parameters (bols accept wildcard "?")*
CIERRE	Closing/Settlement price	Environment+Contract
CIERREANT	Previous closing/settlement price	Environment+Contract
CODVENCI	Contract code for a maturity date	*Environment+Group+Type+MaturityDate*
CODVENCI1	Contract code (first expiry date)	*Environment+Group+Type*
DECDIVCAM	Number of decimals	*Environment*
EXPDATE	Maturity date	*Environment+Contract*
FECHASESI	Session date	***Environment***
HORASESI	Session time	***Environment***
NOMINAL	Nominal	*Environment+Contract*
NOPER	Number of Trades	Environment+**Contract**
NUMDEC	Number of Decimals for the contract	*Environment+Contract*
NUMVENCI	Expiry number	*Environment+Contract*
OINTNETULTI	Previous open interes	*Environment+Contract*
OPENINT	Open Interest	*Environment+Contract*
STRIKE	Strike price	*Environment+Contract Options*
SUBYACENTE	Underlying contract	*Environment+Contract Options*
TICKVAL	Tick value	*Environment+Contract*
TYPEINTMER	Interest rate	*Environment*
ULTIMSESI	Previous session date	***Environment***
VOLATCIERRE	Closing/Settlment volatility	Environment+Contract