

BME Retail Analytics Technical Specifications

BRA Product

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1 PRODUCT DESCRIPTION

BME Retail Analytics provides anonymized and aggregated insights into trading activity on Bolsa de Madrid generating from retail-flagged orders, per ISIN and per day.

1.1 Service Schedule

The file will normally be available T+1 before the market opens.

1.2 Client Support

Address	Email	Telephone
Palacio de la Bolsa, Plaza de la Lealtad 1, 28014 - Madrid	marketdata@grupobme.es	+ 34 91 709 58 10

Clients will have at their disposal a support service from 09:00 to 18:30 CET from Monday to Friday. BME Market Data will keep the clients updated regarding any critical modification in the files, or any technical improvement that might take place.

2 FORMAT AND DATA DELIVERY

2.1 File Format

BME Market Data delivers this product under the following format:

- TXT format ("," as field separator and "." or "," as decimal separator). This format is compatible with databases as well as with spreadsheets. Each file field is separated from the following by ";" and each line ends with a specific end of line character.

2.2 Data Format

2.2.1 Numerical format

There are no thousands separator and depending on each file the “.” Or the “,” will be used as decimal separator.

2.2.2 Date and time convention

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXXX or HHMMSSXXXmmmNNN being HH the hour, MM the minute, SS the second and XXX millisecond thousand, mmm microsecond thousand, NNN nanosecond thousand. Intraday range in format HHMMSS-HHMMSS.

Dates and times refer to CET (Central European Time).

2.2.3 Headers of TXT file

The first line of ASCII files (extensions TXT or similar) contains the headings of the file; the rest of lines contain the data.

2.3 Name of the File

PRODUCT	FILE NAME
BME RETAIL ANALYTICS	BME_RETAIL_ANALYTICS_EQ_YYYYMMDD.txt

2.4 File Download

The product will be available via SFTP (SSH File Transfer Protocol).

3 DATA CONTENT

3.1 Security Universe

BME Retail Analytics considers the equity market segment and the following Grupo Val(s):

Segment	Grupo Val	Description	RTS 14
EQ	AC	Continuous market	Shares
EQ	CE	Floor Electronic Trading	Shares

3.2 Retail Flag and Calculations Methodology

Retail orders are flagged at order entry using FIX tag 581=8 or binary protocol tag AccountType=8.

Fields with the “retail” suffix include only executions generated by retail-flagged orders for the relevant ISIN. Fields with the “total” prefix include all executions for that ISIN.

All fields are calculated over the same execution universe: all executions in CLOB and SpainAtMid, across all trading phases (continuous trading, auctions, and TAL), with no filtering by liquidity indicator (passive or aggressive).

For example, “retail_buy_volume” represents the total buy-side volume¹ from retail-flagged orders within the above execution universe. Using the same scope, “retail_buy_vwap” represents the volume-weighted average price of those retail buy-side executions. By contrast, “total_vwap” extends the calculation to all executions in the ISIN, rather than retail-flagged executions only.

¹ Number of shares

3.3 Data Field

FIELD	TYPE	DESCRIPTION
date	str	Date in YYYYMMDD format
isin	str	ISIN code
ticker	str	Ticker symbol
nomcompleto	str	Security full name
nomred	str	Security short name
currency	str	Trading currency
grupos	str	Security group identifier
tipoproducto	str	Product type identifier
origen	str	Segment (EQ)
retail_buy_volume	int shares	Number of shares bought by retail-flagged orders
retail_sell_volume	int shares	Number of shares sold by retail-flagged orders
retail_buy_trade_count	int	Number of trades from retail-flagged buy orders
retail_sell_trade_count	int	Number of trades from retail-flagged sell orders
retail_buy_trade_value	float eur	Turnover in trading currency from retail-flagged buy orders
retail_sell_trade_value	float eur	Turnover in trading currency from retail-flagged sell orders
retail_buy_vwap	float eur	Volume-weighted average price of trades from retail-flagged buy orders
retail_sell_vwap	float eur	Volume-weighted average price of trades from retail-flagged sell orders

total_volume	int shares	Total trading volume (double-counted buys and sells)
total_trade_count	int	Total number of trades (double-counted buys and sells)
total_trade_value	float eur	Total turnover in trading currency (double-counted buys and sells)
total_vwap	float eur	Volume-weighted average price of all trades

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