Broker Own Ranking Technical Specifications

5200 Product

Contents

EDITION CONTROL

Edition	Date	Author
1.00	23/12/2023	BME Market Data

DIFFUSION CONTROL

This Document is not distributed in paper format.

CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

1.00   23.12.2023 – New Document

1.01   02.04.2024 – Client Feedback

1.02   22.04.2024 – Metrics Updates

1.03   11.10.2024 – File names updates

OBJECTIVE

The objective of the document is to offer new broker activity analytics based on feedback from clients and main market members on broker activity reports and files:

- breakdown of orders,
- breakdown by instrument,
- breakdown by trading modality (ordinary, block, special trades)
- breakdown by main indices (IBEX 35, IBEX MEDIUM CAP, IBEX SMALL CAP)
- breakdown by segments (EQ)

The market member's own activity is provided in different segments, indices and values, additionally providing 2 relevant data, the market member's market share and the ranking associated with it.

Broker is equal to market member.

1 FORMAT AND DATA DELIVERY

1.1 FILE FORMAT

BME MARKET DATA provides the data for this product in files with the txt format (";" as field separator and "." as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by ";" and each line ends with the specific character of line end.

1.2 DATA FORMAT

1.2.1 Numeric Format

No thousand separations are included. The character "."will be used as decimal separator.

1.2.2 Date and Time Conventions

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 HHMMSSXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

1.2.3 TXT files Headers

The first line of ASCII files (extensions TXT or similar) contains the headers of the file; the rest of lines contain the data, unless stated otherwise in the description specific to the product.

1.2.4 Data Delivery

The information is available via Internet through sFTP (ssh File Transfer Protocol).

2 FILES ONLY FOR MEMBERS WITH THEIR OWN ACTIVITY

Files that contain a summary of the market member's daily, monthly or annual activity in the EQ market segment, files requested several market members:

1. Monthly file with the daily trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP). (1 record per day of the month and segment).

2. Annual file with the total monthly trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP). (1 record per month and segment).

3. Daily file with the total trading carried out by the member in each of the listed instruments belonging to the segments (EQ) (1 record per instrument).

4. Annual file with the total monthly trading carried out by the member in each of the listed instruments belonging to the EQ (Equities) Segment (1 record per month and instrument).

5. Annual file with the member's aggregate daily trading in each of the listed instruments belonging to the Equities (EQ) segment (1 record per instrument with the annual accumulated).

FILE	DESCRIPTION	DATA PERIODICITY	DECIMAL SEPARATOR
CV_BICCODE_RANKING_GLOBAL_YYYYMM_YYYYMMDD.txt	Monthly file with the daily trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 record per day of the month and segment).	"."
CV_BICCODE_YYYY_RANKING_GLOBAL_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 registration per month and segment).	"."
CV_BICCODE_RANKING_ISIN_YYYYMMDD.txt	Daily file with the total trading carried out by the member in each of the listed instruments belonging to the segments (EQ).	(1 record per instrument).	"."
CV_BICCODE_RANKING_ISIN_YYYY_YYYYMMDD.txt	Annual file with the member's aggregate daily trading in each of the listed instruments belonging to the Equities (EQ) segment.	(1 registration per month and instrument).	"."
CV_BICCODE_RANKING_ISIN_ACUM_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the listed instruments belonging to the EQ Segment (Equities).	(1 record per instrument with the annual accumulated).	"."
C_BICCODE_RANKING_GLOBAL_YYYYMM_YYYYMMDD.txt	Monthly file with the daily trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 record per day of the month and segment).	"."
C_BICCODE_YYYY_RANKING_GLOBAL_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 registration per month and segment).	"."
C_BICCODE_RANKING_ISIN_YYYYMMDD.txt	Daily file with the total trading carried out by the member in each of the listed instruments belonging to the segments (EQ).	(1 record per instrument).	"."
C_BICCODE_RANKING_ISIN_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the listed instruments belonging to the EQ Segment (Equities).	(1 registration per month and instrument).	"."
C_BICCODE_RANKING_ISIN_ACUM_YYYY_YYYYMMDD.txt	Annual file with the member's aggregate daily trading in each of the listed instruments belonging to the Equities (EQ) segment.	(1 record per instrument with the annual accumulated).	"."
V_BICCODE_RANKING_GLOBAL_YYYYMM_YYYYMMDD.txt	Monthly file with the daily trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 record per day of the month and segment).	"."
V_BICCODE_YYYY_RANKING_GLOBAL_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP).	(1 registration per month and segment).	"."
V_BICCODE_RANKING_ISIN_YYYYMMDD.txt	Daily file with the total trading carried out by the member in each of the listed instruments belonging to the segments (EQ).	(1 record per instrument).	"."

FIELD CODE	LONG.	DECRIPTION	FORMAT
		Annual file with the total monthly trading carried out by the member in each of the listed instruments belonging to the EQ Segment (Equities).	(1 registration per month and instrument). "."

V_BICCODE_RANKING_ISIN_YYYY_YYYYMMDD.txt	Annual file with the total monthly trading carried out by the member in each of the listed instruments belonging to the EQ Segment (Equities).	(1 registration per month and instrument).	"."
V_BICCODE_RANKING_ISIN_ACUM_YYYY_YYYYMMDD.txt	Annual file with the member's aggregate daily trading in each of the listed instruments belonging to the Equities (EQ) segment.	(1 record per instrument with the annual accumulated).	"."

3 types of files are made:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.
- Files that begin with C_ only consider purchases to make the calculations.
- Files that begin with V_ only consider sales to make the calculations.

As they are files per market member, broker, the BICCODE is included in the file name.

2.1 MONTHLY FILE WITH THE DAILY TRADING CARRIED OUT BY THE MEMBER BY SEGMENT AND INDEX

Monthly file with the daily trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP). (1 record per day of the month and segment). It is calculated every day.

BICCODE_RANKING_GLOBAL_YYYYMM_YYYYMMDD.txt (One file per market member, broker)

FIELD CODE	LONG.	DECRIPTION	FORMAT
BIC CODE	X(11)	BIC CODE OF THE BROKER	CHAR
BROKER NAME	X(40)	BROKER NAME	CHAR
DATE	X(8)	DATE OF THE FILE GENERATION	YYYYMMDD
DATE OF DATA	X(8)	LAST DATE OF DATA	YYYYMMDD
SEGMENT	X(40)	EQUITIES (EQ) IBEX 35 IBEX MEDIUM CAP IBEX SMALL CAP	

FIELD CODE	LONG.	DECRIPTION	FORMAT
ORDINARY MARKET TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES	NUMERIC
% ORDINARY MARKET TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES REGARDING THE TOTAL ORDINARY MARKET TITLES	%
BLOCK TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES	NUMERIC
% BLOCK TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES REGARDING THE TOTAL BLOCK TITLES	%
SPECIAL TRADES TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES	NUMERIC
% SPECIAL TRADES TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES REGARDING THE TOTAL SPECIAL TRADES TITLES	%
TOTAL TITLES	9(17)	TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
% TOTAL TITLES	9(5)V9(4)	% OF VOLUME TITLES TRADED REGARDING THE TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
ORNIDARY MARKET TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER	NUMERIC
% ORNIDARY MARKET TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER REGARDING TOTAL ORDINARY MARKET TURNOVER	%
BLOCKS TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS	NUMERIC
% BLOCKS TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS REGARDING THE TOTAL TURNOVER BLOCKS	%
SPECIAL TRADES TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% SPECIAL TRADES TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%
TOTAL TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TOTAL TURNOVER	NUMERIC
% TOTAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TOTAL TURNOVER % OF TURNOVER TRADED REGARDING THE TOTAL TURNOVER TRADED DURING THE SESSION.	%
MARKET SHARE TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER	%
RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER	NUMERIC
OPENING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING OPENING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING OPENING AUCTION	%
OPENING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING OPENING AUCTION	NUMERIC

FIELD CODE	LONG.	DECRIPTION	FORMAT
% OPENING AUCTION TURNOVER	9(5)V9(4)	% OF TURNOVER TRADED DURING OPENING AUCTION REGARDING THE TOTAL TURNOVER TRADED DURING OPENING AUCTION	%
MARKET SHARE OPENING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN OPENING AUCTION. PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	%
OPENING AUCTION RANKING	9(3)	BROKER'S RANKING IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADE IN OPENING AUCTION, BASED ON THE PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	NUMERIC
VOLATILITY AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	NUMERIC
% VOLATILITY AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS REGARDING THE TOTAL VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	%
VOLATILITY AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTIONS VOLATILITY	NUMERIC
% VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING VOLATILITY AUCTIONS REGARDING TOTAL TURNOVER TRADED DURING VOLATILITY AUCTIONS	%
MARKET SHARE VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	%
VOLATILITY AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. BASED ON THE PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	NUMERIC
CLOSING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING CLOSING AUCTION	NUMERIC
% CLOSING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING CLOSING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING CLOSING AUCTION	%
CLOSING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTION CLOSING	NUMERIC
% CLOSING AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING AUCTION CLOSING REGARDING THE TOTAL TURNOVER TRADED DURING AUCTION CLOSING	%
MARKET SHARE CLOSING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	%
CLOSING AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. BASED ON THE PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	NUMERIC
TAL TITLES	9(17)	VOLUME TITLES TRADED DURING TAL PHASE	NUMERIC
% TAL TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING TAL PHASE WITH RESPECT TO THE TOTAL VOLUME TITLES TRADED DURING TAL PHASE	%
TAL TURNOVER	9(17)	TURNOVER TRADED DURING TAL PHASE	NUMERIC
% TAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING TAL PHASE REGARD TO TOTAL TURNOVER TRADED DURING TAL PHASE	%
MARKET SHARE TURNOVER TAL	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADED IN TAL PHASE. PERCENTAGE OF PARTICIPATION IN TAL PHASE.	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
TAL RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN TAL PHASE. BASED ON THE PERCENTAGE OF PARTICIPATION IN TAL PHASE.	NUMERIC
TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	VOLUME TITLES TRADED DURING NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	TURNOVER TRADED DURING NOTAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
MARKET SHARE TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
RANKING NO TAL NO AUCTION NO BLOCKS NO ST	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". BASED ON THE PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES".	NUMERIC

3 types of files are made:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.
- Files that begin with C_ only consider purchases to make the calculations.
- Files that begin with V_ only consider sales to make the calculations.

2.2   ANNUAL FILE WITH THE MONTHLY TRADING CARRIED OUT BY THE MEMBER BY SEGMENT AND INDEX

Annual file with the total monthly trading carried out by the member in each of the main market segments and indices (EQUITIES (EQ), IBEX 35, IBEX MEDIUM CAPS, IBEX SMALL CAP). (1 registration per month and segment). It is calculated every day.

BICCODE_YYYY_RANKING_GLOBAL_YYYY_YYYYMMDD.txt (One file per market member, broker)

FIELD CODE	LONG.	DECRIPTION	FORMAT
BIC CODE	X(11)	BIC CODE OF THE BROKER	
BROKER NAME	X(40)	BROKER NAME	
DATE	X(8)	DATE OF THE FILE GENERATION	YYYYMMDD
DATE OF DATA	X(8)	LAST DATE OF DATA	YYYYMMDD
SEGMENT	X(40)	EQUITIES (EQ) IBEX 35 IBEX MEDIUM CAP IBEX SMALL CAP	
ORDINARY MARKET TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES	NUMERIC
% ORDINARY MARKET TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES REGARDING THE TOTAL ORDINARY MARKET TITLES	%
BLOCK TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES	NUMERIC
% BLOCK TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES REGARDING THE TOTAL BLOCK TITLES	%
SPECIAL TRADES TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES	NUMERIC
% SPECIAL TRADES TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES REGARDING THE TOTAL SPECIAL TRADES TITLES	%
TOTAL TITLES	9(17)	TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
% TOTAL TITLES	9(5)V9(4)	% OF VOLUME TITLES TRADED REGARDING THE TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
ORNIDARY MARKET TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER	NUMERIC
% ORNIDARY MARKET TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER REGARDING TOTAL ORDINARY MARKET TURNOVER	%
BLOCKS TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS	NUMERIC
% BLOCKS TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS REGARDING THE TOTAL TURNOVER BLOCKS	%
SPECIAL TRADES TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% SPECIAL TRADES TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%
TOTAL TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION.	NUMERIC

FIELD CODE	LONG.	DECRIPTION	FORMAT
% TOTAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION.	%
MARKET SHARE TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER	%
RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER	NUMERIC
OPENING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING OPENING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING OPENING AUCTION	%
OPENING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TURNOVER	9(5)V9(4)	% OF TURNOVER TRADED DURING OPENING AUCTION REGARDING THE TOTAL TURNOVER TRADED DURING OPENING AUCTION	%
MARKET SHARE OPENING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN OPENING AUCTION. PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	%
OPENING AUCTION RANKING	9(3)	BROKER'S RANKING IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADE IN OPENING AUCTION, BASED ON THE PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	NUMERIC
VOLATILITY AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	NUMERIC
% VOLATILITY AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS REGARDING THE TOTAL VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	%
VOLATILITY AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTIONS VOLATILITY	NUMERIC
% VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING VOLATILITY AUCTIONS REGARDING TOTAL TURNOVER TRADED DURING VOLATILITY AUCTIONS	%
MARKET SHARE VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	%
VOLATILITY AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. BASED ON THE PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	NUMERIC
CLOSING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING CLOSING AUCTION	NUMERIC
% CLOSING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING CLOSING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING CLOSING AUCTION	%
CLOSING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTION CLOSING	NUMERIC
% CLOSING AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING AUCTION CLOSING REGARDING THE TOTAL TURNOVER TRADED DURING AUCTION CLOSING	%
MARKET SHARE CLOSING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
CLOSING AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. BASED ON THE PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	NUMERIC
TAL TITLES	9(17)	VOLUME TITLES TRADED DURING TAL PHASE	NUMERIC
% TAL TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING TAL PHASE WITH RESPECT TO THE TOTAL VOLUME TITLES TRADED DURING TAL PHASE	%
TAL TURNOVER	9(17)	TURNOVER TRADED DURING TAL PHASE	NUMERIC
% TAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING TAL PHASE REGARD TO TOTAL TURNOVER TRADED DURING TAL PHASE	%
MARKET SHARE TURNOVER TAL	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADED IN TAL PHASE. PERCENTAGE OF PARTICIPATION IN TAL PHASE.	%
TAL RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN TAL PHASE. BASED ON THE PERCENTAGE OF PARTICIPATION IN TAL PHASE.	NUMERIC
TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	VOLUME TITLES TRADED DURING NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	TURNOVER TRADED DURING NOTAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
MARKET SHARE TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
RANKING NO TAL NO AUCTION NO BLOCKS NO ST	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". BASED ON THE PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES".	NUMERIC

They make 3 types of files:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.

- Files that begin with C_ only consider purchases to make the calculations.

- Files that begin with V_ only consider sales to make the calculations.

2.3   DAILY FILE WITH THE NEGOTIATION OF THE MARKET BROKER BY INSTRUMENT

Daily file with the total trading carried out by the member in each of the listed instruments belonging to the segments (EQ) (1 record per instrument).   It is calculated every day.

BICCODE_RANKING_ISIN_YYYYMMDD.txt (One file per market member)

FIELD CODE	LONG.	DECRIPTION	FORMAT
BIC CODE	X(11)	BIC CODE OF THE BROKER	
BROKER NAME	X(40)	BROKER NAME	
DATE	X(8)	DATE OF THE FILE GENERATION	YYYYMMDD
DATE OF DATA	X(8)	LAST DATE OF DATA	YYYYMMDD
SEGMENT	X(2)	INSTRUMENT SEGMENT (EQ = EQUITIES)	
ISIN	X(12)	INSTRUMENT ISIN	
TICKER SYMBOL	X(10)	TICKER SYMBOL	
NAME	X(50)	INSTRUMENT NAME	
ORDINARY MARKET TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES	NUMERIC
% ORDINARY MARKET TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES REGARDING THE TOTAL ORDINARY MARKET TITLES	%
BLOCK TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES	NUMERIC
% BLOCK TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES REGARDING THE TOTAL BLOCK TITLES	%
SPECIAL TRADES TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES	NUMERIC
% SPECIAL TRADES TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES REGARDING THE TOTAL SPECIAL TRADES TITLES	%
TOTAL TITLES	9(17)	TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
% TOTAL TITLES	9(5)V9(4)	% OF VOLUME TITLES TRADED REGARDING THE TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
ORNIDARY MARKET TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER	NUMERIC

FIELD CODE	LONG.	DECRIPTION	FORMAT
% ORNIDARY MARKET TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER REGARDING TOTAL ORDINARY MARKET TURNOVER	%
BLOCKS TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS	NUMERIC
% BLOCKS TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS REGARDING THE TOTAL TURNOVER BLOCKS	%
SPECIAL TRADES TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% SPECIAL TRADES TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%
SPECIAL TRADES	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% TOTAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION.	%
MARKET SHARE TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER	%
RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER	NUMERIC
OPENING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING OPENING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING OPENING AUCTION	%
OPENING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TURNOVER	9(5)V9(4)	% OF TURNOVER TRADED DURING OPENING AUCTION REGARDING THE TOTAL TURNOVER TRADED DURING OPENING AUCTION	%
MARKET SHARE OPENING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN OPENING AUCTION. PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	%
OPENING AUCTION RANKING	9(3)	BROKER'S RANKING IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADE IN OPENING AUCTION, BASED ON THE PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	NUMERIC
VOLATILITY AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	NUMERIC
% VOLATILITY AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS REGARDING THE TOTAL VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	%
VOLATILITY AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTIONS VOLATILITY	NUMERIC
% VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING VOLATILITY AUCTIONS REGARDING TOTAL TURNOVER TRADED DURING VOLATILITY AUCTIONS	%
MARKET SHARE VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
VOLATILITY AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. BASED ON THE PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	NUMERIC
CLOSING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING CLOSING AUCTION	NUMERIC
% CLOSING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING CLOSING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING CLOSING AUCTION	%
CLOSING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTION CLOSING	NUMERIC
% CLOSING AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING AUCTION CLOSING REGARDING THE TOTAL TURNOVER TRADED DURING AUCTION CLOSING	%
MARKET SHARE CLOSING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	%
CLOSING AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. BASED ON THE PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	NUMERIC
TAL TITLES	9(17)	VOLUME TITLES TRADED DURING TAL PHASE	NUMERIC
% TAL TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING TAL PHASE WITH RESPECT TO THE TOTAL VOLUME TITLES TRADED DURING TAL PHASE	%
TAL TURNOVER	9(17)	TURNOVER TRADED DURING TAL PHASE	NUMERIC
% TAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING TAL PHASE REGARD TO TOTAL TURNOVER TRADED DURING TAL PHASE	%
MARKET SHARE TURNOVER TAL	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADED IN TAL PHASE. PERCENTAGE OF PARTICIPATION IN TAL PHASE.	%
TAL RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN TAL PHASE. BASED ON THE PERCENTAGE OF PARTICIPATION IN TAL PHASE.	NUMERIC
TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	VOLUME TITLES TRADED DURING NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	TURNOVER TRADED DURING NOTAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
MARKET SHARE TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
RANKING NO TAL NO AUCTION NO BLOCKS NO ST	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". BASED ON THE PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES".	NUMERIC

FIELD CODE	LONG.	DECRIPTION	FORMAT
HIT RATIO / FILL PROBABILITY	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED.	%
TOP 1 HIT RATIO	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT FIRST LEVEL	%
TOP 1 HIT RATIO 1 SECOND	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 1 SECOND FROM THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 5 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 5 SECONDS FROM THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 10 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 10 SECONDS OF THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 20 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 20 SECONDS FROM THEIR INTRODUCTION.	%
AGGRESSIVE / PASSIVE	9(9)V9(6)	PASSIVE/AGGRESSIVE RATIO	%
TOP 1 RESTING TIME	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL.	
TOP 1 RESTING TIME COMPLETED	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL IN ITS ENTIRETY (THE DIFFERENCE WITH THE PREVIOUS ONE WOULD BE THAT IT REPRESENTED THE TIME UNTIL IT TRADES AT LEAST PARTIALLY).	
TOP 1 RESTING TIME CANCELLED	9(15)V9(6)	TIME IT TAKES TO CANCEL A LIMIT ORDER ENTERED AT THE FIRST LEVEL THAT IS NOT TRADED.	
TOP 1 RESTING TIME TOTAL	9(15)V9(6	TIME THAT A LIMIT ORDER ENTERED AT THE FIRST LEVEL REMAINS ON THE BOOK UNTIL IT IS FULLY TRADED OR CANCELLED.	

3 types of files are made:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.
- Files that begin with C_ only consider purchases to make the calculations.
- Files that begin with V_ only consider sales to make the calculations.

2.4 ANNUAL FILE WITH THE MONTHLY TRADES OF THE MARKET MEMBER BY INSTRUMENT

Annual file with the total monthly trading carried out by the market member in each of the listed instruments belonging to the EQ (Equities) Segment (1 record per month and instrument).   It is calculated every day.

BICCODE_RANKING_ISIN_YYYY_YYYYMMDD.txt (One file per market member, broker)

FIELD CODE	LONG.	DECRIPTION	FORMAT
BIC CODE	X(11)	BIC CODE OF THE BROKER	
BROKER NAME	X(40)	BROKER NAME	
DATE	X(8)	DATE OF THE FILE GENERATION	YYYYMMDD
DATE OF DATA	X(8)	LAST DATE OF DATA	YYYYMMDD
MONTH	X(6)	MONTHLY DATE	YYYYMM
SEGMENT	X(2)	INSTRUMENT SEGMENT (EQ = EQUITIES)	
ISIN	X(12)	INSTRUMENT ISIN	
VALOR	X(10)	TICKER SYMBOL	
NOMBRE	X(50)	INSTRUMENT NAME	
ORDINARY MARKET TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES	NUMERIC
% ORDINARY MARKET TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES REGARDING THE TOTAL ORDINARY MARKET TITLES	%
BLOCK TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES	NUMERIC
% BLOCK TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES REGARDING THE TOTAL BLOCK TITLES	%
SPECIAL TRADES TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES	NUMERIC
% SPECIAL TRADES TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES REGARDING THE TOTAL SPECIAL TRADES TITLES	%
TOTAL TITLES	9(17)	TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
% TOTAL TITLES	9(5)V9(4)	% OF VOLUME TITLES TRADED REGARDING THE TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
ORNIDARY MARKET TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER	NUMERIC
% ORNIDARY MARKET TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER REGARDING TOTAL ORDINARY MARKET TURNOVER	%
BLOCKS TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS	NUMERIC
% BLOCKS TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS REGARDING THE TOTAL TURNOVER BLOCKS	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
SPECIAL TRADES TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% SPECIAL TRADES TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%
TOTAL TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION.	NUMERIC
% TOTAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION.	%
MARKET SHARE TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER	%
RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER	NUMERIC
OPENING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING OPENING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING OPENING AUCTION	%
OPENING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TURNOVER	9(5)V9(4)	% OF TURNOVER TRADED DURING OPENING AUCTION REGARDING THE TOTAL TURNOVER TRADED DURING OPENING AUCTION	%
MARKET SHARE OPENING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN OPENING AUCTION. PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	%
OPENING AUCTION RANKING	9(3)	BROKER'S RANKING IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADE IN OPENING AUCTION, BASED ON THE PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	NUMERIC
VOLATILITY AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	NUMERIC
% VOLATILITY AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS REGARDING THE TOTAL VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	%
VOLATILITY AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTIONS VOLATILITY	NUMERIC
% VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING VOLATILITY AUCTIONS REGARDING TOTAL TURNOVER TRADED DURING VOLATILITY AUCTIONS	%
MARKET SHARE VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	%
VOLATILITY AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. BASED ON THE PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	NUMERIC
CLOSING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING CLOSING AUCTION	NUMERIC
% CLOSING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING CLOSING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING CLOSING AUCTION	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
CLOSING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTION CLOSING	NUMERIC
% CLOSING AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING AUCTION CLOSING REGARDING THE TOTAL TURNOVER TRADED DURING AUCTION CLOSING	%
MARKET SHARE CLOSING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	%
CLOSING AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. BASED ON THE PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	NUMERIC
TAL TITLES	9(17)	VOLUME TITLES TRADED DURING TAL PHASE	NUMERIC
% TAL TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING TAL PHASE WITH RESPECT TO THE TOTAL VOLUME TITLES TRADED DURING TAL PHASE	%
TAL TURNOVER	9(17)	TURNOVER TRADED DURING TAL PHASE	NUMERIC
% TAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING TAL PHASE REGARD TO TOTAL TURNOVER TRADED DURING TAL PHASE	%
MARKET SHARE TURNOVER TAL	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADED IN TAL PHASE. PERCENTAGE OF PARTICIPATION IN TAL PHASE.	%
TAL RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN TAL PHASE. BASED ON THE PERCENTAGE OF PARTICIPATION IN TAL PHASE.	NUMERIC
TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	VOLUME TITLES TRADED DURING NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	TURNOVER TRADED DURING NOTAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
MARKET SHARE TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
RANKING NO TAL NO AUCTION NO BLOCKS NO ST	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". BASED ON THE PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES".	NUMERIC
HIT RATIO / FILL PROBABILITY	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED.	%
TOP 1 HIT RATIO	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT FIRST LEVEL	%
TOP 1 HIT RATIO 1 SECOND	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 1 SECOND FROM THEIR INTRODUCTION.	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
TOP 1 HIT RATIO 5 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 5 SECONDS FROM THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 10 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 10 SECONDS OF THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 20 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 20 SECONDS FROM THEIR INTRODUCTION.	%
AGGRESSIVE / PASSIVE	9(9)V9(6)	AGGRESSIVE / PASSIVE ORDER RATIO	%
TOP 1 RESTING TIME	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL.	
TOP 1 RESTING TIME COMPLETED	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL IN ITS ENTIRETY (THE DIFFERENCE WITH THE PREVIOUS ONE WOULD BE THAT IT REPRESENTED THE TIME UNTIL IT TRADES AT LEAST PARTIALLY).	
TOP 1 RESTING TIME CANCELLED	9(15)V9(6)	TIME IT TAKES TO CANCEL A LIMIT ORDER ENTERED AT THE FIRST LEVEL THAT IS NOT TRADED.	
TOP 1 RESTING TIME TOTAL	9(15)V9(6	TIME THAT A LIMIT ORDER ENTERED AT THE FIRST LEVEL REMAINS ON THE BOOK UNTIL IT IS FULLY TRADED OR CANCELLED.	

3 types of files are made:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.

- Files that begin with C_ only consider purchases to make the calculations.

- Files that begin with V_ only consider sales to make the calculations.

2.5 ANNUAL FILES WITH THE DAILY NEGOTIATION OF THE MARKET MEMBER BY INSTRUMENT

Annual file with the market member's aggregate daily trading in each of the listed instruments belonging to the Equities (EQ) segment (1 record per instrument with the annual accumulated). It is calculated every day.

BICCODE_RANKING_ISIN_ACUM_YYYY_YYYYMMDD.txt (One file per market member)

FIELD CODE	LONG.	DECRIPTION	FORMAT
BIC CODE	X(11)	BIC CODE OF THE BROKER	

FIELD CODE	LONG.	DECRIPTION	FORMAT
BROKER NAME	X(40)	BROKER NAME	
DATE	X(8)	DATE OF THE FILE GENERATION	YYYYMMDD
DATE OF DATA	X(8)	LAST DATE OF DATA	YYYYMMDD
YEAR	X(4)	YEAR DATE	YYYY
SEGMENT	X(2)	INSTRUMENT SEGMENT (EQ = EQUITIES)	
ISIN	X(12)	INSTRUMENT ISIN	
VALOR	X(10)	TICKER SYMBOL	
NOMBRE	X(50)	INSTRUMENT NAME	
ORDINARY MARKET TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES	NUMERIC
% ORDINARY MARKET TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. ORDINARY MARKET TITLES REGARDING THE TOTAL ORDINARY MARKET TITLES	%
BLOCK TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES	NUMERIC
% BLOCK TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. BLOCK TITLES REGARDING THE TOTAL BLOCK TITLES	%
SPECIAL TRADES TITLES	9(17)	VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES	NUMERIC
% SPECIAL TRADES TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING THE SESSION. SPECIAL TRADES TITLES REGARDING THE TOTAL SPECIAL TRADES TITLES	%
TOTAL TITLES	9(17)	TOTAL VOLUME TITLES TRADED DURING THE SESSION.	
% TOTAL TITLES	9(5)V9(4)	% OF VOLUME TITLES TRADED REGARDING THE TOTAL VOLUME TITLES TRADED DURING THE SESSION.	%
ORNIDARY MARKET TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER	NUMERIC
% ORNIDARY MARKET TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. ORDINARY MARKET TURNOVER REGARDING TOTAL ORDINARY MARKET TURNOVER	%
BLOCKS TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS	NUMERIC
% BLOCKS TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER BLOCKS REGARDING THE TOTAL TURNOVER BLOCKS	%
SPECIAL TRADES TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% SPECIAL TRADES TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
TOTAL TURNOVER	9(17)V9(4)	TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES	NUMERIC
% TOTAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING THE SESSION. TURNOVER SPECIAL TRADES REGARDING TOTAL TURNOVER FROM SPECIAL TRADES	%
MARKET SHARE TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER	%
RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER	NUMERIC
OPENING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING OPENING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING OPENING AUCTION	%
OPENING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING OPENING AUCTION	NUMERIC
% OPENING AUCTION TURNOVER	9(5)V9(4)	% OF TURNOVER TRADED DURING OPENING AUCTION REGARDING THE TOTAL TURNOVER TRADED DURING OPENING AUCTION	%
MARKET SHARE OPENING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN OPENING AUCTION. PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	%
OPENING AUCTION RANKING	9(3)	BROKER'S RANKING IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADE IN OPENING AUCTION, BASED ON THE PERCENTAGE OF PARTICIPATION IN OPENING AUCTION	NUMERIC
VOLATILITY AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	NUMERIC
% VOLATILITY AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS REGARDING THE TOTAL VOLUME TITLES TRADED DURING VOLATILITY AUCTIONS	%
VOLATILITY AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTIONS VOLATILITY	NUMERIC
% VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING VOLATILITY AUCTIONS REGARDING TOTAL TURNOVER TRADED DURING VOLATILITY AUCTIONS	%
MARKET SHARE VOLATILITY AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	%
VOLATILITY AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN VOLATILITY AUCTIONS. BASED ON THE PERCENTAGE OF PARTICIPATION IN VOLATILITY AUCTIONS	NUMERIC
CLOSING AUCTION TITLES	9(17)	VOLUME TITLES TRADED DURING CLOSING AUCTION	NUMERIC
% CLOSING AUCTION TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING CLOSING AUCTION REGARDING THE TOTAL VOLUME TITLES TRADED DURING CLOSING AUCTION	%
CLOSING AUCTION TURNOVER	9(17)	TURNOVER TRADED DURING AUCTION CLOSING	NUMERIC
% CLOSING AUCTION TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING AUCTION CLOSING REGARDING THE TOTAL TURNOVER TRADED DURING AUCTION CLOSING	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
MARKET SHARE CLOSING AUCTION TURNOVER	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	%
CLOSING AUCTION RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE AT AUCTION CLOSING. BASED ON THE PERCENTAGE OF PARTICIPATION IN CLOSING AUCTION	NUMERIC
TAL TITLES	9(17)	VOLUME TITLES TRADED DURING TAL PHASE	NUMERIC
% TAL TITLES	9(5)V9(4)	% VOLUME TITLES TRADED DURING TAL PHASE WITH RESPECT TO THE TOTAL VOLUME TITLES TRADED DURING TAL PHASE	%
TAL TURNOVER	9(17)	TURNOVER TRADED DURING TAL PHASE	NUMERIC
% TAL TURNOVER	9(5)V9(4)	% TURNOVER TRADED DURING TAL PHASE REGARD TO TOTAL TURNOVER TRADED DURING TAL PHASE	%
MARKET SHARE TURNOVER TAL	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON THE TOTAL TURNOVER TRADED IN TAL PHASE. PERCENTAGE OF PARTICIPATION IN TAL PHASE.	%
TAL RANKING	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN TAL PHASE. BASED ON THE PERCENTAGE OF PARTICIPATION IN TAL PHASE.	NUMERIC
TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	VOLUME TITLES TRADED DURING NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TITLES NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% VOLUME TITLES TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(17)	TURNOVER TRADED DURING NOTAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES	NUMERIC
% TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES" REGARDING THE TOTAL TURNOVER TRADED DURING "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
MARKET SHARE TURNOVER NO TAL NO AUCTION NO BLOCKS NO ST	9(5)V9(4)	% OF MARKET SHARE IN THE SEGMENT BASED ON TOTAL TURNOVER TRADE IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES"	%
RANKING NO TAL NO AUCTION NO BLOCKS NO ST	9(3)	BROKER RANKING IN THE SEGMENT BASED ON TOTAL TURNOVER TRADED IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES". BASED ON THE PERCENTAGE OF PARTICIPATION IN "NO TAL PHASE NO AUCTIONS NO BLOCKS NO SPECIAL TRADES".	NUMERIC
HIT RATIO / FILL PROBABILITY	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED.	%
TOP 1 HIT RATIO	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT FIRST LEVEL	%
TOP 1 HIT RATIO 1 SECOND	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 1 SECOND FROM THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 5 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 5 SECONDS FROM THEIR INTRODUCTION.	%
TOP 1 HIT RATIO 10 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 10 SECONDS OF THEIR INTRODUCTION.	%

FIELD CODE	LONG.	DECRIPTION	FORMAT
TOP 1 HIT RATIO 20 SECONDS	9(9)V9(6)	ORDERS/TITLES EXECUTED/INTRODUCED AT THE FIRST LEVEL CONDITIONAL ON THE ORDERS/TITLES HAVING BEEN EXECUTED WITHIN 20 SECONDS FROM THEIR INTRODUCTION.	%
AGGRESSIVE / PASSIVE	9(9)V9(6)	AGGRESSIVE / PASSIVE ORDER RATIO	%
TOP 1 RESTING TIME	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL.	
TOP 1 RESTING TIME COMPLETED	9(15)V9(6)	TIME IT TAKES TO CROSS A LIMIT ORDER ENTERED AT THE FIRST LEVEL IN ITS ENTIRETY (THE DIFFERENCE WITH THE PREVIOUS ONE WOULD BE THAT IT REPRESENTED THE TIME UNTIL IT TRADES AT LEAST PARTIALLY).	
TOP 1 RESTING TIME CANCELLED	9(15)V9(6)	TIME IT TAKES TO CANCEL A LIMIT ORDER ENTERED AT THE FIRST LEVEL THAT IS NOT TRADED.	
TOP 1 RESTING TIME TOTAL	9(15)V9(6	TIME THAT A LIMIT ORDER ENTERED AT THE FIRST LEVEL REMAINS ON THE BOOK UNTIL IT IS FULLY TRADED OR CANCELLED.	

3 types of files are made:

- Files that begin with CV_ consider purchases + sales, the sum of both to make the calculations.

- Files that begin with C_ only consider purchases to make the calculations.

- Files that begin with V_ only consider sales to make the calculations.

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