Transparency data

FILES - SFTP SERVICE

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1. Introduction

1.1 Scope

The purpose of this document is to provide a technical description of the transparency data files

This information will be provided with plain text files which definition can be found further in this document.

1.2 Conventions used in this document

1.2.1 Definition of files

For each file contained in this document a table describes the format and content of the fields that make up each of the records of the file.

#	***	*Field*	*Type*	*Valid values*	*Description*
(1)	*(2)*	*(3)*	*(4)*	*(5)*	*(6)*

(1) – Number of field in the record.

(2) - Contains "🗝" when the field forms part of the file key

(3) – Name of the field

(4) – Type of field as described in the next section

(5) – Valid values or range of values

(6) – Description of the field

1.2.2 Syntax in the files. Data types

This section summarises the distinct types of data used in the description of each of the files.

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).

      See "Table 1 – Currency codes" in document "Codification Tables".
    - **LocalDate and UTCDate:** Local date in YYYYMMDD format.

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

      Valid values: HH = 00-23, MM = 00-59, SS = 00-59
    - **LongLocalUTCTime:** Local time of file generation in HHMMSSXXXXXX format

      Valid values: HH = 00-23, MM = 00-59, SS = 00-59, XXXXXX = 000000-999999

1.2.3 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.

1.3 Future versions of this document

1.3.1 New fields

Any new field will always be included at the end of the file affected, so that it has the least possible effect on those systems that have been developed taking the files included in this document as reference.

1.3.2 Fields eliminated

Any field that is eliminated from a file will be replaced by a "FILLER" field without content, which will facilitate compatibility between the previous version and the new version in which the field is eliminated. In each case, the validity of compatibility between versions will be specified.

1.3.3 New files

It should be noted that this document can be modified in the future to include new files.

1.3.4 Highlighting changes

All changes will be shown shaded in grey. The text eliminated from the previous version will be shown using the crossed out font and shaded in grey.

2. Files general data

2.1 Location

Files are located in a SFTP server. There is a specific folder for each market segment. User must be registered in the service in order to access to each folder.

2.2 Frequency

Files are located in the folders at the rate of one by minute, with 15 minutes delay.

Each file contains the information related to one minute, in accordance with the name of the file described in the nomenclature. The minute goes from second 00 to second 59, both included.

Files are generated even if they do not contain information.

2.3 Nomenclature

External file name is composed as follows:

prefix_sg_aaaammdd_hhmm.csv

where:

- prefix: Fixed text that indicates type of information contained
  - PRE = pretransparency (prices)
  - POST = postransparency (trading)
- sg: Segment code
  - Equity Market: EQ, LT, MA, TF,CW,
  - Fixed Income; RF, SD, AF
  - Derivatives: M3, M7, MD
  - Senaf: MV, ML
- aaaammdd: Session date
- hhmm: Hour and minute when the file is generated (UTC). It contains information from 15 minutes earlier.

3. Definition of files

3.1 Pre-transparency

#	*	Field	Type	Valid values	Description
1		MarketSegmentID	String		Segment MIC
2		SessionDate	LocalDate		Session date
3		EntryDate	UTCDate		Event date (UTC)
4		EntryTime	UTCTime		Event Time (UTC)
5		Symbol	String(22)		Symbol
6		SecurityID	String(12)		ISIN Code, where ISIN is available
7		IOIID	String(10)		RFQ Identifier
8		BidPrice1	Price		Bid Price 1
9		BidSize1	Qty		Bid Quantity 1
10		BidNumberofOrders1	Int		Bid Number of orders 1
11		BidPrice2	Price		Bid Price 2
12		BidSize2	Qty		Bid Quantity 2
13		BidNumberofOrders2	Int		Bid Number of orders 2
14		BidPrice3	Price		Bid Price 3
15		BidSize3	Qty		Bid Quantity 3
16		BidNumberofOrders3	Int		Bid Number of orders 3
17		BidPrice4	Price		Bid Price 4
18		BidSize4	Qty		Bid Quantity 4
19		BidNumberofOrders4	Int		Bid Number of orders 4
20		BidPrice5	Price		Offer Price 5
21		BidSize5	Qty		Offer Quantity 5
22		BidNumberofOrders5	Int		Offer Number of orders 5
23		OfferPrice1	Price		Offer Price 1
24		OfferSize1	Qty		Offer Quantity 1
25		OfferNumberofOrders1	Int		Offer Number of orders 1
26		OfferPrice2	Price		Offer Price 2
27		OfferSize2	Qty		Offer Quantity 2
28		OfferNumberofOrders2	Int		Offer Number of orders 2

#	*	Field	Type	Valid values	Description
29		OfferPrice3	Price		Offer Price 3
30		OfferSize3	Qty		Offer Quantity 3
31		OfferNumberofOrders3	Int		Offer Number of orders 3
32		OfferPrice4	Price		Offer Price 4
33		OfferSize4	Qty		Offer Quantity 4
34		OfferNumberofOrders4	Int		Offer Price 4
35		OfferPrice5	Price		Offer Quantity 5
36		OfferSize5	Qty		Offer Number of orders 5
37		OfferNumberofOrders5	Int		Offer Price 5

3.2 Post-transparency

#	*	Field	Type	Valid values	Description
1	🗝	MarketSegmentID	String(4)		Segment MIC
2	🗝	SessionDate	LocalDate		Session date
3		ExecutionTimestamp	LongUTCTime		Trading date and time (UTC
4	🗝	SecurityIDSource	String(4)	"ISIN" = where ISIN is available "OTHR" = other identifier	Instrument identification and type
5	🗝	SecurityID	String(22)		Instrument identification code -ISIN code, where ISIN is available -Symbol, otherwise
6		Price	Price		Price
7		PriceType	String(4)	"MONE" = Monetary value "PERC" = Percentage "YIEL" = Yield	Price notation: Indication as to whether the price is expressed in monetary value, in percentage or in yield
8		PriceCurrency	Currency		Price currency
9		UnitOfMesure	String(3)		Notation of the quantity in measurement: Indication of measurement units in which the quantity in measurement unit is expressed
10		QuantityUnitOfMeasure	Int		The equivalent amount of commodity or emission allowance traded expressed in measurement unit
11		Quantity	Qty		The number of units of the financial instrument, or the number of derivative contracts in the transaction
12		NotionalAmount	Amt		Nominal amount or notional amount
13		NotionalCurrency	Currency		Currency in which the notional is denominated
14		ExecutionVenue	String(4)		Segment MIC where the transaction was executed
15		PublicationTimestamp	LongUTCTime		Date and time when the transaction was published by a trading venue (UTC)

#	*	Field	Type	Valid values	Description
16	🗝	TrdMatchID	String(12)		Trade registration number.
17		TrdType	String(2)		Trade type. This value is used in conjunction with TrdSubType
18		TrdSubType	String(4)		Trade subtype. This value is used in conjunction with TrdType
19		TransactionToBeCleared	Char	"N" = NO "Y" = SÍ	Transaction to be cleared
20		TransparencyFlags	String(20)		Post-transparency flags