

# BME DATA FEEDs

# Technical Specifications

Product 4100, 4200, 4300, 4400, 4500

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## EDITION CONTROL

| Edition | Date       | Author          |
|---------|------------|-----------------|
| 1.00    | 18/04/2011 | BME Market Data |

## DIFFUSION CONTROL

This Document is not distributed in paper format.

## CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

- 1.00 18.04.2011 – New Document
- 1.01 02.08.2023 – Template updates

## 1 OBJECTIVE

Available list of ticks products:

- 4100 Prices and volumes ticks data.
- 4200 Prices, volumes and BBO ticks.
- 4300 Prices, volumes and 5 BBO ticks.
- 4400 Prices, volumes and 20 BBO (full Market Depth) ticks.
- 4500 Prices, volumes and 20 BBO (full Market Depth) and trader feed ticks.

## 2 FORMAT AND DATA DELIVERY

### 2.1 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. The files will normally be available at 20:00 CET every trading day of the stock exchange calendar.

### 2.2 CLIENT SUPPORT

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

Users have at their disposal a client support service Monday to Friday from 09:00 to 18:30 CET. BME Market Data will keep the Client updated on any modification on the files, as well as on any technical improvements.

## 2.3 DATA FORMAT

BME MARKET DATA provides the data for this product in files with the txt format ("," as field separator and "." or "," 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.

### 2.3.1 Numeric Format

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

### 2.3.2 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).

### 2.3.3 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.

| PRODUCT                         | TXT                           |
|---------------------------------|-------------------------------|
| EQUITIES                        | Coincides with the field code |
| CONTINUOUS MARKET               | Coincides with the field code |
| BME MTF EQUITIES                | Coincides with the field code |
| ETFs                            | Coincides with the field code |
| WARRANTS                        | Coincides with the field code |
| MEFF OPTIONS & FUTURES EQUITIES | N/A                           |
| FIXED INCOME MARF               | Coincides with the field code |
| FIXED INCOME MERF               | Coincides with the field code |

### 2.3.4 Data Delivery

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

### 2.3.5 File Names

Name of the files and type:

| SERVICE                                                                           | INFORMATION TYPE | FILE TYPE                               |
|-----------------------------------------------------------------------------------|------------------|-----------------------------------------|
| 4100 Prices and volumes ticks data.<br>SIB N1<br>MERF<br>MARF<br>SEND             | RV               | A, fSY, MC, P, SY, TX                   |
|                                                                                   | ETF              | A, fSY, MC, P, SY, TX, TF               |
|                                                                                   | MERF             | A, fSY, MC, P, SY, TX                   |
|                                                                                   | MARF             | A, fSY, MC, P, SY, TX                   |
|                                                                                   | SEND             | A, fSY, MC, P, SY, TX                   |
|                                                                                   | WAR              | A, fSY, MC, P, SY, TX                   |
| 4200 Prices, volumes and BBO ticks.<br>SIB N1+<br>CRR N1+<br>MERF<br>MARF<br>SEND | RV               | A, fSY, MC, P, SM, SY, TX               |
|                                                                                   | ETF              | A, fSY, MC, P, SM, SY, TX, TF           |
|                                                                                   | MERF             | A, fSY, MC, P, SM, SY, TX               |
|                                                                                   | MARF             | A, fSY, MC, P, SM, SY, TX               |
|                                                                                   | SEND             | A, fSY, MC, P, SM, SY, TX               |
|                                                                                   | WAR              | A, fSY, MC, P, SM, SY, TX               |
| 4300 Prices, volumes and 5 BBO ticks.<br>SIB N2<br>CRR N1+<br>WRR N2              | RV               | A, AE, fSY, H, MC,MP, P, SM, SY, TX     |
|                                                                                   | ETF              | A, AE, fSY, H, MC,MP, P, SM, SY, TX, TF |
|                                                                                   | MERF             | A, AE, fSY, H, MC,MP, P, SM, SY, TX     |
|                                                                                   | MARF             | A, AE, fSY, H, MC,MP, P, SM, SY, TX     |

|                                                                                                                                   |      |                                                        |
|-----------------------------------------------------------------------------------------------------------------------------------|------|--------------------------------------------------------|
| MERF                                                                                                                              | SEND | A, AE, fSY, H, MC,MP, P, SM, SY, TX                    |
| MARF                                                                                                                              | WAR  | A, AE, fSY, H, MC,MP, P, SM, SY, TX                    |
| SEND                                                                                                                              |      |                                                        |
| 4400 Prices, volumes and 20 BBO (full Market Depth) ticks.<br>SIB N2+<br>CRR N1+<br>WRR N2<br>MERF<br>MARF<br>SEND                | RV   | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | ETF  | A, AE, fSY, H, MC,MP, P, SM, SY, TX, M2, M3, M4, TF    |
|                                                                                                                                   | MERF | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | MARF | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | SEND | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | WAR  | A, AE, fSY, H, MC,MP, P, SM, SY, TX                    |
|                                                                                                                                   |      |                                                        |
| 4500 Prices, volumes and 20 BBO (full Market Depth) and trader feed ticks.<br>SIB TF<br>CRR N1+<br>WRR N2<br>MERF<br>MARF<br>SEND | RV   | A, AE, fSY, H, M2, M3, M4, MO, MC, MP, P, SM, SY, TX   |
|                                                                                                                                   | ETF  | A,AE, fSY, H, MC,MP, P, SM, SY, TX, M2, M3, M4, MO, TF |
|                                                                                                                                   | MERF | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | MARF | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | SEND | A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX       |
|                                                                                                                                   | WAR  | A, AE, fSY, H, MC,MP, P, SM, SY, TX                    |
|                                                                                                                                   |      |                                                        |

| SERVICE                             | MARKET | FILE TYPE                                | FILES              |
|-------------------------------------|--------|------------------------------------------|--------------------|
| 4100 Prices and volumes ticks data. | MEFF   | OPTIONS AND FUTURES MEFF EQUITIES MARKET | See MEFF document. |



### 3 EQUITIES

Equities Tick Data with the following sub products:

- Equities Tick Data Prices
- Continuous Market Tick Data Prices
- IBEX 35® Tick Data Prices
- Latibex Tick Data Prices
- BME MTF EQUITIES Tick Data Prices

Available list of tick's products:

- 4100 Prices and volumes ticks data.
- 4200 Prices, volumes and BBO ticks.
- 4300 Prices, volumes and 5 BBO ticks.
- 4400 Prices, volumes and 20 BBO (full Market Depth) ticks.
- 4500 Prices, volumes and 20 BBO (full Market Depth) and trader feed ticks.

In October 2015 the partially blind market is introduced, both in equities and ETFs. Only the broker will be informed (Buyer or Seller) where expressly directed by the member, if not, the broker field (Buyer or Seller) will be in blank. This operation affects files A (Trades and Status), AE (Special Operations and blocks) and H (Cancellation).

#### 3.1 Equities

Information on the equities listed in BME including Continuous Market, Latibex, BME MTF EQUITIES (Growth companies) and Open Outcry Markets, including electronic floor). Messages included in the files are as follows:

|   |                   |
|---|-------------------|
| A | Trades and Status |
|---|-------------------|

|     |                                 |
|-----|---------------------------------|
| AE  | Special and Block Transactions  |
| fSY | Security Status                 |
| H   | Cancellations                   |
| M2  | Quotes from 6th to 10th         |
| M3  | Quotes from 11th to 15th        |
| M4  | Quotes from 16th to 20th        |
| MC  | Market Status                   |
| MO  | Order Market                    |
| MP  | Quotes from 1st to 5th          |
| P   | Previous, open and close status |
| SM  | BBO (Best bid offer)            |
| SY  | Security List (Master Data)     |
| TX  | News                            |

### 3.2 Continuous Market

Information on the equities listed in the Continuous Market (Equities trading in the open or fixing market excluding Blocks, Special transactions, Latibex, BME MTF EQUITIES and floor trading).

### 3.3 BME MTF EQUITIES

Information on the equities listed in the BME MTF EQUITIES

- EE: Growth companies
- SI: SICAVs
- FC: Venture capital funds
- IL: Hedge Funds
- IC: Funds of hedge funds
- SO: SOCIMI / REIT

## 3.4 ANNEX FIELD DETAIL (SMART).

### 3.4.1 A (MIFID II)

Files:

MFII ETF TICK A\_YYYYMMDD.TXT

MFII IBX TICK A\_YYYYMMDD.TXT

MFII LTX TICK A\_YYYYMMDD.TXT

MFII MA TICK A\_YYYYMMDD.TXT

MFII MC TICK A\_YYYYMMDD.TXT

MFII RV TICK A\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE    | LENGTH     | DESCRIPTION          | FORMAT / POSSIBLE VALUES                                                                                 |
|----------------|---------------|------------|----------------------|----------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA         | X(8)       | DATE                 | YYYYMMDD                                                                                                 |
| EQ, MA, LT, TF | SECUENCIA     | 9(15)      | SEQUENCE NUMBER      |                                                                                                          |
| EQ, MA, LT, TF | VALOR         | X(8)       | SECURITY ID          |                                                                                                          |
| EQ, MA, LT, TF | VOLUMEN       | 9(11)      | TRADED VOLUME        |                                                                                                          |
| EQ, MA, LT, TF | PRECIO        | 9(12)V9(6) | TRADE PRICE          |                                                                                                          |
| EQ, MA, LT, TF | SOC_COMP      | X(4)       | BUY BROKER           | This field can be in blank.                                                                              |
| EQ, MA, LT, TF | SOC_VEND      | X(4)       | SELL BROKER          | This field can be in blank.                                                                              |
| EQ, MA, LT, TF | HORA          | X(9)       | TIME                 | HHMMSSXXX or HHMMSS                                                                                      |
| EQ, MA, LT, TF | MODAL_CONTR   | X(3)       | CONTRACT MODALITY    | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV |
| EQ, MA, LT, TF | FECHANEG      | X(8)       | DATE OF TRADE        | YYYYMMDD                                                                                                 |
| EQ, MA, LT, TF | NUM_OPER_SIBE | X(10)      | SIB NUMBER OPERATION |                                                                                                          |

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION                                                              | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|----------------|----------------|------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | IND_P_A_C      | X(1)       | BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | IND_P_A_V      | X(1)       | SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST. |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | ORIGEN         | X(2)       | ORIGIN                                                                   | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                                                                                                                                                                                                |
| EQ, MA, LT, TF | EFFECTIVO      | 9(17)V9(6) | TRADED TURNOVER                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_MEDIO   | 9(12)V9(6) | AVERAGE PRICE IN THE DAY                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_ALTO    | 9(12)V9(6) | HIGH PRICE IN THE DAY                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_BAJO    | 9(12)V9(6) | LOW PRICE IN THE DAY                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | VOLUMEN_ACUM   | 9(11)      | ACCUMULATED VOLUME IN THE DAY                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | EFFECTIVO_ACUM | 9(17)V9(6) | ACCUMULATED VOLUME IN THE DAY                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PROC_OPER      | X(2)       | PROC OPER                                                                | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation),<br>6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation. |
| EQ, MA, LT, TF | MARCA_DIFU     | X(1)       | BROKER'S (BUYER / SELLER) DIFUSSION (OR NOT)                             | Y (Includes SOC_COMP y SOC_VEND)<br>N (Doesn't include SOC_COMP y SOC_VEND)<br>B (Includes SOC_COMP only)<br>S (Includes SOC_VEND only)                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | MktID          | X(4)       | Operating MIC                                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |

| ASSET TYPE     | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|----------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | MktSegID                  | X(4)   | Segment MIC                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | FECHAEJEC                 | X(8)   | Fecha de ejecución de la operación                     | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAEJEC                  | X(12)  | Hora de ejecución de la operación                      | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | FECHAPUBLI                | X(8)   | Fecha de publicación de la operación                   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAPUBLI                 | X(12)  | Hora de publicación de la operación                    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | MMTModel                  | X(1)   | mmt model ¿?                                           | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| EQ, MA, LT, TF | DarkTrade                 | X(1)   | Dark Trade                                             | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | PostTransparencyFlags     | X(50)  | Post transparency flags                                | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| EQ, MA, LT, TF | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| EQ, MA, LT, TF | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | TradePublishIndicator     | X(1)   | Trade Publish Indicator                                | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| EQ, MA, LT, TF | RegulatoryReportType      | X(2)   | Regulatory Report Type                                 | 11 = Limited details trade "LMTF"                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                    |
|------------|------------|--------|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |            |        |             | 12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |

### 3.4.2 AE (MIFID II)

Files:

MFII ETF\_TICK\_AE\_YYYYMMDD.TXT  
MFII\_IBX\_TICK\_AE\_YYYYMMDD.TXT  
MFII\_LTX\_TICK\_AE\_YYYYMMDD.TXT  
MFII\_MA\_TICK\_AE\_YYYYMMDD.TXT  
MFII\_MC\_TICK\_AE\_YYYYMMDD.TXT  
MFII\_RV\_TICK\_AE\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE    | LENGTH     | DESCRIPTION                | FORMAT / POSSIBLE VALUES    |
|----------------|---------------|------------|----------------------------|-----------------------------|
| EQ, MA, LT, TF | FECHA         | X(8)       | DATE                       | YYYYMMDD                    |
| EQ, MA, LT, TF | SECUENCIA     | 9(15)      | SEQUENCE NUMBER            |                             |
| EQ, MA, LT, TF | VALOR         | X(8)       | SECURITY ID                |                             |
| EQ, MA, LT, TF | VOLUMEN       | 9(11)      | VOLUME TRADED              |                             |
| EQ, MA, LT, TF | PRECIO        | 9(12)V9(6) | TRADE PRICE                |                             |
| EQ, MA, LT, TF | EFFECTIVO     | 9(17)V9(6) | TRADED TURNOVER            |                             |
| EQ, MA, LT, TF | SOC_COMP      | X(4)       | BUY BROKER                 | This field can be in blank. |
| EQ, MA, LT, TF | SOC_VEND      | X(4)       | SELL BROKER                | This field can be in blank. |
| EQ, MA, LT, TF | FECHANEG      | X(8)       | DATE OF TRADE              | YYYYMMDD                    |
| EQ, MA, LT, TF | HORA          | X(8)       | TIME OF TRADE              | HHMMSSXXX or HHMMSS         |
| EQ, MA, LT, TF | TIPO_OPER     | X(4)       | TYPE OF SPECIAL OPERATION. | SEE TIPO_OPER TABLE CONTENT |
| EQ, MA, LT, TF | NUM_OPER_SIBE | X(10)      | SIB OPERATION NUMBER       |                             |

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION                                                              | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|----------------|----------------|------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | IND_P_A_C      | X(1)       | BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | IND_P_A_V      | X(1)       | SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST. |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | MODAL_CONTR    | X(3)       | TRADE MODALITY                                                           | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV                                                                                                                                                                                                                                                                                                                                                                         |
| EQ, MA, LT, TF | ORIGEN         | X(2)       | ORIGIN                                                                   | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                                                                                                                                                                                                |
| EQ, MA, LT, TF | VOLUMEN_ACUM   | 9(11)      | ACCUMULATED VOLUME                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | EFFECTIVO_ACUM | 9(17)V9(6) | ACCUMULATED TRADED TURNOVER                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PROC_OPER      | X(2)       | PROC OPER                                                                | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation),<br>6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation. |
| EQ, MA, LT, TF | MARCA_DIFU     | X(1)       | BROKER'S (BUYER / SELLER) DIFUSSION (OR NOT)                             | Y (Includes SOC_COMP y SOC_VEND)<br>N (Doesn't include SOC_COMP y SOC_VEND)<br>B (Includes SOC_COMP only)<br>S (Includes SOC_VEND only)                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | MktID          | X(4)       | Operating MIC                                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |

| ASSET TYPE     | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|----------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | MktSegID                  | X(4)   | Segment MIC                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | FECHAEJEC                 | X(8)   | Fecha de ejecución de la operación                     | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAEJEC                  | X(12)  | Hora de ejecución de la operación                      | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | FECHAPUBLI                | X(8)   | Fecha de publicación de la operación                   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAPUBLI                 | X(12)  | Hora de publicación de la operación                    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | MMTModel                  | X(1)   | mmt model ¿?                                           | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| EQ, MA, LT, TF | DarkTrade                 | X(1)   | Dark Trade                                             | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | PostTransparencyFlags     | X(50)  | Post transparency flags                                | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| EQ, MA, LT, TF | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| EQ, MA, LT, TF | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | TradePublishIndicator     | X(1)   | Trade Publish Indicator                                | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| EQ, MA, LT, TF | RegulatoryReportType      | X(2)   | Regulatory Report Type                                 | 11 = Limited details trade "LMTF"                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |



| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                    |
|------------|------------|--------|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |            |        |             | 12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |

### 3.4.3 Fsy

| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                      | FORMAT / POSSIBLE VALUES                                              |
|----------------|-------------------|------------|----------------------------------|-----------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA             | X(8)       | DATE                             | YYYYMMDD                                                              |
| EQ, MA, LT, TF | SECUENCIA         | 9(15)      | SEQUENCE NUMBER                  |                                                                       |
| EQ, MA, LT, TF | VALOR             | X(8)       | SECURITY ID                      |                                                                       |
| EQ, MA, LT, TF | COD_ISIN          | X(12)      | ISIN CODE                        |                                                                       |
| EQ, MA, LT, TF | ESTADO            | X(2)       | STATE                            | 17 = Ready to trade<br>18 = Not available for trading<br>21 = Auction |
| EQ, MA, LT, TF | PRE_REFERENCIA    | 9(12)V9(6) | REFERENCE PRICE                  |                                                                       |
| EQ, MA, LT, TF | PORC_DEV_DINA     | 9(12)V9(6) | DINAMIC DEVIATION PERCENTAGE     |                                                                       |
| EQ, MA, LT, TF | PRE_REF_ESTA      | 9(12)V9(6) | STATIC REFERENCE PRICE           |                                                                       |
| EQ, MA, LT, TF | PORC_REF_ESTAC    | 9(12)V9(6) | STATIC REFERENCE PERCENTAGE      |                                                                       |
| EQ, MA, LT, TF | HORA              | X(8)       | TIME                             | HHMMSSXXX or HHMMSS                                                   |
| EQ, MA, LT, TF | VALOR_LIQUIDATIVO | 9(12)V9(6) | NET ASSET VALUE (NAV)            |                                                                       |
| EQ, MA, LT, TF | FECHA_VALOR_LIQ   | X(8)       | DATE OF NAV                      | YYYYMMDD                                                              |
| EQ, MA, LT, TF | HORA_FIN_SUBASTA  | X(8)       | AUCTION CLOSING HOUR             | HHMMSSXXX or HHMMSS                                                   |
| EQ, MA, LT, TF | IND_BONUS         |            | BONUS INDICATOR                  |                                                                       |
| EQ, MA, LT, TF | PORC_ESTA_BLOQ    | 9(12)V9(6) | STATIC RANGE PERCENTAGE (BLOCKS) |                                                                       |
| EQ, MA, LT, TF | PORC_HORQ_BLOQ    | 9(12)V9(6) | RANGE PERCENTAGE (BLOCKS)        |                                                                       |
| EQ, MA, LT, TF | MOTIVO_SUBASTA    | X(3)       | AUCTION MOTIVE                   | 100 = Manual auction<br>101 = Extension of opening auction            |

| ASSET TYPE     | FIELD CODE        | LENGTH | DESCRIPTION                    | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                 |
|----------------|-------------------|--------|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                   |        |                                | 102 = Extension of closing auction<br>103 = Volatility auction                                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | MOTIVO_SUSPENSION | X(3)   | SUSPENSION MOTIVE              | <p>If [SITUNEG] = 18<br/> 100 = suspended by regulator<br/> 101 = interrupted because of supervision<br/> 102 = Stopped by knock-out<br/> 103 = Pending of knock-in</p> <p>If [SITUNEG] = 21<br/> 100 = Manual auction<br/> 101 = Extension of opening auction<br/> 102 = Extension of closing auction<br/> 103 = Volatility auction</p> |
| EQ, MA, LT, TF | TIPO_ACTU_ESPEC   | X(1)   | ACTION TYPE OF THE ESPECIALIST | 0 = Specialist/s not exonerated<br>1 = Specialist/s exonerated in purchase<br>2 = Specialist/s exonerated in sell<br>3 = Specialist/s exonerated in purchase and sell                                                                                                                                                                    |
| EQ, MA, LT, TF | ORIGEN            | X(2)   | ORIGIN                         | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                                                        |

The first field to check is de STATE field:

- 1 = Active (Ready to trade)
- 2 = Provisionally registered (not in the system yet)

If STATE = 1

- SITUNEG = 17 (Ready to Trade) Can be traded normally (the field SITUACION is “ “ high necessarily)
- SITUNEG = 18 (Not available for trading) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUACION can be high or low)
  - 100 = Suspended by the controller
  - 101 = interrupted because of supervision
  - 102 = Stopped by knock-out
  - 103 = Pending knock-in

- SITUNEG = 21 Auction (The field SITUATION is high necessarily) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUATION can be high or low)
  - 100 = Manual Auction
  - 101 = Extension of opening auction
  - 102 = Extension of closing auction
  - 103 = Volatility auction

### 3.4.4 H (MIFID II)

Files:

MFII ETF\_TICK\_H\_YYYYMMDD.TXT

MFII\_IBX\_TICK\_H\_YYYYMMDD.TXT

MFII\_LTX\_TICK\_H\_YYYYMMDD.TXT

MFII\_MA\_TICK\_H\_YYYYMMDD.TXT

MFII\_MC\_TICK\_H\_YYYYMMDD.TXT

MFII\_RV\_TICK\_H\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE  | LENGTH     | DESCRIPTION               | FORMAT / POSSIBLE VALUES                                                                                 |
|----------------|-------------|------------|---------------------------|----------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA       | X(8)       | DATE                      | YYYYMMDD                                                                                                 |
| EQ, MA, LT, TF | SECUENCIA   | 9(15)      | SEQUENCE NUMBER           |                                                                                                          |
| EQ, MA, LT, TF | VALOR       | X(8)       | SECURITY ID               |                                                                                                          |
| EQ, MA, LT, TF | VOLUMEN     | 9(11)      | VOLUMEN NEGOCIADO         |                                                                                                          |
| EQ, MA, LT, TF | PRECIO      | 9(12)V9(6) | TRADE PRICE               |                                                                                                          |
| EQ, MA, LT, TF | SOC_COMP    | X(4)       | BUY BROKER                | This field can be in blank.                                                                              |
| EQ, MA, LT, TF | SOC_VEND    | X(4)       | SELL BROKER               | This field can be in blank.                                                                              |
| EQ, MA, LT, TF | HORA        | X(8)       | TIME                      | HHMMSSXXX OR HHMMSS                                                                                      |
| EQ, MA, LT, TF | MODAL_CONTR | X(3)       | CONTRACT MODALITY         | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV |
| EQ, MA, LT, TF | TIPO_OPER   | X(4)       | TYPE OF SPECIAL OPERATION | SEE TIPO_OPER TABLE CONTENT                                                                              |
| EQ, MA, LT, TF | FECHANEG    | X(8)       | DATE OF TRADE             | YYYYMMDD                                                                                                 |

| ASSET TYPE     | FIELD CODE       | LENGTH     | DESCRIPTION                                                              | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|----------------|------------------|------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | NUM_OPER_SIBE    | X(10)      | SIB OPERATION NUMBER                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | NUM_OPER_SIBE_RT | X(10)      | SIB OPERATION NUMBER DOWNGRADED                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | IND_P_A_C        | X(1)       | BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | IND_P_A_V        | X(1)       | SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST. |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | ORIGEN           | X(2)       | ORIGIN                                                                   | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                                                                                                                                                                                                |
| EQ, MA, LT, TF | EFFECTIVO        | 9(17)V9(6) | TRADED TURNOVER                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_MEDIO     | 9(12)V9(6) | AVERAGE PRICE IN THE DAY                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_ALTO      | 9(12)V9(6) | HIGH PRICE IN THE DAY                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PRECIO_BAJO      | 9(12)V9(6) | LOW PRICE IN THE DAY                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | VOLUMEN_ACUM     | 9(11)      | ACCUMULATED VOLUME IN THE DAY                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | EFFECTIVO_ACUM   | 9(17)V9(6) | ACCUMULATED VOLUME IN THE DAY                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PROC_OPER        | X(2)       | PROC OPER                                                                | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation),<br>6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation. |
| EQ, MA, LT, TF | MARCA_DIFU       | X(1)       | MEMBERS DISCLOSURE INDICATOR                                             | Y (Includes SOC_COMP y SOC_VEND)<br>N (Doesn't include SOC_COMP y SOC_VEND)                                                                                                                                                                                                                                                                                                                                                                                                      |

| ASSET TYPE     | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|----------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                           |        |                                                        | B (Includes SOC_COMP only)<br>S (Includes SOC_VEND only)                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | MktID                     | X(4)   | Operating MIC                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | MktSegID                  | X(4)   | Segment MIC                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | FECHAEJEC                 | X(8)   | Fecha de ejecución de la operación                     | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAEJEC                  | X(12)  | Hora de ejecución de la operación                      | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | FECHAPUBLI                | X(8)   | Fecha de publicación de la operación                   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | HORAPUBLI                 | X(12)  | Hora de publicación de la operación                    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | MMTModel                  | X(1)   | mmt model ¿?                                           | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| EQ, MA, LT, TF | DarkTrade                 | X(1)   | Dark Trade                                             | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | PostTransparencyFlags     | X(50)  | Post transparency flags                                | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| EQ, MA, LT, TF | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| EQ, MA, LT, TF | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| EQ, MA, LT, TF | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | TradePublishIndicator     | X(1)   | Trade Publish Indicator                                | 1 = Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |

| ASSET TYPE     | FIELD CODE           | LENGTH | DESCRIPTION            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                         |
|----------------|----------------------|--------|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                      |        |                        | 2 = Non-Immediate Publication                                                                                                                                                                                                                                                                    |
| EQ, MA, LT, TF | RegulatoryReportType | X(2)   | Regulatory Report Type | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |

### 3.4.5 M2 (MIFID II)

Files:

MFII ETF\_TICK\_M2\_YYYYMMDD.TXT  
 MFII\_IBX\_TICK\_M2\_YYYYMMDD.TXT  
 MFII\_LTX\_TICK\_M2\_YYYYMMDD.TXT  
 MFII\_MA\_TICK\_M2\_YYYYMMDD.TXT  
 MFII\_MC\_TICK\_M2\_YYYYMMDD.TXT  
 MFII\_RV\_TICK\_M2\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES |
|----------------|------------------|------------|-------------------------------------------|--------------------------|
| EQ, MA, LT, TF | FECHA            | X(8)       | DATE                                      | YYYYMMDD                 |
| EQ, MA, LT, TF | SECUENCIA        | 9(15)      | SEQUENCE NUMBER                           |                          |
| EQ, MA, LT, TF | VALOR            | X(8)       | SECURITY ID                               |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_6   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 6           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_6 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 6 |                          |
| EQ, MA, LT, TF | PRE_COMP_6       | 9(12)V9(6) | BEST BID PRICE QUOTE 6                    |                          |
| EQ, MA, LT, TF | PRE_VENT_6       | 9(12)V9(6) | BEST ASK PRICE QUOTE 6                    |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_6 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK QUOTE 6 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_6   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 6           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_7   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 7           |                          |

| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                                | FORMAT / POSSIBLE VALUES                                                          |
|----------------|-------------------|------------|--------------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | VOL_O_PRE_COMP_7  | 9(11)      | AGGREGATED VOLUME OF THE BEST BID ORDER 7  |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_7        | 9(12)V9(6) | BEST BID PRICE 7                           |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_7        | 9(12)V9(6) | BEST ASK PRICE 7                           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_7  | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 7  |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_7    | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 7            |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_8    | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 8            |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_8  | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 8  |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_8        | 9(12)V9(6) | BEST BID PRICE QUOTE 8                     |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_8        | 9(12)V9(6) | BEST ASK PRICE QUOTE 8                     |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_8  | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 8  |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_8    | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 8            |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_9    | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 9            |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_9  | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 9  |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_9        | 9(12)V9(6) | BEST BID PRICE QUOTE 9                     |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_9        | 9(12)V9(6) | BEST ASK PRICE QUOTE 9                     |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_9  | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 9  |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_9    | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 9            |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_10   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 10           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_10 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 10 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_10       | 9(12)V9(6) | BEST BID PRICE QUOTE 10                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_10       | 9(12)V9(6) | BEST ASK PRICE QUOTE 10                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_10 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 10 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_10   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 10           |                                                                                   |
| EQ, MA, LT, TF | HORA              | X(8)       | TIME                                       | HHMMSSXXX OR HHMMSS                                                               |
| EQ, MA, LT, TF | ORIGEN            | X(2)       | ORIGIN                                     | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | MktID             | X(4)       | Operating MIC                              |                                                                                   |

| ASSET TYPE     | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES |
|----------------|------------|--------|-------------|--------------------------|
| EQ, MA, LT, TF | MktSegID   | X(4)   | Segment MIC |                          |

### 3.4.6 M3 (MIFID II)

Files:

MFII ETF\_TICK\_M3\_YYYYMMDD.TXT  
 MFII\_IBX\_TICK\_M3\_YYYYMMDD.TXT  
 MFII\_LTX\_TICK\_M3\_YYYYMMDD.TXT  
 MFII\_MA\_TICK\_M3\_YYYYMMDD.TXT  
 MFII\_MC\_TICK\_M3\_YYYYMMDD.TXT  
 MFII\_RV\_TICK\_M3\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                                | FORMAT / POSSIBLE VALUES |
|----------------|-------------------|------------|--------------------------------------------|--------------------------|
| EQ, MA, LT, TF | FECHA             | X(8)       | DATE                                       | YYYYMMDD                 |
| EQ, MA, LT, TF | SECUENCIA         | 9(15)      | SEQUENCE NUMBER                            |                          |
| EQ, MA, LT, TF | VALOR             | X(8)       | SECURITY ID                                |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_11   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 11           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_11 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 11 |                          |
| EQ, MA, LT, TF | PRE_COMP_11       | 9(12)V9(6) | BEST BID PRICE QUOTE 11                    |                          |
| EQ, MA, LT, TF | PRE_VENT_11       | 9(12)V9(6) | BEST ASK PRICE QUOTE 11                    |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_11 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK QUOTE 11 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_11   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 11           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_12   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 12           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_12 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID ORDER 12 |                          |
| EQ, MA, LT, TF | PRE_COMP_12       | 9(12)V9(6) | BEST BID PRICE 12                          |                          |
| EQ, MA, LT, TF | PRE_VENT_12       | 9(12)V9(6) | BEST ASK PRICE 12                          |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_12 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 12 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_12   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 12           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_13   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 13           |                          |



| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                                | FORMAT / POSSIBLE VALUES                                                          |
|----------------|-------------------|------------|--------------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | VOL_O_PRE_COMP_13 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 13 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_13       | 9(12)V9(6) | BEST BID PRICE QUOTE 13                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_13       | 9(12)V9(6) | BEST ASK PRICE QUOTE 13                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_13 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 13 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_13   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 13           |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_14   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 14           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_14 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 14 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_14       | 9(12)V9(6) | BEST BID PRICE QUOTE 14                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_14       | 9(12)V9(6) | BEST ASK PRICE QUOTE 14                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_14 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 14 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_14   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 14           |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_15   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 15           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_15 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 15 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_15       | 9(12)V9(6) | BEST BID PRICE QUOTE 15                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_15       | 9(12)V9(6) | BEST ASK PRICE QUOTE 15                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_15 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 15 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_15   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 15           |                                                                                   |
| EQ, MA, LT, TF | HORA              | X(8)       | TIME                                       | HHMMSSXXX OR HHMMSS                                                               |
| EQ, MA, LT, TF | ORIGEN            | X(2)       | ORIGIN                                     | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | MktID             | X(4)       | Operating MIC                              |                                                                                   |
| EQ, MA, LT, TF | MktSegID          | X(4)       | Segment MIC                                |                                                                                   |

### 3.4.7 M4 (MIFID II)

Files:

MFII ETF\_TICK\_M4\_YYYYMMDD.TXT

MFII\_IBX\_TICK\_M4\_YYYYMMDD.TXT

MFII\_LTX\_TICK\_M4\_YYYYMMDD.TXT

MFII\_MA\_TICK\_M4\_YYYYMMDD.TXT

MFII\_MC\_TICK\_M4\_YYYYMMDD.TXT

MFII\_RV\_TICK\_M4\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                                | FORMAT / POSSIBLE VALUES |
|----------------|-------------------|------------|--------------------------------------------|--------------------------|
| EQ, MA, LT, TF | FECHA             | X(8)       | DATE                                       | YYYYMMDD                 |
| EQ, MA, LT, TF | SECUENCIA         | 9(15)      | SEQUENCE NUMBER                            |                          |
| EQ, MA, LT, TF | VALOR             | X(8)       | SECURITY ID                                |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_16   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 16           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_16 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 16 |                          |
| EQ, MA, LT, TF | PRE_COMP_16       | 9(12)V9(6) | BEST BID PRICE QUOTE 16                    |                          |
| EQ, MA, LT, TF | PRE_VENT_16       | 9(12)V9(6) | BEST ASK PRICE QUOTE 16                    |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_16 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK QUOTE 16 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_16   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 16           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_17   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 17           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_17 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID ORDER 17 |                          |
| EQ, MA, LT, TF | PRE_COMP_17       | 9(12)V9(6) | BEST BID PRICE 17                          |                          |
| EQ, MA, LT, TF | PRE_VENT_17       | 9(12)V9(6) | BEST ASK PRICE 17                          |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_17 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 17 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_17   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 17           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_18   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 18           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_18 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 18 |                          |
| EQ, MA, LT, TF | PRE_COMP_18       | 9(12)V9(6) | BEST BID PRICE QUOTE 18                    |                          |
| EQ, MA, LT, TF | PRE_VENT_18       | 9(12)V9(6) | BEST ASK PRICE QUOTE 18                    |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_18 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 18 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_18   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 18           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_19   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 19           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_19 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 19 |                          |

| ASSET TYPE     | FIELD CODE        | LENGTH     | DESCRIPTION                                | FORMAT / POSSIBLE VALUES                                                          |
|----------------|-------------------|------------|--------------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | PRE_COMP_19       | 9(12)V9(6) | BEST BID PRICE QUOTE 19                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_19       | 9(12)V9(6) | BEST ASK PRICE QUOTE 19                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_19 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 19 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_19   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 19           |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_20   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 20           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_20 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 20 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_20       | 9(12)V9(6) | BEST BID PRICE QUOTE 20                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_20       | 9(12)V9(6) | BEST ASK PRICE QUOTE 20                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_20 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 20 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_20   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 20           |                                                                                   |
| EQ, MA, LT, TF | HORA              | X(8)       | TIME                                       | HHMMSSXXX OR HHMMSS                                                               |
| EQ, MA, LT, TF | ORIGEN            | X(2)       | ORIGIN                                     | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | MktID             | X(4)       | Operating MIC                              |                                                                                   |
| EQ, MA, LT, TF | MktSegID          | X(4)       | Segment MIC                                |                                                                                   |

### 3.4.8 MC

| ASSET TYPE     | FIELD CODE  | LENGTH | DESCRIPTION       | FORMAT / POSSIBLE VALUES                                                                                 |
|----------------|-------------|--------|-------------------|----------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA       | X(8)   | DATE              | YYYYMMDD                                                                                                 |
| EQ, MA, LT, TF | SECUENCIA   | 9(15)  | SEQUENCE NUMBER   |                                                                                                          |
| EQ, MA, LT, TF | HORA        | X(8)   | TIME              | HHMMSSXXX or HHMMSS                                                                                      |
| EQ, MA, LT, TF | MODAL_CONTR | X(3)   | CONTRACT MODALITY | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV |

| ASSET TYPE     | FIELD CODE     | LENGTH | DESCRIPTION  | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|----------------|----------------|--------|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | ESTADO         | X(1)   | STATE        | <p>1 = Active</p> <p>2 = Inactive (provisionally registered)</p><br><p>1= Halted</p> <p>2 = Open</p> <p>3 = Closed</p> <p>4 = Pre-Open (Not started)</p> <p>5 = Pre-Close</p> <p>6 = Request Rejected</p><br><p>It shows 6 (Request Rejected) when the message is used to reject a request.</p><br><p>The value 4 (Pre-Open) indicates that the trading mode is not yet open to trading.</p><br><p>The value 3 (Closed) is shown at the end of each trading mode and this status is final.</p>                                                                                                                                                                |
| EQ, MA, LT, TF | SITUACIONPUBLI | X(3)   | PUBLIC STATE | <p>100 = Pending to publish information on the previous phase.</p> <p>101 = All the information related to the previous phase has been published</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | SUB_ESTADO     | X(3)   | SUB_ESTADO   | <p>1= Pre-Trading (Not Started)</p> <p>2 = Opening auction</p> <p>3 = Continuous Trading</p> <p>4 = Closing auction</p> <p>5 = Post-Trading</p> <p>6 = Intraday auction</p><br><p>100 = Trading period at closing price</p> <p>101 = End of closing auction without extension</p> <p>102 = Closing prices calculation</p> <p>201 = Publicación de operaciones especiales de la sesión anterior</p> <p>202 = Not started</p> <p>203 = Open</p> <p>204 = Closed</p><br><p>MODAL_CONTR = 100 (Continuous):</p> <p>1= Pre-Trading (Not Started)</p> <p>2 = Opening auction</p> <p>3 = (Continuous) Trading</p> <p>4 = Closing auction</p> <p>5 = Post-Trading</p> |

| ASSET TYPE     | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|----------------|------------|--------|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |            |        |             | 6 = Intraday auction<br>100 = Trading period at closing price<br>101 = End of closing auction without extension<br>102 = Closing prices calculation<br><br>MODAL_CONTR = 101 (Fixing):<br>1= Pre-Trading (Not Started)<br>2 = Opening auction<br>4 = Closing auction<br>5 = Post-Trading<br>6 = Intraday auction<br>102 = Closing prices calculation<br><br>MODAL_CONTR = 102 (blocks):<br>202 = Not started<br>203 = Open<br>204 = Closed<br><br>MODAL_CONTR = 103 (Special transactions):<br>201 = Publication of special transactions of last trading session<br>202 = Not started<br>203 = Open<br>204 = Closed<br><br>MODAL_CONTR = 104 (positions at NAV):<br>202 = Not started<br>203 = Open<br>204 = Closed |
| EQ, MA, LT, TF | ORIGEN     | X(2)   | ORIGIN      | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES |
|------------|------------|--------|-------------|--------------------------|
|            |            |        |             | LT = Latibex             |

### 3.4.9 MO

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION     | FORMAT / POSSIBLE VALUES            |
|----------------|----------------|------------|-----------------|-------------------------------------|
| EQ, MA, LT, TF | FECHA          | X(8)       | DATE            | YYYYMMDD                            |
| EQ, MA, LT, TF | SECUENCIA      | 9(15)      | SEQUENCE NUMBER |                                     |
| EQ, MA, LT, TF | VALOR          | X(8)       | SECURITY        |                                     |
| EQ, MA, LT, TF | IDEN_SENTIDO   | X(1)       |                 | 0 buying orders<br>1 selling orders |
| EQ, MA, LT, TF | IDEN_SOC_REP_1 | X(4)       | BROKER ORDER 1  |                                     |
| EQ, MA, LT, TF | VOLUMEN_1      | 9(11)      | VOLUME ORDER 1  |                                     |
| EQ, MA, LT, TF | PRECIO_1       | 9(12)V9(6) | PRICE ORDER 1   |                                     |
| EQ, MA, LT, TF | IDEN_SOC_REP_2 | X(4)       | BROKER ORDER 2  |                                     |
| EQ, MA, LT, TF | VOLUMEN_2      | 9(11)      | VOLUME ORDER 2  |                                     |
| EQ, MA, LT, TF | PRECIO_2       | 9(12)V9(6) | PRICE ORDER 2   |                                     |
| EQ, MA, LT, TF | IDEN_SOC_REP_3 | X(4)       | BROKER ORDER 3  |                                     |
| EQ, MA, LT, TF | VOLUMEN_3      | 9(11)      | VOLUME ORDER 3  |                                     |
| EQ, MA, LT, TF | PRECIO_3       | 9(12)V9(6) | PRICE ORDER 3   |                                     |
| EQ, MA, LT, TF | IDEN_SOC_REP_4 | X(4)       | BROKER ORDER 4  |                                     |
| EQ, MA, LT, TF | VOLUMEN_4      | 9(11)      | VOLUME ORDER 4  |                                     |
| EQ, MA, LT, TF | PRECIO_4       | 9(12)V9(6) | PRICE ORDER 4   |                                     |
| EQ, MA, LT, TF | IDEN_SOC_REP_5 | X(4)       | BROKER ORDER 5  |                                     |
| EQ, MA, LT, TF | VOLUMEN_5      | 9(11)      | VOLUME ORDER 5  |                                     |
| EQ, MA, LT, TF | PRECIO_5       | 9(12)V9(6) | PRICE ORDER 5   |                                     |

| ASSET TYPE     | FIELD CODE      | LENGTH     | DESCRIPTION     | FORMAT / POSSIBLE VALUES |
|----------------|-----------------|------------|-----------------|--------------------------|
| EQ, MA, LT, TF | IDEN_SOC_REP_6  | X(4)       | BROKER ORDER 6  |                          |
| EQ, MA, LT, TF | VOLUMEN_6       | 9(11)      | VOLUME ORDER 6  |                          |
| EQ, MA, LT, TF | PRECIO_6        | 9(12)V9(6) | PRICE ORDER 6   |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_7  | X(4)       | BROKER ORDER 7  |                          |
| EQ, MA, LT, TF | VOLUMEN_7       | 9(11)      | VOLUME ORDER 7  |                          |
| EQ, MA, LT, TF | PRECIO_7        | 9(12)V9(6) | PRICE ORDER 7   |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_8  | X(4)       | BROKER ORDER 8  |                          |
| EQ, MA, LT, TF | VOLUMEN_8       | 9(11)      | VOLUME ORDER 8  |                          |
| EQ, MA, LT, TF | PRECIO_8        | 9(12)V9(6) | PRICE ORDER 8   |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_9  | X(4)       | BROKER ORDER 9  |                          |
| EQ, MA, LT, TF | VOLUMEN_9       | 9(11)      | VOLUME ORDER 9  |                          |
| EQ, MA, LT, TF | PRECIO_9        | 9(12)V9(6) | PRICE ORDER 9   |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_10 | X(4)       | BROKER ORDER 10 |                          |
| EQ, MA, LT, TF | VOLUMEN_10      | 9(11)      | VOLUME ORDER 10 |                          |
| EQ, MA, LT, TF | PRECIO_10       | 9(12)V9(6) | PRICE ORDER 10  |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_11 | X(4)       | BROKER ORDER 11 |                          |
| EQ, MA, LT, TF | VOLUMEN_11      | 9(11)      | VOLUME ORDER 11 |                          |
| EQ, MA, LT, TF | PRECIO_11       | 9(12)V9(6) | PRICE ORDER 11  |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_12 | X(4)       | BROKER ORDER 12 |                          |
| EQ, MA, LT, TF | VOLUMEN_12      | 9(11)      | VOLUME ORDER 12 |                          |
| EQ, MA, LT, TF | PRECIO_12       | 9(12)V9(6) | PRICE ORDER 12  |                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_13 | X(4)       | BROKER ORDER 13 |                          |
| EQ, MA, LT, TF | VOLUMEN_13      | 9(11)      | VOLUME ORDER 13 |                          |
| EQ, MA, LT, TF | PRECIO_13       | 9(12)V9(6) | PRICE ORDER 13  |                          |

| ASSET TYPE     | FIELD CODE      | LENGTH     | DESCRIPTION     | FORMAT / POSSIBLE VALUES                 |
|----------------|-----------------|------------|-----------------|------------------------------------------|
| EQ, MA, LT, TF | IDEN_SOC_REP_14 | X(4)       | BROKER ORDER 14 |                                          |
| EQ, MA, LT, TF | VOLUMEN_14      | 9(11)      | VOLUME ORDER 14 |                                          |
| EQ, MA, LT, TF | PRECIO_14       | 9(12)V9(6) | PRICE ORDER 14  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_15 | X(4)       | BROKER ORDER 15 |                                          |
| EQ, MA, LT, TF | VOLUMEN_15      | 9(11)      | VOLUME ORDER 15 |                                          |
| EQ, MA, LT, TF | PRECIO_15       | 9(12)V9(6) | PRICE ORDER 15  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_16 | X(4)       | BROKER ORDER 16 |                                          |
| EQ, MA, LT, TF | VOLUMEN_16      | 9(11)      | VOLUME ORDER 16 |                                          |
| EQ, MA, LT, TF | PRECIO_16       | 9(12)V9(6) | PRICE ORDER 16  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_17 | X(4)       | BROKER ORDER 17 |                                          |
| EQ, MA, LT, TF | VOLUMEN_17      | 9(11)      | VOLUME ORDER 17 |                                          |
| EQ, MA, LT, TF | PRECIO_17       | 9(12)V9(6) | PRICE ORDER 17  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_18 | X(4)       | BROKER ORDER 18 |                                          |
| EQ, MA, LT, TF | VOLUMEN_18      | 9(11)      | VOLUME ORDER 18 |                                          |
| EQ, MA, LT, TF | PRECIO_18       | 9(12)V9(6) | PRICE ORDER 18  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_19 | X(4)       | BROKER ORDER 18 |                                          |
| EQ, MA, LT, TF | VOLUMEN_19      | 9(11)      | VOLUME ORDER 19 |                                          |
| EQ, MA, LT, TF | PRECIO_19       | 9(12)V9(6) | PRICE ORDER 19  |                                          |
| EQ, MA, LT, TF | IDEN_SOC_REP_20 | X(4)       | BROKER ORDER 20 |                                          |
| EQ, MA, LT, TF | VOLUMEN_20      | 9(11)      | VOLUME ORDER 20 |                                          |
| EQ, MA, LT, TF | PRECIO_20       | 9(12)V9(6) | PRICE ORDER 20  |                                          |
| EQ, MA, LT, TF | HORA            | X(8)       | TIME            | HHMMSSXXX or HHMMSS                      |
| EQ, MA, LT, TF | ORIGEN          | X(2)       | ORIGIN          | EQ = Equity<br>TF = ETF<br>CW = Warrants |



| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES              |
|------------|------------|--------|-------------|---------------------------------------|
|            |            |        |             | MA = BME MTF EQUITIES<br>LT = Latibex |

### 3.4.10 MP (MIFID II)

Files:

MFII ETF\_TICK\_MP\_YYYYMMDD.TXT  
 MFII IBX\_TICK\_MP\_YYYYMMDD.TXT  
 MFII\_LTX\_TICK\_MP\_YYYYMMDD.TXT  
 MFII\_MA\_TICK\_MP\_YYYYMMDD.TXT  
 MFII\_MC\_TICK\_MP\_YYYYMMDD.TXT  
 MFII\_RV\_TICK\_MP\_YYYYMMDD.TXT

| ASSET TYPE     | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES |
|----------------|------------------|------------|-------------------------------------------|--------------------------|
| EQ, MA, LT, TF | FECHA            | X(8)       | DATE                                      | YYYYMMDD                 |
| EQ, MA, LT, TF | SECUENCIA        | 9(15)      | SEQUENCE NUMBER                           |                          |
| EQ, MA, LT, TF | VALOR            | X(8)       | SECURITY ID                               |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_1   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 1           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_1 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 1 |                          |
| EQ, MA, LT, TF | PRE_COMP_1       | 9(12)V9(6) | BEST BID PRICE QUOTE 1                    |                          |
| EQ, MA, LT, TF | PRE_VENT_1       | 9(12)V9(6) | BEST ASK PRICE QUOTE 1                    |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_1 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK QUOTE 1 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_1   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 1           |                          |
| EQ, MA, LT, TF | N_O_PRE_COMP_2   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 2           |                          |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_2 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID ORDER 2 |                          |
| EQ, MA, LT, TF | PRE_COMP_2       | 9(12)V9(6) | BEST BID PRICE 2                          |                          |
| EQ, MA, LT, TF | PRE_VENT_2       | 9(12)V9(6) | BEST ASK PRICE 2                          |                          |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_2 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 2 |                          |
| EQ, MA, LT, TF | N_O_PRE_VENT_2   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 2           |                          |

| ASSET TYPE     | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES                                                          |
|----------------|------------------|------------|-------------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | N_O_PRE_COMP_3   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 3           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_3 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 3 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_3       | 9(12)V9(6) | BEST BID PRICE QUOTE 3                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_3       | 9(12)V9(6) | BEST ASK PRICE QUOTE 3                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_3 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 3 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_3   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 3           |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_4   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 4           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_4 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 4 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_4       | 9(12)V9(6) | BEST BID PRICE QUOTE 4                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_4       | 9(12)V9(6) | BEST ASK PRICE QUOTE 4                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_4 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 4 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_4   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 4           |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP_5   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 5           |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_COMP_5 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 5 |                                                                                   |
| EQ, MA, LT, TF | PRE_COMP_5       | 9(12)V9(6) | BEST BID PRICE QUOTE 5                    |                                                                                   |
| EQ, MA, LT, TF | PRE_VENT_5       | 9(12)V9(6) | BEST ASK PRICE QUOTE 5                    |                                                                                   |
| EQ, MA, LT, TF | VOL_O_PRE_VENT_5 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 5 |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT_5   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 5           |                                                                                   |
| EQ, MA, LT, TF | HORA             | X(8)       | TIME                                      | HHMMSSXXX or HHMMSS                                                               |
| EQ, MA, LT, TF | ORIGEN           | X(2)       | ORIGIN                                    | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | MktID            | X(4)       | Operating MIC                             |                                                                                   |
| EQ, MA, LT, TF | MktSegID         | X(4)       | Segment MIC                               |                                                                                   |

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION                           | FORMAT / POSSIBLE VALUES                                                          |
|----------------|----------------|------------|---------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA          | X(8)       | DATE                                  | YYYYMMDD                                                                          |
| EQ, MA, LT, TF | VALOR          | X(8)       | SECURITY ID                           |                                                                                   |
| EQ, MA, LT, TF | PrecioCieAnt   | 9(12)V9(6) | LAST CLOSING PRICE                    |                                                                                   |
| EQ, MA, LT, TF | PrecioAper     | 9(12)V9(6) | OPENING PRICE                         |                                                                                   |
| EQ, MA, LT, TF | PrecioCierre   | 9(12)V9(6) | CLOSING PRICE                         |                                                                                   |
| EQ, MA, LT, TF | Origen         | X(2)       | ORIGIN                                | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | PrecioMaxSes   | 9(12)V9(6) | High Price                            |                                                                                   |
| EQ, MA, LT, TF | PrecioMinSes   | 9(12)V9(6) | Low price                             |                                                                                   |
| EQ, MA, LT, TF | VOLUMEN_ACUM   | 9(11)      | Accumulated volume                    |                                                                                   |
| EQ, MA, LT, TF | EFFECTIVO_ACUM | 9(17)V9(6) | Accumulated turnover (in Eur)         |                                                                                   |
| EQ, MA, LT, TF | HoraCierre     | X(9)       | Closing time                          | HHMMSSXXX OR HHMMSS                                                               |
| EQ, MA, LT, TF | PrecioMedio    | 9(12)V9(6) | Average Price of the trading session. |                                                                                   |

### 3.4.12 SM (MIFID II)

Files:

MFII\_IBX\_TICK\_SM\_YYYYMMDD.txt  
MFII ETF\_TICK\_SM\_YYYYMMDD.txt  
MFII\_LTX\_TICK\_SM\_YYYYMMDD.txt  
MFII\_MA\_TICK\_SM\_YYYYMMDD.txt  
MFII\_MC\_TICK\_SM\_YYYYMMDD.txt  
MFII\_RV\_TICK\_SM\_YYYYMMDD.txt

| ASSET TYPE     | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES |
|----------------|------------|--------|-------------|--------------------------|
| EQ, MA, LT, TF | FECHA      | X(8)   | DATE        | YYYYMMDD                 |

| ASSET TYPE     | FIELD CODE   | LENGTH     | DESCRIPTION                              | FORMAT / POSSIBLE VALUES                                                          |
|----------------|--------------|------------|------------------------------------------|-----------------------------------------------------------------------------------|
| EQ, MA, LT, TF | SECUENCIA    | 9(15)      | SEQUENCE NUMBER                          |                                                                                   |
| EQ, MA, LT, TF | VALOR        | X(8)       | SECURITY ID                              |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_COMP | 9(5)       | BEST BUYING POSITION NUMBER OF ORDERS    |                                                                                   |
| EQ, MA, LT, TF | VOLUMEN_COMP | 9(11)      | BEST BUYING POSITION ACCUMULATED VOLUME  |                                                                                   |
| EQ, MA, LT, TF | PRECIO_COMP  | 9(12)V9(6) | BEST BUYING POSITION PRICE               |                                                                                   |
| EQ, MA, LT, TF | PRECIO_VENT  | 9(12)V9(6) | BEST SELLING POSITION PRICE              |                                                                                   |
| EQ, MA, LT, TF | VOLUMEN_VENT | 9(11)      | BEST SELLING POSITION ACCUMULATED VOLUME |                                                                                   |
| EQ, MA, LT, TF | N_O_PRE_VENT | 9(5)       | BEST SELLING POSITION NUMBER OF ORDERS   |                                                                                   |
| EQ, MA, LT, TF | HORACIERRE   | X(8)       | TIME                                     | HHMMSSXXX OR HHMMSS                                                               |
| EQ, MA, LT, TF | ORIGEN       | X(2)       | ORIGIN                                   | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| EQ, MA, LT, TF | MktID        | X(4)       | Operating MIC                            |                                                                                   |
| EQ, MA, LT, TF | MktSegID     | X(4)       | Segment MIC                              |                                                                                   |

### 3.4.13 SY (MIFID II)

Files:

MFII\_IBX\_TICK\_SY\_YYYYMMDD.txt  
 MFII ETF\_TICK\_SY\_YYYYMMDD.txt  
 MFII\_LTX\_TICK\_SY\_YYYYMMDD.txt  
 MFII\_MA\_TICK\_SY\_YYYYMMDD.txt  
 MFII\_MC\_TICK\_SY\_YYYYMMDD.txt  
 MFII\_RV\_TICK\_SY\_YYYYMMDD.txt

| ASSET TYPE     | FIELD CODE   | LENGTH     | DESCRIPTION             | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|----------------|--------------|------------|-------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA        | X(8)       | DATE                    | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | SECUENCIA    | 9(15)      | SEQUENCE NUMBER         |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | ACCION       | X(1)       | ACTION                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | HORA         | X(8)       | TIME                    | HHMMSSXXX OR HHMMSS                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| EQ, MA, LT, TF | VALOR        | X(8)       | SECURITY ID             |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | COD_ISIN     | X(12)      | ISIN CODE               |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | NOMBRE_VALOR | X(25)      | SHORTENED NAME          |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | NUMTITULOS   | 9(16)V9(6) | NUMBER OF LISTED ISSUES |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| EQ, MA, LT, TF | ESTADO       | X(1)       | STATE                   | 1 = Active<br>2 = Inactive (provisionally registered)                                                                                                                                                                                                                                                                                                                                                                                                    |
| EQ, MA, LT, TF | GRUPO_VAL    | X(2)       | SECURITY GROUP          | (See table below)                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| EQ, MA, LT, TF | TIPO_PROD    | X(1)       | TYPE OF PRODUCT         | (See table below)                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| EQ, MA, LT, TF | TIPOSUBYA    | X(2)       | UNDERLYING TYPE         | "I" - IBEX 35®<br>"C" - IBEX MEDIUM CAP®<br>"S" - IBEX SMALL CAP®<br>"L" - LATIBEX BRASIL<br>"T" - LATIBEX TOP<br>"D" - IBEX TOP DIVIDENDO®<br>"B" - LATIBEX ALL SHARE<br>"J" - IBEX 35® CON DIVIDENDOS<br>"K" - IBEX 35® INVERSO<br>"H" - IBEX 35® IMPACTO DIV<br>"V" - IBEX 35® DOBLE INVERSO<br>"W" - IBEX 35® TRIPLE INVERSO<br>"F" - IBEX 35® DOBLE APALANCADO<br>"M" - IBEX 35® TRIPLE APALANCADO<br>"Y" - IBEX 35® CON DIVIDENDOS NETOS<br>ETC... |
| EQ, MA, LT, TF | AMBITO       | X(1)       | LISTING MARKET          | "1" - Valencia.<br>"2" - Bilbao.<br>"3" - Valencia and Bilbao.<br>"4" - Barcelona.<br>"5" - Valencia and Barcelona.<br>"6" - Bilbao and Barcelona.                                                                                                                                                                                                                                                                                                       |

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION                      | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                               |
|----------------|----------------|------------|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                |            |                                  | <p>"7" - Valencia, Bilbao and Barcelona.</p> <p>"8" - Madrid.</p> <p>"9" - Valencia and Madrid.</p> <p>"A" - Bilbao and Madrid.</p> <p>"B" - Valencia, Bilbao and Madrid.</p> <p>"C" - Barcelona and Madrid.</p> <p>"D" - Valencia, Barcelona and Madrid.</p> <p>"E" - Bilbao, Barcelona and Madrid.</p> <p>"F" - All the markets.</p> |
| EQ, MA, LT, TF | FECHA_VTO      | X(8)       | MATURITY DATE                    | YYYYMMDD                                                                                                                                                                                                                                                                                                                               |
| EQ, MA, LT, TF | FECHA_VTO_mmyy | X(8)       | MATURITY DATE (MONTH AND YEAR)   | YYYYMM                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | LOTE           | 9(16)V9(6) | LOT<br>NUMBER OF TITLES PER LOT  | 0<br>1                                                                                                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | IND_DEC        | X(1)       | NUMBER OF DECIMALS OF THE SYSTEM | "4" – four decimals                                                                                                                                                                                                                                                                                                                    |
| EQ, MA, LT, TF | IND_BLOQ       | X(1)       | LISTED IN BLOCKS                 | N = No<br>Y = Yes<br>= NO                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | IND_ESPE       | X(1)       | ALLOWS SPECIAL OPERATIONS        | N = No<br>Y = Yes<br>= NO                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | IND_FIXING     | X(1)       | LISTED IN FIXING MODE            | N = No<br>Y = Yes<br>= NO                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | IND_CONTINUO   | X(1)       | LISTED IN CONTINUOS MODE         | N = No<br>Y = Yes<br>= NO                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | IND_VALOR_LIQ  | X(1)       | INDICATES NAV                    | N = No<br>Y = Yes<br>= NO                                                                                                                                                                                                                                                                                                              |
| EQ, MA, LT, TF | IND_VTO_AUTO   | X(1)       | INDICATES AUTOMATIC MATURITY     | N = No<br>Y = Yes                                                                                                                                                                                                                                                                                                                      |

| ASSET TYPE     | FIELD CODE       | LENGTH     | DESCRIPTION                     | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                  |
|----------------|------------------|------------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                  |            |                                 | = NO                                                                                                                                                                                                                                                      |
| EQ, MA, LT, TF | IND_TICK         | X(1)       | TICK INDICATOR                  | Tick indicator (change in price) 5, 6, 7<br><br>EQ, LT, Ma. <ul style="list-style-type: none"> <li>Continuous =&gt; Typology= 5</li> <li>Fixing =&gt; Typology = 6</li> </ul> TF<br><br>Typology = 7. With average number of transaction > 9000 (ADNTran) |
| EQ, MA, LT, TF | FACTOR_MULTI     | 9(16)V9(6) | MULTIPLIER                      | 1<br>....                                                                                                                                                                                                                                                 |
| EQ, MA, LT, TF | FECHA_ULT_NEG    | X(8)       | DATE OF LAST TRADE              | YYYYMMDD                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | PARTICIPES       | 9(16)V(6)  | NUMBER OF PARTICIPANTS          |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | UNI_CONTRATACION | 9(16)V(6)  | TRADING UNIT                    |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | TIT_CIRCULACION  | 9(16)V(6)  | NUMBER OF TITLES                |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | IMP_CIRCULACION  | 9(16)V(6)  | OUTSTANDING AMOUNT              |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | TIT_MINIMO       | 9(16)V(6)  | MINIMUN NUMBER OF TITLES        |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | IMP_MINIMO       | 9(16)V(6)  | MINIMUN AMOUNT                  |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | FECHA_ADMI       | X(8)       | LISTING DATE                    | YYYYMMDD                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | FECHA_ULT_ADMI   | X(8)       | LAST LISTING DATE OF THE TITLES | YYYYMMDD                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | IMP_ADMI         | 9(16)V(6)  | LISTED AMOUNT                   |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | FECHA_EMIS       | X(8)       | RELEASE DATE                    | YYYYMMDD                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | GESTORA          | X(4)       | MANAGEMENT FIRM CODE            |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | EMISORA          | X(4)       | ISSUER CODE                     |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | SUBYACENTE       | X(12)      | UNDERLYING CODE                 |                                                                                                                                                                                                                                                           |
| EQ, MA, LT, TF | DIVISA_SUBYA     | X(3)       | UNDERLYING CURRENCY             | ISO Code                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | DIVISA_VALOR     | X(3)       | INSTRUMENT CURRENCT             | ISO Code                                                                                                                                                                                                                                                  |
| EQ, MA, LT, TF | TIPO_TARIFA      | X(2)       | RATE TYPE                       | (see table below)                                                                                                                                                                                                                                         |
| EQ, MA, LT, TF | BOLSA_CAB        | X(1)       | MAIN STOCK EXCHANGE             | "1" - Valencia.<br>"2" - Bilbao.<br>"4" - Barcelona.                                                                                                                                                                                                      |

| ASSET TYPE     | FIELD CODE     | LENGTH     | DESCRIPTION                                           | FORMAT / POSSIBLE VALUES                                                                        |
|----------------|----------------|------------|-------------------------------------------------------|-------------------------------------------------------------------------------------------------|
|                |                |            |                                                       | "8" - Madrid.<br>"F" - All.                                                                     |
| EQ, MA, LT, TF | SIST_LIQ       | X(2)       | SETTLEMENT SYSTEM INDICATOR                           | "F" - IBERCLEAR<br>"L" - IBERCLEAR LATIBEX<br>"B" - Barcelona<br>"I" - Bilbao<br>"V" - Valencia |
| EQ, MA, LT, TF | IMP_MED_TRIM   | 9(16)V9(6) | QUARTERLY AVERAGE AMOUNT                              |                                                                                                 |
| EQ, MA, LT, TF | IMP_MIN_BC     | 9(16)V9(6) | Mínimum Amount Agreed Blocks                          |                                                                                                 |
| EQ, MA, LT, TF | IMP_MIN_BP     | 9(16)V9(6) | Mínimum Amount Parametrized Blocks                    |                                                                                                 |
| EQ, MA, LT, TF | IMP_ORD_AUTO   | 9(16)V9(6) | AUTOMATIC ORDERS AMOUNT. EXTERNAL APPLICATIONS FILTER |                                                                                                 |
| EQ, MA, LT, TF | MIN_TAM_ORD    | 9(15)      | ORDERS MINIMUM SIZE                                   |                                                                                                 |
| EQ, MA, LT, TF | MIN_VOL_OCULTO | 9(15)      | MINIMUM HIDDEN SECURITIES                             | 250<br>5000                                                                                     |
| EQ, MA, LT, TF | LIM_SUP_TICK1  | 9(5)V9(0)  | LIM_SUP_TICK1                                         |                                                                                                 |
| EQ, MA, LT, TF | VAL_SUP_TICK1  | 9(10)V9(4) | VAL_SUP_TICK1                                         |                                                                                                 |
| EQ, MA, LT, TF | LIM_SUP_TICK2  | 9(5)V9(0)  | LIM_SUP_TICK2                                         |                                                                                                 |
| EQ, MA, LT, TF | VAL_SUP_TICK2  | 9(10)V9(4) | VAL_SUP_TICK2                                         |                                                                                                 |
| EQ, MA, LT, TF | LIM_SUP_TICK3  | 9(5)V9(0)  | LIM_SUP_TICK3                                         |                                                                                                 |
| EQ, MA, LT, TF | VAL_SUP_TICK3  | 9(10)V9(4) | VAL_SUP_TICK3                                         |                                                                                                 |
| EQ, MA, LT, TF | LIM_SUP_TICK4  | 9(5)V9(0)  | LIM_SUP_TICK4                                         |                                                                                                 |
| EQ, MA, LT, TF | VAL_SUP_TICK4  | 9(10)V9(4) | VAL_SUP_TICK4                                         |                                                                                                 |
| EQ, MA, LT, TF | ORIGEN         | X(2)       | ORIGIN                                                | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex               |
| EQ, MA, LT, TF | FISN           | X(35)      | FISN                                                  |                                                                                                 |
| EQ, MA, LT, TF | IndLiquido     | X(1)       | Liquid instrument                                     | Y/N S/N                                                                                         |
| EQ, MA, LT, TF | LISPre         | X(9)       | LIS-pre (Large in Scale) Limit                        |                                                                                                 |



| ASSET TYPE     | FIELD CODE      | LENGTH     | DESCRIPTION                                    | FORMAT / POSSIBLE VALUES                                                               |
|----------------|-----------------|------------|------------------------------------------------|----------------------------------------------------------------------------------------|
| EQ, MA, LT, TF | LISPost         | X(9)       | LIS-post (Large in Scale) Limit                |                                                                                        |
| EQ, MA, LT, TF | CFICode         | X(6)       | CFI Code                                       | ISO 10962                                                                              |
| EQ, MA, LT, TF | IndValListado   | X(1)       | Listed value at issuer's request               | Y/N S/N                                                                                |
| EQ, MA, LT, TF | LEIEmi          | X(20)      | Issuer LEI                                     |                                                                                        |
| EQ, MA, LT, TF | LEISubya        | X(20)      | Underlying LEI                                 |                                                                                        |
| EQ, MA, LT, TF | IndTradingOblig | X(1)       | Trading obligation.                            | It indicates whether the security has an obligation to be traded on a regulated market |
| EQ, MA, LT, TF | IndCapSuperado  | X(1)       | Double volume cap exceeded                     |                                                                                        |
| EQ, MA, LT, TF | ADT             | 9(16)V9(6) | Average daily turnover                         |                                                                                        |
| EQ, MA, LT, TF | AvDTran         | 9(16)V9(6) | Average daily number of transactions           |                                                                                        |
| EQ, MA, LT, TF | MktID           | X(4)       | Operating MIC                                  |                                                                                        |
| EQ, MA, LT, TF | MktSegID        | X(4)       | Segment MIC                                    |                                                                                        |
| EQ, MA, LT, TF | IndComodity     | X(4)       | Commodity derivative Indicator                 |                                                                                        |
| EQ, MA, LT, TF | BaseProduct     | X(4)       | Base product                                   |                                                                                        |
| EQ, MA, LT, TF | subProduct      | X(4)       | Sub product                                    |                                                                                        |
| EQ, MA, LT, TF | Further         | X(4)       | Further sub product                            |                                                                                        |
| EQ, MA, LT, TF | SSTI_pre        | X(9)       | Límite SSTI-pre (Size Specific to Instrument)  |                                                                                        |
| EQ, MA, LT, TF | SSTI_post       | X(9)       | Límite SSTI-post (Size Specific to Instrument) |                                                                                        |

The SY files include the information necessary to calculate the tick size in accordance with the table published by ESMA (see below table). Depending on the contents of the field **INDTICK** there are three different ways to calculate the TICK SIZE:

- If **INDTICK** = 7, applying the **Liquidity band** 6 we obtain the TICK SIZE from the price of the security using the **Price Ranges** column.
- If **INDTICK** = 6, applying the **Liquidity band** 1 we obtain the TICK SIZE from the price of the security using the **Price Ranges** column.
- If **INDTICK** = 5, we look for the **Liquidity band** that corresponds to the security with regard to the **AvDTran** and we obtain the TICK SIZE from the price of the security using the **Price Ranges** column.

| TICKSIZE | Liquidity band |   |   |   |   |   |
|----------|----------------|---|---|---|---|---|
|          | 1              | 2 | 3 | 4 | 5 | 6 |

| Price Ranges                      | $0 \leq \text{AvDTran} < 10$ | $10 \leq \text{AvDTran} < 80$ | $80 \leq \text{AvDTran} < 600$ | $600 \leq \text{AvDTran} < 2000$ | $2000 \leq \text{AvDTran} < 9000$ | $9000 \leq \text{AvDTran}$ |
|-----------------------------------|------------------------------|-------------------------------|--------------------------------|----------------------------------|-----------------------------------|----------------------------|
| $0 \leq \text{price} < 0.1$       | 0.0005                       | 0.0002                        | 0.0001                         | 0.0001                           | 0.0001                            | 0.0001                     |
| $0.1 \leq \text{price} < 0.2$     | 0.001                        | 0.0005                        | 0.0002                         | 0.0001                           | 0.0001                            | 0.0001                     |
| $0.2 \leq \text{price} < 0.5$     | 0.002                        | 0.001                         | 0.0005                         | 0.0002                           | 0.0001                            | 0.0001                     |
| $0.5 \leq \text{price} < 1$       | 0.005                        | 0.002                         | 0.001                          | 0.0005                           | 0.0002                            | 0.0001                     |
| $1 \leq \text{price} < 2$         | 0.01                         | 0.005                         | 0.002                          | 0.001                            | 0.0005                            | 0.0002                     |
| $2 \leq \text{price} < 5$         | 0.02                         | 0.01                          | 0.005                          | 0.002                            | 0.001                             | 0.0005                     |
| $5 \leq \text{price} < 10$        | 0.05                         | 0.02                          | 0.01                           | 0.005                            | 0.002                             | 0.001                      |
| $10 \leq \text{price} < 20$       | 0.1                          | 0.05                          | 0.02                           | 0.01                             | 0.005                             | 0.002                      |
| $20 \leq \text{price} < 50$       | 0.2                          | 0.1                           | 0.05                           | 0.02                             | 0.01                              | 0.005                      |
| $50 \leq \text{price} < 100$      | 0.5                          | 0.2                           | 0.1                            | 0.05                             | 0.02                              | 0.01                       |
| $100 \leq \text{price} < 200$     | 1                            | 0.5                           | 0.2                            | 0.1                              | 0.05                              | 0.02                       |
| $200 \leq \text{price} < 500$     | 2                            | 1                             | 0.5                            | 0.2                              | 0.1                               | 0.05                       |
| $500 \leq \text{price} < 1000$    | 5                            | 2                             | 1                              | 0.5                              | 0.2                               | 0.1                        |
| $1000 \leq \text{price} < 2000$   | 10                           | 5                             | 2                              | 1                                | 0.5                               | 0.2                        |
| $2000 \leq \text{price} < 5000$   | 20                           | 10                            | 5                              | 2                                | 1                                 | 0.5                        |
| $5000 \leq \text{price} < 10000$  | 50                           | 20                            | 10                             | 5                                | 2                                 | 1                          |
| $10000 \leq \text{price} < 20000$ | 100                          | 50                            | 20                             | 10                               | 5                                 | 2                          |
| $20000 \leq \text{price} < 50000$ | 200                          | 100                           | 50                             | 20                               | 10                                | 5                          |
| $50000 \leq \text{price}$         | 500                          | 200                           | 100                            | 50                               | 20                                | 10                         |

## Tick Size Table

|                       | Liquidity bands                               |                                                |                                                 |                                                  |                                                  |                                            |
|-----------------------|-----------------------------------------------|------------------------------------------------|-------------------------------------------------|--------------------------------------------------|--------------------------------------------------|--------------------------------------------|
| Price ranges          | 0 ≤ Average daily number of transactions < 10 | 10 ≤ Average daily number of transactions < 50 | 50 ≤ Average daily number of transactions < 100 | 100 ≤ Average daily number of transactions < 200 | 200 ≤ Average daily number of transactions < 500 | 500 ≤ Average daily number of transactions |
| 0 ≤ price < 0.1       | 0.0005                                        | 0.0002                                         | 0.0001                                          | 0.0001                                           | 0.0001                                           | 0.0001                                     |
| 0.1 ≤ price < 0.2     | 0.001                                         | 0.0005                                         | 0.0002                                          | 0.0001                                           | 0.0001                                           | 0.0001                                     |
| 0.2 ≤ price < 0.5     | 0.002                                         | 0.001                                          | 0.0005                                          | 0.0002                                           | 0.0001                                           | 0.0001                                     |
| 0.5 ≤ price < 1       | 0.005                                         | 0.002                                          | 0.001                                           | 0.0005                                           | 0.0002                                           | 0.0001                                     |
| 1 ≤ price < 2         | 0.01                                          | 0.005                                          | 0.002                                           | 0.001                                            | 0.0005                                           | 0.0002                                     |
| 2 ≤ price < 5         | 0.02                                          | 0.01                                           | 0.005                                           | 0.002                                            | 0.001                                            | 0.0005                                     |
| 5 ≤ price < 10        | 0.05                                          | 0.02                                           | 0.01                                            | 0.005                                            | 0.002                                            | 0.001                                      |
| 10 ≤ price < 20       | 0.1                                           | 0.05                                           | 0.02                                            | 0.01                                             | 0.005                                            | 0.002                                      |
| 20 ≤ price < 50       | 0.2                                           | 0.1                                            | 0.05                                            | 0.02                                             | 0.01                                             | 0.005                                      |
| 50 ≤ price < 100      | 0.5                                           | 0.2                                            | 0.1                                             | 0.05                                             | 0.02                                             | 0.01                                       |
| 100 ≤ price < 200     | 1                                             | 0.5                                            | 0.2                                             | 0.1                                              | 0.05                                             | 0.02                                       |
| 200 ≤ price < 500     | 2                                             | 1                                              | 0.5                                             | 0.2                                              | 0.1                                              | 0.05                                       |
| 500 ≤ price < 1000    | 5                                             | 2                                              | 1                                               | 0.5                                              | 0.2                                              | 0.1                                        |
| 1000 ≤ price < 2000   | 10                                            | 5                                              | 2                                               | 1                                                | 0.5                                              | 0.2                                        |
| 2000 ≤ price < 5000   | 20                                            | 10                                             | 5                                               | 2                                                | 1                                                | 0.5                                        |
| 5000 ≤ price < 10000  | 50                                            | 20                                             | 10                                              | 5                                                | 2                                                | 1                                          |
| 10000 ≤ price < 20000 | 100                                           | 50                                             | 20                                              | 10                                               | 5                                                | 2                                          |
| 20000 ≤ price < 50000 | 200                                           | 100                                            | 50                                              | 20                                               | 10                                               | 5                                          |
| 50000 ≤ price         | 500                                           | 200                                            | 100                                             | 50                                               | 20                                               | 10                                         |

Electronic Open Outcry  
Tick 6

TICK 5

ETFs  
Tick 7

### 3.4.14 TX

| ASSET TYPE     | FIELD CODE | LENGTH | DESCRIPTION     | FORMAT / POSSIBLE VALUES                                                  |
|----------------|------------|--------|-----------------|---------------------------------------------------------------------------|
| EQ, MA, LT, TF | FECHA      | X(8)   | FECHA           | YYYYMMDD                                                                  |
| EQ, MA, LT, TF | SECUENCIA  | 9(15)  | SEQUENCE NUMBER |                                                                           |
| EQ, MA, LT, TF | PRIORIDAD  | X(1)   | PRIORITY        |                                                                           |
| EQ, MA, LT, TF | CABECERA   | X(100) | HEADER          |                                                                           |
| EQ, MA, LT, TF | TEXTO      | X(100) | TEXT            |                                                                           |
| EQ, MA, LT, TF | HORA       | X(8)   | TIME            | HHMMSSXXX OR HHMMSS                                                       |
| EQ, MA, LT, TF | ORIGEN     | X(2)   | ORIGIN          | EQ = Equity, TF = ETF, CW = Warrants, MA = BME MTF EQUITIES, LT = Latibex |

### 3.4.15 SMART Additional descriptions

#### 3.4.15.1 Content of “TIPOPRODUCTO” and “TIPOTARIFA” fields.

| Type of product | Description             |
|-----------------|-------------------------|
| A               | Stocks                  |
| B               | Structured bonds        |
| C               | Certificates            |
| D               | Subscription rights     |
| F               | Funds                   |
| FA              | Listed Investment Funds |
| G               | Discount                |
| H               | Bonus CAP               |

| Type of product | Description             |
|-----------------|-------------------------|
| I               | Inlines                 |
| J               | Stay Low                |
| K               | Bonus                   |
| L               | Sprint                  |
| M               | Very new shares         |
| N               | New shares              |
| O               | Other products          |
| P               | Turbo Pros              |
| R               | Prefered stock          |
| S               | Underlying              |
| U               | Voting shares           |
| V               | Convertible bond rights |
| W               | Warrants                |
| T               | Turbo Warrants          |
| X               | Participaciones         |
| Y               | Stay High               |
| Z               | Multi                   |
| 1               | SICAVs VL T+1           |
| 2               | SICAVs VL T+2           |
| 3               | SICAVs VL T+3           |

| Type of product | Description | RTS 14 |
|-----------------|-------------|--------|
|-----------------|-------------|--------|

|    |                         |                                                                                 |
|----|-------------------------|---------------------------------------------------------------------------------|
| A  | Stocks                  | Shares                                                                          |
| B  | Structured bonds        | Bonds and structured finance products                                           |
| C  | Certificates            | Depository receipts, ETFs, certificates and other similar financial instruments |
| D  | Subscription rights     | Shares                                                                          |
| F  | Funds                   | Depository receipts, ETFs, certificates and other similar financial instruments |
| FA | Listed Investment Funds | Depository receipts, ETFs, certificates and other similar financial instruments |
| G  | Discount                | Derivatives                                                                     |
| H  | Bonus CAP               | Derivatives                                                                     |
| I  | Inlines                 | Derivatives                                                                     |
| J  | Stay Low                | Derivatives                                                                     |
| K  | Bonus                   | Derivatives                                                                     |
| L  | Sprint                  | Derivatives                                                                     |
| M  | Very new shares         | Shares                                                                          |
| N  | New shares              | Shares                                                                          |
| O  | Other products          | Depository receipts, ETFs, certificates and other similar financial instruments |
| P  | Turbo Pros              | Derivatives                                                                     |
| R  | Preferred stock         | Shares                                                                          |
| S  | Underlying              | Derivatives                                                                     |
| U  | Voting shares           | Shares                                                                          |
| V  | Convertible bond rights | Bonds and structured finance products                                           |
| W  | Warrants                | Derivatives                                                                     |
| T  | Turbo Warrants          | Derivatives                                                                     |
| X  | Participaciones         | Depository receipts, ETFs, certificates and other similar financial instruments |

|   |               |                                                                                 |
|---|---------------|---------------------------------------------------------------------------------|
| Y | Stay High     | Derivatives                                                                     |
| Z | Multi         | Derivatives                                                                     |
| 1 | SICAVs VL T+1 | Depository receipts, ETFs, certificates and other similar financial instruments |
| 2 | SICAVs VL T+2 | Depository receipts, ETFs, certificates and other similar financial instruments |
| 3 | SICAVs VL T+3 | Depository receipts, ETFs, certificates and other similar financial instruments |

### 3.4.15.2 Content of GRUPOVAL field

| Segmento | Grupo de valores | Descripción             |
|----------|------------------|-------------------------|
| EQ       | AC               | Shares                  |
|          | DE               | Rights                  |
|          | CP               | Voting shares           |
|          | CE               | Electronic trading      |
|          | NC               | Unlisted funds          |
| TF       | OA               | RVs                     |
| CW       | WC               | Certificates            |
|          | WA               | Warrants                |
|          | WO               | Others                  |
|          | SY               | Underlying              |
| MA       | EE               | Growth Companies        |
|          | SI               | SICAVs                  |
|          | FC               | Venture capital funds   |
|          | FO               | Listed Investment Funds |

|    |    |                      |
|----|----|----------------------|
| LT | IL | Hedge Funds          |
|    | IC | Funds of Hedge Funds |
|    | SO | SOCIMIs / REITs      |
|    | AL | LATIBEX Shares       |
|    | DL | LATIBEX Rights       |

| Segment | GrupoVal | Description             | RTS 14                                                                          |
|---------|----------|-------------------------|---------------------------------------------------------------------------------|
| EQ      | AC       | Shares                  | Shares                                                                          |
|         | DE       | Rights                  | Shares                                                                          |
|         | CP       | Voting shares           | Shares                                                                          |
|         | CE       | Electronic trading      | Shares                                                                          |
|         | NC       | Unlisted funds          | Depository receipts, ETFs, certificates and other similar financial instruments |
| TF      | OA       | RVs                     | Depository receipts, ETFs, certificates and other similar financial instruments |
| CW      | WC       | Certificates            | Derivatives                                                                     |
|         | WA       | Warrants                | Derivatives                                                                     |
|         | WO       | Others                  | Derivatives                                                                     |
|         | SY       | Underlying              | Derivatives                                                                     |
| MA      | EE       | Growth Companies        | Shares                                                                          |
|         | SI       | SICAVs                  | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | FC       | Venture capital funds   | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | FO       | Listed Investment Funds | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | IL       | Hedge Funds             | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | IC       | Funds of Hedge Funds    | Depository receipts, ETFs, certificates and other similar financial instruments |



|    |    |                 |        |
|----|----|-----------------|--------|
|    | SO | SOCIMIs / REITs | Shares |
| LT | AL | LATIBEX Shares  | Shares |
|    | DL | LATIBEX Rights  | Shares |

### 3.4.15.3 Content of SECTOR field

| SECTOR                                               | COD. SMART |
|------------------------------------------------------|------------|
| <b>1. OIL AND ENERGY</b>                             |            |
| OIL                                                  | 101        |
| ELECTRICITY AND GAS                                  | 102        |
| WATER AND OTHERS                                     | 103        |
| RENEWABLE ENERGIES                                   | 104        |
| <b>2. BASIC MATERIALS, INDUSTRY AND CONSTRUCTION</b> |            |
| MINERALS, METALS, MET. PRODUCTS                      | 201        |
| MANUFACTURING AND ASSEMBLY OF CAPITAL GOODS          | 202        |
| CONSTRUCTION                                         | 203        |
| CONSTRUCTION MATERIALS                               | 204        |
| CHEMICAL INDUSTRY                                    | 205        |
| ENGINEERING AND OTHERS                               | 206        |
| AEROSPACE                                            | 207        |
| <b>3. CONSUMER GOODS</b>                             |            |
| FOOD AND BEVERAGES                                   | 301        |
| TEXTILE, CLOTHING AND FOOTWEAR                       | 302        |
| PAPER AND GRAPHIC ARTS                               | 303        |
| AUTOMOTIVE                                           | 304        |
| PHARMACEUTICALS AND BIOTECHNOLOGY                    | 305        |
| OTHER CONSUMER GOODS                                 | 306        |
| <b>4. CONSUMER SERVICES</b>                          |            |
| LEISURE, TOURISM AND HOTEL INDUSTRY                  | 401        |
| COMMERCE                                             | 402        |

| SECTOR                                       | COD. SMART |
|----------------------------------------------|------------|
| MEDIA AND ADVERTISING                        | 403        |
| TRANSPORT AND DISTRIBUTION                   | 404        |
| MOTORWAYS AND CAR PARKS                      | 405        |
| OTHER SERVICES                               | 406        |
| <b>5. FINANCIAL SERVICES AND REAL ESTATE</b> |            |
| BANKS AND SAVINGS BANKS                      | 501        |
| INSURANCE                                    | 502        |
| PORTFOLIO AND HOLDINGS                       | 503        |
| SICAV                                        | 504        |
| REAL ESTATE AND OTHERS                       | 505        |
| INVESTMENT SERVICES                          | 506        |
| TRADED FUNDS                                 | 507        |
| VENTURE CAPITAL                              | 508        |
| HEDGE FUNDS                                  | 509        |
| SOCIMI / REITS                               | 510        |
| <b>6. TECHNOLOGY AND TELECOMMUNICATIONS</b>  |            |
| TELECOMMUNICATION AND OTHERS                 | 601        |
| SOFTWARE AND ELECTRONICS                     | 602        |
| TECHNOLOGICAL HARDWARE AND EQUIPMENT         | 603        |

#### 3.4.15.4 TIPO\_OPER Table Content

| Operation codes |                |                                 |               |           |
|-----------------|----------------|---------------------------------|---------------|-----------|
| TIPO_OPER       | SOURCE         | TYPE OF SPECIAL OPERATION       | TrdType [828] | TIPO_OPER |
| CV              | All            | Market                          | 0             | -         |
| RT              | All            | Cancellation                    | 24            | -         |
| MO              | All            | Trade amendment                 | 24            | 9000      |
| BW              | CW             | Block Trade                     | 1             | 34        |
| BP              | TF, EQ, MA, LT | Block Trade                     | 1             | 34        |
| A1              | TF, EQ, MA, LT | Communicated Application        | 1             | 1001      |
| A4              | TF, EQ, MA, LT | Authorised Application (volume) | 1             | 1002      |

|    |                    |                                                      |   |      |
|----|--------------------|------------------------------------------------------|---|------|
| A5 | TF, EQ, MA, LT     | Authorised Application (corporate interest)          | 1 | 1003 |
| A6 | TF, EQ, MA, LT     | Authorised Application (execution of contracts)      | 1 | 1004 |
| A7 | TF, EQ, MA, LT, CW | Authorised Application (other causes)                | 1 | 1005 |
| T1 | TF, EQ, MA, LT     | Validation (communicated)                            | 1 | 1006 |
| T4 | TF, EQ, MA, LT     | Authorised validation (volume)                       | 1 | 1007 |
| T5 | TF, EQ, MA, LT     | Authorised validation (corporate interest)           | 1 | 1008 |
| T6 | TF, EQ, MA, LT     | Authorised validation (execution of contracts)       | 1 | 1009 |
| T7 | TF, EQ, MA, LT     | Authorised validation (other causes)                 | 1 | 1010 |
| E1 | Todos              | Transaction between members (communicated)           | 1 | 1011 |
| E4 | TF, EQ, MA, LT     | Transaction between members (volume)                 | 1 | 1013 |
| E5 | TF, EQ, MA, LT     | Transaction between members (corporate interest)     | 1 | 1014 |
| E6 | TF, EQ, MA, LT     | Transaction between members (execution of contracts) | 1 | 1015 |
| E7 | TF, EQ, MA, LT     | Transaction between members (other causes)           | 1 | 1016 |
| AV | EQ, MA, LT         | Application to cater for a linked position           | 1 | 1017 |
| EV | EQ, MA, LT         | Transaction to cater for a linked position           | 1 | 1018 |
| EO | EQ, MA, LT         | Transaction of exercise of options                   | 1 | 1019 |
| BC | TF, EQ, MA, LT     | Agreed block trading market transaction              | 1 | 1020 |
| OA | EQ, MA, LT         | Public share bid offer type transaction              | 1 | 1021 |
| OV | EQ, MA, LT         | Public share Ask offer type transaction              | 1 | 1022 |
| OS | EQ, MA, LT         | Public share subscription offer type transaction     | 1 | 1023 |
| DO | EQ, MA, LT         | Special trades delta type                            | 1 | 1024 |
| BM | EQ, MA, LT         | VWAP special trade                                   | 1 | 1025 |
| CF | EQ, MA, LT         | Forced buying                                        | 1 | 1026 |
| VF | EQ, MA, LT         | Forced selling                                       | 1 | 1027 |
| NV | MA                 | Net asset value special trade D+1                    | 1 | 1028 |
| NJ | MA                 | Net asset value special trade D+2                    | 1 | 1029 |
| NK | MA                 | Net asset value special trade D+3                    | 1 | 1030 |
| AX | All                | Application (without CCP)                            | 1 | 1031 |
| EX | All                | Transaction (without CCP)                            | 1 | 1032 |
| FV | MA                 | Investment Fund D + 1                                | 1 | 1033 |
| FJ | MA                 | Investment Fund D + 2                                | 1 | 1034 |
| FK | MA                 | Investment Fund D + 3                                | 1 | 1035 |
| VW | EQ, TF, MA, LT     | VWAP                                                 | 1 | 1036 |

### 3.4.16 How to calculate the tick size

The file A includes the information necessary to calculate the tick size in accordance with the table published by ESMA (see below table). Depending on the contents of the field IND TICK there are three different ways to calculate the TICK SIZE:

- If IND TICK = 7, applying the liquidity band 6 we obtain the TICK SIZE from the last price of the security using the price ranges column.
- If IND TICK = 6, applying the liquidity band 1 we obtain the TICK SIZE from the last price of the security using the Price ranges column.
- If IND TICK = 5, we look for the liquidity band that corresponds to the security with regard to the ATV / ADTN and we obtain the TICK SIZE from the last price of the security using the price ranges column.

| TICKSIZE             | Liquidity band                                |                                                |                                                 |                                                   |                                                    |                                             |
|----------------------|-----------------------------------------------|------------------------------------------------|-------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------|
|                      | 1                                             | 2                                              | 3                                               | 4                                                 | 5                                                  | 6                                           |
| Price ranges         | 0 ≤ Average daily number of transactions < 10 | 10 ≤ Average daily number of transactions < 80 | 80 ≤ Average daily number of transactions < 600 | 600 ≤ Average daily number of transactions < 2000 | 2000 ≤ Average daily number of transactions < 9000 | 9000 ≤ Average daily number of transactions |
| 0 ≤ price < 0.1      | 0.0005                                        | 0.0002                                         | 0.0001                                          | 0.0001                                            | 0.0001                                             | 0.0001                                      |
| 0.1 ≤ price < 0.2    | 0.001                                         | 0.0005                                         | 0.0002                                          | 0.0001                                            | 0.0001                                             | 0.0001                                      |
| 0.2 ≤ price < 0.5    | 0.002                                         | 0.001                                          | 0.0005                                          | 0.0002                                            | 0.0001                                             | 0.0001                                      |
| 0.5 ≤ price < 1      | 0.005                                         | 0.002                                          | 0.001                                           | 0.0005                                            | 0.0002                                             | 0.0001                                      |
| 1 ≤ price < 2        | 0.01                                          | 0.005                                          | 0.002                                           | 0.001                                             | 0.0005                                             | 0.0002                                      |
| 2 ≤ price < 5        | 0.02                                          | 0.01                                           | 0.005                                           | 0.002                                             | 0.001                                              | 0.0005                                      |
| 5 ≤ price < 10       | 0.05                                          | 0.02                                           | 0.01                                            | 0.005                                             | 0.002                                              | 0.001                                       |
| 10 ≤ price < 20      | 0.1                                           | 0.05                                           | 0.02                                            | 0.01                                              | 0.005                                              | 0.002                                       |
| 20 ≤ price < 50      | 0.2                                           | 0.1                                            | 0.05                                            | 0.02                                              | 0.01                                               | 0.005                                       |
| 50 ≤ price < 100     | 0.5                                           | 0.2                                            | 0.1                                             | 0.05                                              | 0.02                                               | 0.01                                        |
| 100 ≤ price < 200    | 1                                             | 0.5                                            | 0.2                                             | 0.1                                               | 0.05                                               | 0.02                                        |
| 200 ≤ price < 500    | 2                                             | 1                                              | 0.5                                             | 0.2                                               | 0.1                                                | 0.05                                        |
| 500 ≤ price < 1000   | 5                                             | 2                                              | 1                                               | 0.5                                               | 0.2                                                | 0.1                                         |
| 1000 ≤ price < 2000  | 10                                            | 5                                              | 2                                               | 1                                                 | 0.5                                                | 0.2                                         |
| 2000 ≤ price < 5000  | 20                                            | 10                                             | 5                                               | 2                                                 | 1                                                  | 0.5                                         |
| 5000 ≤ price < 10000 | 50                                            | 20                                             | 10                                              | 5                                                 | 2                                                  | 1                                           |

|                                 |     |     |     |    |    |    |
|---------------------------------|-----|-----|-----|----|----|----|
| <b>10000 ≤ price &lt; 20000</b> | 100 | 50  | 20  | 10 | 5  | 2  |
| <b>20000 ≤ price &lt; 50000</b> | 200 | 100 | 50  | 20 | 10 | 5  |
| <b>50000 ≤ price</b>            | 500 | 200 | 100 | 50 | 20 | 10 |

## 4 ETFs

Information on the ETFs listed in BME. Messages included in the files are as follows:

|     |                                 |
|-----|---------------------------------|
| A   | Trades and Status               |
| AE  | Special and Block Transactions  |
| fSY | Security Status                 |
| H   | Cancellations                   |
| M2  | Quotes from 6th to 10th         |
| M3  | Quotes from 11th to 15th        |
| M4  | Quotes from 16th to 20th        |
| MC  | Market Status                   |
| MO  | Order Market                    |
| MP  | Quotes from 1st to 5th          |
| P   | Previous, open and close status |
| SM  | BBO                             |
| SY  | Security List (Master Data)     |
| TX  | News                            |
| TF  | ETF NAV (Net Asset Value)       |

The ETF files structure is the same than Equities structures (see above chapter). Only it is included the TF file with with the Net asset value.

*In October 2015 the partially blind market is introduced, both in equities and ETFs. Only the broker will be informed (Buyer or Seller) where expressly directed by the member, if not, the broker field (Buyer or Seller) will be in blank. This operation affects files A (Trades and Status), AE (Special Operations and blocks) and H (Cancellation).*

## 4.1 TF

| FIELD CODE | LENGTH       | DESCRIPTION | FORMAT / POSSIBLE VALUES | FIELD CODE                                                                        |
|------------|--------------|-------------|--------------------------|-----------------------------------------------------------------------------------|
| TF         | FECHA        | X(8)        | DATE                     | YYYYMMDD                                                                          |
| TF         | VALOR        | X(8)        | SECURITY ID              |                                                                                   |
| TF         | ValLiqInd    | X(50)       | SECURITY ID NAV          |                                                                                   |
| TF         | PrecioValLiq | 9(12)V9(6)  | Net Asset Value          |                                                                                   |
| TF         | ORIGEN       | X(2)        | ORIGIN                   | EQ = Equity<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |

## 5 WARRANTS

Information on the Warrants listed in BME. Messages included in the files are as follows:

|     |                                |
|-----|--------------------------------|
| A   | Trades and Status              |
| AE  | Special and Block Transactions |
| fSY | Security Status                |
| H   | Cancellations                  |
| MC  | Market Status                  |
| MP  | Quotes from 1st to 5th         |

|    |                                 |
|----|---------------------------------|
| P  | Previous, open and close status |
| SM | BBO                             |
| SY | Security List (Master Data)     |
| TX | News                            |

## 5.1 A (MIFID II)

File: MFII\_WAR\_TICK\_A\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE    | LENGTH     | DESCRIPTION          | FORMAT / POSSIBLE VALUES                                                                                 |
|------------|---------------|------------|----------------------|----------------------------------------------------------------------------------------------------------|
| CW         | FECHA         | X(8)       | DATE                 | YYYYMMDD                                                                                                 |
| CW         | SECUENCIA     | 9(15)      | SEQUENCE NUMBER      |                                                                                                          |
| CW         | VALOR         | X(8)       | SECURITY ID          |                                                                                                          |
| CW         | VOLUMEN       | 9(11)      | VOLUME TRADED        |                                                                                                          |
| CW         | PRECIO        | 9(12)V9(6) | TRADE PRICE          |                                                                                                          |
| CW         | HORA          | X(8)       | TIME OF THE TRADE    | HHMMSSXXX OR HHMMSS                                                                                      |
| CW         | MODAL_CONTR   | X(3)       | CONTRACT MODALITY    | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV |
| CW         | FECHANEG      | X(8)       | DATE OF THE TRADE    | YYYYMMDD                                                                                                 |
| CW         | NUM_OPER_SIBE | X(10)      | SIB OPERATION NUMBER |                                                                                                          |
| CW         | ORIGEN        | X(2)       | ORIGIN               | RV = EQUITIES<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                      |

| ASSET TYPE | FIELD CODE            | LENGTH     | DESCRIPTION                          | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|------------|-----------------------|------------|--------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | EFFECTIVO             | 9(17)V9(6) | TURNOVER TRADED                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_MEDIO          | 9(12)V9(6) | WEIGHTED AVERAGE PRICE               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_ALTO           | 9(12)V9(6) | HIGH PRICE IN THE DAY                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_BAJO           | 9(12)V9(6) | LOW PRICE IN THE DAY                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | VOLUMEN_ACUM          | 9(11)      | ACCUMULATED VOLUME IN THE DAY        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | EFFECTIVO_ACUM        | 9(17)V9(6) | ACCUMULATED TURNOVER IN THE DAY      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PROC_OPER             | X(2)       | PROC OPER                            | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation),<br>6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation. |
| CW         | MktID                 | X(4)       | Operating MIC                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | MktSegID              | X(4)       | Segment MIC                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | FECHAEJEC             | X(8)       | Fecha de ejecución de la operación   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| CW         | HORAEJEC              | X(12)      | Hora de ejecución de la operación    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | FECHAPUBLI            | X(8)       | Fecha de publicación de la operación | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| CW         | HORAPUBLI             | X(12)      | Hora de publicación de la operación  | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | MMTModel              | X(1)       | mmt model ¿?                         | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                           |
| CW         | DarkTrade             | X(1)       | Dark Trade                           | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | PostTransparencyFlags | X(50)      | Post transparency flags              | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |



| ASSET TYPE | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| CW         | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| CW         | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| CW         | TradePublishIndicator     | X(1)   | Trade Publish Indicator                                | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | RegulatoryReportType      | X(2)   | Regulatory Report Type                                 | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"                                                                                                                                                                                                             |

## 5.2 AE (MIFID II)

File MFII\_WAR\_TICK\_AE\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION               | FORMAT / POSSIBLE VALUES                                                                                                                                             |
|------------|----------------|------------|---------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | FECHA          | X(8)       | DATE                      | YYYYMMDD                                                                                                                                                             |
| CW         | SECUENCIA      | 9(15)      | SEQUENCE NUMBER           |                                                                                                                                                                      |
| CW         | VALOR          | X(8)       | SECURITY ID               |                                                                                                                                                                      |
| CW         | VOLUMEN        | 9(11)      | TRADED VOLUMEN            |                                                                                                                                                                      |
| CW         | PRECIO         | 9(12)V9(6) | TRADE PRICE               |                                                                                                                                                                      |
| CW         | EFFECTIVO      | 9(17)V9(6) | TURNOVER TRADED           |                                                                                                                                                                      |
| CW         | FECHANEG       | X(8)       | DATE OF THE TRADE         | YYYYMMDD                                                                                                                                                             |
| CW         | HORA           | X(8)       | TIME OF THE TRADE         | HHMMSSXXX OR HHMMSS                                                                                                                                                  |
| CW         | TIPO_OPER      | X(4)       | TYPE OF SPECIAL OPERATION | SEE TIPO_OPER TABLE CONTENT                                                                                                                                          |
| CW         | NUM_OPER_SIBE  | X(10)      | SIB TRANSACTION NUMBER    |                                                                                                                                                                      |
| CW         | MODAL_CONTR    | X(3)       | CONTRACT MODALITY         | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV                                                             |
| CW         | ORIGEN         | X(2)       | ORIGIN                    | RV = EQUITIES<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                  |
| CW         | VOLUMEN_ACUM   | 9(11)      | ACCUMULATED VOLUME        |                                                                                                                                                                      |
| CW         | EFFECTIVO_ACUM | 9(17)V9(6) | ACCUMULATED TURNOVER      |                                                                                                                                                                      |
| CW         | PROC_OPER      | X(2)       | PROC OPER                 | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation), |

| ASSET TYPE | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |                           |        |                                                        | 6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation.                                                                                                                                                                                                     |
| CW         | MktID                     | X(4)   | Operating MIC                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| CW         | MktSegID                  | X(4)   | Segment MIC                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| CW         | FECHAEJEC                 | X(8)   | Fecha de ejecución de la operación                     | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | HORAEJEC                  | X(12)  | Hora de ejecución de la operación                      | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | FECHAPUBLI                | X(8)   | Fecha de publicación de la operación                   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | HORAPUBLI                 | X(12)  | Hora de publicación de la operación                    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | MMTModel                  | X(1)   | mmt model ¿?                                           | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| CW         | DarkTrade                 | X(1)   | Dark Trade                                             | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| CW         | PostTransparencyFlags     | X(50)  | Post transparency flags                                | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| CW         | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| CW         | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| CW         | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |

| ASSET TYPE | FIELD CODE            | LENGTH | DESCRIPTION             | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                         |
|------------|-----------------------|--------|-------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | TradePublishIndicator | X(1)   | Trade Publish Indicator | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                       |
| CW         | RegulatoryReportType  | X(2)   | Regulatory Report Type  | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |

### 5.3 FSY

| ASSET TYPE | FIELD CODE        | LENGTH     | DESCRIPTION                  | FORMAT / POSSIBLE VALUES                                              |
|------------|-------------------|------------|------------------------------|-----------------------------------------------------------------------|
| CW         | FECHA             | X(8)       | DATE                         | YYYYMMDD                                                              |
| CW         | SECUENCIA         | 9(15)      | SEQUENCE NUMBER              |                                                                       |
| CW         | VALOR             | X(8)       | SECURITY ID                  |                                                                       |
| CW         | COD_ISIN          | X(12)      | ISIN CODE                    |                                                                       |
| CW         | ESTADO            | X(2)       | STATE                        | 17 = Ready to trade<br>18 = Not available for trading<br>21 = Auction |
| CW         | PRE_REFERENCIA    | 9(12)V9(6) | REFERENCE PRICE              |                                                                       |
| CW         | PORC_DEV_DINA     | 9(12)V9(6) | DYNAMIC DEVIATION PERCENTAGE |                                                                       |
| CW         | PRE_REF_ESTA      | 9(12)V9(6) | STATIC REFERENCE NUMBER      |                                                                       |
| CW         | PORC_REF_ESTAC    | 9(12)V9(6) | STATIC REFERENCE PERCENTAGE  |                                                                       |
| CW         | HORA              | X(8)       | TIME                         | HHMMSSXXX or HHMMSS                                                   |
| CW         | VALOR_LIQUIDATIVO | 9(12)V9(6) | NAV                          |                                                                       |

| ASSET TYPE | FIELD CODE        | LENGTH     | DESCRIPTION                   | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                          |
|------------|-------------------|------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | FECHA_VALOR_LIQ   | X(8)       | NAV DATE                      | YYYYMMDD                                                                                                                                                                                                                                                                                                          |
| CW         | HORA_FIN_SUBASTA  | X(8)       | TIME OF AUCTION CLOSING       | HHMMSSXXX or HHMMSS                                                                                                                                                                                                                                                                                               |
| CW         | IND_BONUS         |            | BONUS INDICATOR               |                                                                                                                                                                                                                                                                                                                   |
| CW         | PORC_ESTA_BLOQ    | 9(12)V9(6) | BLOCK STATIC PERCENTAGE RANGE |                                                                                                                                                                                                                                                                                                                   |
| CW         | PORC_HORQ_BLOQ    | 9(12)V9(6) | BLOCK RANGE PERCENTAGE        |                                                                                                                                                                                                                                                                                                                   |
| CW         | MOTIVO_SUBASTA    | X(3)       | AUCTION MOTIVE                | 100 = Manual auction<br>101 = Extension of opening auction<br>102 = Extension of closing auction<br>103 = Volatility auction                                                                                                                                                                                      |
| CW         | MOTIVO_SUSPENSION | X(3)       | SUSPENSION MOTIVE             | If [SITUNEG] = 18<br>100 = suspended by regulator<br>101 = interrupted because of supervision<br>102 = Stopped by knock-out<br>103 = Pending of knock-in<br><br>If [SITUNEG] = 21<br>100 = Manual auction<br>101 = Extension of opening auction<br>102 = Extension of closing auction<br>103 = Volatility auction |
| CW         | TIPO_ACTU_ESPEC   | X(1)       | SPECIALIST ACTION TYPE        | 0 = Specialist/s not exonerated<br>1 = Specialist/s exonerated in purchase<br>2 = Specialist/s exonerated in sell<br>3 = Specialist/s exonerated in purchase and sell                                                                                                                                             |
| CW         | ORIGEN            | X(2)       | ORIGIN                        | RV = EQUITIES<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                               |

The first field to check is de STATE field:

- 1 = Active (Ready to trade)

- 2 = Provisionally registered (not in the system yet)

If STATE = 1

- SITUNEG = 17 (Ready to Trade) Can be traded normally (the field SITUACION is “ “ high necessarily)
- SITUNEG = 18 (Not available for trading) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUACION can be high or low)
  - 100 = Suspended by the supervisor
  - 101 = interrupted because of supervision
  - 102 = Stopped by knock-out
  - 103 = Pending knock-in
- SITUNEG = 21 Auction (The field SITUACION is high necessarily) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUACION can be high or low)
  - 100 = Manual Auction
  - 101 = Extension of opening auction
  - 102 = Extension of closing auction
  - 103 = Volatility auction

## 5.4 H (MIFID II)

File MFII\_WAR\_TICK\_H\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                     | FORMAT / POSSIBLE VALUES    |
|------------|------------------|------------|---------------------------------|-----------------------------|
| CW         | FECHA            | X(8)       | DATE                            | YYYYMMDD                    |
| CW         | SECUENCIA        | 9(15)      | SEQUENCE NUMBER                 |                             |
| CW         | VALOR            | X(8)       | SECURITY ID                     |                             |
| CW         | VOLUMEN          | 9(11)      | TRADED VOLUME                   |                             |
| CW         | PRECIO           | 9(12)V9(6) | TRADE PRICE                     |                             |
| CW         | HORA             | X(8)       | TIME OF THE TRADE               | HHMMSSXXX OR HHMMSS         |
| CW         | MODAL_CONTR      | X(3)       | CONTRACT MODALITY               |                             |
| CW         | TIPO_OPER        | X(4)       | TYPE OF SPECIAL OPERATION       | SEE TIPO_OPER TABLE CONTENT |
| CW         | FECHANEG         | X(8)       | DATE OF TRADE                   | YYYYMMDD                    |
| CW         | NUM_OPER_SIBE    | X(10)      | SIB OPERATION NUMBER            |                             |
| CW         | NUM_OPER_SIBE_RT | X(10)      | SIB OPERATION NUMBER Retroceded |                             |
| CW         | ORIGEN           | X(2)       | ORIGIN                          | RV = EQUITIES               |

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                          | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|------------|----------------|------------|--------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |                |            |                                      | TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                                                                                                                                                                                                                                                                                                                                                                                                               |
| CW         | EFFECTIVO      | 9(17)V9(6) | TURNOVER TRADED                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_MEDIO   | 9(12)V9(6) | LOW PRICE IN THE DAY                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_ALTO    | 9(12)V9(6) | ACCUMULATED VOLUME IN THE DAY        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PRECIO_BAJO    | 9(12)V9(6) | ACCUMULATED TURNOVER IN THE DAY      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | VOLUMEN_ACUM   | 9(11)      | ACCUMULATED VOLUME                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | EFFECTIVO_ACUM | 9(17)V9(6) | ACCUMULATED TURNOVER                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | PROC_OPER      | X(2)       | PROC OPER                            | 1 (open market operation),<br>2 (opening auction operation),<br>3 (closing auction operation),<br>4 (volatility auction operation),<br>5 (manual auction operation),<br>6 (extended opening auction operation),<br>7 (extended closing auction operation),<br>8 (closing Price trading period operation)<br>C (The trade comes from SpainAtMid dark book')<br>If it's a retrocession operation, this field would always be "1"<br>Blank if it's for example a special operation. |
| CW         | MktID          | X(4)       | Operating MIC                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | MktSegID       | X(4)       | Segment MIC                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| CW         | FECHAEJEC      | X(8)       | Fecha de ejecución de la operación   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| CW         | HORAEJEC       | X(12)      | Hora de ejecución de la operación    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | FECHAPUBLI     | X(8)       | Fecha de publicación de la operación | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| CW         | HORAPUBLI      | X(12)      | Hora de publicación de la operación  | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | MMTModel       | X(1)       | mmt model ¿?                         | 0 = operaciones normales<br>1 = operaciones especiales                                                                                                                                                                                                                                                                                                                                                                                                                           |
| CW         | DarkTrade      | X(1)       | Dark Trade                           | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |

| ASSET TYPE | FIELD CODE                | LENGTH | DESCRIPTION                                            | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|---------------------------|--------|--------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | PostTransparencyFlags     | X(50)  | Post transparency flags                                | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| CW         | TrdRegPublicationType     | X(1)   | Trade Reg Publication Type                             | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | TrdRegPublicationReason   | X(1)   | Trade Reg Publication Reason                           | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| CW         | TradeCondition            | X(1)   | Trade condition                                        | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | TradePriceCondition       | X(2)   | Trade Price Condition                                  | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| CW         | AlgorithmicTradeIndicator | X(1)   | Algorithmic Trade Indicator.<br>Algorithmic order flag | 1 = Algorithmic (submitted by a trading algorithm)                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| CW         | TradePublishIndicator     | X(1)   | Trade Publish Indicator                                | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | RegulatoryReportType      | X(2)   | Regulatory Report Type                                 | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"                                                                                                                                                                                                             |



| ASSET TYPE | FIELD CODE     | LENGTH | DESCRIPTION       | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                            |
|------------|----------------|--------|-------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | FECHA          | X(8)   | DATE              | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| CW         | SECUENCIA      | 9(15)  | SEQUENCE NUMBER   |                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| CW         | HORA           | X(8)   | TIME              | HHMMSSXXX OR HHMMSS                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| CW         | MODAL_CONTR    | X(3)   | CONTRACT MODALITY | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market<br>103 = Special transactions<br>104 = NAV                                                                                                                                                                                                                                                                                                                                            |
| CW         | ESTADO         | X(1)   | STATUS            | 1 = Active<br>2 = Inactive (provisionally registered)<br><br>1= Halted<br>2 = Open<br>3 = Closed<br>4 = Pre-Open (Not started)<br>5 = Pre-Close<br>6 = Request Rejected<br><br>It shows 6 (Request Rejected) when the message is used to reject a request.<br><br>The value 4 (Pre-Open) indicates that the trading mode is not yet open to trading.<br><br>The value 3 (Closed) is shown at the end of each trading mode and this status is final. |
| CW         | SITUACIONPUBLI | X(3)   | PUBLIC SITUATION  | 100 = Pending to publish information on the previous phase.<br>101 = All the information related to the previous phase has been published                                                                                                                                                                                                                                                                                                           |
| CW         | SUB_ESTADO     | X(3)   | SUB_ESTADO        | 1= Pre-Trading (Not Started)<br>2 = Opening auction<br>3 = Continuous Trading<br>4 = Closing auction<br>5 = Post-Trading<br>6 = Intraday auction<br><br>100 = Trading period at closing price<br>101 = End of closing auction without extension<br>102 = Closing prices calculation<br>201 = Publicación de operaciones especiales de la sesión anterior<br>202 = Not started<br>203 = Open<br>204 = Closed                                         |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|------------|------------|--------|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |            |        |             | <p>MODAL_CONTR = 100 (Continuous):</p> <p>1= Pre-Trading (Not Started)</p> <p>2 = Opening auction</p> <p>3 = (Continuous) Trading</p> <p>4 = Closing auction</p> <p>5 = Post-Trading</p> <p>6 = Intraday auction</p> <p>100 = Trading period at closing price</p> <p>101 = End of closing auction without extension</p> <p>102 = Closing prices calculation</p> <p>MODAL_CONTR = 101 (Fixing):</p> <p>1= Pre-Trading (Not Started)</p> <p>2 = Opening auction</p> <p>4 = Closing auction</p> <p>5 = Post-Trading</p> <p>6 = Intraday auction</p> <p>102 = Closing prices calculation</p> <p>MODAL_CONTR = 102 (blocks):</p> <p>202 = Not started</p> <p>203 = Open</p> <p>204 = Closed</p> <p>MODAL_CONTR = 103 (Special transactions):</p> <p>201 = Publication of special transactions of last trading session</p> <p>202 = Not started</p> <p>203 = Open</p> <p>204 = Closed</p> <p>MODAL_CONTR = 104 (positions at NAV):</p> |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                            |
|------------|------------|--------|-------------|-------------------------------------------------------------------------------------|
|            |            |        |             | 202 = Not started<br>203 = Open<br>204 = Closed                                     |
| CW         | ORIGEN     | X(2)   | ORIGIN      | RV = EQUITIES<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |

## 5.6 MP (MIFID II)

File MFII\_WAR\_TICK\_MP\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES |
|------------|------------------|------------|-------------------------------------------|--------------------------|
| CW         | FECHA            | X(8)       | DATE                                      | YYYYMMDD                 |
| CW         | SECUENCIA        | 9(15)      | SEQUENCE NUMBER                           |                          |
| CW         | VALOR            | X(8)       | SECURITY ID                               |                          |
| CW         | N_O_PRE_COMP_1   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 1           |                          |
| CW         | VOL_O_PRE_COMP_1 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 1 |                          |
| CW         | PRE_COMP_1       | 9(12)V9(6) | BEST BID PRICE QUOTE 1                    |                          |
| CW         | PRE_VENT_1       | 9(12)V9(6) | BEST ASK PRICE QUOTE 1                    |                          |
| CW         | VOL_O_PRE_VENT_1 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK QUOTE 1 |                          |
| CW         | N_O_PRE_VENT_1   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 1           |                          |
| CW         | N_O_PRE_COMP_2   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 2           |                          |
| CW         | VOL_O_PRE_COMP_2 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID ORDER 2 |                          |
| CW         | PRE_COMP_2       | 9(12)V9(6) | BEST BID PRICE 2                          |                          |

| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES                   |
|------------|------------------|------------|-------------------------------------------|--------------------------------------------|
| CW         | PRE_VENT_2       | 9(12)V9(6) | BEST ASK PRICE 2                          |                                            |
| CW         | VOL_O_PRE_VENT_2 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 2 |                                            |
| CW         | N_O_PRE_VENT_2   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 2           |                                            |
| CW         | N_O_PRE_COMP_3   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 3           |                                            |
| CW         | VOL_O_PRE_COMP_3 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 3 |                                            |
| CW         | PRE_COMP_3       | 9(12)V9(6) | BEST BID PRICE QUOTE 3                    |                                            |
| CW         | PRE_VENT_3       | 9(12)V9(6) | BEST ASK PRICE QUOTE 3                    |                                            |
| CW         | VOL_O_PRE_VENT_3 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 3 |                                            |
| CW         | N_O_PRE_VENT_3   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 3           |                                            |
| CW         | N_O_PRE_COMP_4   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 4           |                                            |
| CW         | VOL_O_PRE_COMP_4 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 4 |                                            |
| CW         | PRE_COMP_4       | 9(12)V9(6) | BEST BID PRICE QUOTE 4                    |                                            |
| CW         | PRE_VENT_4       | 9(12)V9(6) | BEST ASK PRICE QUOTE 4                    |                                            |
| CW         | VOL_O_PRE_VENT_4 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 4 |                                            |
| CW         | N_O_PRE_VENT_4   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 4           |                                            |
| CW         | N_O_PRE_COMP_5   | 9(5)       | NUMBER OF BID ORDERS OF QUOTE 5           |                                            |
| CW         | VOL_O_PRE_COMP_5 | 9(11)      | AGGREGATED VOLUME OF THE BEST BID QUOTE 5 |                                            |
| CW         | PRE_COMP_5       | 9(12)V9(6) | BEST BID PRICE QUOTE 5                    |                                            |
| CW         | PRE_VENT_5       | 9(12)V9(6) | BEST ASK PRICE QUOTE 5                    |                                            |
| CW         | VOL_O_PRE_VENT_5 | 9(11)      | AGGREGATED VOLUME OF THE BEST ASK ORDER 5 |                                            |
| CW         | N_O_PRE_VENT_5   | 9(5)       | NUMBER OF ASK ORDERS OF QUOTE 5           |                                            |
| CW         | HORA             | X(8)       | TIME                                      | HHMMSSXXX OR HHMMSS                        |
| CW         | ORIGEN           | X(2)       | ORIGIN                                    | RV = EQUITIES<br>TF = ETF<br>CW = Warrants |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION   | FORMAT / POSSIBLE VALUES              |
|------------|------------|--------|---------------|---------------------------------------|
|            |            |        |               | MA = BME MTF EQUITIES<br>LT = Latibex |
| CW         | MktID      | X(4)   | Operating MIC |                                       |
| CW         | MktSegID   | X(4)   | Segment MIC   |                                       |

## 5.7 P

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                           | FORMAT / POSSIBLE VALUES                                                |
|------------|----------------|------------|---------------------------------------|-------------------------------------------------------------------------|
| CW         | FECHA          | X(8)       | DATE                                  | YYYYMMDD                                                                |
| CW         | VALOR          | X(8)       | SECURITY ID                           |                                                                         |
| CW         | PrecioCieAnt   | 9(12)V9(6) | PREVIOUS CLOSING PRICE                |                                                                         |
| CW         | PrecioAper     | 9(12)V9(6) | OPENING PRICE                         |                                                                         |
| CW         | PrecioCierre   | 9(12)V9(6) | CLOSING PRICE                         |                                                                         |
| CW         | Origen         | X(2)       | ORIGIN                                | RV = EQUITIES TF = ETF CW = Warrants MA = BME MTF EQUITIES LT = Latibex |
| CW         | PrecioMaxSes   | 9(12)V9(6) | High Price                            |                                                                         |
| CW         | PrecioMinSes   | 9(12)V9(6) | Low price                             |                                                                         |
| CW         | VOLUMEN_ACUM   | 9(11)      | Accumulated volume                    |                                                                         |
| CW         | EFFECTIVO_ACUM | 9(17)V9(6) | Accumulated turnover (in Eur)         |                                                                         |
| CW         | HoraCierre     | X(9)       | Closing time                          | HHMMSSXXX OR HHMMSS                                                     |
| CW         | PrecioMedio    | 9(12)V9(6) | Average Price of the trading session. |                                                                         |

## 5.8 SM (MIFID II)

File MFII\_WAR\_TICK\_SM\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE   | LENGTH     | DESCRIPTION                 | FORMAT / POSSIBLE VALUES                                                            |
|------------|--------------|------------|-----------------------------|-------------------------------------------------------------------------------------|
| CW         | FECHA        | X(8)       | DATE                        | YYYYMMDD                                                                            |
| CW         | SECUENCIA    | 9(15)      | SEQUENCE NUMBER             |                                                                                     |
| CW         | VALOR        | X(8)       | SECURITY ID                 |                                                                                     |
| CW         | N_O_PRE_COMP | 9(5)       | NUMBER OF BEST BID ORDERS   |                                                                                     |
| CW         | VOLUMEN_COMP | 9(11)      | BEST BID ACCUMULATED VOLUME |                                                                                     |
| CW         | PRECIO_COMP  | 9(12)V9(6) | BEST BID PRICE              |                                                                                     |
| CW         | PRECIO_VENT  | 9(12)V9(6) | BEST ASK PRICE              |                                                                                     |
| CW         | VOLUMEN_VENT | 9(11)      | BEST ASK ACCUMULATED VOLUME |                                                                                     |
| CW         | N_O_PRE_VENT | 9(5)       | NUMBER OF BEST ASK ORDERS   |                                                                                     |
| CW         | HORA         | X(8)       | TIME                        | HHMMSSXXX OR HHMMSS                                                                 |
| CW         | ORIGEN       | X(2)       | ORIGIN                      | RV = EQUITIES<br>TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex |
| CW         | MktID        | X(4)       | Operating MIC               |                                                                                     |
| CW         | MktSegID     | X(4)       | Segment MIC                 |                                                                                     |

## 5.9 SY (MIFID II)

File MFII\_WAR\_TICK\_SY\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION     | FORMAT / POSSIBLE VALUES |
|------------|------------|--------|-----------------|--------------------------|
| CW         | FECHA      | X(8)   | DATE            | YYYYMMDD                 |
| CW         | SECUENCIA  | 9(15)  | SEQUENCE NUMBER |                          |
| CW         | ACCION     | X(1)   | ACTION          |                          |
| CW         | HORA       | X(8)   | TIME            | HHMMSSXXX OR HHMMSS      |

| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                              | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|------------|------------------|------------|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CW         | VALOR            | X(8)       | SECURITY ID                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| CW         | COD_ISIN CODISIN | X(12)      | ISIN CODE                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| CW         | NOMBRE_VALOR     | X(25)      | REDUCED NAME                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| CW         | NUMTITULOS       | 9(16)V9(6) | NUMBER OF SECURITIES ADMITTED TO TRADING |                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| CW         | ESTADO           | X(1)       | STATE                                    | 1 = Activo<br>2 = Inactive (Provisionally registered)                                                                                                                                                                                                                                                                                                                                                                                                    |
| CW         | GRUPO_VAL        | X(2)       | SECURITIES GROUP                         | (See table below)                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| CW         | TIPO_PROD        | X(1)       | TYPE OF PRODUCT                          | (See table below)                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| CW         | TIPOSUBYA        | X(2)       | TYPE OF UNDERLYING                       | "I" - IBEX 35®<br>"C" - IBEX MEDIUM CAP®<br>"S" - IBEX SMALL CAP®<br>"L" - LATIBEX BRASIL<br>"T" - LATIBEX TOP<br>"D" - IBEX TOP DIVIDENDO®<br>"B" - LATIBEX ALL SHARE<br>"J" - IBEX 35® CON DIVIDENDOS<br>"K" - IBEX 35® INVERSO<br>"H" - IBEX 35® IMPACTO DIV<br>"V" - IBEX 35® DOBLE INVERSO<br>"W" - IBEX 35® TRIPLE INVERSO<br>"F" - IBEX 35® DOBLE APALANCADO<br>"M" - IBEX 35® TRIPLE APALANCADO<br>"Y" - IBEX 35® CON DIVIDENDOS NETOS<br>ETC... |
| CW         | AMBITO           | X(1)       | ADMISION SCOPE                           | "1" - Valencia.<br>"2" - Bilbao.<br>"3" - Valencia and Bilbao.<br>"4" - Barcelona.<br>"5" - Valencia and Barcelona.<br>"6" - Bilbao and Barcelona.<br>"7" - Valencia, Bilbao and Barcelona.<br>"8" - Madrid.<br>"9" - Valencia and Madrid.<br>"A" - Bilbao and Madrid.<br>"B" - Valencia, Bilbao and Madrid.                                                                                                                                             |

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                        | FORMAT / POSSIBLE VALUES                                                                                                            |
|------------|----------------|------------|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|
|            |                |            |                                    | "C" - Barcelona and Madrid.<br>"D" - Valencia, Barcelona and Madrid.<br>"E" - Bilbao, Barcelona and Madrid.<br>"F" - All Exchanges. |
| CW         | ESTILO         | X(1)       | WARRANT STYLE                      | "E" - European<br>"A" - American<br>"B" - Bermudas<br>" " - Others                                                                  |
| CW         | FECHA_VTO      | X(8)       | MATURITY DATE                      | YYYYMMDD                                                                                                                            |
| CW         | FECHA_VTO_mmyy | X(8)       | MATURITY DATE (MONTH AND YEAR)     | YYYYMM                                                                                                                              |
| CW         | LOTE           | 9(16)V9(6) | LOT (NUMBER OF SECURITIES PER LOT) | 0<br>1                                                                                                                              |
| CW         | IND_DEC        | X(1)       | NUMBER OF DECIMALS OF THE SYSTEM   | "4" – Four decimals                                                                                                                 |
| CW         | MAX_DEC        | X(5)       | Maximum number of decimals         | "2" – Two decimals                                                                                                                  |
| CW         | IND_BLOQ       | X(1)       | LISTED IN BLOCKS (OR NOT)          | N = No<br>Y = YES<br>= NO                                                                                                           |
| CW         | IND_ESPE       | X(1)       | ALLOWS SPECIAL OPERATIONS (OR NOT) | N = No<br>Y = YES<br>= NO                                                                                                           |
| CW         | IND_CONTINUO   | X(1)       | LISTED IN CONTINUOS MODE           | N = No<br>Y = YES<br>= NO                                                                                                           |
| CW         | IND_CALL_PUT   | X(1)       | INDICATES IF "PUT" OR "CALL"       | 0 – Put<br>1 – Call<br>OTHER                                                                                                        |
| CW         | IND_VALOR_LIQ  | X(1)       | NAV INDICATOR                      | N = No<br>Y = YES<br>= NO                                                                                                           |
| CW         | IND_VTO_AUTO   | X(1)       | AUTOMATIC MATURITY INDICATOR       | N = No<br>Y = YES                                                                                                                   |



| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|------------|------------------|------------|----------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |                  |            |                            | = NO                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| CW         | IND_TICK         | X(1)       | TICK INDICATOR             | Tick identification (change in price)<br>"1" - Tick in Price minimum unit<br>"2" - Tick in Price minimum unit, unless it's over 50 €, in which case the Tick will be 5 times the minimum unit<br>"3" - Tick in 5 times the Price minimum unit<br>"4" - Tick type 4 adjusted price<br>Tick in Price, unless the order's Price is within 10 and 50 euros, in which case the tick will be 5 times the minimum unit. If the Price is between 50 and 100 euros, the tick will be 10 times the minimum unit. Finally, if the Price is over 100 euros, the tick will be 50 times the minimum unit. |
| CW         | FACTOR_MULTI     | 9(16)V9(6) | MULTIPLICATIVE FACTOR      | 1<br>....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| CW         | PRE_EJERCICIO    | 9(16)V9(6) | Strike Price               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | FECHA_ULT_NEG    | X(8)       | DATE OF LAST TRADE         | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| CW         | INSTITUCIONAL    | X(1)       | INDICATES IF INSTITUTIONAL | N = No<br>Y = Yes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| CW         | PARTICIPES       | 9(16)V(6)  | NUMBER OF PARTICIPANTS     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | PRE_BARR_TW      | 9(16)V(6)  | TURBO WARRANT BAR PRICE    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | PRE_BARR_SUP_INL | 9(16)V(6)  | INLINE TOPBAR PRICE        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | PRE_BARR_INF_TP  | 9(16)V(6)  | TURBO PRO DOWNBAR PRICE    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | PRE_BARR_SUP_TP  | 9(16)V(6)  | TURBO PRO TOPBAR PRICE     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | PRE_BONUS        | 9(16)V(6)  | BONUS PRICE                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | UNI_CONTRATACION | 9(16)V(6)  | TRADING UNIT               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | TIT_CIRCULACION  | 9(16)V(6)  | NUMBER OF EQUITIES         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | IMP_CIRCULACION  | 9(16)V(6)  | OUTSTANDING AMOUNT         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | TIT_MINIMO       | 9(16)V(6)  | MINIMUM NUMBER OF TITLES   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | IMP_MINIMO       | 9(16)V(6)  | MINIMUM AMOUNT             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | FECHA_ADMI       | X(8)       | LISTING DATE               | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| CW         | FECHA_ULT_ADMI   | X(8)       | LAST LISTING DATE          | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| CW         | IMP_ADMI         | 9(16)V(6)  | LISTED AMOUNT              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| CW         | FECHA_EMIS       | X(8)       | ISSUE DATE                 | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                                           | FORMAT / POSSIBLE VALUES                                                                        |
|------------|----------------|------------|-------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| CW         | EMISORA        | X(4)       | ISSUER CODE                                           |                                                                                                 |
| CW         | SUBYACENTE     | X(12)      | UNDERLYINGS CODE                                      |                                                                                                 |
| CW         | DIVISA_SUBYA   | X(3)       | UNDERLYING CURRENCY                                   | ISO Code                                                                                        |
| CW         | DIVISA_VALOR   | X(3)       | INSTRUMENT CURRENCT                                   | ISO Code                                                                                        |
| CW         | TIPO_TARIFA    | X(2)       | TYPE OF TARIF                                         | (see table below)                                                                               |
| CW         | BOLSA_CAB      | X(1)       | PRINCIPAL STOCK EXCHANGE                              | "1" - Valencia.<br>"2" - Bilbao.<br>"4" - Barcelona.<br>"8" - Madrid.<br>"F" - All.             |
| CW         | SIST_LIQ       | X(2)       | INDICADOR DE SISTEMA DE LIQUIDACIÓN                   | "F" - IBERCLEAR<br>"L" - IBERCLEAR LATIBEX<br>"B" - Barcelona<br>"I" - Bilbao<br>"V" - Valencia |
| CW         | IMP_MED_TRIM   | 9(16)V9(6) | QUARTERLY MINIMUN AMOUNT                              |                                                                                                 |
| CW         | IMP_MIN_BC     | 9(16)V9(6) | Minimum Amount Agreed Blocks                          |                                                                                                 |
| CW         | IMP_MIN_BP     | 9(16)V9(6) | Minimum Amount Parametrized Blocks                    |                                                                                                 |
| CW         | IMP_ORD_AUTO   | 9(16)V9(6) | AUTOMATIC ORDERS AMOUNT. EXTERNAL APPLICATIONS FILTER |                                                                                                 |
| CW         | MIN_TAM_ORD    | 9(15)      | ORDER MINIMUN SIZE                                    |                                                                                                 |
| CW         | MIN_VOL_OCULTO | 9(15)      | MINIMUN HIDDEN SECUTIRIES                             |                                                                                                 |
| CW         | LIM_SUP_TICK1  | 9(5)V9(0)  | LIM_SUP_TICK1                                         |                                                                                                 |
| CW         | VAL_SUP_TICK1  | 9(10)V9(4) | VAL_SUP_TICK1                                         |                                                                                                 |
| CW         | LIM_SUP_TICK2  | 9(5)V9(0)  | LIM_SUP_TICK2                                         |                                                                                                 |
| CW         | VAL_SUP_TICK2  | 9(10)V9(4) | VAL_SUP_TICK2                                         |                                                                                                 |
| CW         | LIM_SUP_TICK3  | 9(5)V9(0)  | LIM_SUP_TICK3                                         |                                                                                                 |
| CW         | VAL_SUP_TICK3  | 9(10)V9(4) | VAL_SUP_TICK3                                         |                                                                                                 |
| CW         | LIM_SUP_TICK4  | 9(5)V9(0)  | LIM_SUP_TICK4                                         |                                                                                                 |
| CW         | VAL_SUP_TICK4  | 9(10)V9(4) | VAL_SUP_TICK4                                         |                                                                                                 |
| CW         | ORIGEN         | X(2)       | ORIGIN                                                | RV = EQUITIES                                                                                   |

| ASSET TYPE | FIELD CODE      | LENGTH     | DESCRIPTION                                    | FORMAT / POSSIBLE VALUES                                                               |
|------------|-----------------|------------|------------------------------------------------|----------------------------------------------------------------------------------------|
|            |                 |            |                                                | TF = ETF<br>CW = Warrants<br>MA = BME MTF EQUITIES<br>LT = Latibex                     |
| CW         | FISN            | X(35)      | FISIN                                          |                                                                                        |
| CW         | IndLiquido      | X(1)       | Liquid instrument                              | Y/N S/N                                                                                |
| CW         | LISPre          | X(9)       | LIS-pre (Large in Scale) Limit                 |                                                                                        |
| CW         | LISPost         | X(9)       | LIS-post (Large in Scale) Limit                |                                                                                        |
| CW         | CFIcode         | X(6)       | CFI Code                                       | ISO 10962                                                                              |
| CW         | IndValListado   | X(1)       | Listed value at issuer's request               | Y/N S/N                                                                                |
| CW         | LEIEmi          | X(20)      | Issuer LEI                                     |                                                                                        |
| CW         | LEISubya        | X(20)      | Underlying LEI                                 |                                                                                        |
| CW         | IndTradingOblig | X(1)       | Trading obligation.                            | It indicates whether the security has an obligation to be traded on a regulated market |
| CW         | IndCapSuperado  | X(1)       | Double volume cap exceeded                     |                                                                                        |
| CW         | ADT             | 9(16)V9(6) | Average daily turnover                         |                                                                                        |
| CW         | AvDTran         | 9(16)V9(6) | Average daily number of transactions           |                                                                                        |
| CW         | MktID           | X(4)       | Operating MIC                                  |                                                                                        |
| CW         | MktSegID        | X(4)       | Segment MIC                                    |                                                                                        |
| CW         | IndComodity     | X(4)       | Commodity derivative Indicator                 |                                                                                        |
| CW         | BaseProduct     | X(4)       | Base product                                   |                                                                                        |
| CW         | subProduct      | X(4)       | Sub product                                    |                                                                                        |
| CW         | Further         | X(4)       | Further sub product                            |                                                                                        |
| CW         | SSTI_pre        | X(9)       | Límite SSTI-pre (Size Specific to Instrument)  |                                                                                        |
| CW         | SSTI_post       | X(9)       | Límite SSTI-post (Size Specific to Instrument) |                                                                                        |

## 5.10 TX

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION     | FORMAT / POSSIBLE VALUES                                                |
|------------|------------|--------|-----------------|-------------------------------------------------------------------------|
| CW         | FECHA      | X(8)   | FECHA           | YYYYMMDD                                                                |
| CW         | SECUENCIA  | 9(15)  | SEQUENCE NUMBER |                                                                         |
| CW         | PRIORIDAD  | X(1)   |                 |                                                                         |
| CW         | CABECERA   | X(100) | HEADER          |                                                                         |
| CW         | TEXTO      | X(100) | TEXT            |                                                                         |
| CW         | HORA       | X(8)   | TIME            | HHMMSSXXX OR HHMMSS                                                     |
| CW         | ORIGEN     | X(2)   | ORIGIN          | RV = EQUITIES TF = ETF CW = Warrants MA = BME MTF EQUITIES LT = Latibex |

## 5.11 Additional SMART descriptions

### 5.11.1 Content of “TIPOPRODUCTO” and “TIPOTARIFA” fields.

| Type of product | Description             |
|-----------------|-------------------------|
| A               | Stocks                  |
| B               | Structured bonds        |
| C               | Certificates            |
| D               | Subscription rights     |
| F               | Funds                   |
| FA              | Listed Investment Funds |
| G               | Discount                |
| H               | Bonus CAP               |
| I               | Inlines                 |
| J               | Stay Low                |

| Type of product | Description             |
|-----------------|-------------------------|
| K               | Bonus                   |
| L               | Sprint                  |
| M               | Very new shares         |
| N               | New shares              |
| O               | Other products          |
| P               | Turbo Pros              |
| R               | Preferred stock         |
| S               | Underlying              |
| U               | Voting shares           |
| V               | Convertible bond rights |
| W               | Warrants                |
| T               | Turbo Warrants          |
| X               | Participaciones         |
| Y               | Stay High               |
| Z               | Multi                   |
| 1               | SICAVs VL T+1           |
| 2               | SICAVs VL T+2           |
| 3               | SICAVs VL T+3           |

| Type of product | Description      | RTS 14                                |
|-----------------|------------------|---------------------------------------|
| A               | Stocks           | Shares                                |
| B               | Structured bonds | Bonds and structured finance products |

|    |                         |                                                                                 |
|----|-------------------------|---------------------------------------------------------------------------------|
| C  | Certificates            | Depository receipts, ETFs, certificates and other similar financial instruments |
| D  | Subscription rights     | Shares                                                                          |
| F  | Funds                   | Depository receipts, ETFs, certificates and other similar financial instruments |
| FA | Listed Investment Funds | Depository receipts, ETFs, certificates and other similar financial instruments |
| G  | Discount                | Derivatives                                                                     |
| H  | Bonus CAP               | Derivatives                                                                     |
| I  | Inlines                 | Derivatives                                                                     |
| J  | Stay Low                | Derivatives                                                                     |
| K  | Bonus                   | Derivatives                                                                     |
| L  | Sprint                  | Derivatives                                                                     |
| M  | Very new shares         | Shares                                                                          |
| N  | New shares              | Shares                                                                          |
| O  | Other products          | Depository receipts, ETFs, certificates and other similar financial instruments |
| P  | Turbo Pros              | Derivatives                                                                     |
| R  | Preferred stock         | Shares                                                                          |
| S  | Underlying              | Derivatives                                                                     |
| U  | Voting shares           | Shares                                                                          |
| V  | Convertible bond rights | Bonds and structured finance products                                           |
| W  | Warrants                | Derivatives                                                                     |
| T  | Turbo Warrants          | Derivatives                                                                     |
| X  | Participaciones         | Depository receipts, ETFs, certificates and other similar financial instruments |
| Y  | Stay High               | Derivatives                                                                     |
| Z  | Multi                   | Derivatives                                                                     |

|   |               |                                                                                 |
|---|---------------|---------------------------------------------------------------------------------|
| 1 | SICAVs VL T+1 | Depository receipts, ETFs, certificates and other similar financial instruments |
| 2 | SICAVs VL T+2 | Depository receipts, ETFs, certificates and other similar financial instruments |
| 3 | SICAVs VL T+3 | Depository receipts, ETFs, certificates and other similar financial instruments |

### 5.11.2 Content of GRUPOVAL field

| Segment | Securities group | Description             |
|---------|------------------|-------------------------|
| EQ      | AC               | Shares                  |
|         | DE               | Rights                  |
|         | CP               | Voting shares           |
|         | CE               | Electronic trading      |
|         | NC               | Unlisted funds          |
| TF      | OA               |                         |
|         | SY               | Underlying              |
| CW      | WC               | Certificates            |
|         | WA               | Warrants                |
|         | WO               | Others                  |
|         | SY               | Underlying              |
| MA      | EE               | Growth Companies        |
|         | SI               | SICAVs                  |
|         | FC               | Venture capital funds   |
|         | FO               | Listed Investment Funds |
|         | IL               | Hedge Funds             |

|    |    |                      |
|----|----|----------------------|
| LT | IC | Funds of Hedge Funds |
|    | SO | SOCIMI / REITs       |
|    | AL | LATIBEX Shares       |
|    | DL | LATIBEX Rights       |

| Segment | GrupoVal | Description             | RTS 14                                                                          |
|---------|----------|-------------------------|---------------------------------------------------------------------------------|
| EQ      | AC       | Shares                  | Shares                                                                          |
|         | DE       | Rights                  | Shares                                                                          |
|         | CP       | Voting shares           | Shares                                                                          |
|         | CE       | Electronic trading      | Shares                                                                          |
|         | NC       | Unlisted funds          | Depository receipts, ETFs, certificates and other similar financial instruments |
| TF      | OA       | RVs                     | Depository receipts, ETFs, certificates and other similar financial instruments |
| CW      | WC       | Certificates            | Derivatives                                                                     |
|         | WA       | Warrants                | Derivatives                                                                     |
|         | WO       | Others                  | Derivatives                                                                     |
|         | SY       | Underlying              | Derivatives                                                                     |
| MA      | EE       | Growth Companies        | Shares                                                                          |
|         | SI       | SICAVs                  | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | FC       | Venture capital funds   | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | FO       | Listed Investment Funds | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | IL       | Hedge Funds             | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | IC       | Funds of Hedge Funds    | Depository receipts, ETFs, certificates and other similar financial instruments |
|         | SO       | SOCIMIs / REITs         | Shares                                                                          |



|    |    |                |        |
|----|----|----------------|--------|
| LT | AL | LATIBEX Shares | Shares |
|    | DL | LATIBEX Rights | Shares |

### 5.11.3 Content of SECTOR field

| SECTOR                                               | COD. SMART |
|------------------------------------------------------|------------|
| <b>1. OIL AND ENERGY</b>                             |            |
| OIL                                                  | 101        |
| ELECTRICITY AND GAS                                  | 102        |
| WATER AND OTHERS                                     | 103        |
| RENEWABLE ENERGIES                                   | 104        |
| <b>2. BASIC MATERIALS, INDUSTRY AND CONSTRUCTION</b> |            |
| MINERALS, METALS, MET. PRODUCTS                      | 201        |
| MANUFACTURING AND ASSEMBLY OF EQUIPMENT              | 202        |
| CONSTRUCTION                                         | 203        |
| CONSTRUCTION MATERIALS                               | 204        |
| CHEMICAL INDUSTRY                                    | 205        |
| ENGINEERING AND OTHERS                               | 206        |
| AEROSPACE                                            | 207        |
| <b>3. CONSUMER GOODS</b>                             |            |
| FOOD AND DRINKS                                      | 301        |
| TEXTILE, CLOTHING AND FOOTWEAR                       | 302        |
| PAPER AND GRAPHIC ARTS                               | 303        |
| AUTOMOTIVE                                           | 304        |
| PHARMACEUTICALS AND BIOTECHNOLOGY                    | 305        |
| OTHER CONSUMER GOODS                                 | 306        |
| <b>4. CONSUMER SERVICES</b>                          |            |
| LEISURE, TOURISM AND HOTEL INDUSTRY                  | 401        |
| COMMERCE                                             | 402        |
| MEDIA AND ADVERTISING                                | 403        |
| TRANSPORT AND DISTRIBUTION                           | 404        |

| SECTOR                                       | COD. SMART |
|----------------------------------------------|------------|
| HIGHWAYS AND PARKINGS                        | 405        |
| OTHER SERVICES                               | 406        |
| <b>5. FINANCIAL SERVICES AND REAL ESTATE</b> |            |
| BANKS AND SAVINGS BANKS                      | 501        |
| INSURANCE                                    | 502        |
| HOLDING COMPANIES                            | 503        |
| SICAV                                        | 504        |
| REAL ESTATE AGENCIES AND OTHERS              | 505        |
| INVESTMENT SERVICES                          | 506        |
| TRADED FUNDS                                 | 507        |
| VENTURE CAPITAL                              | 508        |
| FREE INVESTMENT COMPANIES                    | 509        |
| SOCIMI                                       | 510        |
| <b>6. TECHNOLOGY AND TELECOMMUNICATIONS</b>  |            |
| TELECOMMUNICATION AND OTHERS                 | 601        |
| SOFTWARE AND ELECTRONICS                     | 602        |
| HARDWARE TECHNOLOGY AND EQUIPMENT            | 603        |

#### 5.11.4 TIPO\_OPER TABLE Content

| Operation codes |                    |                                                 |               |           |
|-----------------|--------------------|-------------------------------------------------|---------------|-----------|
| TIPO_OPER       | SOURCE             | TYPE OF SPECIAL OPERATION                       | TrdType [828] | TIPO_OPER |
| CV              | All                | Market                                          | 0             | -         |
| RT              | All                | Cancellation                                    | 24            | -         |
| MO              | All                | Trade Amendment                                 | 24            | 9000      |
| BW              | CW                 | Block Trade                                     | 1             | 34        |
| BP              | TF, EQ, MA, LT     | Block Trade                                     | 1             | 34        |
| A1              | TF, EQ, MA, LT     | Communicated Application                        | 1             | 1001      |
| A4              | TF, EQ, MA, LT     | Authorized Application (volume)                 | 1             | 1002      |
| A5              | TF, EQ, MA, LT     | Authorized Application (corporate interest)     | 1             | 1003      |
| A6              | TF, EQ, MA, LT     | Authorized Application (execution of contracts) | 1             | 1004      |
| A7              | TF, EQ, MA, LT, CW | Authorized Application (other causes)           | 1             | 1005      |

|    |                |                                                      |   |      |
|----|----------------|------------------------------------------------------|---|------|
| T1 | TF, EQ, MA, LT | Validation (communicated)                            | 1 | 1006 |
| T4 | TF, EQ, MA, LT | Authorized validation (volume)                       | 1 | 1007 |
| T5 | TF, EQ, MA, LT | Authorized validation (corporate interest)           | 1 | 1008 |
| T6 | TF, EQ, MA, LT | Authorized validation (execution of contracts)       | 1 | 1009 |
| T7 | TF, EQ, MA, LT | Authorized validation (other causes)                 | 1 | 1010 |
| E1 | All            | Transaction between members (communicated)           | 1 | 1011 |
| E4 | TF, EQ, MA, LT | Transaction between members (volume)                 | 1 | 1013 |
| E5 | TF, EQ, MA, LT | Transaction between members (corporate interest)     | 1 | 1014 |
| E6 | TF, EQ, MA, LT | Transaction between members (execution of contracts) | 1 | 1015 |
| E7 | TF, EQ, MA, LT | Transaction between members (other causes)           | 1 | 1016 |
| AV | EQ, MA, LT     | Application to cater for a linked position           | 1 | 1017 |
| EV | EQ, MA, LT     | Transaction to cater for a linked position           | 1 | 1018 |
| EO | EQ, MA, LT     | Transaction of exercise of options                   | 1 | 1019 |
| BC | TF, EQ, MA, LT | Agreed block trading market transaction              | 1 | 1020 |
| OA | EQ, MA, LT     | Public share bid offer type transaction              | 1 | 1021 |
| OV | EQ, MA, LT     | Public share Ask offer type transaction              | 1 | 1022 |
| OS | EQ, MA, LT     | Public share subscription offer type transaction     | 1 | 1023 |
| DO | EQ, MA, LT     | Special trades delta type                            | 1 | 1024 |
| BM | EQ, MA, LT     | VWAP special trade                                   | 1 | 1025 |
| CF | EQ, MA, LT     | Forced buying                                        | 1 | 1026 |
| VF | EQ, MA, LT     | Forced selling                                       | 1 | 1027 |
| NV | MA             | Net asset value special trade D+1                    | 1 | 1028 |
| NJ | MA             | Net asset value special trade D+2                    | 1 | 1029 |
| NK | MA             | Net asset value special trade D+3                    | 1 | 1030 |
| AX | All            | Application (without CCP)                            | 1 | 1031 |
| EX | All            | Transaction (without CCP)                            | 1 | 1032 |
| FV | MA             | Investment Fund D + 1                                | 1 | 1033 |
| FJ | MA             | Investment Fund D + 2                                | 1 | 1034 |
| FK | MA             | Investment Fund D + 3                                | 1 | 1035 |
| VW | EQ, TF, MA, LT | VWAP                                                 | 1 | 1036 |

## 6 RF, AF, SD FIXED INCOME

Files are available for data on Prices, volumes and 20 BBO tick data for all issues listed on MERF (RF), SEND (SD) and MARF (AF) following the following file structure:

| TABLE | Description              | Files                                                                               |
|-------|--------------------------|-------------------------------------------------------------------------------------|
| A     | Trades and Status        | SD_TICKS_A_YYYYMMDD.TXT<br>RF_TICKS_A_YYYYMMDD.TXT<br>AF_TICKS_A_YYYYMMDD.TXT       |
| AE    | Special and Block Trades | SD_TICKS_AE_YYYYMMDD.TXT<br>RF_TICKS_AE_YYYYMMDD.TXT<br>AF_TICKS_AE_YYYYMMDD.TXT    |
| fSY   | Security Status          | SD_TICKS_fSY_YYYYMMDD.TXT<br>RF_TICKS_fSY_YYYYMMDD.TXT<br>AF_TICKS_fSY_YYYYMMDD.TXT |
| H     | Cancellations            | SD_TICKS_H_YYYYMMDD.TXT<br>RF_TICKS_H_YYYYMMDD.TXT<br>AF_TICKS_H_YYYYMMDD.TXT       |
| M2    | Quotes from 6th to 10th  | SD_TICKS_M2_YYYYMMDD.TXT<br>RF_TICKS_M2_YYYYMMDD.TXT<br>AF_TICKS_M2_YYYYMMDD.TXT    |
| M3    | Quotes from 11th to 15th | SD_TICKS_M3_YYYYMMDD.TXT<br>RF_TICKS_M3_YYYYMMDD.TXT<br>AF_TICKS_M3_YYYYMMDD.TXT    |
| M4    | Quotes from 16th to 20th | SD_TICKS_M4_YYYYMMDD.TXT<br>RF_TICKS_M4_YYYYMMDD.TXT<br>AF_TICKS_M4_YYYYMMDD.TXT    |
| MC    | Market Status            | SD_TICKS_MC_YYYYMMDD.TXT<br>RF_TICKS_MC_YYYYMMDD.TXT<br>AF_TICKS_MC_YYYYMMDD.TXT    |
| MP    | Quotes from 1st to 5th   | SD_TICKS_MP_YYYYMMDD.TXT<br>RF_TICKS_MP_YYYYMMDD.TXT                                |

|    |                                 |                                                                                  |
|----|---------------------------------|----------------------------------------------------------------------------------|
|    |                                 | AF_TICKS_MP_YYYYMMDD.TXT                                                         |
| P  | Previous, open and close status | SD_TICKS_P_YYYYMMDD.TXT<br>RF_TICKS_P_YYYYMMDD.TXT<br>AF_TICKS_P_YYYYMMDD.TXT    |
| SM | BBO (Best bid offer)            | SD_TICKS_SM_YYYYMMDD.TXT<br>RF_TICKS_SM_YYYYMMDD.TXT<br>AF_TICKS_SM_YYYYMMDD.TXT |
| SY | Security List (Master Data)     | SD_TICKS_SY_YYYYMMDD.TXT<br>RF_TICKS_SY_YYYYMMDD.TXT<br>AF_TICKS_SY_YYYYMMDD.TXT |
| TX | News                            | SD_TICKS_TX_YYYYMMDD.TXT<br>RF_TICKS_TX_YYYYMMDD.TXT<br>AF_TICKS_TX_YYYYMMDD.TXT |

## 6.1 A (MIFID II)

Files:

MFII\_SD\_TICKS\_A\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_A\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_A\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE | LENGTH     | DESCRIPTION     | FORMAT / POSSIBLE VALUES |
|------------|------------|------------|-----------------|--------------------------|
| RF, AF, SD | FECHA      | X(8)       | DATE            | YYYYMMDD                 |
| RF, AF, SD | SECUENCIA  | 9(15)      | SEQUENCE NUMBER |                          |
| RF, AF, SD | VALOR      | X(8)       | SECURITY ID     |                          |
| RF, AF, SD | COD_ISIN   | X(12)      | ISIN CODE       |                          |
| RF, AF, SD | VOLUMEN    | 9(10)V9(6) | TRADED VOLUME   |                          |

| ASSET TYPE | FIELD CODE     | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES                                                                                                                                    |
|------------|----------------|-------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | IND_PrecioTipo | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR                                                                                                                                          |
| RF, AF, SD | PRECIO         | 9(21)V9(11) | TRADE PRICE                                      |                                                                                                                                                             |
| RF, AF, SD | YIELD          | 9(21)V9(11) | Yield                                            |                                                                                                                                                             |
| RF, AF, SD | LastParPx      | 9(21)V9(11) | LastParPx                                        |                                                                                                                                                             |
| RF, AF, SD | HORA           | X(9)        | Trade Time                                       | HHMMSSXXX Or HHMMSS                                                                                                                                         |
| RF, AF, SD | Tipo_Oper      | X(4)        | Trade Types                                      | See below table                                                                                                                                             |
| RF, AF, SD | SubTipo_Oper   | X(4)        | Trade SubTypes                                   | See below table                                                                                                                                             |
| RF, AF, SD | FECHA_NEG      | X(8)        | DATE OF TRADE                                    | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | EFFECTIVO      | 9(19)V9(6)  | TRADED TURNOVER                                  |                                                                                                                                                             |
| RF, AF, SD | Fecha_Valor    | X(8)        | Trade date                                       | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | IMPTCUPONCORR  | 9(19)V9(6)  | Amount of the accrued coupon                     |                                                                                                                                                             |
| RF, AF, SD | NUMOPER        | 9(10)       | NUMBER OPERATION                                 |                                                                                                                                                             |
| RF, AF, SD | MODAL_CONTR    | X(3)        | CONTRACT MODALITY                                | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market (applications and transactions at an agreed price)<br>103 = Special transactions<br>104 = NAV |
| RF, AF, SD | PRECIO_MEDIO   | 9(21)V9(11) | AVERAGE PRICE IN THE DAY                         |                                                                                                                                                             |
| RF, AF, SD | PRECIO_ALTO    | 9(21)V9(11) | HIGH PRICE IN THE DAY                            |                                                                                                                                                             |
| RF, AF, SD | PRECIO_BAJO    | 9(21)V9(11) | LOW PRICE IN THE DAY                             |                                                                                                                                                             |
| RF, AF, SD | VOLUMEN_ACUM   | 9(19)V9(6)  | ACCUMULATED VOLUME IN THE DAY                    |                                                                                                                                                             |
| RF, AF, SD | EFFECTIVO_ACUM | 9(19)V9(6)  | ACCUMULATED TURNOVER IN THE DAY                  |                                                                                                                                                             |
| RF, AF, SD | ORIGEN         | X(2)        | ORIGIN                                           | AF = MARF SD = SEND RF = MERF                                                                                                                               |
| RF, AF, SD | MktID          | X(4)        | Operating MIC                                    |                                                                                                                                                             |
| RF, AF, SD | MktSegID       | X(4)        | Segment MIC                                      |                                                                                                                                                             |

| ASSET TYPE | FIELD CODE              | LENGTH | DESCRIPTION                          | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|-------------------------|--------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | FECHAEJEC               | X(8)   | Fecha de ejecución de la operación   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAEJEC                | X(12)  | Hora de ejecución de la operación    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | FECHAPUBLI              | X(8)   | Fecha de publicación de la operación | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAPUBLI               | X(12)  | Hora de publicación de la operación  | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | MMTModel                | X(1)   | mmt model ¿?                         | 0 = operaciones normales<br>1 = operaciones especiales<br>6 = RFQ?                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| RF, AF, SD | DarkTrade               | X(1)   | Dark Trade                           | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | PostTransparencyFlags   | X(50)  | Post transparency flags              | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | TrdRegPublicationType   | X(1)   | Trade Reg Publication Type           | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | TrdRegPublicationReason | X(1)   | Trade Reg Publication Reason         | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| RF, AF, SD | TradeCondition          | X(1)   | Trade condition                      | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| RF, AF, SD | TradePriceCondition     | X(2)   | Trade Price Condition                | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | TradePublishIndicator   | X(1)   | Trade Publish Indicator              | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| RF, AF, SD | RegulatoryReportType    | X(2)   | Regulatory Report Type               | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"                                                                                                                                                                                                                                                                                                         |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION        | FORMAT / POSSIBLE VALUES                                                                 |
|------------|------------|--------|--------------------|------------------------------------------------------------------------------------------|
|            |            |        |                    | 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |
| RF, AF, SD | Ind_envio  | X(1)   | Indicador de envio |                                                                                          |

SubTipo\_Oper and Tipo\_Oper Codes

| Trade Type | Segment    | Description                                            | Trade Type | Subtrade type |
|------------|------------|--------------------------------------------------------|------------|---------------|
| 01         | RF, AF, SD | Market                                                 | 0          | -             |
| 08         | RF, AF, SD | Block trade                                            | 1          | 2001          |
| 09         | RF, AF, SD | Cancellation                                           | 24         | -             |
| 19         | RF, AF, SD | Trade amendment                                        | 24         | 9000          |
| 14         | RF, AF, SD | Application                                            | 1          | 2002          |
| 18         | RF, AF, SD | Block trade with settlement date equal to session date | 1          | 2003          |
| 24         | RF, AF, SD | Application with settlement date equal to session date | 1          | 2004          |
| 28         | RF, AF, SD | Repo block trade                                       | 1          | 2005          |
| 34         | RF, AF, SD | Repo application                                       | 1          | 2006          |
| 38         | RF, AF, SD | Repo block trade with start date equal to session date | 1          | 2007          |
| 44         | RF, AF, SD | Repo application with start date equal to session date | 1          | 2008          |
| 48         | RF, AF, SD | RFQ (request for a quote)                              | 1          | 2009          |

## 6.2 AE (MIFID II)

Files:

MFII\_SD\_TICKS\_AE\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_AE\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_AE\_YYYYMMDD.TXT



| ASSET TYPE | FIELD CODE                     | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES                                                                                                                                    |
|------------|--------------------------------|-------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | FECHA                          | X(8)        | DATE                                             | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | SECUENCIA                      | 9(15)       | SEQUENCE NUMBER                                  |                                                                                                                                                             |
| RF, AF, SD | VALOR                          | X(8)        | SECURITY ID                                      |                                                                                                                                                             |
| RF, AF, SD | COD_ISIN                       | X(12)       | ISIN CODE                                        |                                                                                                                                                             |
| RF, AF, SD | VOLUMEN                        | 9(10)V9(6)  | VOLUME TRADED                                    |                                                                                                                                                             |
| RF, AF, SD | IND_PrecioTipo                 | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price 9: IRR                                                                                                                                             |
| RF, AF, SD | PRECIO                         | 9(21)V9(11) | TRADE PRICE                                      |                                                                                                                                                             |
| RF, AF, SD | YIELD                          | 9(21)V9(11) | Yield                                            |                                                                                                                                                             |
| RF, AF, SD | LastParPx                      | 9(21)V9(11) | LastParPx                                        |                                                                                                                                                             |
| RF, AF, SD | HORA                           | X(9)        | TIME OF TRADE                                    | HHMMSSXXX OR HHMMSS                                                                                                                                         |
| RF, AF, SD | Tipo_Oper                      | X(4)        | Trade Types                                      | See Below Table                                                                                                                                             |
| RF, AF, SD | SubTipo_Oper                   | X(4)        | Trade SubTypes                                   | See Below Table                                                                                                                                             |
| RF, AF, SD | FECHA_NEG                      | X(8)        | DATE OF TRADE                                    | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | EFFECTIVO                      | 9(19)V9(6)  | TRADED TURNOVER                                  |                                                                                                                                                             |
| RF, AF, SD | TipoOpeRetro                   | X(4)        | Type of cancelled transaction                    |                                                                                                                                                             |
| RF, AF, SD | NumRegNegOperRetro<br>NUM_OPER | X(16)       | Registered number of the cancelled transaction   |                                                                                                                                                             |
| RF, AF, SD | Fecha_Valor                    | X(8)        | Transaction date                                 | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | IMPTCUPONCORR                  | 9(19)V9(6)  | Amount of the accrued coupon                     |                                                                                                                                                             |
| RF, AF, SD | NUMOPER                        | 9(10)       | Registered number of trade                       |                                                                                                                                                             |
| RF, AF, SD | MODAL_CONTR                    | X(3)        | TRADE MODALITY                                   | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market (applications and transactions at an agreed price)<br>103 = Special transactions<br>104 = NAV |
| RF, AF, SD | PRECIO_MEDIO                   | 9(21)V9(11) | AVERAGE PRICE IN THE DAY                         |                                                                                                                                                             |
| RF, AF, SD | PRECIO_ALTO                    | 9(21)V9(11) | HIGH PRICE IN THE DAY                            |                                                                                                                                                             |

| ASSET TYPE | FIELD CODE              | LENGTH      | DESCRIPTION                          | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|-------------------------|-------------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | PRECIO_BAJO             | 9(21)V9(11) | LOW PRICE IN THE DAY                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | VOLUMEN_ACUM            | 9(19)V9(6)  | ACCUMULATED VOLUME IN THE DAY        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | EFFECTIVO_ACUM          | 9(19)V9(6)  | ACCUMULATED TURNOVER IN THE DAY      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | ORIGEN                  | X(2)        | ORIGIN                               | AF = MARF SD = SEND RF = MERF                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | MktID                   | X(4)        | Operating MIC                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | MktSegID                | X(4)        | Segment MIC                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | FECHAEJEC               | X(8)        | Fecha de ejecución de la operación   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAEJEC                | X(12)       | Hora de ejecución de la operación    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | FECHAPUBLI              | X(8)        | Fecha de publicación de la operación | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAPUBLI               | X(12)       | Hora de publicación de la operación  | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | MMTModel                | X(1)        | mmt model ¿?                         | 0 = operaciones normales<br>1 = operaciones especiales<br>6 = RFQ?                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| RF, AF, SD | DarkTrade               | X(1)        | Dark Trade                           | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | PostTransparencyFlags   | X(50)       | Post transparency flags              | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | TrdRegPublicationType   | X(1)        | Trade Reg Publication Type           | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | TrdRegPublicationReason | X(1)        | Trade Reg Publication Reason         | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| RF, AF, SD | TradeCondition          | X(1)        | Trade condition                      | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |

| ASSET TYPE | FIELD CODE            | LENGTH | DESCRIPTION             | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                         |
|------------|-----------------------|--------|-------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | TradePriceCondition   | X(2)   | Trade Price Condition   | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                         |
| RF, AF, SD | TradePublishIndicator | X(1)   | Trade Publish Indicator | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                       |
| RF, AF, SD | RegulatoryReportType  | X(2)   | Regulatory Report Type  | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |
| RF, AF, SD | Ind_envio             | X(1)   | Indicador de envio      |                                                                                                                                                                                                                                                                                                  |

SubTipo\_Oper and Tipo\_Oper Codes

| Trade Type | Segment    | Description                                            | Trade Type | Subtrade type |
|------------|------------|--------------------------------------------------------|------------|---------------|
| 01         | RF, AF, SD | Market                                                 | 0          | -             |
| 08         | RF, AF, SD | Block trade                                            | 1          | 2001          |
| 09         | RF, AF, SD | Cancellation                                           | 24         | -             |
| 19         | RF, AF, SD | Trade amendment                                        | 24         | 9000          |
| 14         | RF, AF, SD | Application                                            | 1          | 2002          |
| 18         | RF, AF, SD | Block trade with settlement date equal to session date | 1          | 2003          |
| 24         | RF, AF, SD | Application with settlement date equal to session date | 1          | 2004          |
| 28         | RF, AF, SD | Repo block trade                                       | 1          | 2005          |
| 34         | RF, AF, SD | Repo application                                       | 1          | 2006          |
| 38         | RF, AF, SD | Repo block trade with start date equal to session date | 1          | 2007          |
| 44         | RF, AF, SD | Repo application with start date equal to session date | 1          | 2008          |
| 48         | RF, AF, SD | RFQ (request for a quote)                              | 1          | 2009          |

## 6.3 fSY

| ASSET TYPE | FIELD CODE        | LENGTH     | DESCRIPTION                    | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                       |
|------------|-------------------|------------|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | FECHA             | X(8)       | DATE                           | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                       |
| RF, AF, SD | SECUENCIA         | 9(15)      | SEQUENCE NUMBER                |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | VALOR             | X(8)       | SECURITY ID                    |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | COD_ISIN          | X(12)      | ISIN CODE                      |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | ESTADO            | X(2)       | STATE                          | 17 = Ready to trade<br>18 = Not available for trading<br>21 = Auction                                                                                                                                                                                                                                                                                                                          |
| RF, AF, SD | PRE_REFERENCIA    | 9(21)V9(6) | REFERENCE PRICE                |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | MAXPERMITIDO      | 9(21)V9(6) | (Price / IRR) Maximum allowed  |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | MINPERMITIDO      | 9(21)V9(6) | (Price / IRR) Minimum allowed  |                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | HORA              | X(9)       | TIME                           | HHMMSSXXX or HHMMSS                                                                                                                                                                                                                                                                                                                                                                            |
| RF, AF, SD | MOTIVO_SUSPENSION | X(3)       | SUSPENSION MOTIVE              | If [SITUNEG] = 18<br>100 = suspended by regulator<br>101 = interrupted because of supervision<br>102 = Stopped by knock-out<br>103 = Pending of knock-in<br><br>If [SITUNEG] = 21<br>100 = Manual auction<br>101 = Extension of opening auction<br>102 = Extension of closing auction<br>103 = Volatility auction<br><br>111 = Aplicaciones y operaciones a precio convenido REPO<br>114 = RFQ |
| RF, AF, SD | TIPO_ACTU_ESPEC   | X(1)       | ACTION TYPE OF THE ESPECIALIST | 0 = Specialist/s not exonerated                                                                                                                                                                                                                                                                                                                                                                |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                           |
|------------|------------|--------|-------------|------------------------------------------------------------------------------------------------------------------------------------|
|            |            |        |             | 1 = Specialist/s exonerated in purchase<br>2 = Specialist/s exonerated in sell<br>3 = Specialist/s exonerated in purchase and sell |
| RF, AF, SD | ORIGEN     | X(2)   | ORIGIN      | AF = MARF SD = SEND RF = MERF                                                                                                      |

The first field to check is de STATE field:

- 1 = Active (Ready to trade)
- 2 = Provisionally registered (not in the system yet)

If STATE = 1

- SITUNEG = 17 (Ready to Trade) Can be traded normally (the field SITUACION is “ ” high necessarily)
- SITUNEG = 18 (Not available for trading) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUATION can be high or low)
  - 100 = Suspended by the controller
  - 101 = interrupted because of supervision
  - 102 = Stopped by knock-out
  - 103 = Pending knock-in
- SITUNEG = 21 Auction (The field SITUATION is high necessarily) being the reason MOTIVOSUSPEN (100, 101, 102, 203), cannot be traded in that moment. (the field SITUATION can be high or low)
  - 100 = Manual Auction
  - 101 = Extension of opening auction
  - 102 = Extension of closing auction
  - 103 = Volatility auction

## 6.4 H (MIFID II)

Files:

MFII\_SD\_TICKS\_H\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_H\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_H\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE     | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES                                                                                                                                    |
|------------|----------------|-------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | FECHA          | X(8)        | DATE                                             | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | SECUENCIA      | 9(15)       | SEQUENCE NUMBER                                  |                                                                                                                                                             |
| RF, AF, SD | VALOR          | X(8)        | SECURITY ID                                      |                                                                                                                                                             |
| RF, AF, SD | COD_ISIN       | X(12)       | ISIN CODE                                        |                                                                                                                                                             |
| RF, AF, SD | VOLUMEN        | 9(10)V9(6)  | VOLUME TRADED                                    |                                                                                                                                                             |
| RF, AF, SD | IND_PrecioTipo | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR                                                                                                                                          |
| RF, AF, SD | PRECIO         | 9(21)V9(11) | TRADE PRICE                                      |                                                                                                                                                             |
| RF, AF, SD | YIELD          | 9(21)V9(11) | Yield                                            |                                                                                                                                                             |
| RF, AF, SD | LastParPx      | 9(21)V9(11) | LastParPx                                        |                                                                                                                                                             |
| RF, AF, SD | HORA           | X(9)        | TIME OF TRADE                                    | HHMMSSXXX OR HHMMSS                                                                                                                                         |
| RF, AF, SD | Tipo_Oper      | X(4)        | Trade Types                                      | See Below Table                                                                                                                                             |
| RF, AF, SD | SubTipo_Oper   | X(4)        | Trade SubTypes                                   | See Below Table                                                                                                                                             |
| RF, AF, SD | FECHA_NEG      | X(8)        | DATE OF TRADE                                    | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | EFFECTIVO      | 9(19)V9(6)  | TRADED TURNOVER                                  |                                                                                                                                                             |
| RF, AF, SD | TipoOpeRetro   | X(4)        | Type of cancelled transaction                    | 0                                                                                                                                                           |
| RF, AF, SD | NUM_OPERT      | X(16)       | Registered number of the cancelled transaction   |                                                                                                                                                             |
| RF, AF, SD | Fecha_Valor    | X(8)        | Trade date                                       | YYYYMMDD                                                                                                                                                    |
| RF, AF, SD | IMPTCUPONCORR  | 9(19)V9(6)  | Amount of the accrued coupon                     |                                                                                                                                                             |
| RF, AF, SD | NUMOPER        | 9(10)       | Trading registered number                        |                                                                                                                                                             |
| RF, AF, SD | MODAL_CONTR    | X(3)        | TRADE MODALITY                                   | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market (applications and transactions at an agreed price)<br>103 = Special transactions<br>104 = NAV |
| RF, AF, SD | PRECIO_MEDIO   | 9(21)V9(11) | AVERAGE PRICE IN THE DAY                         |                                                                                                                                                             |
| RF, AF, SD | PRECIO_ALTO    | 9(21)V9(11) | HIGH PRICE IN THE DAY                            |                                                                                                                                                             |

| ASSET TYPE | FIELD CODE              | LENGTH      | DESCRIPTION                          | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|------------|-------------------------|-------------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | PRECIO_BAJO             | 9(21)V9(11) | LOW PRICE IN THE DAY                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | VOLUMEN_ACUM            | 9(19)V9(6)  | ACCUMULATED VOLUME IN THE DAY        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | EFFECTIVO_ACUM          | 9(19)V9(6)  | ACCUMULATED TURNOVER IN THE DAY      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | ORIGEN                  | X(2)        | ORIGIN                               | AF = MARF SD = SEND RF = MERF                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| RF, AF, SD | MktID                   | X(4)        | Operating MIC                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | MktSegID                | X(4)        | Segment MIC                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | FECHAEJEC               | X(8)        | Fecha de ejecución de la operación   | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAEJEC                | X(12)       | Hora de ejecución de la operación    | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | FECHAPUBLI              | X(8)        | Fecha de publicación de la operación | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| RF, AF, SD | HORAPUBLI               | X(12)       | Hora de publicación de la operación  | HHMMSSNNNNNN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | MMTModel                | X(1)        | mmt model ¿?                         | 0 = operaciones normales<br>1 = operaciones especiales<br>6 = RFQ?                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| RF, AF, SD | DarkTrade               | X(1)        | Dark Trade                           | D = Dark Trade                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | PostTransparencyFlags   | X(50)       | Post transparency flags              | "ALGO", "PRIC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| RF, AF, SD | TrdRegPublicationType   | X(1)        | Trade Reg Publication Type           | 0 = Pre-trade transparency waiver<br>1 = Post-trade deferral                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | TrdRegPublicationReason | X(1)        | Trade Reg Publication Reason         | 0 = Negotiated Trade in Liquid Financial Instruments "NLIQ"<br>1 = Negotiated Trade in Illiquid Financial Instruments "OILQ"<br>2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC"<br>3 = Reference Price Trade "RFPT"<br>6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"<br>7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"<br>8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE" |
| RF, AF, SD | TradeCondition          | X(1)        | Trade condition                      | 6 = Benchmark Trade "BENC"                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |

| ASSET TYPE | FIELD CODE            | LENGTH | DESCRIPTION             | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                         |
|------------|-----------------------|--------|-------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | TradePriceCondition   | X(2)   | Trade Price Condition   | 15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"<br>16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"                                                                                                         |
| RF, AF, SD | TradePublishIndicator | X(1)   | Trade Publish Indicator | 1 = Immediate Publication<br>2 = Non-Immediate Publication                                                                                                                                                                                                                                       |
| RF, AF, SD | RegulatoryReportType  | X(2)   | Regulatory Report Type  | 11 = Limited details trade "LMTF"<br>12 = Daily aggregated trade "DATF"<br>13 = Volume omission trade "VOLO"<br>14 = Four weeks aggregation trade "FWAF"<br>15 = Indefinite aggregation trade "IDAF"<br>16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW" |

SubTipo\_Oper and Tipo\_Oper Codes

| Trade Type | Segment    | Description                                            | Trade Type | Subtrade type |
|------------|------------|--------------------------------------------------------|------------|---------------|
| 01         | RF, AF, SD | Market                                                 | 0          | -             |
| 08         | RF, AF, SD | Block trade                                            | 1          | 2001          |
| 09         | RF, AF, SD | Cancellation                                           | 24         | -             |
| 19         | RF, AF, SD | Trade amendment                                        | 24         | 9000          |
| 14         | RF, AF, SD | Application                                            | 1          | 2002          |
| 18         | RF, AF, SD | Block trade with settlement date equal to session date | 1          | 2003          |
| 24         | RF, AF, SD | Application with settlement date equal to session date | 1          | 2004          |
| 28         | RF, AF, SD | Repo block trade                                       | 1          | 2005          |
| 34         | RF, AF, SD | Repo application                                       | 1          | 2006          |
| 38         | RF, AF, SD | Repo block trade with start date equal to session date | 1          | 2007          |
| 44         | RF, AF, SD | Repo application with start date equal to session date | 1          | 2008          |
| 48         | RF, AF, SD | RFQ (request for a quote)                              | 1          | 2009          |



## 6.5 M2 (MIFID II)

Files:

MFII\_SD\_TICKS\_M2\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_M2\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_M2\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE       | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES |
|------------|------------------|-------------|--------------------------------------------------|--------------------------|
| RF, AF, SD | FECHA            | X(8)        | DATE                                             | YYYYMMDD                 |
| RF, AF, SD | SECUENCIA        | 9(15)       | SEQUENCE NUMBER                                  |                          |
| RF, AF, SD | VALOR            | X(8)        | SECURITY ID                                      |                          |
| RF, AF, SD | COD_ISIN         | X(12)       | ISIN CODE                                        |                          |
| RF, AF, SD | IND_PrecioTipo   | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR       |
| RF, AF, SD | N_O_PRE_COMP_6   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 6                  |                          |
| RF, AF, SD | VOL_O_PRE_COMP_6 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 6        |                          |
| RF, AF, SD | PRE_COMP_6       | 9(21)V9(11) | BEST BID PRICE QUOTE 6                           |                          |
| RF, AF, SD | YIELD_COMP_6     | 9(21)V9(11) | YIELD BID QUOTE 6                                |                          |
| RF, AF, SD | YIELD_VENT_6     | 9(21)V9(11) | YIELD ASK QUOTE 6                                |                          |
| RF, AF, SD | PRE_VENT_6       | 9(21)V9(11) | BEST ASK PRICE QUOTE 6                           |                          |
| RF, AF, SD | VOL_O_PRE_VENT_6 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK QUOTE 6        |                          |
| RF, AF, SD | N_O_PRE_VENT_6   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 6                  |                          |
| RF, AF, SD | N_O_PRE_COMP_7   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 7                  |                          |
| RF, AF, SD | VOL_O_PRE_COMP_7 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID ORDER 7        |                          |
| RF, AF, SD | PRE_COMP_7       | 9(21)V9(11) | BEST BID PRICE 7                                 |                          |
| RF, AF, SD | YIELD_COMP_7     | 9(21)V9(11) | YIELD BID QUOTE 7                                |                          |
| RF, AF, SD | YIELD_VENT_7     | 9(21)V9(11) | YIELD ASK QUOTE 7                                |                          |
| RF, AF, SD | PRE_VENT_7       | 9(21)V9(11) | BEST ASK PRICE 7                                 |                          |
| RF, AF, SD | VOL_O_PRE_VENT_7 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 7        |                          |
| RF, AF, SD | N_O_PRE_VENT_7   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 7                  |                          |
| RF, AF, SD | N_O_PRE_COMP_8   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 8                  |                          |

| ASSET TYPE | FIELD CODE        | LENGTH      | DESCRIPTION                                | FORMAT / POSSIBLE VALUES      |
|------------|-------------------|-------------|--------------------------------------------|-------------------------------|
| RF, AF, SD | VOL_O_PRE_COMP_8  | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 8  |                               |
| RF, AF, SD | PRE_COMP_8        | 9(21)V9(11) | BEST BID PRICE QUOTE 8                     |                               |
| RF, AF, SD | YIELD_COMP_8      | 9(21)V9(11) | YIELD BID QUOTE 8                          |                               |
| RF, AF, SD | YIELD_VENT_8      | 9(21)V9(11) | YIELD ASK QUOTE 8                          |                               |
| RF, AF, SD | PRE_VENT_8        | 9(21)V9(11) | BEST ASK PRICE QUOTE 8                     |                               |
| RF, AF, SD | VOL_O_PRE_VENT_8  | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 8  |                               |
| RF, AF, SD | N_O_PRE_VENT_8    | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 8            |                               |
| RF, AF, SD | N_O_PRE_COMP_9    | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 9            |                               |
| RF, AF, SD | VOL_O_PRE_COMP_9  | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 9  |                               |
| RF, AF, SD | PRE_COMP_9        | 9(21)V9(11) | BEST BID PRICE QUOTE 9                     |                               |
| RF, AF, SD | YIELD_COMP_9      | 9(21)V9(11) | YIELD BID QUOTE 9                          |                               |
| RF, AF, SD | YIELD_VENT_9      | 9(21)V9(11) | YIELD ASK QUOTE 9                          |                               |
| RF, AF, SD | PRE_VENT_9        | 9(21)V9(11) | BEST ASK PRICE QUOTE 9                     |                               |
| RF, AF, SD | VOL_O_PRE_VENT_9  | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 9  |                               |
| RF, AF, SD | N_O_PRE_VENT_9    | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 9            |                               |
| RF, AF, SD | N_O_PRE_COMP_10   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 10           |                               |
| RF, AF, SD | VOL_O_PRE_COMP_10 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 10 |                               |
| RF, AF, SD | PRE_COMP_10       | 9(21)V9(11) | BEST BID PRICE QUOTE 10                    |                               |
| RF, AF, SD | YIELD_COMP_10     | 9(21)V9(11) | YIELD BID QUOTE 10                         |                               |
| RF, AF, SD | YIELD_VENT_10     | 9(21)V9(11) | YIELD ASK QUOTE 10                         |                               |
| RF, AF, SD | PRE_VENT_10       | 9(21)V9(11) | BEST ASK PRICE QUOTE 10                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_10 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 10 |                               |
| RF, AF, SD | N_O_PRE_VENT_10   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 10           |                               |
| RF, AF, SD | HORA              | X(9)        | TIME                                       | HHMMSSXXX OR HHMMSS           |
| RF, AF, SD | ORIGEN            | X(2)        | ORIGIN                                     | AF = MARF SD = SEND RF = MERF |
| RF, AF, SD | MktID             | X(4)        | Operating MIC                              |                               |
| RF, AF, SD | MktSegID          | X(4)        | Segment MIC                                |                               |

## 6.6 M3 (MIFID II)

Files:

MFII\_SD\_TICKS\_M3\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_M3\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_M3\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE        | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES |
|------------|-------------------|-------------|--------------------------------------------------|--------------------------|
| RF, AF, SD | FECHA             | X(8)        | DATE                                             | YYYYMMDD                 |
| RF, AF, SD | SECUENCIA         | 9(15)       | SEQUENCE NUMBER                                  |                          |
| RF, AF, SD | VALOR             | X(8)        | SECURITY ID                                      |                          |
| RF, AF, SD | COD_ISIN          | X(12)       | ISIN CODE                                        |                          |
| RF, AF, SD | IND_PrecioTipo    | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR       |
| RF, AF, SD | N_O_PRE_COMP_11   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 11                 |                          |
| RF, AF, SD | VOL_O_PRE_COMP_11 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 11       |                          |
| RF, AF, SD | PRE_COMP_11       | 9(21)V9(11) | BEST BID PRICE QUOTE 11                          |                          |
| RF, AF, SD | YIELD_COMP_11     | 9(21)V9(11) | YIELD BID QUOTE 11                               |                          |
| RF, AF, SD | YIELD_VENT_11     | 9(21)V9(11) | YIELD ASK QUOTE 11                               |                          |
| RF, AF, SD | PRE_VENT_11       | 9(21)V9(11) | BEST ASK PRICE QUOTE 11                          |                          |
| RF, AF, SD | VOL_O_PRE_VENT_11 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK QUOTE 11       |                          |
| RF, AF, SD | N_O_PRE_VENT_11   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 11                 |                          |
| RF, AF, SD | N_O_PRE_COMP_12   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 12                 |                          |
| RF, AF, SD | VOL_O_PRE_COMP_12 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID ORDER 12       |                          |
| RF, AF, SD | PRE_COMP_12       | 9(21)V9(11) | BEST BID PRICE 12                                |                          |
| RF, AF, SD | YIELD_COMP_12     | 9(21)V9(11) | YIELD BID QUOTE 12                               |                          |
| RF, AF, SD | YIELD_VENT_12     | 9(21)V9(11) | YIELD ASK QUOTE 12                               |                          |
| RF, AF, SD | PRE_VENT_12       | 9(21)V9(11) | BEST ASK PRICE 12                                |                          |
| RF, AF, SD | VOL_O_PRE_VENT_12 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 12       |                          |
| RF, AF, SD | N_O_PRE_VENT_12   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 12                 |                          |
| RF, AF, SD | N_O_PRE_COMP_13   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 13                 |                          |

| ASSET TYPE | FIELD CODE        | LENGTH      | DESCRIPTION                                | FORMAT / POSSIBLE VALUES      |
|------------|-------------------|-------------|--------------------------------------------|-------------------------------|
| RF, AF, SD | VOL_O_PRE_COMP_13 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 13 |                               |
| RF, AF, SD | PRE_COMP_13       | 9(21)V9(11) | BEST BID PRICE QUOTE 13                    |                               |
| RF, AF, SD | YIELD_COMP_13     | 9(21)V9(11) | YIELD BID QUOTE 13                         |                               |
| RF, AF, SD | YIELD_VENT_13     | 9(21)V9(11) | YIELD ASK QUOTE 13                         |                               |
| RF, AF, SD | PRE_VENT_13       | 9(21)V9(11) | BEST ASK PRICE QUOTE 13                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_13 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 13 |                               |
| RF, AF, SD | N_O_PRE_VENT_13   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 13           |                               |
| RF, AF, SD | N_O_PRE_COMP_14   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 14           |                               |
| RF, AF, SD | VOL_O_PRE_COMP_14 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 14 |                               |
| RF, AF, SD | PRE_COMP_14       | 9(21)V9(11) | BEST BID PRICE QUOTE 14                    |                               |
| RF, AF, SD | YIELD_COMP_14     | 9(21)V9(11) | YIELD BID QUOTE 14                         |                               |
| RF, AF, SD | YIELD_VENT_14     | 9(21)V9(11) | YIELD ASK QUOTE 14                         |                               |
| RF, AF, SD | PRE_VENT_14       | 9(21)V9(11) | BEST ASK PRICE QUOTE 14                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_14 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 14 |                               |
| RF, AF, SD | N_O_PRE_VENT_14   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 14           |                               |
| RF, AF, SD | N_O_PRE_COMP_15   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 15           |                               |
| RF, AF, SD | VOL_O_PRE_COMP_15 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 15 |                               |
| RF, AF, SD | PRE_COMP_15       | 9(21)V9(11) | BEST BID PRICE QUOTE 15                    |                               |
| RF, AF, SD | YIELD_COMP_15     | 9(21)V9(11) | YIELD BID QUOTE 15                         |                               |
| RF, AF, SD | YIELD_VENT_15     | 9(21)V9(11) | YIELD ASK QUOTE 15                         |                               |
| RF, AF, SD | PRE_VENT_15       | 9(21)V9(11) | BEST ASK PRICE QUOTE 15                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_15 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 15 |                               |
| RF, AF, SD | N_O_PRE_VENT_15   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 15           |                               |
| RF, AF, SD | HORA              | X(9)        | TIME                                       | HHMMSSXXX OR HHMMSS           |
| RF, AF, SD | ORIGEN            | X(2)        | ORIGIN                                     | AF = MARF SD = SEND RF = MERF |
| RF, AF, SD | MktID             | X(4)        | Operating MIC                              |                               |
| RF, AF, SD | MktSegID          | X(4)        | Segment MIC                                |                               |

## 6.7 M4 (MIFID II)

Files:

MFII\_SD\_TICKS\_M4\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_M4\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_M4\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE        | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES |
|------------|-------------------|-------------|--------------------------------------------------|--------------------------|
| RF, AF, SD | FECHA             | X(8)        | DATE                                             | YYYYMMDD                 |
| RF, AF, SD | SECUENCIA         | 9(15)       | SEQUENCE NUMBER                                  |                          |
| RF, AF, SD | VALOR             | X(8)        | SECURITY ID                                      |                          |
| RF, AF, SD | COD_ISIN          | X(12)       | ISIN CODE                                        |                          |
| RF, AF, SD | IND_PrecioTipo    | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR       |
| RF, AF, SD | N_O_PRE_COMP_16   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 16                 |                          |
| RF, AF, SD | VOL_O_PRE_COMP_16 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 16       |                          |
| RF, AF, SD | PRE_COMP_16       | 9(21)V9(11) | BEST BID PRICE QUOTE 16                          |                          |
| RF, AF, SD | YIELD_COMP_16     | 9(21)V9(11) | YIELD BID QUOTE 16                               |                          |
| RF, AF, SD | YIELD_VENT_16     | 9(21)V9(11) | YIELD ASK QUOTE 16                               |                          |
| RF, AF, SD | PRE_VENT_16       | 9(21)V9(11) | BEST ASK PRICE QUOTE 16                          |                          |
| RF, AF, SD | VOL_O_PRE_VENT_16 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK QUOTE 16       |                          |
| RF, AF, SD | N_O_PRE_VENT_16   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 16                 |                          |
| RF, AF, SD | N_O_PRE_COMP_17   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 17                 |                          |
| RF, AF, SD | VOL_O_PRE_COMP_17 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID ORDER 17       |                          |
| RF, AF, SD | PRE_COMP_17       | 9(21)V9(11) | BEST BID PRICE 17                                |                          |
| RF, AF, SD | YIELD_COMP_17     | 9(21)V9(11) | YIELD BID QUOTE 17                               |                          |
| RF, AF, SD | YIELD_VENT_17     | 9(21)V9(11) | YIELD ASK QUOTE 17                               |                          |
| RF, AF, SD | PRE_VENT_17       | 9(21)V9(11) | BEST ASK PRICE 17                                |                          |
| RF, AF, SD | VOL_O_PRE_VENT_17 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 17       |                          |
| RF, AF, SD | N_O_PRE_VENT_17   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 17                 |                          |
| RF, AF, SD | N_O_PRE_COMP_18   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 18                 |                          |

| ASSET TYPE | FIELD CODE        | LENGTH      | DESCRIPTION                                | FORMAT / POSSIBLE VALUES      |
|------------|-------------------|-------------|--------------------------------------------|-------------------------------|
| RF, AF, SD | VOL_O_PRE_COMP_18 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 18 |                               |
| RF, AF, SD | PRE_COMP_18       | 9(21)V9(11) | BEST BID PRICE QUOTE 18                    |                               |
| RF, AF, SD | YIELD_COMP_18     | 9(21)V9(11) | YIELD BID QUOTE 18                         |                               |
| RF, AF, SD | YIELD_VENT_18     | 9(21)V9(11) | YIELD ASK QUOTE 18                         |                               |
| RF, AF, SD | PRE_VENT_18       | 9(21)V9(11) | BEST ASK PRICE QUOTE 18                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_18 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 18 |                               |
| RF, AF, SD | N_O_PRE_VENT_18   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 18           |                               |
| RF, AF, SD | N_O_PRE_COMP_19   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 19           |                               |
| RF, AF, SD | VOL_O_PRE_COMP_19 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 19 |                               |
| RF, AF, SD | PRE_COMP_19       | 9(21)V9(11) | BEST BID PRICE QUOTE 19                    |                               |
| RF, AF, SD | YIELD_COMP_19     | 9(21)V9(11) | YIELD BID QUOTE 19                         |                               |
| RF, AF, SD | YIELD_VENT_19     | 9(21)V9(11) | YIELD ASK QUOTE 19                         |                               |
| RF, AF, SD | PRE_VENT_19       | 9(21)V9(11) | BEST ASK PRICE QUOTE 19                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_19 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 19 |                               |
| RF, AF, SD | N_O_PRE_VENT_19   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 19           |                               |
| RF, AF, SD | N_O_PRE_COMP_20   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 20           |                               |
| RF, AF, SD | VOL_O_PRE_COMP_20 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 20 |                               |
| RF, AF, SD | PRE_COMP_20       | 9(21)V9(11) | BEST BID PRICE QUOTE 20                    |                               |
| RF, AF, SD | YIELD_COMP_20     | 9(21)V9(11) | YIELD BID QUOTE 20                         |                               |
| RF, AF, SD | YIELD_VENT_20     | 9(21)V9(11) | YIELD ASK QUOTE 20                         |                               |
| RF, AF, SD | PRE_VENT_20       | 9(21)V9(11) | BEST ASK PRICE QUOTE 20                    |                               |
| RF, AF, SD | VOL_O_PRE_VENT_20 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 20 |                               |
| RF, AF, SD | N_O_PRE_VENT_20   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 20           |                               |
| RF, AF, SD | HORA              | X(9)        | TIME                                       | HHMMSSxx Or HHMMSS            |
| RF, AF, SD | ORIGEN            | X(2)        | ORIGIN                                     | AF = MARF SD = SEND RF = MERF |
| RF, AF, SD | MktID             | X(4)        | Operating MIC                              |                               |
| RF, AF, SD | MktSegID          | X(4)        | Segment MIC                                |                               |

## 6.8 MC

| ASSET TYPE | FIELD CODE     | LENGTH | DESCRIPTION       | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                             |
|------------|----------------|--------|-------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | FECHA          | X(8)   | DATE              | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| RF, AF, SD | SECUENCIA      | 9(15)  | SEQUENCE NUMBER   |                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| RF, AF, SD | HORA           | X(8)   | TIME              | HHMMSSXX Or HHMMSS                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| RF, AF, SD | MODAL_CONTR    | X(3)   | CONTRACT MODALITY | 100 = Continuous market<br>101 = Fixing<br>102 = Block Market (applications and transactions at an agreed price)<br>103 = Special transactions<br>104 = NAV                                                                                                                                                                                                                                                                                          |
| RF, AF, SD | ESTADO         | X(1)   | STATE             | 1 = Active<br>2 = Inactive (provisionally registered)<br><br>1 = Halted<br>2 = Open<br>3 = Closed<br>4 = Pre-Open (Not started)<br>5 = Pre-Close<br>6 = Request Rejected<br><br>It shows 6 (Request Rejected) when the message is used to reject a request.<br><br>The value 4 (Pre-Open) indicates that the trading mode is not yet open to trading.<br><br>The value 3 (Closed) is shown at the end of each trading mode and this status is final. |
| RF, AF, SD | SITUACIONPUBLI | X(3)   | PUBLIC STATE      | 100 = Pending to publish information on the previous phase.<br>101 = All the information related to the previous phase has been published                                                                                                                                                                                                                                                                                                            |
| RF, AF, SD | SUB_ESTADO     | X(3)   | SUB_ESTADO        | 1 = Pre-Trading (Not Started)<br>2 = Opening auction<br>3 = Continuous Trading<br>4 = Closing auction<br>5 = Post-Trading<br>6 = Intraday auction<br><br>100 = Trading period at closing price<br>101 = End of closing auction without extension<br>102 = Closing prices calculation<br>201 = Publicación de operaciones especiales de la sesión anterior                                                                                            |

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|------------|------------|--------|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |            |        |             | <p>202 = Not started<br/>203 = Open</p> <p>MODAL_CONTR = 100 (Continuous):<br/>1= Pre-Trading (Not Started)<br/>2 = Opening auction<br/>3 = (Continuous) Trading<br/>4 = Closing auction<br/>5 = Post-Trading<br/>6 = Intraday auction<br/>100 = Trading period at closing price<br/>101 = End of closing auction without extension<br/>102 = Closing prices calculation</p> <p>MODAL_CONTR = 101 (Fixing):<br/>1= Pre-Trading (Not Started)<br/>2 = Opening auction<br/>4 = Closing auction<br/>5 = Post-Trading<br/>6 = Intraday auction<br/>102 = Closing prices calculation</p> <p>MODAL_CONTR = 102 (blocks):<br/>202 = Not started<br/>203 = Open<br/>204 = Closed</p> <p>MODAL_CONTR = 103 (Special transactions):<br/>201 = Publication of special transactions of last trading session<br/>202 = Not started<br/>203 = Open<br/>204 = Closed</p> |



| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION | FORMAT / POSSIBLE VALUES                                                                 |
|------------|------------|--------|-------------|------------------------------------------------------------------------------------------|
|            |            |        |             | MODAL_CONTR = 104 (positions at NAV):<br>202 = Not started<br>203 = Open<br>204 = Closed |
| RF, AF, SD | ORIGEN     | X(2)   | ORIGIN      | AF = MARF    SD = SEND    RF = MERF                                                      |

## 6.9 MP (MIFID II)

Files:

MFII\_SD\_TICKS\_MP\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_MP\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_MP\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE       | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES |
|------------|------------------|-------------|--------------------------------------------------|--------------------------|
| RF, AF, SD | FECHA            | X(8)        | DATE                                             | YYYYMMDD                 |
| RF, AF, SD | SECUENCIA        | 9(15)       | SEQUENCE NUMBER                                  |                          |
| RF, AF, SD | VALOR            | X(8)        | SECURITY ID                                      |                          |
| RF, AF, SD | COD_ISIN         | X(12)       | ISIN CODE                                        |                          |
| RF, AF, SD | IND_PrecioTipo   | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR       |
| RF, AF, SD | N_O_PRE_COMP_1   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 1                  |                          |
| RF, AF, SD | VOL_O_PRE_COMP_1 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 1        |                          |
| RF, AF, SD | PRE_COMP_1       | 9(21)V9(11) | BEST BID PRICE QUOTE 1                           |                          |
| RF, AF, SD | YIELD_COMP_1     | 9(21)V9(11) | YIELD BID QUOTE 1                                |                          |
| RF, AF, SD | YIELD_VENT_1     | 9(21)V9(11) | YIELD ASK QUOTE 1                                |                          |
| RF, AF, SD | PRE_VENT_1       | 9(21)V9(11) | BEST ASK PRICE QUOTE 1                           |                          |
| RF, AF, SD | VOL_O_PRE_VENT_1 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK QUOTE 1        |                          |
| RF, AF, SD | N_O_PRE_VENT_1   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 1                  |                          |

| ASSET TYPE | FIELD CODE       | LENGTH      | DESCRIPTION                               | FORMAT / POSSIBLE VALUES |
|------------|------------------|-------------|-------------------------------------------|--------------------------|
| RF, AF, SD | N_O_PRE_COMP_2   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 2           |                          |
| RF, AF, SD | VOL_O_PRE_COMP_2 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID ORDER 2 |                          |
| RF, AF, SD | PRE_COMP_2       | 9(21)V9(11) | BEST BID PRICE 2                          |                          |
| RF, AF, SD | YIELD_COMP_2     | 9(21)V9(11) | YIELD BID QUOTE 2                         |                          |
| RF, AF, SD | YIELD_VENT_2     | 9(21)V9(11) | YIELD ASK QUOTE 2                         |                          |
| RF, AF, SD | PRE_VENT_2       | 9(21)V9(11) | BEST ASK PRICE 2                          |                          |
| RF, AF, SD | VOL_O_PRE_VENT_2 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 2 |                          |
| RF, AF, SD | N_O_PRE_VENT_2   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 2           |                          |
| RF, AF, SD | N_O_PRE_COMP_3   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 3           |                          |
| RF, AF, SD | VOL_O_PRE_COMP_3 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 3 |                          |
| RF, AF, SD | PRE_COMP_3       | 9(21)V9(11) | BEST BID PRICE QUOTE 3                    |                          |
| RF, AF, SD | YIELD_COMP_3     | 9(21)V9(11) | YIELD BID QUOTE 3                         |                          |
| RF, AF, SD | YIELD_VENT_3     | 9(21)V9(11) | YIELD ASK QUOTE 3                         |                          |
| RF, AF, SD | PRE_VENT_3       | 9(21)V9(11) | BEST ASK PRICE QUOTE 3                    |                          |
| RF, AF, SD | VOL_O_PRE_VENT_3 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 3 |                          |
| RF, AF, SD | N_O_PRE_VENT_3   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 3           |                          |
| RF, AF, SD | N_O_PRE_COMP_4   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 4           |                          |
| RF, AF, SD | VOL_O_PRE_COMP_4 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 4 |                          |
| RF, AF, SD | PRE_COMP_4       | 9(21)V9(11) | BEST BID PRICE QUOTE 4                    |                          |
| RF, AF, SD | YIELD_COMP_4     | 9(21)V9(11) | YIELD BID QUOTE 4                         |                          |
| RF, AF, SD | YIELD_VENT_4     | 9(21)V9(11) | YIELD ASK QUOTE 4                         |                          |
| RF, AF, SD | PRE_VENT_4       | 9(21)V9(11) | BEST ASK PRICE QUOTE 4                    |                          |
| RF, AF, SD | VOL_O_PRE_VENT_4 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST ASK ORDER 4 |                          |
| RF, AF, SD | N_O_PRE_VENT_4   | 9(10)       | NUMBER OF ASK ORDERS OF QUOTE 4           |                          |
| RF, AF, SD | N_O_PRE_COMP_5   | 9(10)       | NUMBER OF BID ORDERS OF QUOTE 5           |                          |
| RF, AF, SD | VOL_O_PRE_COMP_5 | 9(19)V9(6)  | AGGREGATED VOLUME OF THE BEST BID QUOTE 5 |                          |
| RF, AF, SD | PRE_COMP_5       | 9(21)V9(11) | BEST BID PRICE QUOTE 5                    |                          |
| RF, AF, SD | YIELD_COMP_5     | 9(21)V9(11) | YIELD BID QUOTE 5                         |                          |
| RF, AF, SD | YIELD_VENT_5     | 9(21)V9(11) | YIELD ASK QUOTE 5                         |                          |
| RF, AF, SD | PRE_VENT_5       | 9(21)V9(11) | BEST ASK PRICE QUOTE 5                    |                          |

| ASSET TYPE | FIELD CODE       | LENGTH     | DESCRIPTION                               | FORMAT / POSSIBLE VALUES      |
|------------|------------------|------------|-------------------------------------------|-------------------------------|
| RF, AF, SD | VOL_O_PRE_VENT_5 | 9(19)V9(6) | AGGREGATED VOLUME OF THE BEST ASK ORDER 5 |                               |
| RF, AF, SD | N_O_PRE_VENT_5   | 9(10)      | NUMBER OF ASK ORDERS OF QUOTE 5           |                               |
| RF, AF, SD | HORA             | X(9)       | TIME                                      | HHMMSSXXX OR HHMMSS           |
| RF, AF, SD | ORIGEN           | X(2)       | ORIGIN                                    | AF = MARF SD = SEND RF = MERF |
| RF, AF, SD | MktID            | X(4)       | Operating MIC                             |                               |
| RF, AF, SD | MktSegID         | X(4)       | Segment MIC                               |                               |

## 6.10 P

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES      |
|------------|----------------|------------|--------------------------------------------------|-------------------------------|
| RF, AF, SD | FECHA          | X(8)       | DATE                                             | YYYYMMDD                      |
| RF, AF, SD | VALOR          | X(8)       | SECURITY ID                                      |                               |
| RF, AF, SD | COD_ISIN       | X(12)      | ISIN CODE                                        |                               |
| RF, AF, SD | IND_PrecioTipo | X(1)       | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR            |
| RF, AF, SD | CierreAnt      | 9(21)9(11) | LAST CLOSING PRICE (Price or Yield)              |                               |
| RF, AF, SD | Apertura       | 9(21)9(11) | OPENING PRICE (Price or Yield)                   |                               |
| RF, AF, SD | MaxSesion      | 9(21)9(11) | (Price or Yield) High Price                      |                               |
| RF, AF, SD | MinSesion      | 9(21)9(11) | (Price or Yield) Low price                       |                               |
| RF, AF, SD | Cierre         | 9(21)9(11) | CLOSING PRICE (Price or Yield)                   |                               |
| RF, AF, SD | Medio          | 9(21)9(11) | Average Price (Price or Yield)                   |                               |
| RF, AF, SD | VOLUMEN_ACUM   | 9(19)9(6)  | Accumulated volume                               |                               |
| RF, AF, SD | EFFECTIVO_ACUM | 9(19)9(6)  | Accumulated turnover (in Eur)                    |                               |
| RF, AF, SD | HoraCierre     | X(9)       | Closing time                                     |                               |
| RF, AF, SD | Origen         | X(2)       | Origen                                           | RF = MERF SD = SEND MA = MARF |

## 6.11 SM (MIFID II)

Files:

MFII\_SD\_TICKS\_SM\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_SM\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_SM\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE     | LENGTH      | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES      |
|------------|----------------|-------------|--------------------------------------------------|-------------------------------|
| RF, AF, SD | FECHA          | X(8)        | DATE                                             | YYYYMMDD                      |
| RF, AF, SD | SECUENCIA      | 9(15)       | SEQUENCE NUMBER                                  |                               |
| RF, AF, SD | VALOR          | X(8)        | SECURITY ID                                      |                               |
| RF, AF, SD | COD_ISIN       | X(12)       | ISIN CODE                                        |                               |
| RF, AF, SD | IND_PrecioTipo | X(1)        | Indicates how the issue trades (in price or IRR) | 1: Price 9: IRR               |
| RF, AF, SD | N_O_PRE_COMP   | 9(10)       | BEST BUYING POSITION NUMBER OF ORDERS            |                               |
| RF, AF, SD | VOL_O_PRE_COMP | 9(19)V9(6)  | BEST BUYING POSITION ACCUMULATED VOLUME          |                               |
| RF, AF, SD | PRECIO_COMP    | 9(21)V9(11) | BEST BUYING POSITION PRICE                       |                               |
| RF, AF, SD | YIELD_COMP     | 9(21)V9(11) | YIELD BID QUOTE 1                                |                               |
| RF, AF, SD | YIELD_VENT     | 9(21)V9(11) | YIELD ASK QUOTE 1                                |                               |
| RF, AF, SD | PRECIO_VENT    | 9(21)V9(11) | BEST SELLING POSITION ACCUMULATED VOLUME         |                               |
| RF, AF, SD | VOL_O_PRE_VENT | 9(19)V9(6)  | BEST SELLING POSITION NUMBER OF ORDERS           |                               |
| RF, AF, SD | N_O_PRE_VENT   | 9(10)       | TIME                                             |                               |
| RF, AF, SD | HORA           | X(9)        | ORIGIN                                           | HHMMSSXXX OR HHMMSS           |
| RF, AF, SD | ORIGEN         | X(2)        | BEST SELLING POSITION ACCUMULATED VOLUME         | AF = MARF SD = SEND RF = MERF |
| RF, AF, SD | MktID          | X(4)        | Operating MIC                                    |                               |
| RF, AF, SD | MktSegID       | X(4)        | Segment MIC                                      |                               |

## 6.12 SY (MIFID II)

Files:

MFII\_SD\_TICKS\_SY\_YYYYMMDD.TXT

MFII\_RF\_TICKS\_SY\_YYYYMMDD.TXT

MFII\_AF\_TICKS\_SY\_YYYYMMDD.TXT

| ASSET TYPE | FIELD CODE     | LENGTH                                                                  | DESCRIPTION     | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|------------|----------------|-------------------------------------------------------------------------|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|----------------|-------------|----|----|-----------------|----|-------------------------------------------------------------------------|----|-------------------------------|----|------------------------------|----|----------------------------|----|----|-----------------|----|-----------------------|----|-------------------------|----|----|-----------------|
| RF, AF, SD | FECHA          | X(8)                                                                    | DATE            | YYYYMMDD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | SECUENCIA      | 9(15)                                                                   | SEQUENCE NUMBER |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | TIPOREG        | X(2)                                                                    | REGISTRY TYPE   | Y<br>bk                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | ACCION         | X(1)                                                                    | ACTION          | ACTION                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | HORA           | X(9)                                                                    | TIME            | HHMMSSXXX OR HHMMSS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | VALOR          | X(8)                                                                    | SECURITY ID     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | COD_ISIN       | X(12)                                                                   | ISIN CODE       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | NOMBRE_VALOR   | X(80)                                                                   | SHORTENED NAME  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | ESTADO         | X(1)                                                                    | STATE           | 1 = Active<br>2 = Inactive (provisionally registered)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF, AF, SD | GRUPO_VAL      | X(2)                                                                    | Security Group  | <table><tr><td>Segment</td><td>Security Group</td><td>Description</td></tr><tr><td rowspan="5">RF</td><td>CR</td><td>MERF Corporates</td></tr><tr><td>DA</td><td>Debt issued by Autonomous Communities of Spain and other public issuers</td></tr><tr><td>DC</td><td>Barcelona Stock Exchange Debt</td></tr><tr><td>DV</td><td>Valencia Stock Exchange Debt</td></tr><tr><td>DB</td><td>Bilbao Stock Exchange Debt</td></tr><tr><td rowspan="3">SD</td><td>CP</td><td>SEND Corporates</td></tr><tr><td>DE</td><td>Spanish Treasury debt</td></tr><tr><td>EX</td><td>AIAF: Non-Spanish issue</td></tr><tr><td>AF</td><td>MA</td><td>MARF Corporates</td></tr></table> | Segment | Security Group | Description | RF | CR | MERF Corporates | DA | Debt issued by Autonomous Communities of Spain and other public issuers | DC | Barcelona Stock Exchange Debt | DV | Valencia Stock Exchange Debt | DB | Bilbao Stock Exchange Debt | SD | CP | SEND Corporates | DE | Spanish Treasury debt | EX | AIAF: Non-Spanish issue | AF | MA | MARF Corporates |
| Segment    | Security Group | Description                                                             |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| RF         | CR             | MERF Corporates                                                         |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | DA             | Debt issued by Autonomous Communities of Spain and other public issuers |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | DC             | Barcelona Stock Exchange Debt                                           |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | DV             | Valencia Stock Exchange Debt                                            |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | DB             | Bilbao Stock Exchange Debt                                              |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| SD         | CP             | SEND Corporates                                                         |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | DE             | Spanish Treasury debt                                                   |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
|            | EX             | AIAF: Non-Spanish issue                                                 |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |
| AF         | MA             | MARF Corporates                                                         |                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |                |             |    |    |                 |    |                                                                         |    |                               |    |                              |    |                            |    |    |                 |    |                       |    |                         |    |    |                 |

| ASSET TYPE  | FIELD CODE      | LENGTH     | DESCRIPTION                                                                              | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                           |
|-------------|-----------------|------------|------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD: | TIPO_PROD       | X(2)       | Product Type                                                                             | BO - Short and Long term Bonds<br>BC - Short and Long term Convertible Bonds<br>PS - Stripped Principal<br>CA - Stripped Coupons<br>LT - Treasury Bills<br>PG - Commercial Paper<br>CD - Cédulas (covered bonds)<br>TZ - Securitizations<br>PP - Preference shares |
| RF, AF, SD  | FECHA_PROXCUPÓN | X(8)       | DATE NEXT COUPON                                                                         | YYYYMMDD                                                                                                                                                                                                                                                           |
| RF, AF, SD  | FECHA_VTO       | X(8)       | MATURITY DATE                                                                            | YYYYMMDD                                                                                                                                                                                                                                                           |
| RF, AF, SD  | FECHA_EMIS      | X(8)       | ISSUE DATE                                                                               | YYYYMMDD                                                                                                                                                                                                                                                           |
| RF, AF, SD  | NOMI_UNITARIO   | 9(19)V9(6) | UNIT TRADING NOMINAL                                                                     |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | Tick_Pre_Inst   | 9(14)V9(7) | TICK SIZE                                                                                |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | PorcCupon       | 9(21)V(11) | COUPON PERCENTUAL AMOUNG                                                                 |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | EMISORA         | X(12)      | ISSUER                                                                                   |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | NOMBRE EMISORA  | X(80)      | ISSUER NAME                                                                              |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | FECHA_ADMI      | X(8)       | ADMISSION TO TRADING DATE                                                                | YYYYMMDD                                                                                                                                                                                                                                                           |
| RF, AF, SD  | Maturity        | 9(12)V(6)  | Repurchase price of the issue at maturity.<br>Unless stated otherwise, the price is 100. |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | PerioCupon      | X(3)       | Coupon periodicity                                                                       | 1 Month<br>3 Months<br>6 Months<br>12 Months                                                                                                                                                                                                                       |
| RF, AF, SD  | IND_Benchmark   | X(1)       | Indicates whether or not it is Benchmark                                                 | Y / S - Yes<br>N - No                                                                                                                                                                                                                                              |
| RF, AF, SD  | IND_Segregable  | X(1)       | Indicates if it is strippable                                                            | Y / S - Yes<br>N - No                                                                                                                                                                                                                                              |
| RF, AF, SD  | NomiEmitido     | 9(19)V(6)  | Nominal amount issued                                                                    |                                                                                                                                                                                                                                                                    |
| RF, AF, SD  | NomiVivo        | 9(19)V(6)  | Nominal amount outstanding                                                               |                                                                                                                                                                                                                                                                    |

| ASSET TYPE | FIELD CODE     | LENGTH     | DESCRIPTION                                      | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                      |
|------------|----------------|------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RF, AF, SD | TipoCupon      | X(1)       | Coupon type                                      | F – Fixed<br>V – Variable<br>N – No coupon                                                                                                                                                                                                                                    |
| RF, AF, SD | IND_CuponCoti  | X(1)       | Trades with or without coupon                    | Y / S - Yes<br>N – No                                                                                                                                                                                                                                                         |
| RF, AF, SD | IND_ModCalcCCo | X(1)       | Accrued coupon calculation modality              | V – taking into account the value date<br>C – taking into account the trading date                                                                                                                                                                                            |
| RF, AF, SD | FecProxAmort   | X(8)       | Date next amortization                           | YYYYMMDD                                                                                                                                                                                                                                                                      |
| RF, AF, SD | TipoAmort      | X(2)       | Amortization type                                | “ ” – No amortization<br>“UN ” – Bullet amortization<br>“RN” – Amortization by nominal reduction<br>“VE” – Amortization voluntary for the issuer<br>“VT” – Amortization voluntary for the holder<br>“VL” – Amortization voluntary for the issuer and voluntary for the holder |
| RF, AF, SD | SIST_LIQ       | X(1)       | SETTLEMENT SYSTEM                                | “A” – CADE<br>“F” – SCLV<br>“B” – SCLBARN<br>“V” – SACL                                                                                                                                                                                                                       |
| RF, AF, SD | Facial         | 9(12)V9(5) | Face value. Coupon in terms of annual yield      |                                                                                                                                                                                                                                                                               |
| RF, AF, SD | BaseCalc       | X(1)       | Calculation convention                           | 1 – Actual/Actual<br>2 – Actual/360<br>3 – Actual/365                                                                                                                                                                                                                         |
| RF, AF, SD | FECANTCUPON    | X(8)       | Date previous coupon                             | YYYYMMDD                                                                                                                                                                                                                                                                      |
| RF, AF, SD | MinTamOrd      | 9(13)V9(2) | Minimum order size                               |                                                                                                                                                                                                                                                                               |
| RF, AF, SD | TamLote        | 9(13)V9(2) | Lot size                                         |                                                                                                                                                                                                                                                                               |
| RF, AF, SD | IND_PrecioTipo | X(1)       | Indicates how the issue trades (in price or IRR) | 1: Price<br>9: IRR                                                                                                                                                                                                                                                            |
| RF, AF, SD | FECHA_IniDev   | X(8)       | Data of initial accrual                          | YYYYMMDD                                                                                                                                                                                                                                                                      |
| RF, AF, SD | FECHA_Valor    | X(8)       | Value date (usually D+3)                         | YYYYMMDD                                                                                                                                                                                                                                                                      |
| RF, AF, SD | Divisa         | X(3)       | ISO CURRENCY CODE                                | EUR - EURO                                                                                                                                                                                                                                                                    |
| RF, AF, SD | IND_CONTINUO   | X(1)       | LISTED IN CONTINUOS MODE                         | Y / S - Yes                                                                                                                                                                                                                                                                   |

| ASSET TYPE | FIELD CODE       | LENGTH      | DESCRIPTION                                                    | FORMAT / POSSIBLE VALUES                                                                                                                        |
|------------|------------------|-------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|
|            |                  |             |                                                                | N – No                                                                                                                                          |
| RF, AF, SD | IND_BLOQ         | X(1)        | LISTED IN BLOCKS                                               | Y / S - Yes<br>N – No                                                                                                                           |
| RF, AF, SD | DescrValor       | X(80)       | Issue Description<br>Type<br>Issuer<br>Coupon<br>Maturity Date | BC, BON, BS, CH, CUP, LET, OBL, OS, PRL<br>Issuer code<br>DESC, Coupon, Variable<br>Perpetual, MM/YYYY                                          |
| RF, AF, SD | PorcCupónCorrido | 9(21)V9(11) | Present accrued coupon.                                        |                                                                                                                                                 |
| RF, AF, SD | ORIGEN           | X(2)        | ORIGEN                                                         | RF = MERF      SD = SEND      MA = MARF                                                                                                         |
| RF, AF, SD | FISN             | X(35)       | FISIN                                                          |                                                                                                                                                 |
| RF, AF, SD | IndLiquido       | X(1)        | Liquid instrument                                              | Y/N S/N                                                                                                                                         |
| RF, AF, SD | LISPre           | X(9)        | LIS-pre (Large in Scale) Limit                                 |                                                                                                                                                 |
| RF, AF, SD | LISPost          | X(9)        | LIS-post (Large in Scale) Limit                                |                                                                                                                                                 |
| RF, AF, SD | CFICode          | X(6)        | CFI Code                                                       | ISO 10962                                                                                                                                       |
| RF, AF, SD | IndValListado    | X(1)        | Listed value at issuer's request                               | Y/N S/N                                                                                                                                         |
| RF, AF, SD | LEIEmi           | X(20)       | Issuer LEI                                                     |                                                                                                                                                 |
| RF, AF, SD | IndTradingOblig  | X(1)        | Trading obligation.                                            | It indicates whether the security has an obligation to be traded on a regulated market                                                          |
| RF, AF, SD | MktID            | X(4)        | Operating MIC                                                  | BMEX                                                                                                                                            |
| RF, AF, SD | MktSegID         | X(4)        | Segment MIC                                                    | SBAR, SBIL, MERF, SEND, MARF                                                                                                                    |
| RF, AF, SD | SSTI_pre         | X(9)        | Límite SSTI-pre (Size Specific to Instrument)                  |                                                                                                                                                 |
| RF, AF, SD | SSTI_post        | X(9)        | Límite SSTI-post (Size Specific to Instrument)                 |                                                                                                                                                 |
| RF, AF, SD | SecIDSrc         | X(1)        | Benchmark security ID Source                                   | J = Indices MIFIR Benchmark tipificado<br>U = Indices Mifir Benchamr No Tipificado                                                              |
| RF, AF, SD | SecID            | X(50)       | Benchmark security ID                                          | 'EONA' – EONIA<br>'EONS' – EONIA SWAP<br>'EURI' – EURIBOR<br>'EUUS' – EURODOLLAR<br>'EUCH' – EuroSwiss<br>'GCFR' – GCF REPO<br>'ISDA' – ISDAFIX |



| ASSET TYPE | FIELD CODE  | LENGTH | DESCRIPTION           | FORMAT / POSSIBLE VALUES                                                                                                                                                                                                                                                                                                                                               |
|------------|-------------|--------|-----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |             |        |                       | 'LIBI' – LIBID<br>'LIBO' – LIBOR<br>'MAAA' – Muni AAA<br>'PFAN' – Pfandbriefe<br>'TIBO' – TIBOR<br>'STBO' – STIBOR<br>'BBSW' – BBSW<br>'JIBA' – JIBAR<br>'BUBO' – BUBOR<br>'CDOR' – CDOR<br>'CIBO' – CIBOR<br>'MOSP' – MOSPRIM<br>'NIBO' – NIBOR<br>'PRBO' – PRIBOR<br>'TLBO' – TELBOR<br>'WIBO' – WIBOR<br>'TREA' – Treasury<br>'SWAP' – SWAP<br>'FUSW' – Future SWAP |
| RF, AF, SD | Point       | X(10)  | Benchmark Curve Point | n DAYS<br>n WEEK<br>n MNTH<br>n YEAR                                                                                                                                                                                                                                                                                                                                   |
| RF, AF, SD | Spread      | 9(6)   | Spread                | Spread sobre el indice                                                                                                                                                                                                                                                                                                                                                 |
| RF, AF, SD | SenBond     | X(4)   | Bond Seniority        | SNBD = Senior<br>MZZD = Mezzanine<br>XBOD = Subordinated<br>JUND = Junior                                                                                                                                                                                                                                                                                              |
| RF, AF, SD | AmbitoAdmis | X(1)   | Ámbito Admisiion      | 8 MERF<br>4 SBAR<br>2 SBIL                                                                                                                                                                                                                                                                                                                                             |

## 6.13 TX

| ASSET TYPE | FIELD CODE | LENGTH | DESCRIPTION     | FORMAT / POSSIBLE VALUES      |
|------------|------------|--------|-----------------|-------------------------------|
| RF, AF, SD | FECHA      | X(8)   | DATE            | YYYYMMDD                      |
| RF, AF, SD | SECUENCIA  | 9(15)  | SEQUENCE NUMBER |                               |
| RF, AF, SD | PRIORIDAD  | X(1)   | PRIORITY        |                               |
| RF, AF, SD | CABECERA   | X(100) | HEADER          |                               |
| RF, AF, SD | TEXTO      | X(100) | TEXT            |                               |
| RF, AF, SD | HORA       | X(9)   | TIME            | HHMMSSXX O HHMMSS             |
| RF, AF, SD | ORIGEN     | X(2)   | ORIGIN          | AF = MARF SD = SEND RF = MERF |

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