

FIXED INCOME MASTER DATA

Technical Specifications

1150 Product

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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 04.10.2024 – New template

OBJECTIVE

The Master Data file contains:

- ✓ The list of quoted and/or listed instruments in BME (initially Equities, including BME MTF EQUITIES and Latibex, ETFs, Warrants, MEFF Options and Futures (Equities, Fixed Income and Energy), Fixed Income: AIAF, SEND, SENAF, MARF, MERF.
- ✓ Of each of the securities in the list of instruments, the following information can be found:
 - ✓ Master Data Global BME (initially: Equities including Continuous Market, electronic floor, BME MTF EQUITIES and Latibex, ETFs, Warrants, MEFF Options and Futures (Equities, Fixed Income and Energy), Fixed Income: MERF, MARF, AIAF, SEND, SENAF.
 - ✓ Equities Master Data. With the following subproducts:
 - ✓ Equities Master Data (Continuous Market, electronic floor, BME MTF EQUITIES and Latibex).
 - Continuous Market and electronic floor Master Data
 - Latibex Master Data.
 - BME MTF EQUITIES (Sicav, SIL, ECR)
 - ✓ ETFs Master Data.
 - ✓ Warrants Master Data.
 - ✓ Options and Futures Master Data. (The fixed income specifications will be included in another document).
 - ✓ Fixed Income Master Data: MERF, MARF, AIAF, SEND, SENAF. (The fixed income specifications will be included in another document).

The Global BME Master Data has the following contents:

- The global list of securities of all the instruments traded in BME and its more important characteristics: TRADING DAY, INSTRUMENT CODE, INSTRUMENT ISIN CODE, INSTRUMENT COMPLETE NAME, INSTRUMENT SHORT NAME, INSTRUMENT STATUS, and INSTRUMENT MAIN MARKET.
- Equities Master Data.
- ETFs Master Data.
- Warrants Master Data.
- Options and Futures Master Data. (The fixed income specifications will be included in another document).
- Fixed Income Master Data: MERF, MARF, AIAF, SEND, SENAF. (The fixed income specifications will be included in another document).

1 FORMAT AND DATA DELIVERY

1.1 FILE FORMAT

BME MARKET DATA provides the data for this product in files with the txt format ("," as field separator and "." as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by "," and each line ends with the specific character of line end. The files will normally be available at 20:00 CET every trading day of the stock exchange calendar.

1.2 CLIENT SUPPORT

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

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.

1.3 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.

1.3.1 Numeric Format

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

1.3.2 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).

1.3.3 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 OR SIMILAR (HEADING)
EQUITIES	Coincides with FIELD NAME
ETFS	Coincides with FIELD NAME
WARRANTS	Coincides with FIELD NAME
WARRANTS UNDERLYING SECURITIES	Coincides with FIELD NAME
WARRANTS ISSUERS	Coincides with FIELD NAME
WARRANTS SPECIALIST	Coincides with FIELD NAME
ETF SPECIALIST	Coincides with FIELD NAME

1.3.4 Data Delivery

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

1.3.5 Files Product

Name of the files type included in the product 1150:

OUTBOUND SOURCES	MARTER DATA FILES				
SOURCE NAME	NEW ISSUES	WITHDRAWALS	OUTSTANDING AND AMORTIZED ISSUES	OUTSTANDING ISSUES	MODIFICATED ISSUES
MERF, MARF, SEND	RFBME_ALTAS_YYYYMMDD.TXT	RFBME_BAJAS_YYYYMMDD.TXT	RFBME_VA_YYYYMMDD.TXT	RFBME_Va_Det_YYYYMMDD.TXT	RFBME_MODIF_YYYYMMDD.TXT
MERF	RF_ALTAS_YYYYMMDD.TXT	RF_BAJAS_YYYYMMDD.TXT	RF_VA_YYYYMMDD.TXT	RF_Va_Det_YYYYMMDD.TXT	RF_MODIF_YYYYMMDD.TXT
MARF	AF_ALTAS_YYYYMMDD.TXT	AF_BAJAS_YYYYMMDD.TXT	AF_VA_YYYYMMDD.TXT	AF_Va_Det_YYYYMMDD.TXT	AF_MODIF_YYYYMMDD.TXT
SEND	SD_ALTAS_YYYYMMDD.TXT	SD_BAJAS_YYYYMMDD.TXT	SD_VA_YYYYMMDD.TXT	SD_Va_Det_YYYYMMDD.TXT	SD_MODIF_YYYYMMDD.TXT

SOURCE NAME	MIFID II MARTER DATA FILES				
	NEW ISSUES	WITHDRAWALS	OUTSTANDING AND AMORTIZED ISSUES	OUTSTANDING ISSUES	MODIFICATED ISSUES
MERF, MARF, SEND	MFII_RFBME_ALTAS_YYYYMMDD.TXT	MFII_RFBME_BAJAS_YYYYMMDD.TXT	MFII_RFBME_VA_YYYYMMDD.TXT	MFII_RFBME_Va_Det_YYYYMMDD.TXT	MFII_RFBME_MODIF_YYYYMMDD.TXT
MERF	MFII_RF_ALTAS_YYYYMMDD.TXT	MFII_RF_BAJAS_YYYYMMDD.TXT	MFII_RF_VA_YYYYMMDD.TXT	MFII_RF_Va_Det_YYYYMMDD.TXT	MFII_RF_MODIF_YYYYMMDD.TXT
MARF	MFII_AF_ALTAS_YYYYMMDD.TXT	MFII_AF_BAJAS_YYYYMMDD.TXT	MFII_AF_VA_YYYYMMDD.TXT	MFII_AF_Va_Det_YYYYMMDD.TXT	MFII_AF_MODIF_YYYYMMDD.TXT
SEND	MFII_SD_ALTAS_YYYYMMDD.TXT	MFII_SD_BAJAS_YYYYMMDD.TXT	MFII_SD_VA_YYYYMMDD.TXT	MFII_SD_Va_Det_YYYYMMDD.TXT	MFII_SD_MODIF_YYYYMMDD.TXT
MERF, MARF, SEND				MFII_RF_BRK_YYYYMMDD.TXT Member List.	

SOURCE_NAME	MARKET	FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XDRF	AIAF / SEND	MASTER DATA OF AIAF / SEND ISSUES	p_EMISIONES_YYYYMMDDHHMMSS_mdata.txt	“ ”	“,”	N
XDRF	AIAF / SEND	UPDATES ISSUES OF AIAF / SEND	p_EMISIONES_YYYYMMDDHHMMSS_mdataS.txt	“ ”	“,”	N
XNAF	SENAF	SENAF MASTER DATA	p_EMISIONES_SENAF_YYYYMMDDHHMMSS_mdata.txt	“ ”	“,”	N
XNAF	SENAF	UPDATES ISSUES OF SENAF	p_EMISIONES_SENAF_YYYYMMDDHHMMSS_mdataS.txt	“ ”	“,”	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	MASTER DATA	p_EMISIONES_YYYYMMDDHHMMSS_mdataT.zip	“ ”	“,”	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	UPDATES ISSUES OF MASTER DATA	p_EMISIONES_YYYYMMDDHHMMSS_mdataST.zip	“ ”	“,”	N
XDRF	AIAF / SEND	ALLOCATIONS	p_COLOCACIONES_YYYYMMDDHHMMSS_mdata.zip	“ ”	“,”	N
XDRF	AIAF / SEND	PROGRAMMES	p_PROGRAMAS_YYYYMMDDHHMMSS_mdata.zip	“ ”	“,”	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	PROGRAMMES	p_PROGRAMAS_YYYYMMDDHHMMSS_mdataT.zip	“ ”	“,”	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	SUSTAINABLE BONDS	p_BONOS_SOSTENIBLES_YYYYMMDDHHMMSS_mdata.zip	“ ”	“,”	N

SOURCE_NAME	MARKET	FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XDRF	AIAF / SEND	INFORMATION ON TRANCHES	p_TRAMOS_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	INFORMATION ON FLOWS	p_FLUJOS_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	UPDATES OF FLOWS	p_FLUJOS_YYYYMMDDHHMMSS_mdataS.zip	" "	" "	N
XDRF	AIAF / SEND	PUT AND CALL	p_PUTCALL_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	PUT AND CALL FLOWS	p_FLUJOSPC_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	NOMINAL DECREASE CHART	p_REDUCCIONES_NOMINAL_YYYYMMDDHHMMSS_mdata.zip p_REDUCCIONES_NOMINAL_NOM_YYYYMMDDHHMMSS_mdata.txt	" "	" "	N
XDRF	AIAF / SEND	SECURITIZATIONS INTERESTS AND AMORTIZATIONS (AMOUNT OUTSTANDING, AMOUNT AMORTIZED, INTERESTS)	p_EVENTOS_TITULIZACION_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	ISSUERS	Emisoras_YYYYMMDDHHMMSS_mdata1.zip	" "	" "	N
MARF	MARF	ISSUERS	Emisoras_YYYYMMDDHHMMSS_mdata2.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR, MARF, XMAD, MERF	AIAF, SENAF, MARF, MAD, BIL, MERF	ISSUERS	Emisoras_YYYYMMDDHHMMSS_mdata0.zip	" "	" "	N
XDRF	AIAF / MARF	ISSUERS	grupos_emisoras_YYYYMMDD.txt	NA	" "	Y
XDRF	AIAF	MANAGERS	Gestoras_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF / SEND	COMMERCIAL PAPER	PagaresTR_YYYYMMDD.xml	" "	TAGS XML	Y
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	COMMERCIAL PAPERS AND MID-TERM ISSUES DISBURSEMENTS (daily disbursements)	p_DESEMBOLSOS_CP_MD_YYYYMMDDHHMMSS_mdataYYYYMMDD.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	COMMERCIAL PAPERS AND MID-TERM ISSUES DISBURSEMENTS (all the active disbursements)	p_DESEMBOLSOS_CP_MD_20170419174113_mdata.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR	MARF	MARF DISBURSEMENTS (all the active disbursements)	p_DESEMBOLSOS_PAGARES_MARF_AAAAMDDHHMMSS_mdataAAAA MMDD.zip	" "	" "	N
XDRF, MARF, XNAF	AIAF, MARF, SENAF	SALDOS	p_SALDOS_RF_finDiaMD_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR	AIAF	MATURITIES	p_VENCIMIENTOS_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	MATURITIES	p_VENCIMIENTOS_YYYYMMDDHHMMSS_mdataT.zip	" "	" "	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	MATURITIES UPDATES	p_VENCIMIENTOS_YYYYMMDDHHMMSS_mdataTS.zip	" "	" "	N
XDRF	AIAF	AMORTIZATIONS	p_EMISIONES_AMORT_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N
XDRF	AIAF	PENDING ADMISSIONS	p_PDTES_ADMISION_AIAF_MLP_YYYYMMDDHHMMSS_mdata.zip	" "	" "	N

SOURCE_NAME	MARKET	FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XDRF	AIAF	SECURIZATION AMORTIZATIONS CURRENT STATUS	p_TITULIZACION_ACT_YYYYMMDDHHMMSS_mdataA.zip	“ ” ,	“,” ,	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	SECURIZATION AMORTIZATIONS CURRENT STATUS	p_TITULIZACION_ACT_YYYYMMDDHHMMSS_mdataT.zip	“ ” ,	“,” ,	N
XDRF	AIAF	HISTORICAL DATA OF SECURIZATION AMORTIZATION (LIST OF AMORTIZATIONS)	TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataA.zip	“ ” ,	“,” ,	N
XDRF	AIAF	UPDATE OF AMORTIZATIONS	TITULIZACION_HIST_ YYYYMMDDHHMMSS_mdataAS.zip	“ ” ,	“,” ,	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	HISTORICAL DATA OF SECURIZATION AMORTIZATION (LIST OF AMORTIZATIONS)	TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataA.zip	“ ” ,	“,” ,	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF,	UPDATE OF AMORTIZATIONS	TITULIZACION_HIST_ YYYYMMDDHHMMSS_mdataAS.zip	“ ” ,	“,” ,	N

SOURCE_NAME	MARKET	FILES CORPORATE ACTIONS		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XDRF	AIAF / SEND	FIXED INCOME PAYMENTS	p_DESEMBOLSOS_YYYYMMDDHHMMSS_mdata.zip	“ ” ,	“,” ,	N
XDRF	AIAF / SEND	AIAF ADMISSIONS	p_ADMISIONES_AIAF_YYYYMMDDHHMMSS_mdata.zip	“ ” ,	“,” ,	N
XDRF	AIAF / SEND	PAYMENT SCHEDULE	p_VENCIMIENTOS_EMISIONES_YYYYMMDDYYYYMMDD_mdataFECHAORIGENFECHADESTINO.zip p_VENCIMIENTOS_ACUMULADOS_EMISIONES_YYYYMMDDYYYYMMDD_mdata.zip	“ ” ,	“,” ,	N

PRODUCT	MARKET	DAILY FILE	MONTHLY FILE	DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
ESPECIALISTS	MERF, MARF, SEND	RF_ESPE_YYYYMMDD.TXT	RF_ESPE_YYYYMM.TXT	“ ” ,	“,” ,	Y
ISSUERS	MERF, MARF, SEND	RF_EMIS_YYYYMMDD.TXT	RF_EMIS_YYYYMM.TXT	“ ” ,	“,” ,	Y
MEMBERS	MERF, MARF, SEND	RF_BRK_YYYYMMDD.TXT	RF_BRK_YYYYMM.TXT	“ ” ,	“,” ,	Y
MIFID II MEMBERS	MERF, MARF, SEND	MFII_RF_BRK_YYYYMMDD.TXT		“ ” ,	“,” ,	Y

SOURCE_NAME	ARKET	FIRDS FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS MASTER DATA INFORMATION	P_FIRDS_EMISIONES_YYYYMMDDHHMMSSmdata.txt	“ ” ,	“,” ,	N

SOURCE_NAME	ARKET	FIRDS FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS INDICES REFERENCE FOR YIELD CALCULATION	P_FIRDS_INDICES_YYYYMMDDHHMMSS_mdata.txt	" "	","	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS UNDERLYING DESCRIPTION	P_FIRDS_SUBYACENTES_YYYYMMDDHHMMSS_mdata.txt	" "	","	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS UNDERLYING FOR FIXED INCOME INSTRUMENTS	P_FIRDS_SUBYACENTES_ISIN_YYYYMMDDHHMMSS_mdata.txt	" "	","	N

PRODUCT	FILE NAME (FINANCIAL AGENDA)
AIAF (15 DAYS)	p_AGENDAFINANCIERA_YYYYMMDDHHMMSS_mdataC.zip
AIAF (400 DAYS)	p_AGENDAFINANCIERA_YYYYMMDDHHMMSS_mdataL.zip

PRODUCT	File	CORPORATE ACTION TYPE
MERF	HR_AMS_YYYYMMDD.TXT	AMORTIZATIONS
MERF	HR_COA_YYYYMMDD.TXT	Convertible bonds into shares
MERF	HR_CUP_YYYYMMDD.TXT	Cupons

PRODUCT	FILE	CORPORATE ACTION TYPE
FIXED INCOME	HR_I564_RF_YYYYMMDD.txt	Corporate Actions Advise
FIXED INCOME	HR_O564_RF_YYYYMMDD.txt	Corporate actions options
FIXED INCOME	HR_I568_RF_YYYYMMDD.txt	Corporate action additional information

1.3.6 FIXED INCOME MIC CODES

MIC	OPERATING MIC	NAME-INSTITUTION DESCRIPTION
MARF	BMEX	MERCADO ALTERNATIVO DE RENTA FIJA
MERF	BMEX	MERCADO ELECTRONICO DE RENTA FIJA
SEND	BMEX	SEND - SISTEMA ELECTRONICO DE NEGOCIACION DE DEUDA

MIC	OPERATING MIC	NAME-INSTITUTION DESCRIPTION
SBAR	BMEX	BOLSA DE BARCELONA
SBIL	BMEX	BOLSA DE VALORES DE BILBAO
XDRF	BMEX	AIAF - MERCADO DE RENTA FIJA
XDPA	XDPA	CADE - MERCADO DE DEUDA PUBLICA ANOTADA
XNAF	XNAF	SISTEMA ESPANOL DE NEGOCIACION DE ACTIVOS FINANCIEROS

2 FIXED INCOME MASTER DATA SPECIFICATIONS

Fixed Income Master Data includes the following markets:

- Master Data AIAF/SEND Issues.
- Master Data MERF, MARF issues.
- Master Data SENAF Issues.
- Master Data MERF, MARF, SEND Fixed Income issues.
- AIAF, MARF, MERF Issuers.
- AIAF, MARF, MERF Brokers

2.1 Master Data of AIAF / SEND Issues

List of all the issues outstanding at the end of the trading day in AIAF/SEND/MARF/MERF (Commercial Paper, Medium and Long Term). Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). Files:

- p_EMITIONES_YYYYMMDDHHMMSS_mdata.zip
- p_EMITIONES_YYYYMMDDHHMMSS_mdataS.zip
- p_EMITIONES_YYYYMMDDHHMMSS_mdataT.zip (all bme fixed income markets)

- p_EMITIONES_YYYYMMDDHHMMSS_mdataST.zip (updates for all bme fixed income markets)

The file contains the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	EMICOD	X(12)	ISIN CODE	The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character.
FIXED INCOME	EMIEMS	X(12)	ISSUER CODE	
FIXED INCOME	EMIFVT	X(8)	MATURITY DATE	YYYYMMDD
FIXED INCOME	EMINUN	9(8)	NOMINAL UNIT	
FIXED INCOME	EMICLV	X(3)	TYPE OF ASSET	BS Bonds BM Matador Bonds OS Obligaciones (long term bonds) PE Pagarés de Empresa (commercial paper) PTA Pagares Titulizados (securitized commercial paper) CT Cédulas Territoriales CH Cédulas Hipotecarias BTH Titulizaciones Hipotecarias (MBS) BTN Titulizaciones de Activos (ABS) PPR Participaciones Preferentes (Preference shares) CM Cédulas Multicedentes BON BONO DEL TESORO (Government bonds) LET LETRA DEL TESORO (Government short term bonds) OBL OBLIGACION DEL TESORO (Government long term bonds) CUP Stripped coupon PRL Stripped principal DSG DEUDA ESTADO SEGREGADA PAG PAGARÉS TESORO (Government short term) AUT Autonomous communities debt (CADE)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				ODP Other Public Debt (CADE) POE Autonomous communities and others short term VUM Securities Other Member States FRN Government "Floating Rate" (AIAF) BO. Short and Long term Bonds BC. Short and Long term Convertible Bonds PS. Stripped Principal CA. Stripped Coupons LT. Treasury Bills PG. Commercial Paper CD. Cédulas (covered bonds) TZ. Securitizations PP. Preference Shares BI International Bonds
FIXED INCOME	EMITCU	X(6)	COUPON	"VBLE" - Variable "FIJO" - Fixed "CERO" - Zero Coupon "DESC" - With Discount Any figure - Amount of the Coupon
FIXED INCOME	EMIMER	X(8)	MARKET	"A" - AIAF "C" - Account Entry (CADE / SENAF) "F" - MARF "M" - Madrid Exchange "O" - Bilbao Exchange "V" - Valencia Exchange "B" - Barcelona Exchange SD - SEND
FIXED INCOME	EMIMERAD	X(8)	MARKET TO WHICH IT IS ADMITTED	"A" - AIAF

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"C" - Account Entry (CADE / SENAF) "F" - MARF "M" - Madrid Exchange "O" - Bilbao Exchange "V" - Valencia Exchange "B" - Barcelona Exchange SD - SEND
FIXED INCOME	EMISIT	X(1)	STATUS	" " <> Active "A" - Expired
FIXED INCOME	EMIMOB	X(3)	CURRENCY	
FIXED INCOME	EMINUN_EUR	9(8)	UNIT NOMINAL IN EUROS	
FIXED INCOME	EMITICU	X(1)	ACCOUNT ENTRY	"T" - Physical Security "A" - Account Entry
FIXED INCOME	EMILISTA	9(2)	LIST OF AUCTIONS ECB	0 NOT IN ECB LIST 1 IN ECB LIST (Can be discounted at the European Central Bank; admissible as collateral for monetary policy transactions)
FIXED INCOME	EMIPREC	X(3)	PRICE	"CUP" - With Coupon "EXC" - Ex coupon
FIXED INCOME	EMIDEUDA	X(3)	DEBT TYPE	"PRI" - Private "PUB" - Public
FIXED INCOME	EMICOD_SENAF	X(8)	SENAF ISSUE CODE	SENAF Issue Code. Code for AIAF issues that also trade in SENAF.
FIXED INCOME	EMIFEAMOR	X(8)	AMORTIZATION DATE	YYYYMMDD
FIXED INCOME	TIPO	X(2)	GUARANTEED ISSUE	" " - N/A "AV" - Guaranteed "F" - FaaD (Fondo adquisición de activos Financieros) Contingente
FIXED INCOME	EMIPLATTELE	X(1)	TRADES IN TELEPHONIC PLATFORM (OTC)	" " - N/A "S" - Trades in Telephonic Platform (OTC)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"N" - Does not Trade in Telephonic Platform (OTC)
FIXED INCOME	EMIPLATSEND	X(1)	TRADES IN SEND PLATFORM	" " - N/A "S" - Trades in SEND "N" - Does not Trade in SEND Indicates that the issue trades in SEND as well as in AIAF
FIXED INCOME	EMIPLATSENAF	X(1)	TRADES IN SENAF PLATFORM	" " - N/A "S" - Trades in AIAF "N" - Does not trade in AIAF
FIXED INCOME	EMICORTE	X(1)	COUPON PAYMENT	"S" - With coupon payment. Issue has coupon payments "N" - Without coupon payment. Issue does not have coupon payments: typically Letras (government short term) and commercial paper issued at a discount
FIXED INCOME	EMICOT	X(1)	PRICE	"" - "T" - Securities Does not apply
FIXED INCOME	EMIDEV	X(1)	TAX RETURN	"S" - With tax return (subject to tax withholding to be recovered afterwards) "N"- Without tax return DOES NOT APPLY
FIXED INCOME	EMIDTM	9(4)V9(4)	DIFFERENTIAL	DOES NOT APPLY
FIXED INCOME	EMIFDE	X(8)	COUPON ACCURAL STARTING DATE	YYYYMMDD Date in which the coupon is calculated. Accrual date for the coupon. A security may have several auctions: if so, this date would indicate when the first coupon accrues value. This field may, therefore, indicate a date before the actual issue date.
FIXED INCOME	EMIFDV	X(8)	ACCRUED FLOW DATE	YYYYMMDD Accrual date of the first coupon
FIXED INCOME	EMIFEM	X(8)	ISSUE DATE	YYYYMMDD

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	EMIFES	X(1)	IT SHOWS HOW HOLIDAYS AFFECT THE PAYMENT FLOWS DATE	"S" - Payment coupon moves forward to next trading day after the holiday "N" - Payment coupon does not move forward to the next day after the holiday It is used to calculate the payment dates included in the payment flows files when these coincide with a holiday.
FIXED INCOME	EMIFTS	X(8)	LAST UPDATE	YYYYMMDD
FIXED INCOME	EMIGES	9(3)	MANAGEMENT COMPANY CODE	Codes associated to the management companies. See attached table.
FIXED INCOME	EMIMGR	9(4)V9(4)	MARGIN	Margin used over the issue's reference index
FIXED INCOME	EMIMOR	X(3)	CURRENCY	Currency of the issue If this field indicates "Ptas" (pesetas) the issue has matured. All securities issued in pesetas were redenominated to Euros.
FIXED INCOME	EMINEM	9(8)	AMOUNT ISSUED	Does not apply. The nominal amounts issued must be gathered from the file "disbursements". It indicates all the disbursements made for each issue.
FIXED INCOME	EMINOF	9(2)	NUMBER OF FLOWS	Number of coupon payments
FIXED INCOME	EMINOM	X(40)	ISSUE DESCRIPTION	
FIXED INCOME	EMIBAN_AGENTE	9(3)	AGENT BANK CODE	
FIXED INCOME	EMIBAS	9(2)	CONVENTIONS	0 - N/A 300 - 30/360 305 - 30/360 360 - Actual/360 365 - Actual/365 366 - Actual/Actual
FIXED INCOME	EMIBON	X(1)	BONUS	" " - "" - "D" - coincides with refund = "S" This field is only informed for issues with refund
FIXED INCOME	EMIPLATSEND_FEALTA	X(8)	SEND PLATFORM ISSUE DATE	YYYYMMDD

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	EMIPLATSEND_FEBAJA	X(8)	SEND PLATFORM WITHDRAWAL DATE	YYYYMMDD
FIXED INCOME	EMIPLR	9(2)	TERM	0, 1, 2, 3, 6, 7, 9, 11, Term, which is expressed in months
FIXED INCOME	EMIREF	X(2)	INDEX	" " N/A "" "" N/A "+C" + CECA "+E" + EURIBOR "+I" + INFLACCION "+L" + LIBOR "+M" + MIBOR "-E" - EURIBOR "Ot" - Others "+A" - Equities Reference "+D" - Index Reference "-A" - Equities Reference "-D" - Index Reference
FIXED INCOME	EMIREG	X(1)	TAX TREATMENT	" " - N/A "" "" - N/A "B" - "G" - This field is only informed for issues with refunds Does not apply at present
FIXED INCOME	EMISER	X(2)	ISSUE SERIES	
FIXED INCOME	EMITIPCALEN	9(9)	CALENDAR CODE	1 TARGET 2 MADRID CALENDAR 3 AIAF FIXED INCOME MARKET CALENDAR 4 TARGET2
FIXED INCOME	EMITIT	9(8)	FACE VALUE	Face value (in percentage)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	EMITPAMORT	X(1)	AMORTIZATION TYPE	"" - N/A "A" - Principal repayments "F" - Fixed "V" - Variable
FIXED INCOME	EMITPI	X(1)	INTEREST TYPE	"" - N/A "F" - Fixed "V" - Variable
FIXED INCOME	EMITXT	X(75)	OBSERVATIONS	
FIXED INCOME	EMIVBLE	X(1)	PRE OR POST FIXED COUPON	"" - N/A "N" - None "O" - Post fixed coupon "R" - Pre fixed coupon Indicates if the coupon is set before the payment date or on the payment date
FIXED INCOME	EMNRGCNMV	9(9)	CNMV REGISTRATION NUMBER	
FIXED INCOME	PER_CUPON	X(1)	COUPON PERIODICITY	Possible values: "M" - Monthly "B" - Bimonthly "T" - Quarterly "S" - Semester "A" - Annual "2" - Biannual "N" - None "3" - "Tri Annual"
FIXED INCOME	REC_PROPIOS	X(1)	EQUITY	"" - N/A "S" - With Equity "N" - Without Equity
FIXED INCOME	EMIAACC	X(8)	Amortization, change or conversion code	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	EMIFE_COM_OP	X(8)	Trading commencement date	YYYYMMDD
FIXED INCOME	EMIFE_EXCLUSION	X(8)	Exclusion date	YYYYMMDD
FIXED INCOME	EMIFE_TEO_VTO	X(8)	Theoretical amortization date	YYYYMMDD
FIXED INCOME	EMIFERED	X(8)	Redenomination date	YYYYMMDD
FIXED INCOME	EMIHTS	X(6)	Time of last update	HHMMSS
FIXED INCOME	EMIND_DEU_PP	X(1)	Indicates if it is a perpetual (Y/N)	S = YES ; N = NO
FIXED INCOME	EMIPBO	FLOAT(8)	Bonus type	
FIXED INCOME	EMIPDE	FLOAT(8)	Declaration initial date	YYYYMMDD
FIXED INCOME	EMIPLATMARF	X(1)	Trades in the MARF Platform (Y/N)	S = YES ; N = NO
FIXED INCOME	EMIPREEJER	FLOAT(8)	Exercise price (only for convertible bonds)	
FIXED INCOME	EMIPRIMA_AMOR	FLOAT(8)	Amortization premium	
FIXED INCOME	EMIRATIOCONVER	FLOAT(8)	Conversion ratio (only for convertible bonds)	
FIXED INCOME	EMIREDENO	X(1)	Redenominated (Y/N)	S = YES ; N = NO
FIXED INCOME	EMISUBOR	X(1)	Subordinated issue (Y/N)	S = YES ; N = NO

Fields marked with# are included in the global list of securities (the reduced master data file).

Manager Name	Manager Code (Emisoras_YYYYMMDDHHMMSS_mdataX.zip)	EMIGES field p_EMITIONES_YYYYMMDDHHMMSS_mdata.txt)
Ahorro y Titulización S.G.F.T., S.A.	453	485
Europea de Titulización, S.G.F.T.,S.A.	454	486
Gesticaixa, S.G.F.T.,S.A.	455	488
Gestión de Activos Titulizados, S.G.F.T., S.A.	456	490

Gitsa, S.G.F.T.,S.A.	457	484
Intermoney Titulización, S.G.F.T.,S.A.	458	648
Santander de Titulización, S.G.F.T.,S.A.	459	487
Titulización de Activos, S.G.F.T.,S.A.	460	489

The information of Manager Codes and manager names is included in the file managers_YYYYMM.txt.

Files 3.4. MERF, SEND, MARF MASTER DATA			File 3.1 p_EMITIONES
Origin	Security Group	Description	EMIMERAD or EMIMER
RF (MERF)	CR	MERF Corporates	"M" - Madrid Exchange
	DC	Barcelona Stock Exchange Debt	"B" - Barcelona Exchange
	DB	Bilbao Stock Exchange Debt	"O" - Bilbao Exchange
SD (SEND)	CP	AIAF: SEND Corporates	"A" AIAF or "SD" - SEND
	EX	AIAF: Non-Spanish issues	"A" AIAF or "SD" - SEND
	DT	AIAF: DLT issues	"A" AIAF or "SD" - SEND
	DE	AIAF: Spanish Treasury debt	"A" AIAF or "SD" - SEND
AF (MARF)	MA	MARF Corporates	"F" - MARF

2.2 Updated issues of AIAF / SEND

List of issues updated in the day of today. The same fields as MASTER DATA OF AIAF / SEND file. Frequency of the file is daily (10:05, 17:55, 13:35 GMT+1). File: p_EMITIONES_YYYYMMDDHHMMSS_mdataS.txt

3 AIAF / SEND / MARF / SENAF / BCN / MERF issues Master Data

List of all the issues outstanding at the end of the trading day in: "A" AIAF, "C" Account Entry (SENAF), "F" MARF, "M" Madrid Exchange, "O" Bilbao Exchange, "V" Valencia Exchange, "B" Barcelona Exchange, "SD" SEND

Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). The file names are:

MASTER DATA p_EMITIONES_YYYYMMDDHHMMSS_mdataT.zip (All bme fixed income markets)

MASTER DATA daily UPDATES p_EMITIONES_YYYYMMDDHHMMSS_mdataST.zip

The file contains the field detailed in the chapter 3.1

3.1 MERF, SEND, MARF Master Data

List of active issues at market close. Contains information on the issues of MERF, MARF and SEND markets. Five files are produced:

1. New issues for the following trading session. This file will contain all the issues whose initial date in the secondary market is (FECHA_INISEC) = "" (empty). (*_ALTAS_YYYYMMDD.TXT)
2. Issues to be delisted the following trading day. (*_BAJAS_YYYYMMDD.TXT)
3. All issues trading on T+1. (*Va_Det_YYYYMMDD.TXT)
4. Issues modified for the next trading day. (*_MODIF_YYYYMMDD.TXT)
5. All the issues available in the database (both new issues and delisted ones) (*RFBME_VA_YYYYMMDD.TXT)

SOURCE NAME	FILES MARTER DATA				
PRODUCT	NEW ISSUES	WITHDRAWALS	OUTSTANDING AND AMORTIZED ISSUES	OUTSTANDING ISSUES	MODIFICATED ISSUES
MERF, MARF, SEND	RFBME_ALTAS_YYYYMMDD.TXT	RFBME_BAJAS_YYYYMMDD.TXT	RFBME_VA_YYYYMMDD.TXT	RFBME_Va_Det_YYYYMMDD.TXT	RFBME_MODIF_YYYYMMDD.TXT
MERF	RF_ALTAS_YYYYMMDD.TXT	RF_BAJAS_YYYYMMDD.TXT	RF_VA_YYYYMMDD.TXT	RF_Va_Det_YYYYMMDD.TXT	RF_MODIF_YYYYMMDD.TXT
MARF	AF_ALTAS_YYYYMMDD.TXT	AF_BAJAS_YYYYMMDD.TXT	AF_VA_YYYYMMDD.TXT	AF_Va_Det_YYYYMMDD.TXT	AF_MODIF_YYYYMMDD.TXT
SEND	SD_ALTAS_YYYYMMDD.TXT	SD_BAJAS_YYYYMMDD.TXT	SD_VA_YYYYMMDD.TXT	SD_Va_Det_YYYYMMDD.TXT	SD_MODIF_YYYYMMDD.TXT

Each file will have the following structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																								
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD																								
MERF, MARF, SEND	VALOR	X(6)	SIB CODE																									
MERF, MARF, SEND	COD_ISIN	X(12)	ISIN CODE	The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character																								
MERF, MARF, SEND	NOMBRE_VALOR	X(80)	ISSUE LONG NAME																									
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 - Active 2 - Inactive (registered provisionally)																								
MERF, MARF, SEND	GRUPO_VAL	X(2)	SECURITY GROUP	<table><tr><td>Segment</td><td>Security Group</td><td>Description</td></tr><tr><td rowspan="3">RF</td><td>CR</td><td>MERF Corporates</td></tr><tr><td>DC</td><td>Barcelona Stock Exchange Debt</td></tr><tr><td>DB</td><td>Bilbao Stock Exchange Debt</td></tr><tr><td rowspan="4">SD</td><td>CP</td><td>AIAF: SEND Corporates</td></tr><tr><td>EX</td><td>AIAF: Non-Spanish issues</td></tr><tr><td>DT</td><td>AIAF: DLT issues</td></tr><tr><td>DE</td><td>AIAF: Spanish Treasury debt</td></tr><tr><td>AF</td><td>MA</td><td>MARF Corporates</td></tr></table>			Segment	Security Group	Description	RF	CR	MERF Corporates	DC	Barcelona Stock Exchange Debt	DB	Bilbao Stock Exchange Debt	SD	CP	AIAF: SEND Corporates	EX	AIAF: Non-Spanish issues	DT	AIAF: DLT issues	DE	AIAF: Spanish Treasury debt	AF	MA	MARF Corporates
Segment	Security Group	Description																										
RF	CR	MERF Corporates																										
	DC	Barcelona Stock Exchange Debt																										
	DB	Bilbao Stock Exchange Debt																										
SD	CP	AIAF: SEND Corporates																										
	EX	AIAF: Non-Spanish issues																										
	DT	AIAF: DLT issues																										
	DE	AIAF: Spanish Treasury debt																										
AF	MA	MARF Corporates																										
MERF, MARF, SEND	TIPO_PROD	X(2)	PRODUCT TYPE	BO - Short and Long term Bonds BC - Short and Long term Convertible Bonds PS - Stripped Principal CA - Stripped Coupons LT - Treasury Bills PG - Commercial Paper CD - Cédulas (covered bonds) TZ - Securitizations																								

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				PP - Preference shares
MERF, MARF, SEND	FECHA_PROXCUPÓN	X(8)	NEXT COUPON DATE	YYYYMMDD
MERF, MARF, SEND	FECHA_VTO	X(8)	MATURITY DATE	YYYYMMDD
MERF, MARF, SEND	FECHA_EMIS	X(8)	ISSUE DATE	YYYYMMDD
MERF, MARF, SEND	NOMI_UNITARIO	9(19)V9(6)	NOMINAL TRADING UNIT	
MERF, MARF, SEND	Tick_Pre_Inst	9(14)V9(7)	TICK SIZE	
MERF, MARF, SEND	PorcCupón	S9(21)V(11)	COUPON AMOUNT (PERCENTAGE)	
MERF, MARF, SEND	EMISORA	X(12)	ISSUER	
MERF, MARF, SEND	NOMBRE EMISORA	X(80)	ISSUER NAME	
MERF, MARF, SEND	FECHA_ADMI	X(8)	ADMISSION TO TRADING DATE	YYYYMMDD
MERF, MARF, SEND	Maturity	9(12)V(6)	REPURCHASE PRICE OF THE ISSUE AT MATURITY. (100 IF NOT INDICATED)	
MERF, MARF, SEND	PerioCupon	X(3)	COUPON PERIODICITY	1 Month 3 Months 6 Months 12 Months
MERF, MARF, SEND	IND_Benchmark	X(1)	INDICATES WHETHER OR NOT IT IS BENCHMARK	Y / S - Yes N - No
MERF, MARF, SEND	IND_Segregable	X(1)	INDICATES WHETHER OR NOT IT IS STRIPPED	Y / S - Yes N - No
MERF, MARF, SEND	NomiEmitido	9(19)V(6)	NOMINAL AMOUNT ISSUED	
MERF, MARF, SEND	NomiVivo	9(19)V(6)	NOMINAL AMOUNT OUTSTANDING	
MERF, MARF, SEND	TipoCupón	X(1)	COUPON TYPE	F - Fixed V - Variable N - No coupon
MERF, MARF, SEND	IND_CupónCoti	X(1)	INDICATES WHETHER IT TRADES WITH COUPON	Y / S - Yes N - No
MERF, MARF, SEND	IND_ModCalcCCo	X(1)	MODALITY OF THE ACCRUED COUPON CALCULATION	V - Calculated using value date

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				C - Calculated using trading date
MERF, MARF, SEND	FecProxAmort	X(8)	NEXT AMORTIZATION DATE	YYYYMMDD
MERF, MARF, SEND	TipoAmort	X(2)	AMORTIZATION TYPE	" " - Amortization "UN " - One amortization "RN" - Amortization by nominal reduction "VE" - Voluntary Amortization (for the issuer) "VT" - Voluntary Amortization (for the bondholder) "VL" - Voluntary Amortization (for the issuer and the bondholder)
MERF, MARF, SEND	SIST_LIQ	X(1)	SETTLEMENT SYSTEM	A Iberclear – CADE O Other D DLT BME
MERF, MARF, SEND	Facial	9(21)V9(11)	FACE VALUE. COUPON IN TERMS OF ANNUAL YIELD	
MERF, MARF, SEND	BaseCalc	X(1)	CALCULATION CONVENTION	2 - Actual/Actual 3 - Actual/360 4 - Actual/365
MERF, MARF, SEND	FECANTCUPÓN	X(8)	PREVIOUS COUPON DATE	YYYYMMDD
MERF, MARF, SEND	MinTamOrd	9(21)V9(11)	ORDER MINIMUM SIZE	
MERF, MARF, SEND	TamLote	9(21)V9(11)	LOT SIZE	
MERF, MARF, SEND	IND_PrecioTipo	X(1)	TRADING TYPE	1 - Trades by price 9 - Trades by yield
MERF, MARF, SEND	FECHA_IniDev	X(8)	ACCRUAL START DATE	YYYYMMDD
MERF, MARF, SEND	FECHA_Valor	X(8)	VALUE DATE (USUALLY D+3)	YYYYMMDD
MERF, MARF, SEND	Divisa	X(3)	CURRENCY CODE	EUR – EURO
MERF, MARF, SEND	IND_CONTINUO	X(1)	INDICATES WHETHER IT TRADES CONTINUOUSLY	Y / S - Yes N - No
MERF, MARF, SEND	IND_BLOQ	X(1)	INDICATES WHETHER IT TRADES IN BLOCKS	Y / S - Yes N - No

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	DescrValor	X(80)	ISSUE DESCRIPTION TYPE ISSUER COUPON MATURITY DATE	
MERF, MARF, SEND	PorcCupónCorrido	S9(21)V9(11)	ACCRUED INTEREST UNTIL TODAY (ACRRUED COUPON)	
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = MERF SD = SEND MA = MARF
MERF, MARF, SEND	UniContrat	9(21)V9(11)	TRADING UNIT	
MERF, MARF, SEND	UltEstado	X(2)	LATEST STATUS	17 (Ready to Trade) 18 (Not available for trading) 21 Auction
MERF, MARF, SEND	MinPrecioPermitido	9(21)V9(11)	MINIMUM PRICE ALLOWED	
MERF, MARF, SEND	MaxPrecioPermitido	9(21)V9(11)	MAXIMUM PRICE ALLOWED	
MERF, MARF, SEND	PrecioRef	9(21)V9(11)	REFERENCE PRICE	
MERF, MARF, SEND	MotivoSuspen	X(3)	REASONS FOR THE SUSPENSION	If [SITUNEG] = 18 100 = Suspended by the Regulator 101 = Interrupted by Supervision 102 = Stopped by knock-out 103 = Pending knock-in If [SITUNEG] = 21 100 = Manual auction 101 = Extension of opening auction 102 = Extension of the closing auction 103 = Volatility auction
MERF, MARF, SEND	Hora	X(9)	TIME	HHMMSS HHMMSSXXX

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	TipoActuEspeci	X(1)	SPECIALIST ACTION TYPE.	0 = Specialist/s not exonerated 1 = Specialist/s exonerated in buy 2 = Specialist/s exonerated in sell 3 = Specialist/s exonerated in buy and sell

The first field to check is the field ESTADO:

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

If ESTADO = 1

- SITUNEG = 17 (Ready to Trade) It can be traded. (The field SITUACION is " " registered necessarily)
- SITUNEG = 18 (Not available for trading) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment.
 - 100 = Suspended by the Regulator
 - 101 = Interrupted by Supervision
 - 102 = Stopped by knock-out
 - 103 = Pending knock-in
- SITUNEG = 21 Auction (The field SITUACION is in " " registration) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment.
 - 100 = Manual auction
 - 101 = Extension of opening auction
 - 102 = Extension of the closing auction
 - 103 = Volatility auction

Relationship between Market, security group and MIC Code

Market	SECURITY GROUP	Exchange	BIC Code	MIC Code
RF	CR	Madrid	XBMEESMMERF	MERF
	DC	Barcelona	XBMEESMMBAR	SBAR

	DB	Bilbao	XBMEESMMBIL	SBIL
SD	CP		XBMEESMMSND	SEND
	DE		XBMEESMMSND	SEND
	DT		XBMEESMMSND	SEND
	EX		XBMEESMMSND	SEND
SD-RFQ	CP		XBMEESMMSND	XDRF
	DE		XBMEESMMSND	XDRF
	EX		XBMEESMMSND	XDRF
AF	MA		XBMEESMMARF	MARF
AF-RFQ	MA		XBMEESMMARF	MAFQ

Files 3.4. MERF, SEND, MARF MASTER DATA			File 3.1 p_EMITIONES
Origin	Security Group	Description	EMIMERAD or EMIMER
RF (MERF)	CR	MERF Corporates	"M" - Madrid Exchange
	DC	Barcelona Stock Exchange Debt	"B" - Barcelona Exchange
	DB	Bilbao Stock Exchange Debt	"O" - Bilbao Exchange
SD (SEND)	CP	AIAF: SEND Corporates	"A" AIAF or "SD" - SEND
	EX	AIAF: Non Spanish Issues	"A" AIAF or "SD" - SEND
	DT	AIAF: DLT issues	"A" AIAF or "SD" - SEND
	DE	AIAF: Spanish Treasury debt	"A" AIAF or "SD" - SEND
AF (MARF)	MA	MARF Corporates	"F" - MARF

3.2 SENAF Master Data

The same fields as MASTER DATA OF AIAF / SEND file. Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). File: p_EMISIONES_SENAF_YYYYMMDDHHMMSS_mdata.txt

3.3 Updated issues of SENAF

List of issues updated in the day of today. The same fields as MASTER DATA OF AIAF / SEND file. Frequency of the file is daily (10:05, 17:55, 13:35 GMT+1). File: p_EMISIONES_SENAF_YYYYMMDDHHMMSS_mdataS.txt

3.4 ALLOCATIONS

Allocations. 1 file per day. Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_COLOCACIONES_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	COAIAF	X(10)	AIAF code	00160633
FIXED INCOME	COISIN	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
FIXED INCOME	COMAMI	X(1)	Institutional(M)/Retail(X)	Institutional(M)/Retail(X)
FIXED INCOME	COTPAD	X(1)	Direct or Auction (D/S)	Direct or Auction (D/S)
FIXED INCOME	COFPRE	X(8)	Presentation Date	YYYYMMDD
FIXED INCOME	COFRES	X(8)	Resolution Date	YYYYMMDD
FIXED INCOME	COVOFE	9(20)V9(5)	Offered volume	
FIXED INCOME	COVCOM	9(20)V9(5)	Allocated volume	
FIXED INCOME	COTMED	S9(5)V9(5)	Average IRR	
FIXED INCOME	COTMAR	S9(5)V9(5)	Marginal IRR	
FIXED INCOME	COPREC	9(5)V9(5)	Issue Price	
FIXED INCOME	COVUEL	X(8)	Round	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	COADMI	X(1)	Admitted or Pending (A/P)	A=ADMITTED; P=PENDING
FIXED INCOME	COVEFC	9(20)V9(5)	Volume in Euro	
FIXED INCOME	CONEAD	9(5)	Number of Allocating Entities	
FIXED INCOME	CONSUS	9(5)	Number of subscribers	
FIXED INCOME	CONBASC	X(5)	Calculation Base	0 - N/A 300 - 30/360 305 - 30/360 360 - Actual/360 365 - Actual/365 366 - Actual/Actual
FIXED INCOME	COMTIR	X(1)	Calculation of average IRR (price/nominal)	E = PRICE; N=NOMINAL
FIXED INCOME	CODESI	X(1)	Not allocated (Y/N)	Not allocated (S/N)
FIXED INCOME	COTEMI	S9(5)V9(5)	IRR Issuer	
FIXED INCOME	COREGI	X(8)	Register number	
FIXED INCOME	COVCOP	9(20)V9(5)	Volume allocated in own portfolio	
FIXED INCOME	COVCOT	9(20)V9(5)	Volume allocated in third party portfolio	

3.5 PROGRAMMES

1 file per day. Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). Files: p_PROGRAMAS_YYYYMMDDHHMMSS_mdata.zip and p_PROGRAMAS_YYYYMMDDHHMMSS_mdataT.zip. Formats: Txt.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	Pgprog	X(12)	Programme code	
FIXED INCOME	Pgcgem	X(5)	Issuer code	
FIXED INCOME	Emsd51	X(100)	Issuer description	
FIXED INCOME	Pgvini	9(20)V9(5)	Initial volume	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	Pgvmax	9(20)V9(5)	Maximum volume	
FIXED INCOME	Pgnemi	9(5)	Number of Issues	
FIXED INCOME	PgnsuB	9(5)	Number of auctions	
FIXED INCOME	Pgferg	X(8)	Registry date	YYYYMMDD
FIXED INCOME	Pgfeul	X(8)	Last validity date	YYYYMMDD
FIXED INCOME	Pgnamp	9(5)	Number of increases	
FIXED INCOME	Pgpdes	X(8)	Date first payment	
FIXED INCOME	Pgmon	X(8)	Currency	
FIXED INCOME	Pgnrgcnmv	X(20)	CNMV registration number	
FIXED INCOME	PgTipoColocD	X(1)	Type of direct allocation (Yes 1 / No 0)	0 – No 1 – Yes
FIXED INCOME	PgTipoColocS	X(1)	Type of auction allocation (Yes 1 / No 0)	0 – No 1 – Yes
FIXED INCOME	PgNomUnitDirecta	9(20)V9(5)	Unit nominal if it is direct allocation	
FIXED INCOME	PgNomUnitSubasta	9(20)V9(5)	Unit nominal if it is auction allocation	
FIXED INCOME	PgPlazColoDirectaDD	X(8)	Date direct allocation (from...)	
FIXED INCOME	PgPlazColoDirectaHH	X(8)	Date direct allocation (...to)	
FIXED INCOME	PGPLAZCOLOSUBASTAdd	X(8)	Date auction allocation (from...)	
FIXED INCOME	PGPLAZCOLOSUBASTAhh	X(8)	Date auction allocation (...to)	
FIXED INCOME	PgEnt_Pago	X(5)	Code entity making the payment	
FIXED INCOME	endeno	X(100)	Description entity making the payment	
FIXED INCOME	PgLpCp	X(1)	Programme (short term C / long term L)	

PE270411;27;HIDROELÉCTRICA DEL CANTÁBRICO, S.A.;5000000000;5000000000;0;0;20110419;20120420;0;20110426;EUR;9920
;1;1;1000;1000;7;364;7;364;2000;CONFEDERACION ESPAÑOLA DE CAJAS DE AHORROS;C;

3.6 SUSTAINABLE BONDS

1 file per day with the list of sustainable bonds (Green Bonds, Sustainable Bonds, Social Bonds). Frequency of the file is daily (18:00 GMT+1). Files: p_BONOS_SOSTENIBLES_YYYYMMDDHHMMSS_mdata.zip. Formats: Txt with the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	SECTOR	X(12)	Sector Name	BANCOS Y CAJAS COMERCIO Y OTROS SERVICIOS COMUNIDADES AUTONOMAS CORPORACIONES LOCALES ENERGÍA Y AGUA ENTIDADES DE FINANCIACION TESORO PÚBLICO TRANSPORTES Y COMUNICACIONES
FIXED INCOME	EMICOD	X(12)	ISIN CODE	The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character.
FIXED INCOME	EMISION	Char	Nombre de la emision	
FIXED INCOME	EMIMOB	X(3)	Currency	EUR, USD, ...Iso currency code
FIXED INCOME	saldo_cir_mon	Numeric	Outstanding amount	
FIXED INCOME	PRE_precio	Numeric	Last Price	
FIXED INCOME	FECHA_fecha	Date	Last Price Date	YYYYMMDD
FIXED INCOME	Plataforma	Char	Fixed Income Indicator	AIAF MARF Bolsa de Bilbao Bilbao Exchange Bolsa de Barcelona Barcelona Exchange
FIXED INCOME	ASG	Char	ASG Indicator	Bonos Sostenibles Sustainable Bonds Bonos Verdes Green Bonds Bonos Sociales Social Bonds

3.7 INFORMATION ON TRANCHES

1 File per day with all the ISIN codes and flows associated. Frequency of files is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_TRAMOS_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	Traiaf	X(10)	AIAF code	00160633;
FIXED INCOME	Trisin	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. DE0003933693
FIXED INCOME	Trfdes	X(8)	Disbursement date	YYYYMMDD
FIXED INCOME	Trfadm	X(8)	Admission date	YYYYMMDD
FIXED INCOME	Trprog	X(12)	Programme code	PE1161110
FIXED INCOME	Tradmi	X(1)	Admitted Y/N	Y/N
FIXED INCOME	Trmalq	X(1)	High liquidity Y/N	Y/N
FIXED INCOME	Pgcgem	X(5)	Issuer code	116

00160633;DE0003933693;20041110;20041125;;S;N;430;

3.8 INFORMATION ON FLOWS

1 File per day with all the ISIN codes and flows associated. Frequency of files is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_FLUJOS_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	ISIN	X(12)	ISIN code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. DE0003933693
FIXED INCOME	FECHA	X(8)	Flow date	YYYYMMDD
FIXED INCOME	NUM	X(8)	Number of flow	1,2,3,4...
FIXED INCOME	BNETO	X(8)	Gross or net	Gross or net (bruto, neto)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	PORCEN	9(5)V9(20)	Percentage of the flow	
FIXED INCOME	TIPO	X(40)	Type of flow	Interest, refunds, amortization...

DE0003933693;20140810;2;Neto;0,8413875;Interés;

DE0003933693;20141110;2;Neto;0,8413875;Interés;

The file p_FLUJOS_YYYYMMDDHHMMSS_mdataS.zip has the 2 weeks flows. (1 week data above the current day, and 1 week data below the current day. For example, if today is 26th of November, there will be flows between 19th of November to 3rd of December). If the field PORCEN is equal to 0.123456 indicates the coupon value is unknown.

For BTH, BTH the flow is calculated over the Amount outstanding.

3.9 PUT AND CALL

1 File per day with all the ISIN codes and put+call associated to them. Frequency of files is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_PUTCALL_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	ISIN	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. DE0003933693
FIXED INCOME	NUM	X(5)	Number of flows	1
FIXED INCOME	FECHA	X(8)	Date of flow	YYYYMMDD
FIXED INCOME	FLUJO	9(10)V9(10)	Flow in %	100
FIXED INCOME	TIPO	X(20)	Type of flow	CALL / PUT

ES0101339002;1;20091201;100;CALL;

3.10 PUT AND CALL FLOWS

1 File per day with all the put and call flows of all the issues. Frequency of files is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_FLUJOSPC_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	ISIN	X(12)	ISIN code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. DE0003933693
FIXED INCOME	FECHA	X(8)	Flow date	YYYYMMDD
FIXED INCOME	TIPO	X(20)	Type of flow	Accrual (devengo), issue (emisión), interest, amortization
FIXED INCOME	MODO	X(8)	Gross / Net	Gross (Bruto) or Net
FIXED INCOME	FLUJO	9(10)V9(10)	Flow in %	100, 0,
FIXED INCOME	CALLPUT	X(20)	Type of flow	CALL / PUT

ES0101339002;20041201;Devengo;Bruto;0;Call;

3.11 NOMINAL DECREASE CHART

1 File per day and one line for each ISIN/amortization date. Frequency of files is daily (09:05, 18:00, 12:35 GMT+1). Formats: Txt. File: p_REDUCCIONES_NOMINAL_YYYYMMDDHHMMSS_mdata.zip Available for BTN and BTH (ABS and MBS) instrument types and for instruments that amortize due to nominal reduction, where each maturity nominal amount is reduced nominal, part of the outstanding balance is amortized, and a coupon is also paid.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	MHISIN	X(12)	ISIN code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. ES0211966009
FIXED INCOME	MHFEFL	X(8)	Flow date	YYYYMMDD
FIXED INCOME	MHVQAM	9(20)V9(20)	Amortizations	1077194.09
FIXED INCOME	MHNURA	9(20)V9(20)	Unit nominal	New unit nominal after amortization 51848,52

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	MHVMED	9(20)V9(20)	Average life	
FIXED INCOME	MHTAAN	9(20)V9(20)	Present rate	
FIXED INCOME	MHTAAX	9(20)V9(20)	Present rate	
FIXED INCOME	MHTAHI	9(20)V9(20)	Historical rate	
FIXED INCOME	MHNAME	9(20)V9(20)	Total Amortized nominal	1680.49000000001 48151,48 total nominal amortized until this moment
FIXED INCOME	MHVTRA	9(20)V9(20)	Resulting volume	63022805.91
FIXED INCOME	MHVAMO	9(20)V9(20)	Amortized volume	1077194.09 Amortized volumen in this nominal decrease
FIXED INCOME	MHPORC	9(5)V9(20)	Percentage of the initial amount	98.31951
FIXED INCOME	NAMOFE	9(20)V9(20)	Amortized nominal	1740,86 nominal amortized in this nominal decrease

ES0213469754;20020915;474876,62;40265,17;0;0;0;0;970,230000000003;35473614,77;854772,63;97,6470944867759;

ES0211966009;20091215;1077194,09;98319,51;0;0;0;0;1680,49000000001;63022805,91;1077194,09;98,31951;

An additional file is created p_REDUCCIONES_NOMINAL_NOM_YYYYMMDDHHMMSS_mdata.txt with a the field NAMOFE added at the end of the file:

ES0382746024;20180924;362098,88;51848,52;4,14;3,9826;0;0;48151,48;10784492,16;10015507,84;51,84852;1740,86

3.12 SECURITIZATIONS INTERESTS and AMORTIZATIONS (Amount Outstanding, Amount Amortized, Interests)

2 daily files and one line per ISIN. Generated at 14:00 and 18:00. File: p_EVENTOS_TITULIZACION_YYYYMMDDHHMMSS_mdata.zip. Available for BTN and BTH (ABS and MBS) instrument types and for instruments that amortize due to nominal reduction, where each maturity nominal amount is reduced nominal, part of the outstanding balance is amortized, and a coupon is also paid.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	Payment date	X(8)	Date of the event: amortization, coupon payment...	YYYYMMDD
FIXED INCOME	Type	X(20)	Event type	Interest Amortization
FIXED INCOME	ISIN code	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. ES0211966009
FIXED INCOME	Currency	X(3)	Currency	ISO Currency Code
FIXED INCOME	Original nominal	9(20)V9(6)	Total amount issued. Actual amount subscribed. Actual nominal amount allocated.	
FIXED INCOME	Amount amortized	9(20)V9(6)	Amount (in currency) that has been amortized at the payment date. (In nominal reductions it corresponds to the field amortizations). If there is no amortization, but only a coupon payment, the amortized amount equals 0	
FIXED INCOME	Amount amortized (%)	9(3)V9(10)	% that represents the amount amortized over the original nominal If there is no amortization, but only a coupon payment, the amortized amount equals 0	
FIXED INCOME	Amount outstanding	9(20)V9(6)	(In nominal reductions it corresponds to the field amortizations). After the amortization, the amount remaining would be shown. If there is no amortization, the amount outstanding at the date would be shown.	
FIXED INCOME	Amount outstanding (%)	9(3)V9(10)	% that represents the amount outstanding over the original nominal (in nominal reductions it corresponds to the field Porc./Inicial). If there is no amortization, the amount outstanding at the date would be shown, in % over the nominal originally issued, the actual subscribed.	
FIXED INCOME	Distributed interest	9(20)V9(6)	In flows it would correspond to the field %Flujo, multiplied by the amount outstanding previous to the coupon payment date. If there is only amortization, the distributed interest would be 0	= Amount outstanding * Distributed interest (%)
FIXED INCOME	Distributed interest (%)	9(3)V9(10)	(In flows, it would correspond to the field %Flujo). This data is getting directly from the last distributed flow (%) If there is only amortization, the distributed interest would be 0.	

List of events on days T-1, T and T+1. Only the ISIN codes that will present an event in those 3 days will appear in the file, the rest are not present. One register per ISIN. It will show if in those 3 days there is an amortization and a coupon payment. A file will be generated at 14:00 and another one at 18:00. Information will be generated every day, from Monday to Sunday. It will show information on BTH (Mortgage Backed Securities) and BTN (Asset Backed Securities). The amount amortized (%) and the amount outstanding (%) are calculated from the originally allocated nominal. TXT file with “;” as field separator and “.” as decimal separator without thousands separator.

3.13 AMOUNTS OUTSTANDING, IN CIRCULATION

1 files per day p_SALDOS_RF_finDiaMD_YYYYMMDDHHMMSS_mdata.txt and one line per ISIN Code. Generated at 17:40 and separated by “;”

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, MARF, SEND	ISIN	X(12)	ISIN CODE	ISIN (ES0313212021)
AIAF, MARF, SEND	DATA	X(8)	DATE OF UPDATE	
AIAF, MARF, SEND	NOMBRE	X(40)	ISSUE DESCRIPTION	NAME (BS AE-Banco CAM- 4,500 03/2017)
AIAF, MARF, SEND	AMOUNT ADMITTED	9(20)V9(6)	AMOUNT ADMITTED TO TRADING	
AIAF, MARF, SEND	AMOUNT ISSUED	9(20)V9(6)	TOTAL AMOUNT ISSUED.	
AIAF, MARF, SEND	AMOUNT OUTSTANDING	9(20)V9(6)	AMOUNT OUTSTANDING	AMOUNT OUTSTANDING (IN CIRCULATION) (1.200.000.000,00)

3.14 COMMERCIAL PAPER AIAF. MASTER DATA

Xml file with the commercial papers issue this day (PagaresTR_YYYYMMDD.xml). The file will be generated between 15:00 and 16:00.

ASSET TYPE	FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	<CódigoISIN>	ISIN CODE	ISIN (ES0313212021) International
AIAF	<Emisor>	ISSUER NAME	
AIAF	<FechaEmisión>	ISSUE DATE / DISBURSEMENT DATE	DD/MM/YYYY
AIAF	<CódigoEmisor>	ISSUER AIAF INTERNAL CODE	

ASSET TYPE	FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	<FechaVencimiento>	MATURITY DATE	DD/MM/YYYY
AIAF	<EmitidaTramos>	AMOUNT ISSUED IN THIS TRANCHE	
AIAF	<PrecioEmisión>	ISSUE PRICE OF THIS TRANCHE	
AIAF	<NominalUnitario>	NOMINAL UNIT	
AIAF	<ImporteCirculación>	ISIN TOTAL AMOUNT	
AIAF	<Denominación>	CURRENCY	
AIAF	<Rendimiento>	YIELD	
AIAF	<VolumenPrograma>	MAXIMUM ISSUED AMOUNT	
AIAF	<BCE>	ADMITTED BY THE EUROPEAN CENTRAL BANK	S = YES N = NO

<Emisión>

<CódigoISIN>ES0513045FB2</CódigoISIN>

<Emisor>BANCA MARCH, S.A.</Emisor>

<FechaEmisión>04/09/2013</FechaEmisión>

<CódigoEmisor>348</CódigoEmisor>

<FechaVencimiento>04/10/2013</FechaVencimiento>

<EmitidaTramos>301000</EmitidaTramos>

<PrecioEmisión>99,891</PrecioEmisión>

<NominalUnitario>1000</NominalUnitario>

<ImporteCirculación>1772000</ImporteCirculación>

<Denominación>EUR</Denominación>

<Rendimiento>1,330</Rendimiento>

<VolumenPrograma>2000000000</VolumenPrograma>

<BCE>S</BCE>

</Emisión>

3.15 COMMERCIAL PAPERS AND MID-TERM ISSUES DISBURSEMENTS

Text files with information on the commercial paper and mid-term issues disbursements:

p_DESEMBOLSOS_CP_MD_20170419174113_mdatYYYYAMMDD.zip (contains information on the daily disbursements)

p_DESEMBOLSOS_CP_MD_20170419174113_mdata.ZIP (contains information on all the active disbursements)

p_DESEMBOLSOS_PAGARES_MARF_YYYYMMDDHHMMSS_mdatYYYYAMMDD.zip (contains information on all the MARF active disbursements)

The fields of these files are as follows:

ASSET TYPE	FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES	ASSET TYPE
AIAF, SEND, MARF, MERF	ISIN: <CódigoISIN>	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.ES0211966009
AIAF, SEND, MARF, MERF	DESEMISOR: <Emisor>	X(20)	ISSUER NAME	
AIAF, SEND, MARF, MERF	FEMISION: <FechaEmisión>	X(8)	DISBURSEMENT DATE	YYYYMMDD
AIAF, SEND, MARF, MERF	EMISOR: <CódigoEmisor>	X(4)	ISSUER AIAF INTERNAL CODE	
AIAF, SEND, MARF, MERF	FVTO: <FechaVencimiento>	X(8)	MATURITY DATE	YYYYMMDD
AIAF, SEND, MARF, MERF	MONEDA: <Denominación>	X(3)	CURRENCY CODE	ICO CURRENCY CODE
AIAF, SEND, MARF, MERF	NOMINAL: <NominalUnitario>	9(20)V9(6)	AMOUNT PER SECURITY / NOMINAL UNIT	
AIAF, SEND, MARF, MERF	COLOCADO: <EmitidaTramos>	9(20)V9(6)	AMOUNT ISSUED IN THIS TRANCHE / VOLUME OF THE TRANCHE ISSUED AT THE DISBURSEMENT DATE	
AIAF, SEND, MARF, MERF	TColocado: <ImporteCirculación>	9(20)V9(6)	AGGREGATE VOLUME FOR THE ISIN CODE / ISIN TOTAL AMOUNT	
AIAF, SEND, MARF, MERF	PRECIO: <PrecioEmisión>	9(20)V9(6)	ISSUE PRICE OF THIS TRANCHE / PRICE OF THE TRANCHE ISSUED AT DISBURSEMENT DATE	

ASSET TYPE	FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES	ASSET TYPE
AIAF, SEND, MARF, MERF	TIR: <Rendimiento>	9(20)V9(6)	YIELD (IRR)	
AIAF, SEND, MARF, MERF	LISTABCE: <BCE>	X(1)	ADMITTED BY THE EUROPEAN CENTRAL BANK	S = YES N = NO
AIAF, SEND, MARF, MERF	VOLPROGRAMA: <VolumenPrograma>	9(20)V9(6)	MAXIMUM AMOUNT APPLICABLE FOR THE PROGRAMME / MAXIMUM ISSUED AMOUNT	

The files are generated between 17:40 and 18:00 and have the same field structure as the daily file PagaresTR_YYYYMMDD.xml.

3.16 AIAF & MARF & GLOBAL ISSUERS

3 files per day: one for AIAF, one for MARF and one for global fixed income. One line per ISSUER Code. Generated at 18:15. Separated by “;”. File names: Emisoras_YYYYMMDDHHMMSS_mdata1.zip (AIAF), Emisoras_YYYYMMDDHHMMSS_mdata2.zip (MARF) and Emisoras_YYYYMMDDHHMMSS_mdata0.zip (GLOBAL).

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Sector	X(02)	Sector in which the issuer is classified	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Code	X(04)	AIAF Issuer code	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Name	X(51)	Issuer Name	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	ID Number	X(15)	ID Number (Spanish CIF)	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Link	X(50)	Issuer's URL website	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Address	X(75)	Issuer's address	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	City	X(50)	Issuer's City	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Postcode	X(05)	Issuer's Postal code	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Province	X(50)	Issuer's Province	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Registration Date	X(08)	Date in which the Issuer data has been registered in the system	YYYYMMDD

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Manager Code	X(04)	AIAF Manager Code	If Manager code = '0' there is no manager code. See attached table.

Manager Name	Manager Code (Emisoras_YYYYMMDDHHMMSS_mdataX.zip)	EMIGES p_EMITIONES_YYYYMMDDHHMMSS_mdata.txt)
Ahorro y Titulización S.G.F.T., S.A.	453	485
Europea de Titulización, S.G.F.T.,S.A.	454	486
Gesticaixa, S.G.F.T., S.A.	455	488
Gestión de Activos Titulizados, S.G.F.T., S.A.	456	490
Gitsa, S.G.F.T.,S.A.	457	484
Intermoney Titulización, S.G.F.T.,S.A.	458	648
Santander de Titulización, S.G.F.T.,S.A.	459	487
Titulización de Activos, S.G.F.T.,S.A.	460	489

The information of Manager Codes and manager names is included in the file **managers_YYYYMM.txt**.

1 file per month (for AIAF and MARF), one line per issuer code. File name: grupos_emisoras_YYYYMMDD.txt. This file associates the original issuer (Issuer Code) with the current issuer (Issuer Group Code)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Code	9(4)	AIAF Issuer code (original)	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Name	X(80)	Issuer Name	
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Group Code	9(4)	Actual AIAF Issuer code	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MAD, BIL, BCN, MERF	Issuer Group Name	X(80)	Issuer Name	

3.17 AIAF MANAGERS

List of all the managers of securitizations traded on AIAF. Each file will have the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	Manager Name	X(51)	Manager Name	
AIAF	Manager Code	X(04)	AIAF Manager Code	
AIAF	ID Number	X(15)	ID Number (Spanish CIF)	
AIAF	Link	X(50)	Manager's URL website	
AIAF	Dirección	X(75)	Manager's address	
AIAF	Población	X(50)	Manager's City	
AIAF	Código postal	X(05)	Manager's Postal code	
AIAF	Provincia	X(50)	Manager's Province	

File name Gestoras_YYYYMMDDHHMMSS_mdata.txt

3.18 MATURITIES

2 files per day p_VENCIMIENTOS_YYYYMMDDHHMMSS_mdataT.zip (with the maturities of the last 2 years) and p_VENCIMIENTOS_YYYYMMDDHHMMSS_mdataTS.zip (with the maturities of the last 60 days), one line for each ISIN/Maturity date. Generated at 6:15 pm. Field separator “;”.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	ISIN	X(12)	ISIN code	ISIN (ES0313212021)
FIXED INCOME	EMICLV	X(3)	Security type	BS Bonds BM Matador Bonds OS Obligaciones (long term bonds) PE Pagares de Empresa (commercial paper) PTA Pagares Titulizados (securitized commercial paper) CT Cédulas Territoriales CH Cédulas Hipotecarias BTH Titulizaciones Hipotecarias (MBS) BTN Titulizaciones de Activos (ABS) PPR Participaciones Preferentes (Preference shares) CM Cédulas Multicedentes BON BONO DEL TESORO (Government bonds) LET LETRA DEL TESORO (Government short term bonds) OBL OBLIGACION DEL TESORO (Government long term bonds) CUP Stripped coupon PRL Stripped principal DSG DEUDA ESTADO SEGREGADA PAG PAGARÉS TESORO (Government short term) AUT Autonomous communities debt (CADE) ODP Other Public Debt (CADE) POE Autonomous communities and others short term VUM Securities Other Member States FRN Government "Floating Rate" (AIAF) BO. Short and Long term Bonds BC. Short and Long term Convertible Bonds PS. Stripped Principal

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				CA. Stripped Coupons LT. Treasury Bills PG. Commercial Paper CD. Cédulas (covered bonds) TZ. Securitizations PP. Preference Shares BI Internalization Bonds
FIXED INCOME	FECHA	X(8)	Amortization date	YYYYMMDD
FIXED INCOME	Volumen Euros	9(20)V9(6)	Amortization volume in Euros	
FIXED INCOME	Volumen Moneda	9(20)V9(6)	Amortization volumen in the issue's currency	
FIXED INCOME	TIPO	X(40)	Amortization type	CALL: Call executed AMOR.REC.TIT.: Amortization by re-purchase of titles EXCLUSION: Exclusion AMORT. Any other type of amortization. PUT: Put executed

3.19 AMORTIZATIONS

1 file per day p_EMITIONES_AMORT_YYYYMMDDHHMMSS_mdata.zip with the redeemed instruments of the last 60 days. Generated at 6:15 pm. Field separator “;”

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FIXED INCOME	ISIN	X(12)	ISIN CODE	ISIN (E50313212021)
FIXED INCOME	NOMBRE	X(40)	Name of the issue	
FIXED INCOME	FECHA	X(8)	Amortization date	YYYYMMDD

3.20 LIST WITH THE ISSUES PENDING ADMISSION TO AIAF

List of the issues pending admission to the AIAF segments of long and medium term. 1 file per day. Frequency of the files is daily. Formats: txt, Name: p_PDTES_ADMISION_AIAF_MLP_YYYYMMDDHHMMSS_mdata.txt

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	ISIN	X(12)	ISIN CODE	The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF	DESEMBOLSO	X(8)	DISBURSEMENT DATE	YYYYMMDD
AIAF	VOLUMEN	9(20)	AMOUNT DISBURSED	
AIAF	MERCADO	X(6)	MARKET TO WHICH IT IS ADMITTED	AIAF
AIAF	DESCRIPCION	X(200)	ISSUE DESCRIPTION	
AIAF	TACTIVO	X(3)	TYPE OF ASSET	BS Bonds BM Matador Bonds OS Obligaciones (long term bonds) PE Pagares de Empresa (commercial paper) PTA Pagares Titulizados (securitized commercial paper) CT Cédulas Territoriales CH Cédulas Hipotecarias BTH Titulizaciones Hipotecarias (MBS) BTN Titulizaciones de Activos (ABS) PPR Participaciones Preferentes (Preference shares) CM Cédulas Multicedentes BON BONO DEL TESORO (Government bonds) LET LETRA DEL TESORO (Government short term bonds) OBL OBLIGACION DEL TESORO (Government long term bonds) CUP Stripped coupon PRL Stripped principal DSG DEUDA ESTADO SEGREGADA

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				PAG PAGARÉS TESORO (Government short term) AUT Autonomous communities debt (CADE) ODP Other Public Debt (CADE) POE Autonomous communities and others short term VUM Securities Other Member States FRN Government "Floating Rate" (AIAF) BO. Short and Long term Bonds BC. Short and Long term Convertible Bonds PS. Stripped Principal CA. Stripped Coupons LT. Treasury Bills PG. Commercial Paper CD. Cédulas (covered bonds) TZ. Securitizations PP. Preference Shares BI Internalization Bonds
AIAF	SERIE	X(3)	SERIES TO WHICH THE ISSUE BELONGS	
AIAF	CUPON	X(6)	COUPON	"VBLE" - Variable "FJO" - Fixed "CERO" - Zero coupon "DESC" - Discount Any figure - Coupon rate
AIAF	FVTO	X(8)	MATURITY DATE	YYYYMMDD
AIAF	MONEDA	X(3)	CURRENCY	
AIAF	CODEMI	X(12)	ISSUER CODE. MARKET INTERNAL CODE	
AIAF	EMISOR	X(40)	ISSUER DESCRIPTION	

ES02136797E7;20150224;9625000;AIAF;OS BANKINTER-28 VBLE 03/2020;OS ;28;VBLE;20200302;EUR;116;BANKINTER, S.A.;

ES02136797G2;20150227;1300000;AIAF;OS BANKINTER-30 VBLE 03/2020;OS ;30;VBLE;20200305;EUR;116;BANKINTER, S.A.;

3.21 MARF, MERF, SEND ISSUERS

List of the issuers of those issues trading in MARF, MERF and SEND. Each file will contain the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
MERF, MARF, SEND	EMISORA	X(40)	ISSUER	
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 – Active 0 – Inactive (Provisionally registered)
MERF, MARF, SEND	NOMBRE EMISORA	X(80)	NAME OF ISSUER	
MERF, MARF, SEND	FechaAlta	X(8)	DATE OF REGISTRATION IN THE DATABASE	YYYYMMDD
MERF, MARF, SEND	FECHA BAJA	X(8)	Date in which the issuer is withdrawn from the Database	YYYYMMDD
MERF, MARF, SEND	Situacion	X(1)	Status	“ ” registration / “B” withdrawn from the system
MERF, MARF, SEND	ORIGEN	X(2)	Origin	RF = MERF SD = SEND MA = MARF

3.22 MARF, MERF, SEND SPECIALISTS

List of the specialists in issues trading in MARF, MERF and SEND. Each file will contain the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
MERF, MARF, SEND	CodMiembro	X(10)	MEMBER CODE	
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 – Active 0 – Inactive (Registered provisionally)
MERF, MARF, SEND	NOMBRE Miembro	X(80)	MEMBER NAME	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
MERF, MARF, SEND	VALOR	X(6)	INSTRUMENT'S SIB CODE	
MERF, MARF, SEND	COD_ISIN	X(12)	INSTRUMENT'S ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
MERF, MARF, SEND	NOMBRE_VALOR	X(80)	INSTRUMENT'S LONG NAME	
MERF, MARF, SEND	FechaAlta	X(8)	DATE OF REGISTRATION IN THE DATABASE	YYYYMMDD
MERF, MARF, SEND	FECHA BAJA	X(8)	DATE OF WITHDRAWAL FROM DATABASE	YYYYMMDD
MERF, MARF, SEND	Situacion	X(1)	STATUS	" " registered / "B" withdrawn from the system
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = MERF SD = SEND MA = MARF

3.23 MARF, MERF, SEND MEMBERS

List of all MARF, MERF and SEND members. Each file will contain the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
MERF, MARF, SEND	CodMiembro	X(10)	MEMBER CODE	
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 – Active 0 – Inactive (Registered Provisionally)
MERF, MARF, SEND	Nombred	X(20)	MEMBER SHORT NAME	
MERF, MARF, SEND	NOMBRE	X(80)	MEMBER NAME	
MERF, MARF, SEND	NIF	X(15)	MEMBER NIF NUMBER	
MERF, MARF, SEND	CodBolsa	X(5)	EXCHANGE CODE	
MERF, MARF, SEND	CodPais	X(3)	COUNTRY CODE	ES = Spain
MERF, MARF, SEND	Idioma	X(3)	LANGUAGE CODE	ES = Spanish
MERF, MARF, SEND	Ind_Tipo	X(3)	INDICATOR TYPE	P

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
				M E R
MERF, MARF, SEND	FechaAlta	X(8)	DATE OF REGISTRATION IN THE DATABASE	YYYYMMDD
MERF, MARF, SEND	FECHA BAJA	X(8)	DATE OF WITHDRAWAL FROM DATABASE	YYYYMMDD
MERF, MARF, SEND	Situacion	X(1)	STATUS	" " Registered / "B" withdrawal from the system
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = MERF, SD = SEND, MA = MARF

3.24 HISTORICAL DATA OF SECURIZATION AMORTIZATION (LIST OF AMORTIZATIONS) (HISTORICAL FILE)

1 file per day and 1 line per ISIN + Amortization. Generated at 5:30 pm. Field separator ";". Available for BTN and BTH (ABS and MBS) instrument types and for instruments that amortize due to nominal reduction, where each maturity nominal amount is reduced nominal, part of the outstanding balance is amortized, and a coupon is also paid. (ABS and MBS).

File name: TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataA.zip has the complete list of amortizations.

File name TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataS.zip has the last 7 days amortizations.

File name: TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataT.zip has the complete list of amortizations, all fixed income markets.

File name TITULIZACION_HIST_YYYYMMDDHHMMSS_mdataTS.zip has the last 7 days amortizations, all fixed income markets.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
FIXED INCOME	MHISIN	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. E50211966009
FIXED INCOME	MHFEFL	X(8)	Amortization Date Flow Date	YYYYMMDD
FIXED INCOME	MHVTRA	9(20)V9(6)	Amount Outstanding (in circulation)	Amount Outstanding (in circulation)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT/POSSIBLE VALUES
FIXED INCOME	MHVAMO	9(20)V9(6)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)
FIXED INCOME	MHNURA	9(20)V9(6)	Current Nominal	Current Nominal
FIXED INCOME	MHNAME	9(20)V9(6)	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)
FIXED INCOME	MHVME	9(3)V9(10)	Average Life	Average Life
FIXED INCOME	MHTAAN	9(3)V9(10)	Present Amortization Rate	Present Amortization Rate
FIXED INCOME	MHTAAX	9(3)V9(10)	Annual Amortization Rate	Annual Amortization Rate
FIXED INCOME	MHTAHI	9(3)V9(10)	Historical amortization Rate	Historical amortization Rate
FIXED INCOME	MHPORC	9(3)V9(10)	Percentage of Amount Outstanding over the Issued Amount (%)	Percentage of Amount Outstanding over the Issued Amount (%). % that represents the amount outstanding over the original nominal in %.
FIXED INCOME	MHVQAM	9(20)V9(6)	The Amount Amortized at Flow Date	The Amount Amortized at Flow Date. Amount (in currency) that has been amortized at the payment date.
FIXED INCOME	MHNURA_EUR	9(20)V9(6)	Current Nominal (EUR)	Current Nominal (in EUR)
FIXED INCOME	MHNAME_EUR	9(20)V9(6)	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (EUR)	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (in EUR)
FIXED INCOME	MHVQAM_EUR	9(20)V9(6)	Amount Amortized at Flow Date (EUR)	Amount Amortized at Flow Date (in EUR)
FIXED INCOME	MHVTRA_EUR	9(20)V9(6)	Amount outstanding (in circulation) (EUR)	Amount outstanding (in circulation) (in EUR)
FIXED INCOME	MHVAMO_EUR	9(20)V9(6)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding) (EUR)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding) (in EUR)
FIXED INCOME	FECHA	X(8)	File Date	YYYYMMDD

The file has all the amortization history of BTN and BTH (ABS and MBS). Example for ISIN: ES0202391019

Field	Description	Line 4	Line 3	Line 2	Line 1
MHISIN	ISIN Code	ES0202391019	ES0202391019	ES0202391019	ES0202391019

MHFEFL	Flow Date	20150405	20140405	20130405	20120316
MHVTRA	Amount Outstanding (in circulation)	3200000	4800000	6400000	8000000
MHVAMO	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)	4800000	3200000	1600000	0
MHNURA	Current Nominal	20000	30000	40000	50000
MHNAMO	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)	30000	20000	10000	0
MHVMEF	Average Life	0	0	0	0
MHTAAN	Present Amortization Rate	0	0	0	0
MHTAAX	Annual Amortization Rate	0	0	0	0
MHTAHI	Historical amortization Rate	0	0	0	0
MHPORC	Percentage of Amount Outstanding over the Issued Amount (%)	40	60	80	100
MHVQAM	The Amount Amortized at Flow Date	1600000	1600000	1600000	0
MHNURA_EUR	Current Nominal (in EUR)	20000	30000	40000	50000
MHNAMO_EUR	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (in EUR)	30000	20000	10000	0

3.25 SECURIZATION AMORTIZATIONS CURRENT STATUS

1 File per day and 1 line per ISIN. Generated at 5:30 pm. Field separator “;”. Only available for BTN and BTH (ABS and MBS) File name: p_TITULIZACION_ACT_YYYYMMDDHHMMSS_mdataA.zip and p_TITULIZACION_ACT_YYYYMMDDHHMMSS_mdataT.zip. Current amortization status per ISIN.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES
AIAF	THISIN	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. ES0211966009
AIAF	THVTRA	9(20)V9(6)	Amount Outstanding (in circulation)	Amount Outstanding (in circulation)
AIAF	THVAMO	9(20)V9(6)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)
AIAF	THNURA	9(20)V9(6)	Current Nominal	Current Nominal
AIAF	THNAMO	9(20)V9(6)	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)
AIAF	THVMED	9(3)V9(10)	Average Life	Average Life
AIAF	THTAAN	9(3)V9(10)	Actual Amortization Rate	Actual Amortization Rate
AIAF	THTAAX	9(3)V9(10)	Annual Amortization Rate	Annual Amortization Rate
AIAF	THTAHI	9(3)V9(10)	Historical Amortization Rate	Historical Amortization Rate
AIAF	THPORC	9(3)V9(10)	Percentage of Amount Outstanding over the Issued Amount (%)	Percentage of Amount Outstanding over the Issued Amount (%)
AIAF	THFEUL	X(8)	Last Amortization Date	Last Amortization Date
AIAF	THNURA_EUR	9(20)V9(6)	Current Nominal (EUR)	Current Nominal (EUR)
AIAF	THNAMO_EUR	9(20)V9(6)	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (EUR)	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (EUR)
AIAF	THVTRA_EUR	9(20)V9(6)	Amount outstanding (in circulation) (EUR)	Amount outstanding (in circulation) (EUR)
AIAF	THVAMO_EUR	9(20)V9(6)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding) (EUR)	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding) (EUR)
AIAF	FECHA	X(8)	Fecha del dato	YYYYMMDD

Example for ISIN: ES0202391019

Nombre	Description	Sample
THISIN	ISIN CODE	ES0202391019
THVTRA	Amount Outstanding (in circulation)	3200000
THVAMO	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding)	4800000
THNURA	Current Nominal	20000
THNAMO	Total Amortized Nominal (Issued Nominal = Total Amortized Nominal + Current Nominal)	30000
THVMED	Average Life	0
THTAAN	Actual Amortization Rate	0
THTAAX	Annual Amortization Rate	0
THTAHI	Historical amortization Rate	0
THPORC	Percentage of Amount Outstanding over the Issued Amount (%)	40
THFEUL	Date	20150405
THNURA_EUR	Current Nominal (EUR)	20000
THNAMO_EUR	Amortized Nominal (Issued Nominal = Amortized Nominal + Current Nominal) (EUR)	30000
THVTRA_EUR	Amount outstanding (in circulation) (EUR)	3200000
THVAMO_EUR	Total Amortized Volume (Issued Amount = Total Amortized Volume + Amount Outstanding) (EUR)	4800000

3.26 ANNEX. INSTRUMENT TYPE.

Code	Description
A	Iberclear – CADE
O	Other
D	DLT BME

CompID	SubID	Description
MERF	RF	Fixed Income Stock Exchange
SEND	SD	Electronic Fixed Income trading platform (SEND)
MARF	AF	MARF

Segment	Security Group	Description
RF	CR	MERF Corporates
	DC	Barcelona Stock Exchange Debt
	DB	Bilbao Stock Exchange Debt
SD	CP	AIAF: SEND Corporates
	DE	AIAF: Spanish Treasury debt
	EX	AIAF: Non-Spanish issues
	DT	AIAF: DLT issues
AF	MA	MARF Corporates

Code	Description
3	Valencia
4	Barcelona
5	Bilbao
6	Madrid

Security type	Description
BO	Bonos y Obligaciones
BC	Bonos y Obligaciones Convertibles
PS	Principales segregados
CA	Cupones segregados
LT	Letras del Tesoro
PG	Pagarés
CD	Cédulas
TZ	Titulizaciones
PP	Participaciones Preferentes

Market	SECURITY GROUP	Exchange	BIC Code	MIC Code
RF	CR	Madrid	XBMEESMMERF	MERF
	DC	Barcelona	XBMEESMMBAR	SBAR
	DB	Bilbao	XBMEESMMBIL	SBIL
SD	CP		XBMEESMMSND	SEND
	DE		XBMEESMMSND	SEND
	DT		XBMEESMMSND	SEND
	EX		XBMEESMMSND	SEND
SD-RFQ	CP		XBMEESMMSND	XDRF
	DE		XBMEESMMSND	XDRF

EX		XBMEESMMSND	XDRF
AF	MA	XBMEESMMARF	MARF
AF-RFQ	MA	XBMEESMMARF	MAFQ

4 CORPORATE ACTIONS DATA SPECIFICATIONS

List of corporate Actions Data of fixed income instruments.

4.1 PAYMENTS SCHEDULE

Five daily files that include the payments of the day, payments of the month and payments of the next 3 months p_VENCIMIENTOS_EMISIONES_YYYYMMDDYYYYMMDD_mdata.txt and one file with the payments of 13 months p_VENCIMIENTOS_ACUMULADOS_EMISIONES_YYYYMMDDYYYYMMDD_mdata.zip. One entry for each ISIN and payment date.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	FECHA_DEVENGO	X(8)	Accrual Date	YYYYMMDD
AIAF	ISIN	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF	NOMBRE_EMISION	X(100)	Name	Includes at the end of the name the type of coupon payment (VBLE or Fixed) and the maturity month in MM/YYYY format
AIAF	TIPO_EVENTO	X(20)	Event type	INTERES: Interest payment
AIAF	SALDO_VIVO	9(20)V9(4)	Outstanding amount	€
AIAF	TITULOS_BRUTO	9(16)	Number of issues	
AIAF	VOL_EUROS	9(20)V9(4)	Total gross turnover	
AIAF	RET_VOL_EUROS	9(20)V9(4)	Total withholding tax	19% of the Gross Turnover
AIAF	NETO_VOL_EUROS	9(20)V9(4)	Total net turnover	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	BRUTO_UNIT_EUROS	9(20)V9(4)	Gross turnover per security	
AIAF	RET_UNIT_EUROS	9(20)V9(4)	Withholding tax per security	
AIAF	NETO_UNIT_EUROS	9(20)V9(4)	Net Turnover per security	
AIAF	BRUTO_PORC	9(20)V9(10)	Interest paid (in %)	0,123456 if unknown
AIAF	RET_PORC	9(20)V9(10)	Interest rate withhold (in %)	0,023457 if unknown
AIAF	NETO_PORC	9(20)V9(10)	Net Interest rate paid	0,099999 if unknown
AIAF	FACIAL_PORC	9(3)V9(10)	Face Value Interest rate	
AIAF	FEVTO	X(8)	Maturity Date	YYYYMMDD
AIAF	PERIODICIDAD	X(20)	Coupon payment frequency	Annual, semiannual, monthly, quarterly, none
AIAF	BASE		Calculation base	30-360 ACT-ACT ACT-365 ACT-360
AIAF	EMISORA	X(30)	Issuer	Both private and public entities
AIAF	AGENTEPAGO	X(100)	Payment bank	
AIAF	TIPO_INTERES	X(20)	Type of Interest rate	Variable or Fixed
AIAF	PERIODO_DEVENGO	X(20)	Date range for the calculation of the coupon accrual	YYYYMMDD-YYYYMMDD
AIAF	NDIAS	9(4)	Number of days included in the coupon accrual	31, 92, 99, 184, 365, 28, 29, 30, ...
AIAF	FECHA_PAGO	X(8)	Payment date	YYYYMMDD
AIAF	NOMBRE EMISOR	X(100)	Issuer Entity Name	
AIAF	LEI EMISORA	X(20)	Issuer LEI	
AIAF	NOMBRE GESTORA	X(100)	Manager Name	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	LEI GESTORA	X(20)	Manager LEI	
AIAF	DIVISA	X(3)	Issue Currency	EUR, USD, ...

The payments conditioned to the observation of an event (evolution of indices, equities,) are updated when communicated by the issuer company of the instrument, this is once the period of observation of the instrument is over.

4.2 FIXED INCOME PAYMENTS / FIXED INCOME DISBURSEMENT

1 File per day. Frequency of the files is daily. Formats: Txt. File: p_DESEMBOLSOS_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	ISIN	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF	FECHA	X(8)	PAYMENT DATE / DISBURSEMENT DATE	YYYYMMDD Disbursement date
AIAF	DESEMBOLSO	9(20)	PAYMENT VOLUME / DISBURSEMENT VOLUME	Disbursement volume
AIAF	MERCADO	X(6)	MARKET TO WHICH IT IS ADMITTED	AIAF / CADE
AIAF	DESCRIPCION	X(200)	ISSUE DESCRIPTION	

1 File per day. Frequency of the files is daily. Formats: Txt.

4.3 AIAF ADMISSIONS

List with all the admissions to AIAF in the last 30 days. 1 file per day. Frequency of the file is daily. Format: txt

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	ISIN	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF	FECHA DESEMBOLSO	X(8)	PAYMENT DATE	YYYYMMDD
AIAF	DESEMBOLSO	9(20)	PAYMENT VOLUME	
AIAF	MERCADO	X(6)	MARKET TO WHICH IT IS ADMITTED	AIAF
AIAF	DESCRIPCION	X(200)	ISSUE DESCRIPTION	
AIAF	FECHA ADMISION	X(8)	ADMISSION DATE	YYYYMMDD
AIAF	PROGRAMA	X(10)	ASSOCIATED PROGRAMME	
AIAF	CODEMISOR	X(4)	ISSUER CODE	
AIAF	EMISOR	X(200)	ISSUER NAME	

ES0418538007;20110915;500000000;AIAF;CH CAT CAIXA- VBLE 03/2014;20110923;FB9011010;901;CAIXA D'ESTALVIS DE CATALUNYA, TARRAGONA I MANRESA;

4.4 AIAF Financial Agenda

Contains information on the Corporate Actions (coupon payment, amortizations, premiums) of the following 15 days and 400 days. Files with the following fields (associated description):

FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES
ISIN	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national security ID for the country. The last is a control character.
FECHA	DATE IN WHICH THE CORPORATE ACTION TAKES PLACE	YYYYMMDD
IMP_BRUTO	GROSS AMOUNT (PERCENTAGE)	
CODIGO	ASSET TYPE CODE	
SERIE	ISSUE SERIES	
FVTO	MATURITY DATE OF THE ISSUE	YYYYMMDD
CUPON	COUPON	

FIELD CODE	DESCRIPTION	FORMAT / POSSIBLE VALUES
CONCEPTO	CORPORATE ACTION TO TAKE PLACE (COUPON PAYMENT, AMORTIZATION, PREMIUMS,...)	
EMISOR	ISSUER	

PRODUCT	FILE NAME (FINANCIAL AGENDA)
AIAF (15 DAYS)	p_AGENDAFINANCIERA_20140423090528_mdataC.zip
AIAF (400 DAYS)	p_AGENDAFINANCIERA_20180424095347_mdataL.zip

4.4.1 AIAF ASSET TYPE

ASSET TYPE	DESCRIPTION
BS	BONDS
BM	MATADOR BONDS
OS	OBLIGACIONES
PE	COMMERCIAL PAPER
PTA	SECURITIZED COMMERCIAL PAPER
CT	TERRITORIAL CEDULAS
CH	MORTGAGE CÉDULAS
BTH	MORTGAGE SECURITIZATIONS
BTN	ASSET SECURITIZATIONS
PPR	PREFERRED PARTICIPATIONS
CM	CEDULAS MULTICEDENTES

TXT Formats:

- “;” field separator

- “,” decimal divider
- No headings

4.5 MERF

FILE	Type of Corporate Action
HR_AMS_YYYYMMDD.TXT	Amortizations
HR_COA_YYYYMMDD.TXT	Convertible Bonds (into Shares)
HR_CUP_YYYYMMDD.TXT	Coupons

4.5.1 AMS Amortizations

This register will be sent when a company announces the amortization of a fixed income issue. It contains information on the issue characteristics as well as changes that will be announced by the issuer.

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
COD-VERSION	X(05)	INDICATES THE RECORD VERSION	
AMS-IND-ACT	X(01)	ACT INDICATOR	'A' - Reporting of registration of new “Broadcast” data 'B' - Reporting of deregistration of “Broadcast” data 'M' - Reporting of changes in “Broadcast” data ' ' - Request Response 'E' - Error/ interruption in a request response 'R' - Reminder of “Broadcast” data
AMS-CVALISO-AMP	X(12)	ISIN CODE ASSIGNED TO THE ISSUE	The first 2 characters are the country code. The 9 following characters are the national security ID for the country. The last is a control character.
AMS-EMISION-EMIS	X(12)	NAME ASSIGNED TO THE ISSUE	

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AMS-TIPOACT-EMIS	X(02)	ASSET TYPE	'UB' - Government Bonds 'EM' - Foreign Bonds 'EB' - Simple Bonds 'ES' - Bonds / "Obligaciones" without IRR calculation 'EF' - Savings Banks, Banks, Financial Institutions 'CE' - Cédulas 'UA' - Autonomous Communities 'UC' - Segregated Coupon 'DP' - Public Debt 'UE' - Public Corporations 'UL' - Letras (Treasury Bills) 'EC' - Convertible bonds 'UO' - Government "Obligaciones" 'EO' - Simple "Obligaciones" 'OT' - Other products 'UG' - Account-Entry Commercial Paper 'UP' - Segregated Principal 'EQ' - Various
AMS-EMISION-BOLSA	X(06)	SECURITIES MARKET CODE OF THE ISSUE PRECEDED BY '0'	
AMS-NUM-AMORT	9(03)	AMORTIZATION SEQUENCE	
AMS-FECHA-AMORT	X(08)	AMORTIZATION DATE	YYYYMMDD
AMS-CODHR-AMORT	X(03)	CORPORATE ACTION CODE	'016' - Voluntary amortization '017' - Anticipated amortization '020' - Partial amortization '022' - Conversion
AMS-FECHA-EMIS	X(08)	ISSUE DATE	YYYYMMDD
AMS-CLVEMIS	X(05)	ISSUER CODE	

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AMS-NUMER15-INI	9(15)	INITIAL NUMBERING OF THE SECURITIES TO BE AMORTIZED	
AMS-NUMER15-FIN	9(15)	FINAL NUMBERING OF THE SECURITIES TO BE AMORTIZED	
AMS-TOT-NUMTIT	9(10)V9(07)	TOTAL NUMBER OF AMORTIZED SECURITIES	
AMS-IMPORTE-AMORT	9(08)V9(08)	NOMINAL AMOUNT AMORTIZED	
AMS-TINT-PRECIO	9(03)V9(06)	MATURITY PRICE (PERCENTAGE)	
AMS-IMPORTE-PEND	9(08)V9(08)	AMOUNT PENDING TO BE AMORTIZED	
AMS-IND-CARÁCTER	X(01)	AMORTIZATION TYPE	'O' - Ordinary 'E' - Extraordinary ' ' - N/A
AMS-IND-TIPO	X(01)	VOLUNTARY NATURE OF THE AMORTIZATION	'1' - Voluntary for Issuer '2' - Voluntary for Holder ' ' - N/A
AMS-IND-CLASE	X(01)	AMORTIZATION TYPE	'0' - Draw '1' - Conversion '2' - Nominal Reduction '3' - Unique '4' - Unique (referenced)
AMS-NOMINAL6-ANT	9(08)V9(08)	UNIT NOMINAL BEFORE THE AMORTIZATION	
AMS-NOMINAL6-NUEVO	9(08)V9(08)	UNIT NOMINAL AFTER THE AMORTIZATION	
AMS-FECHA-INICONV	X(08)	START DATE OF THE PERIOD	YYYYMMDD
AMS-FECHA-FINCONV	X(08)	END DATE OF THE PERIOD	YYYYMMDD
AMS-IND-ACCION	X(01)	TYPE OF SECURITIES TO BE DELIVERED	'N' - New 'V' - Old
AMS-CAMB-ACC	9(08)V9(08)	PRICE AT WHICH THE SHARES ARE ISSUED	
AMS-TOT-NUTIAMP	9(10)V9(07)	TOTAL NUMBER OF SECURITIES TO BE DELIVERED	

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AMS-NUMER15-INIAMP	9(15)	INITIAL NUMBERING OF THE SECURITIES TO BE DELIVERED	
AMS-NUMER15-FINAMP	9(15)	END NUMBERING OF THE SECURITIES TO BE DELIVERED	
AMS-FECHA-BENEF	X(08)	PROFITS PAYMENT DATE	YYYYMMDD
AMS-FECHAS-DIVID	X(08)	DIVIDENDS PAYMENT DATE	YYYYMMDD
AMS-FECHA-SUSCRIP	X(08)	SUBSCRIPTION DATE	YYYYMMDD
AMS-TEXTO	X(80)	ADDITIONAL OBSERVATIONS IF APPLICABLE	
AMS-DIVISA	X(03)	ISSUE CURRENCY	
AMS-CVALISO-AMO	X(12)	ISIN CODE OF THE AMORTIZED SECURITY	The first 2 characters are the country code. The 9 following characters are the national security ID for the country. The last is a control character.
AMS-FECHA-EXDATE	X(08)	DATE FROM WHICH THE SECURITIES HAVE NO RIGHTS	YYYYMMDD
AMS-ENT-AGENTE	X(04)	AGENT/PAYING ENTITY	
AMS-NUMER17-AJUSTE	9(10)V9(07)	VALUATION ADJUSTMENT	
AMS-FECHA-SORTEO	X(08)	AMORTIZATION DRAW DATE IF APPLICABLE	YYYYMMDD
AMS-IMP-BRUTOPRIMA	9(08)V9(08)	GROSS AMOUNT AMORTIZATION PREMIUM	
AMS-IMP-NETOPRIMA	8(08)V9(08)	NET AMOUNT AMORTIZATION PREMIUM	
AMS-RETENC-PRIMA	9(03)V9(06)	FISCAL WITHHOLDING PERCENTAGE APPLICABLE TO THE AMORTIZATION	
AMS-REDONDEO	9(03)V9(06)	EXCESS OR DEFICIT IN THE APPLICATION OF THE CONVERSION PROPORTION	
AMS-NUMER17-VALENTE	9(10)V9(07)	NUMBER OF SHARES TO BE DELIVERED IN THE CONVERSION	
AMS-NUMER17-VALRECIB	9(10)V9(07)	NUMBER OF SHARES TO BE RECEIVED IN THE CONVERSION	

4.5.2 COA Convertible Bonds (into Shares)

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
COA-COD5-VERSIÓN	X(05)	INDICATES THE RECORD VERSION	
COA-IND-ACT	X(01)	ACT INDICATOR	'A' - Reporting of registration of new "Broadcast" data 'B' - Reporting of deregistration of "Broadcast" data 'M' - Reporting of changes in "Broadcast" data ' ' - Request Response 'E' - Error/ interruption in a request response 'R' - Reminder of "Broadcast" data
COA-CLVEMIS	X(05)	CODE ASSINGED TO THE ISSUER OF THE CONVERTIBLE SECURITY	
COA-NOMRED-EMIS	X(12)	NAME ASSIGNED TO THE ISSUER OF THE CONVERTIBLE SECURITY	
COA-EMISIÓN	X(06)	CODE ASSIGNED TO THE FIXED INCOME ISSUE	
COA-FECHA-CONVERSIÓN	X(08)	BONDS CONVERTIBILITY DATE	YYYYMMDD
COA-CVALISO	X(12)	ISIN CODE OF THE SECURITY SUBJECT TO THE DIVIDEND PAYMENT	The first 2 characters are the country code. The 9 following characters are the national security ID for the country. The last is a control character.
COA-NOMRED-VALOR	X(12)	CONVERTIBLE SECURITY NAME	
COA-FECHA-INICIO-CONVER	X(08)	START DATE OF THE CONVERTIBILITY PERIOD	YYYYMMDD
COA-FECHA-FIN-CONVER	X(08)	END DATE OF THE CONVERTIBILITY PERIOD	YYYYMMDD
COA-NOMINAL	9(08)V9(08)	UNIT NOMINAL OF THE CONVERTIBLE BONDS	
COA-NOMINAL-CONVERT	9(10)V9(07)	TOTAL NOMINAL OF THE CONVERTIBLE BONDS	
COA-DIVISA	X(03)	CURRENCY	Following the ISO 4217 standard
COA-TÍTULOS-CONVERT	9(15)	AMOUNT OF SECURITIES TO BE CONVERTED INTO SHARES	
COA-PROPORCIÓN-OBLIG	9(15)	PROPORTION OF BONDS THAT ARE GOING TO BE CONVERTED INTO SHARES	
COA-PROPORCIÓN-ACCS	9(15)	PROPORTION OF NEW SHARES TO BE CONVERTED	

4.5.3 CUP Coupons

This register will be sent when a company announces a coupon payment in a fixed income issue. The record informs on the new data as well as any further change that the issuer may announce in the future.

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CO5-VERSION	X(05)	INDICATES THE RECORD VERSION	
CUP-IND-ACT	X(01)	ACT INDICATOR	'A' - Reporting of registration of new "Broadcast" data 'B' - Reporting of deregistration of "Broadcast" data 'M' - Reporting of changes in "Broadcast" data ' ' - Request Response 'E' - Error/ interruption in a request response 'R' - Reminder of "Broadcast" data
CUP-CVALISO	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national security ID for the country. The last is a control character.
CUP-NOMBRE-VALOR	X(12)	ISSUE NAME	
CUP-TIPOACT-EMIS	X(02)	ASSET TYPE	'UB' - Government Bonds 'EM ' - Foreign Bonds 'EB' - Simple Bonds 'ES' - Bonds / "Obligaciones" without IRR calculation 'EF' - Savings Banks, Banks, Financial Institutions 'CE' - Cédulas 'UA' - Autonomous Communities 'UC' - Segregated Coupon 'DP' - Public Debt 'UE' - Public Corporations 'UL' - Letras (Treasury Bills) 'EC' - Convertible bonds 'UO' - Government "Obligaciones"

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
			'EO' - Simple "Obligaciones" 'OT' - Other products 'UG' - Account-Entry Commercial Paper 'UP' - Segregated Principal 'EQ' - Various
CUP-EMISION-EMIS	X(06)	ISSUE'S SECURITIES MARKET PRECEDED BY A '0'	
CUP-NUM-CUPON	9(03)	SEQUENCE NUMBER IN THE COUPON PAYMENT	
CUP-FECHA-PAGO	X(08)	COUPON PAYMENT DATE	YYYYMMDD
CUP-FECHA-EMIS	X(08)	ISSUE DATE	YYYYMMDD
CUP-CODHR	X(03)	CORPORATE ACTION CODE	'024' - Coupon payment
CUP-FECHA-FINAL	X(08)	END DATE COUPON PAYMENT	YYYYMMDD
CUP-CLVEMIS	X(05)	ISSUER CODE	
CUP-CAMB-BRUTO	9(08)V9(08)	GROSS AMOUNT IN EURO	
CUP-CAMB-NETO	9(08)V9(08)	NET AMOUNT IN EURO	
CUP-PORC-BRUTO	9(03)V9(06)	GROSS INTEREST RATE TO BE PAID AT SUCH COUPON DATE	
CUP-PORC-NETO	9(03)V9(06)	NET INTEREST RATE TO BE PAID AT SUCH COUPON DATE	
CUP-PORC-PRIMA	9(03)V9(06)	COUPON PREMIUM PERCENTAGE	
CUP-IND-TIPO	X(01)	COUPON TYPE	'1' - Fixed '2' - Variable '3' - Indexed '4' - No interest / no coupon '5' - Zero coupon
CUP-DESCRIP	X(30)	ADDITIONAL OBSERVATIONS IF APPLICABLE	
CUP-PORC-RET	9(03)V9(06)	PERCENTAGE OF WITHHOLDING TAX APPLICABLE TO THE COUPON PAYMENT	
CUP-PORC-BON	9(03)V9(06)	BONUS PERCENTAGE OF THE COUPON	
CUP-DIVISA	X(03)	ISSUE CURRENCY	

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CUP-FECHA-EXDATE	X(08)	DATE FROM WHICH THE SECURITIES ARE TRANSFERABLE WITHOUT RIGHTS	
CUP-ENT-PAGADORA	X(04)	PAYER ENTITY	

4.6 MARF XML CORPORATE ACTIONS

File MARF_IPOIR_YYYYMMDD.XML has the Corporate Actions from the segment MARF received in the YYYYMMDD day following this XSD template.



EsquemaMTF_CIP_OIR.XSD



EsquemaMTF_CIP_OIR_FDB.xsd

Descriptions of the fields to be included in the files MARF_IPOIR_YYYYMMDD.xml and MABX_IPOIR_YYYYMMDD.xml:

FIELD	VALUES
<pre><?xml version="1.0" encoding="UTF-8"?> <xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema" elementFormDefault="qualified" attributeFormDefault="unqualified"> <xs:element name="TramiteCIP_OIR" type="TipoTramiteCIP_OIRGeneral"/> <!-- ***** COMPLEX TYPES ***** --> <xs:complexType name="TipoTramiteCIP_OIRGeneral"> <xs:sequence> <xs:element name="FechaComunicacion" type="xs:date" nillable="false"/> <xs:element name="Identificador" type="xs:positiveInteger" nillable="false"/> </xs:sequence> </xs:complexType> </xs:schema></pre>	<pre><!-- ***** COMPLEX TYPES ***** --> <xs:complexType name="TipoTramiteCIP_OIRGeneral"> <xs:complexType name="TipoTramiteCIP_OIR"></pre>

```

        <xs:element name="CIP_OIR" type="TipoTramiteCIP_OIR" minOccurs="0" maxOccurs="unbounded"/>
    </xs:sequence>
</xs:complexType>
<xs:complexType name="TipoTramiteCIP_OIR">
    <xs:sequence>
        <xs:element name="TipoComunicacion" type="TipoClaseComunicacion">
            <xs:annotation>
                <xs:documentation>CIP | OIR</xs:documentation>
            </xs:annotation>
        </xs:element>
        <xs:element name="CodigoCIPOIR" type="TipoCodigo"/>
        <xs:element name="Fecha" type="TipoFecha"/>
        <xs:element name="Hora" type="TipoHora" minOccurs="0">
            <xs:annotation>
                <xs:documentation>Hora local española</xs:documentation>
            </xs:annotation>
        </xs:element>
        <xs:element name="Emisor" type="TipoEmisor">
            <xs:annotation>
                <xs:documentation>Es obligatorio que venga relleno al menos uno de los
identificadores</xs:documentation>
            </xs:annotation>
        </xs:element>
        <xs:element name="DenominacionCIPOIR" type="xs:string"/>
        <xs:element name="Tipologia" type="TipoTipologia" minOccurs="0"/>
        <xs:element name="Documentos" type="TipoDocumentos" minOccurs="1" maxOccurs="unbounded"/>
        <xs:element name="MIC" type="TipoMIC"/>
        <xs:element name="Relacion" type="TipoRelacion" minOccurs="0"/>
    </xs:sequence>
</xs:complexType>

```

```

<xs:complexType
name="TipoRelacion">
<xs:complexType
name="TipoDocumentos">
<xs:complexType name="TipoEmisor">
<xs:complexType
name="TipoTipologia">

<!--
*****
*****
****

SIMPLE TYPES
*****
*****
****

-->
<xs:simpleType
name="TipoClaseComunicacion">
<xs:simpleType name="TipoCodigo">
<xs:simpleType name="TipoFecha">
<xs:simpleType name="TipoHora">
<xs:simpleType name="TipoLEI">
<xs:simpleType name="TipoNIF">
<xs:simpleType
name="TipoDenominacion">
<xs:simpleType name="TipoMIC">
<xs:simpleType
name="TipoDescripcion">

```

```
<xs:complexType name="TipoRelacion">
  <xs:sequence>
    <xs:element name="SustituyeA" type="TipoCodigo" minOccurs="0"/>
    <xs:element name="RelacionadoCon" type="TipoCodigo" minOccurs="0"/>
  </xs:sequence>
</xs:complexType>
<xs:complexType name="TipoDocumentos">
  <xs:sequence>
    <xs:element name="URLDocumento" type="xs:string"/>
  </xs:sequence>
</xs:complexType>
<xs:complexType name="TipoEmisor">
  <xs:sequence>
    <xs:element name="DenominacionEmisor" type="TipoDenominacion"/>
    <xs:element name="CodigoEmisor" type="TipoCodigo" minOccurs="0"/>
    <xs:element name="LEI" type="TipoLEI" minOccurs="0"/>
    <xs:element name="NIF" type="TipoNIF" minOccurs="0"/>
  </xs:sequence>
</xs:complexType>
<xs:complexType name="TipoTipologia">
  <xs:sequence>
    <xs:element name="CodigoTipologia" type="TipoCodigo" minOccurs="0"/>
    <xs:element name="Descripcion" type="TipoDescripcion" minOccurs="0"/>
  </xs:sequence>
</xs:complexType>
<!--
*****

SIMPLE TYPES
*****

-->
```

```

<xs:simpleType name="TipoClaseComunicacion">
  <xs:restriction base="xs:token">
    <xs:pattern value="CIP|OIR"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoCodigo">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
    <xs:maxLength value="50"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoFecha">
  <xs:annotation>
    <xs:documentation>Fecha en formato YYYYmmdd</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:pattern value="[2][0-9][0-9][0-9](0[1-9]|1[0-2])(0[1-9]|[1][0-9]|[2][0-9]|3[01])"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoHora">
  <xs:annotation>
    <xs:documentation>Hora en formato hhmmss</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:pattern value="(0[0-9]|[1][0-9]|2[0-4])(0[0-9]|[1-5][0-9])(0[0-9]|[1-5][0-9])"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoLEI">
  <xs:restriction base="xs:string">
    <xs:length value="20"/>
  </xs:restriction>
</xs:simpleType>

```

```

</xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoNIF">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
    <xs:maxLength value="12"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoDenominacion">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
    <xs:maxLength value="500"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoMIC">
  <xs:restriction base="xs:string">
    <xs:length value="4"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="TipoDescripcion">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
    <xs:maxLength value="150"/>
  </xs:restriction>
</xs:simpleType>
</xs:schema>

```

Suggested CIP Types. OIR Types

Tipos CIP

Tipos CIP TIPOS DE INFORMACION PRIVILEGIADA

Fecha: 21-10-2022

Código	Denominación
1000	Sobre instrumentos financieros
1010	Sobre ofertas públicas de adquisición de acciones
1020	Sobre ofertas de recompra de instrumentos de renta fija
1030	Sobre ofertas públicas de suscripción y venta de instrumentos financieros
1040	Sobre emisiones de instrumentos financieros
1050	Sobre ejercicio de instrumentos convertibles o canjeables de capital
1060	Sobre colocaciones significativas de instrumentos financieros
1070	Sobre calificaciones crediticias
1080	Sobre programas de recompra de acciones, estabilización y autocartera
1090	Sobre suspensiones, levantamientos y exclusiones de negociación
2000	Sobre negocio y situación financiera
2010	Sobre resultados
2020	Sobre planes estratégicos y previsiones
2030	Sobre operaciones de activos, valoraciones asociadas y endeudamiento
2040	Sobre situaciones concursales
3000	Sobre operaciones corporativas: fusiones, adquisiciones y otros
4000	Sobre gobierno corporativo
5000	Sobre fondos de titulización
20101	Sobre las cuentas anuales (CAA)
20102	Sobre la información pública periódica (IPP)

TIPOS DE OTRA INFORMACIÓN RELEVANTE

Fecha: 21-10-2022

Código	Denominación
OIR0000	Informes financieros anuales y de auditoría
OIR0010	Informes financieros semestrales y de auditoría / revisiones limitadas
OIR0020	Declaración Intermedia de Gestión
OIR0030	Informe anual de gobierno corporativo
OIR0040	Informe anual de remuneraciones de los consejeros
OIR0050	Informe de pagos a las administraciones públicas
OIR0060	Estado miembro de origen
OIR0070	Total número de derechos de voto y de capital
OIR0080	Cambios en los derechos vinculados a las clases de acciones u otros valores
OIR0090	Comunicación de operaciones vinculadas
OIR0100	Convocatoria de Junta o Asamblea
OIR1000	Otra información relevante
OIR1100	Sobre instrumentos financieros
OIR1110	Ofertas públicas de suscripción y venta
OIR1120	Ofertas públicas de adquisición de acciones
OIR1130	Ofertas públicas de adquisición de otros valores
OIR1140	Programas de recompra de acciones, estabilización y autocartera
OIR1150	Contratos de liquidez y contrapartida
OIR1200	Sobre negocio y situación financiera
OIR1300	Sobre operaciones corporativas
OIR1400	Sobre Gobierno corporativo
OIR1410	Pactos parasociales
OIR1420	Reglamentos del Consejo

OIR1430	Reglamentos de la Junta
OIR1500	Sobre fondos de titulización
OIR1501	Sobre suspensiones, levantamientos y exclusiones de negociación
OIR1170	Sobre calificaciones crediticias

5 MT564 & mt568 files

List of mt564 and mt568 files and specifications:

PRODUCT	FILE	CORPORATE ACTION TYPE
FIXED INCOME	HR_I564_RF_YYYYMMDD.txt	Corporate Actions Advise
FIXED INCOME	HR_O564_RF_YYYYMMDD.txt	Corporate actions options
FIXED INCOME	HR_I568_RF_YYYYMMDD.txt	Corporate action additional information

5.1 HR_I564

Files with the corporate action information included in MT564 swift messages. Files generated after 20:00

PRODUCT	FILE NAME	CORPORATE ACTION TYPE
FIXED INCOME	HR_I564_RF_YYYYMMDD.txt	Corporate action notification

The file structure is the following ones:

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
SECUENCIA_GENERAL	9(08)	Message Sequence	NUMBER
SERVICIO	X(08)	Service	I564

SECUENCIA_PARTICULAR	X(08)	Particular Sequence	
LONGITUD_REGISTRO	9(04)	Register Length	1154
COD5_VERSION	X(05)	Version	01.01
564_IND_ACT	X(01)	ALTA / BAJA / MODIF. / CONTEST.REQ-RESP / ERROR R-R / RECORDAT.BROADCAST	A/"B"/"M"/" " /"E" / "R"
564_REF_MENSAJE	X(16)	Sender's Reference	:20C::SEME// Reference that IBERCLEAR assigns to the message.
564_REF_EVENTO	X(16)	Corporate action reference	:20C::CORP// Unique corporate action reference All subsequent messages referring to corporate action will have same CORP reference.
564_COD_FUNCION	X(04)	Message function and sub-function	:23G: Populated using the following values: CANC (Cancellation Advice): Message of cancellation of a notification. REPL (Replacement): Replaces one sent previously. NEWM (New): New message, first notification of event. REPE (Eligible Balance Notification): Replace the previous message with information on the position in securities that entitles you to participate in the event. ADDB (Additional Business Process). Message sent to notify of a process in addition to corporate action. Used to notify the generation In addition, tag :22F::ADDB/xxxx in sub-block D, REVR (REVERSAL)
564_COD8_EVENTO	X(08)	Corporate action type	:22F::CAEV/ Corporate action event indicator, populated using the following values: DVCA: Cash dividend DVOP: Optional dividend SHPR: Shares premium dividend RHDI: Distribution of rights (1st part of rights issue) INTR: Payment of fixed coupon CHAN: Change of company name. REDM: Final redemption MCAL: Early redemption, 100% PCAL: Proportional redemption with face amount reduction (Partial).FI BPUT: Optional holder redemption=Voluntary redemption SPLF: Split PARI: Pari passu EXRI: Rights Exercise (2nd part of capital increase)

EXOF: Voluntary exchange
 OMET: Ordinary general meeting of shareholders
 MEET: Annual general meeting of shareholders
 XMET: Extraordinary general meeting of shareholders
 BMET: Meeting of bondholders
 BONU: Delivery of securities
 SPLR: Reverse split=Grouping
 DVSE: Stock Dividend
 CONV: Conversion
 MRGR: Merger=Mandatory exchange
 OTHR: Other payments (company liquidation, meeting attendance bonus, etc)
 INCR: Capital increase with increase in face amount
 DECR: Capital reduction with decrease in face amount
 TEND: Takeover bids and IPOs
 BIDS: Takeover bid when the buyer is the issuer itself.
 SOFF: Spin-off
 LIQU: Liquidation Payment.
 EXWA: Warrant Exercise.
 IBRC/OPAN: OPA Managed by market. Is notified with message MT564, but the MT566 will not be generated, the event will be managed like a market Buy/Sell.
 IBRC/OPAE: OPAN when the buyer is the security's issuer.
 DRAW: Drawing (Fixed Income).

564_COD_EVENTO	X(04)	:22F::CAEV/ Corporate action event indicator, populated using the following values:
	Corporate action type	DVCA: Cash dividend DVOP: Optional dividend SHPR: Shares premium dividend RHDI: Distribution of rights (1st part of rights issue) INTR: Payment of fixed coupon CHAN: Change of company name. REDM: Final redemption MCAL: Early redemption, 100% PCAL: Proportional redemption with face amount reduction (Partial).FI BPUT: Optional holder redemption=Voluntary redemption SPLF: Split PARI: Pari passu EXRI: Rights Exercise (2nd part of capital increase) EXOF: Voluntary exchange

OMET: Ordinary general meeting of shareholders
 MEET: Annual general meeting of shareholders
 XMET: Extraordinary general meeting of shareholders
 BMET: Meeting of bondholders
 BONU: Delivery of securities
 SPLR: Reverse split=Grouping
 DVSE: Stock Dividend
 CONV: Conversion
 MRGR: Merger=Mandatory exchange
 OTHR: Other payments (company liquidation, meeting attendance bonus, etc)
 INCR: Capital increase with increase in face amount
 DECR: Capital reduction with decrease in face amount
 TEND: Takeover bids and IPOs
 BIDS: Takeover bid when the buyer is the issuer itself.
 SOFF: Spin-off
 LIQU: Liquidation Payment.
 EXWA: Warrant Exercise.
 IBRC/OPAN: OPA Managed by market. Is notified with message MT564, but the MT566 will not be generated, the event will be managed like a market Buy/Sell.
 IBRC/OPAE: OPAN when the buyer is the security's issuer.
 DRAW: Drawing (Fixed Income).

564_COD_OBLIG_VOLUN	X(04)	Mandatory-Voluntary	:22F::CAMV// Populated using the following values: CHOS (Mandatory CA Event; Instruction Required): Mandatory choice from several options MAND (Mandatory CA Event; No Instruction Required): Mandatory. VOLU (Voluntary CA Event; Instruction Required to Participate): Voluntary.
564_FECHAHORA_PROC	X(14)	Preparation Date/Time	:98C::PREP// Date generated by the message issuer. YYYYMMDDHHMMSS
564_COD_ESTADO	X(04)	Process status	:25D::PROC// Populated using the following values: COMP (Complete): Includes all event data. May be subsequently changed.
564_COD3_PREVIO	X(03)	Previous reference	:20C::PREV// 564 This field is used when a cancellation message (CANC) and replacement (REPL, REPE) is sent. Must be populated with message reference previously assigned by IBERCLEAR to message to be cancelled or replaced.

			Field also used to notify of a REVERSAL; indicate reference assigned to MT566 message to be reversed.
564_REF_PREVIA	X(16)	Previous reference	:20C::PREV// This field is used when a cancellation message (CANC) and replacement (REPL, REPE) is sent. Must be populated with message reference previously assigned by IBERCLEAR to message to be cancelled or replaced. Field also used to notify of a REVERSAL; indicate reference assigned to MT566 message to be reversed.
564_COD3_VINCULADO	X(03)	Linked CORP reference	:20C::CORP// 564 Field is used for linking to a MT565 previously sent by the participant.
564_REF_VINCULADA	X(16)	Linked CORP reference	:20C::CORP// Field is used for linking to a MT565 previously sent by the participant.
564_CVALISO	X(12)	ISIN	:35B: ISIN Code
564_NOMBRE40	X(40)	Name	Instrument Name
564_FECHA_VENCI	X(08)	Maturity date	:98A::MATU// May be provided in fixed-income securities. YYYYMMDD
564_FECHA_PROXCUPON	X(08)	Next coupon payment date	:98A::COUP// May be provided in fixed-income securities. YYYYMMDD
564_BIC_PROPIETARIO	X(11)	Participant Account (BIC Code) Owner	:95P::ACOW// BIC Code of entity to which corporate action is applied.
564_COD8_PARTICIPANTE	X(08)	Participant Account Owner (8 characters)	:95R::ACOW/ Filled in Blank. Participant securities account code. Depending on the existence of position in securities account, it will be populated as follows: 97A::SAFE//xxxxxxxxxxxx when the account has positions 97C::SAFE//GENR when notifying a general reporting event that is not linked to an account with positions.
564_CTADCV_PARTICIPANTE	X(35)	Participant Account (DCV) Owner	:95R::ACOW/ Filled in Blank. Participant securities account code. Depending on the existence of position in securities account, it will be populated as follows: 97A::SAFE//xxxxxxxxxxxx when the account has positions

			97C::SAFE//GENR when notifying a general reporting event that is not linked to an account with positions.
564_COD_GENERICO	X(04)	Safekeeping account	:97C::SAFE// (GENR)
564_FECHA_EXDATE	X(08)	Ex-date Date	:98A::XDTE// Corporate action ex-date.
564_FECHA_RECORDATE	X(08)	Record date	:98A::RDTE// Date on which positions are calculated.
564_FECHA_GUARANTEED	X(08)	Guaranteed Participation Date	:98A::GUPA// Last date/time by which a buying counterparty to a trade can be sure that it will have the right to participate in an event. Communications voluntary or mandatory events with options should include the date Guaranteed Participation Date instead Ex-Date date. These dates should be reported in the following types of corporate events voluntary or mandatory with options (VOLU/CHOS): Voluntary exchange (EXOF) Voluntary Conversion (CONV) Rights Exercise (EXRI) OPAN when the buyer is the security's issuer (OPAE) OPA Managed by market (OPAN) Takeover bids and IPOs (TEND) Takeover bid when the buyer is the issuer itself (BIDS) Optional dividend (DVOP from RHDI) Warrant Exercise (EXWA) Optional redemption of holder (BPUT)
564_FECHA_BUYER	X(08)	Buyer Protection Deadline	:98A::ECPD// Deadline by which an entitled holder needs to advise their counterparty to a transaction of their election for a corporate action event, also known as Buyer Protection Deadline. Communications voluntary or mandatory events with options should include the date Buyer Protection Deadline instead Ex-Date date. It will accompany the GUAPA date, whenever it is possible to apply this service, that is, on the values in the ARCO I platform and all values once the connection to T2S. These dates should be reported in the following types of corporate events voluntary or mandatory with options (VOLU/CHOS): Voluntary exchange (EXOF) Voluntary Conversion (CONV)

			Rights Exercise (EXRI) OPAN when the buyer is the security's issuer (OPAE) OPA Managed by market (OPAN) Takeover bids and IPOs (TEND) Takeover bid when the buyer is the issuer itself (BIDS) Optional dividend (DVOP from RHDI) Warrant Exercise (EXWA) Optional redemption of holder (BPUT)
564_FECHA_PAGO1	X(08)	Payment Date	:98A::PAYD// Payment-Date: Payment date of corporate action. Depending on knowledge of exact payment date, populated as follows: 98A::PAYD//yyyyymmdd with payment date. 98B::PAYD//UKWN when payment date is unknown. If PAYD entered in block E1 or E2, this field is not populated. This is why it may be optional.
564_FECHAHORA_PRIMCONV	X(14)	Meeting date/time 1st call	:98C::MEET// Date and time of first call of general meeting. Populated only for general meeting.
564_FECHAHORA_SEGUCONV	X(14)	Meeting date/time 2nd call	:98C::MET2// Date and time of second call of general meeting. Populated only for general meeting.
564_FECHA_EFECTIVA	X(08)	Effective Date/Time	:98A::EFFD// Effective date of event, applicable only for CHAN events (is the date of change of denomination) and DECR and INCR without effective.
564_FECHA_INI_INTERES	X(08)	Interest period Init Date	:69A::INPE// Init Date for Interest period for coupon payment.
564_FECHA_FIN_INTERES	X(08)	Interest period End Date	:69A::INPE// End date for Interest period for coupon payment.
564_DATOS16_ANUAL	X(16)	Annual interest rate	:92A::INTR// Annual interest rate. Not to be confused with the tag 92A:INTP which we will see in sequence E; will indicate interest accrued in period. Will coincide only if the remunerated period is one year.
564_COD_NUEVONOMINAL	X(04)	Código del Nuevo nominal unitario	:36B::NEWD// New face unit amount (nominal amount) following INCR of fixed income or a PCAL or DECR event. Populated if issuer provides it. The following is populated: FAMT (Face unit amount)

564_DATOS16_NUEVONOMINAL	X(16)	New face unit amount New Nominal Amount	:36B::NEWD// New face unit amount (nominal amount) following INCR of fixed income or a PCAL or DECR event. Populated if issuer provides it. The following is populated: FAMT (Face unit amount)
564_COD_DERECHOS	X(04)	Rights distribution Indicator	:22F::RHDI// Indicates that rights are distributed, so there will be second event on them. Event type: EXRI (Exercise on intermediate securities): For exercise of rights, giving new shares. DVOP (Dividend Option) from RHDI
564_COD_REVERSAL	X(04)	Reversal Indicator	:22F::ADDB// Mandatory if function (field 4) is ADDB. REVR (REVERSAL). Indicates reversion (undoing) of transaction. In LINK(PREV), the MT566 reversed is entered, which may be MT566-financial transaction
564_COD_CAMBIONOM	X(04)	Change of Name Indicator	:22F::CHAN// NAME: Indicates name-change of security. Mandatory if event is CHAN.
564_DATOS380_NUEVO	X(380)	New Name of The Security	:70E::NAME// Text that includes new denomination.
564_NUM OPCIONES_INF	9(03)		000, 001, 002, 003, 004, 005, ...
564_DATOS380_ADICIONAL	X(380)	Additional text	:70E::ADTX//
564_ENTIDAD_AGENTE	X(11)	Agent BIC code	:95P::PAYA//

5.2 HR_O564

Files with the additional information of options of corporate action information included in MT564 swift messages. Files generated after 20:00

PRODUCT	FILE NAME	CORPORATE ACTION TYPE
FIXED INCOME	HR_O564_RV_YYYYMMDD.txt	Options of Corporate action notification

The file structure is the following ones:

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
SECUENCIA_GENERAL	9(08)	Message Sequence	NUMBER
SERVICIO	X(08)	Service	I564
SECUENCIA_PARTICULAR	X(08)	Particular Sequence	
LONGITUD_REGISTRO	9(04)	Register Length	1154
COD5_VERSION	X(05)	Version	01.01
56A_IND_ACT	X(01)	ALTA / BAJA / MODIF. / CONTEST.REQ-RESP / ERROR R-R / RECORDAT.BROADCAST	A/"B"/"M"/" " /"E" / "R"
56A_REF_EVENTO	X(16)	Linked CORP reference Corporate action reference	: 20C::CORP// Unique corporate action reference All subsequent messages referring to corporate action will have same CORP reference.
56A_COD_FUNCION	X(04)	Message function and sub-function	:23G: Populated using the following values: CANC (Cancellation Advice): Message of cancellation of a notification. REPL (Replacement): Replaces one sent previously. NEWM (New): New message, first notification of event. REPE (Eligible Balance Notification): Replace the previous message with information on the position in securities that entitles you to participate in the event. ADDB (Additional Business Process). Message sent to notify of a process in addition to corporate action. Used to notify the generation In addition, tag :22F::ADDB/xxxx in sub-block D, REVR (REVERSAL)
56A_COD3_NUM_OPCION	X(03)	Option number	:13A::CAON// Each option to be numbered. (001, 002, 003, 004, 005, ...)
56A_COD_TIPO_OPCION	X(04)	Option Type Indicator	:22F::CAOP// Populated using the following values: SECU (Securities): Securities movements CASH (Cash): cash movement CASE (Cash and Securities): Both. Includes cash and securities movement EXER (Exercise rights). Exercise of rights OVER (oversubscribe)

			NOAC (no action) SLLE (Sell Entitlement) Rights sale BUYA(Buy Up) Additional buying of securities to round up position and leave no fractions LAPS (Lapse): Expiration of not exercised rights.
56A_COD_TIPO_PICOS	X(04)	Disposition of fractions indicator	:22F::DISF// This option populated if decisions to be made with fractions left from corporate action; populated only by Issuer. CINL Fractional Part for Cash RDDN Round Down UKWN Unknown
56A_IND_DEFECTO	X(01)	Default option flag	:17B::DFLT// Y (yes). If it is default option. N (no). Not default option.
56A_FECHAHORA_LIMITEAG	X(14)	Deadline for answer to Agent Entity	:98C::MKDT// YYYYMMDDHHMMSS In voluntary events, deadline-time of the participants to instruct the agent entity.
56A_FECHAHORA_LIMITEPART	X(14)	Deadline for answer for the Participant	:98C::RDDT// YYYYMMDDHHMMSS In voluntary events, deadline-time to instruct the participants.
56A_FECHA_SUSCRIDERE	X(08)	Capital Increase Subscription Deadline	:98A::SUBS// YYYYMMDD In voluntary events, deadline for right subscription.
56A_FECHA_EXPIDERE	X(08)	Rights Expiry Date/Time	:98A::EXPI// YYYYMMDD In voluntary events, rights expiration date (intermediate securities).
56A_FECHAHORA_INI_REVOCA	X(14)	Revocability Period Init Date	:69B::REVO// YYYYMMDDHHMMSS Period Init date in which instruction can be revoked by entity. Included in takeover bids and IPOS if issuer provides such information. Date and time.
56A_FECHAHORA_FIN_REVOCA	X(14)	Revocability Period End Date	:69B::REVO// YYYYMMDDHHMMSS Period End Date in which instruction can be revoked by entity. Included in takeover bids and IPOS if issuer provides such information. Date and time.

56A_FECHAHORA_INI_VALIDEZ	X(14)	Period of Action Init Date	:69B::PWAL// YYYYMMDDHHMMSS Period init date in which option is available. For example, period in which rights can be sold. Date and time.
56A_FECHAHORA_FIN_VALIDEZ	X(14)	Period of Action End Date	:69B::PWAL// YYYYMMDDHHMMSS Period End Date in which option is available. For example, period in which rights can be sold. Date and time.
56A_DATOS16_INTERESES	X(16)	Interest for period	:92A::INTP// When event accrues interest, the percentage of such interest. How public debt is notified in case of coupon payment.
56A_DATOS16_RETENCION	X(16)	Withholding tax of country of origin	:92A::TAXR// Percentage withholding of resulting gross amount. It is percentage withholding applied. Withholding applied by the country of origin of value: - Spanish securities: Current withholding in Spain - Foreign securities: Current withholding in the issuer country: France, Holland, Brazil, etc.
56A_DATOS16_RETEORIGEN	X(16)	Withholding tax of country of negotiation	:92A::WITF// If this field is fulfilled, the former field of withholding applied by the country of origin is required. You must fill in with the withholding tax applied by the country of negotiation: - Spanish securities: Not applicable so this field is not completed. - Foreign securities: Communicates the current withholding tax in Spain; however as IBERCLEAR does not practice this withholding tax is reported to "0".
56A_DIVISA_UNIBRUTO	X(03)	Gross unit amount to apply Currency	:92F::GRSS// Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment. Currency
56A_DATOS16_UNIBRUTO	X(16)	Gross unit amount to apply	:92F::GRSS// Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment.
56A_DIVISA_UNINETO	X(03)	Net unit amount to apply Currency	:92F::NETT// Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment. Currency.
56A_DATOS16_UNINETO	X(16)	Net unit amount to apply	:92F::NETT//

			Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment.
56A_COD_FRACCION	X(04)	UKWN, ACTU	:90E::CINL// UKWN, ACTU Price of fractions, if fraction payment applies. Field 38 40 will be :22F::DISF/CINL, indicating if payment applies. The price for which the fractions will be compensated will be referred to the securities to deliver, not the securities with which they participate in the corporate action / with right to participate in the corporate action. Depending on knowledge of price, it is populated in the following manner: 90B::CINL//ACTU/3!a15d (includes currency in price). 90E::CINL//UKWN when exact price is unknown.
56A_COD3_FRACCION	X(03)	Price of fractions currency, if applicable	:90B::CINL// EUR Currency of the price of fractions, if fraction payment applies. Field 38 40 will be :22F::DISF/CINL, indicating if payment applies. The price for which the fractions will be compensated will be referred to the securities to deliver, not the securities with which they participate in the corporate action / with right to participate in the corporate action. Depending on knowledge of price, it is populated in the following manner: 90B::CINL//ACTU/3!a15d (includes currency in price). 90E::CINL//UKWN when exact price is unknown.
56A_DATOS16_FRACCION	X(16)	Price of fractions, if applicable	:90B::CINL// Price of fractions, if fraction payment applies. Field 38 40 will be :22F::DISF/CINL, indicating if payment applies. The price for which the fractions will be compensated will be referred to the securities to deliver, not the securities with which they participate in the corporate action / with right to participate in the corporate action. Depending on knowledge of price, it is populated in the following manner: 90B::CINL//ACTU/3!a15d (includes currency in price). 90E::CINL//UKWN when exact price is unknown.
56A_VALORES	X(104) x 5	Instruments	Instruments (5 tranches of instruments of 104 characters) A total of 520 characters
56A_COD_CAR_ABO	X(04)	Credit/Debit Indicator	:22H::CRDB// Populated using the following values: CRED (Credit): To be paid to entity. DEBT (Debit): To be charged to entity.
56A_CVALISO_CAR_ABO	X(12)	Financial Instrument ISIN	:35B: ISIN code to be credited/debited. May differ from field 10.

For example, in case of rights distribution, field populated with their ISIN code, while field 10 should be populated with ISIN of underlying security that will give rise to rights.

56A_FECHA_INI_NEGDER	X(08)	Rights Trade Period Init Date	:69A::TRDP// YYYYMMDD
56A_FECHA_FIN_NEGDER	X(08)	Rights Trade Period End Date	:69A::TRDP// YYYYMMDD
56A_DATOS16_ADDNUE	X(16)	Swap, add to existing. (News)	:92D::ADEX// Swaps, News For exchange of securities, inform of the proportion of securities to be delivered. bonus, splits, etc., exchange equation is to be populated. Securities to be added/existing securities. It would be ADEX//1,/2, (for example, add 1 value for every two existing ones)
56A_DATOS16_ADDANT	X(16)	Swap, add to existing. (Old)	:92D::ADEX// Swap, Olds For exchange of securities, inform of the proportion of securities to be delivered. bonus, splits, etc., exchange equation is to be populated. Securities to be added/existing securities. It would be ADEX//1,/2, (for example, add 1 value for every two existing ones)
56A_DATOS16_NUE	X(16)	Swap, Replace new/old. (News)	:92D::NEWO// News For exchange, bonus, splits, pari passus etc. (it would be 1/1)... exchange equation is to be populated. New securities/old securities. It would be NEWO//3,/2, (for example, three new securities for every two of the old ones); the old and new ones can have the same ISIN code.
56A_DATOS16_ANT	X(16)	Swap, Replace new/old. (Olds)	:92D::NEWO// Old For exchange, bonus, splits, pari passus etc. (it would be 1/1)... exchange equation is to be populated. New securities/old securities. It would be NEWO//3,/2, (for example, three new securities for every two of the old ones); the old and new ones can have the same ISIN code.
56A_FECHA_PAGO_VAL	X(08)	Payment.Date	:98A::PAYD// YYYYMMDD Payment-Date: Payment date of corporate action. Depending on knowledge of exact payment date, populated as follows: 98A::PAYD//yyyymmdd with payment date. 98B::PAYD//UKWN when payment date is unknown.

56A_EFECTIVO	X(58) x 5	Turnover	Turnover (5 tranches of turnover, 58 character per tranche) Total: 290 characters
56A_COD_CAR_ABO_EFE	X(04)	Credit/Debit Indicator	:22H::CRDB// Populated using the following values: CRED (Credit): To be paid to entity. DEBT (Debit): To be charged to entity.
56A_FECHA_PAGO_EFE	X(08)	Payment Date	:98A::PAYD// YYYYMMDD Payment-Date: Payment date of corporate action. Depending on knowledge of exact payment date, populated as follows: 98A::PAYD//yyyyymmdd with payment date. 98B::PAYD//UKWN when payment date is unknown.
56A_COD_PORC_EFE_PAGO	X(04)	PRCT or ACTU code associated to the Price (%) payable. Unit amount payable	:90A::PRPP// :90B::PRPP// PRCT o ACTU Unit price to be paid by participant for each new share, in voluntary options. If stated in a percentage, must be populated with "PRCT"; if stated in unit price, it must be populated with "ACTU", and in this case the amount currency is also indicated. Examples: ACTUEUR1632,03 PRCT 100,
56A_DIVISA_PAGO_EFE	X(03)	Price (%) payable. Unit amount payable Currency	:90B::PRPP// EUR, BRL, MXN Examples: ACTUEUR1632,03 PRCT 100,
56A_DATOS16_PAGO_EFE	X(16)	Price (%) payable. Unit amount payable	:90A::PRPP// :90B::PRPP// Unit price to be paid by participant for each new share, in voluntary options. If stated in a percentage, must be populated with "PRCT"; if stated in unit price, it must be populated with "ACTU", and in this case the amount currency is also indicated. Examples: ACTUEUR1632,03 PRCT 100,
56A_COD_PORC_COBRO_EFE	X(04)	PRCT or ACTU code associated to Price (%) receivable. Unit amount receivable	:90A::OFFR// :90B::OFFR// PRCT / ACTU or PREM o UKMN In voluntary options: If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT".

- If stated in a unit amount, the format to be populated will be 90B and the qualifier "ACTU". In this case, the amount currency will also be indicated.

For attendance of Meetings with Share Premium:

- If stated in a percentage, the format to be populated will be 90A and the qualifier "PREM".
- If stated in a unit amount, the format to be populated will be 90B and the qualifier "PREM". In this case, the amount currency will also be indicated.
- If the amount of the premium is unknown, the format will be 90E and the qualifier "UKWN".

Examples:

- ACTUEUR1632,03
- PRCT 100,

56A_DIVISA_COBRO_EFE	X(03)	:90B::OFFR// EUR, BRL, MXN
		In voluntary options: • If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT". • If stated in a unit amount, the format to be populated will be 90B and the qualifier "ACTU". In this case, the amount currency will also be indicated.
	Price (%) receivable. Unit amount receivable Currency	For attendance of Meetings with Share Premium: • If stated in a percentage, the format to be populated will be 90A and the qualifier "PREM". • If stated in a unit amount, the format to be populated will be 90B and the qualifier "PREM". In this case, the amount currency will also be indicated. • If the amount of the premium is unknown, the format will be 90E and the qualifier "UKWN". Examples: • ACTUEUR1632,03 • PRCT 100,
56A_DATOS16_COBRO_EFE	X(16)	:90A::OFFR// :90B::OFFR//
	Price (%) receivable. Unit amount receivable	In voluntary options: • If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT".

- If stated in a unit amount, the format to be populated will be 90B and the qualifier "ACTU". In this case, the amount currency will also be indicated.

For attendance of Meetings with Share Premium:

- If stated in a percentage, the format to be populated will be 90A and the qualifier "PREM".
- If stated in a unit amount, the format to be populated will be 90B and the qualifier "PREM". In this case, the amount currency will also be indicated.
- If the amount of the premium is unknown, the format will be 90E and the qualifier "UKWN".

Examples:

- ACTUEUR1632,03
- PRCT 100,

5.3 HR_I568

Used to add information, in free text, to Corporate Action notification. Always linked to an MT564 (Corporate Action notification) providing additional information on a corporate action.

Files with the additional information of options of corporate action information included in MT568 swift messages. Files generated after 20:00

PRODUCT	FILE NAME	CORPORATE ACTION TYPE
EQUITIES	HR_I568_RF_YYYYMMDD.txt	Corporate action additional information

The file structure is the following ones:

FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
SECUENCIA_GENERAL	9(08)	Message Sequence	Number

SERVICIO	X(08)	Service	I568
SECUENCIA_PARTICULAR	X(08)	Particular Sequence	
LONGITUD_REGISTRO	9(04)	Register Length	6400
COD5_VERSION	X(05)	Version	01.01
568_IND_ACT	X(01)	ALTA / BAJA / MODIF. / CONTEST.REQ-RESP / ERROR R-R / RECORDAT.BROADCAST	A/"B"/"M"/" " /"E" / "R"
568_CONTINUACION	X(01)	Additional registries	1, 2, Usually all information is given in a single record, but additional records can be added.
568_NUMERO_PAGINA	9(05)	Page number/Cont. Indicator	:28E: 00001, 00002 Provides page number and a continuation indicator to indicate that the multi-parts narrative is to continue or that the message is the last page of the multi-parts narrative. The format is 5n/4!c : 5n-> Number page. 4!c-> Code, populated using the following value LAST: Last page. MORE: Intermediate page ONLY: Only page of narrative
568_COD_ORDEN	X(04)	Page number/Cont. Indicator	:28E: LAST, MORE, ONLY Provides page number and a continuation indicator to indicate that the multi-parts narrative is to continue or that the message is the last page of the multi-parts narrative. The format is 5n/4!c : 5n-> Number page. 4!c-> Code, populated using the following value LAST: Last page. MORE: Intermediate page ONLY: Only page of narrative
568_REF_MENSAJE	X(16)	Sender's Message Reference	:20C::SEME// Reference that Iberclear assigns to the message
568_REF_EVENTO	X(16)	Corporate action reference	:20C::CORP// Unique corporate action reference. All subsequent messages referring to corporate action will have same CORP reference.

568_COD_FUNCION	X(04)	Message function and sub-function	:23G Possible values: NEWM: New Message.
568_COD8_EVENTO	X(08)	Corporate action type	:22F::CAEV/ The same content than 568_COD_EVENTO
568_COD_EVENTO	X(04)		:22F::CAEV/ Populated using the following values: DVCA: Cash dividend DVOP: Optional dividend SHPR: Shares premium dividend RHDI: Distribution of rights (1st part of rights issue) INTR: Payment of fixed coupon CHAN: Change of company name. REDM: Final redemption MCAL: Early redemption, 100% PCAL: Proportional redemption with face amount reduction (Partial) BPUT: Optional holder redemption=Voluntary redemption SPLF: Split PARI: Pari passu EXRI: Rights Exercise (2nd part of capital increase) EXOF: Voluntary exchange OMET: Ordinary general meeting of shareholders/bondholders MEET: Annual general meeting of shareholders/bondholders XMET: Extraordinary general meeting of shareholders/bondholders BMET: Meeting of bondholders BONU: Dividend/Delivery of equities/FI securities (new securities) SPLR: Reverse split=Grouping DVSE: stock Dividend CONV: Conversion MRGR: Merger=Mandatory exchange OTHR: Other payments (company liquidation, meeting attendance bonus, etc) INCR: Capital increase with increase in face amount DECR: Capital reduction with decrease in face amount TEND: OPAs and OPVs BIDS: Takeover bid when the buyer is the issuer itself. SOFF: Spin-off LIQU: Liquidation Payment EXWA: Warrant Exercise

			IBRC/OPAN: OPA Managed by market. Is notified with message MT564, but the MT566 will not be generated, the event will be managed like a market Buy/Sell. IBRC/OPAE: OPAN when the buyer is the security's issuer. Is notified with message MT564, but the MT566 will not be generated, the event will be managed like a market Buy/Sell. DRAW. Drawing (Fixed Income).
568_FECHAHORA_PROC	X(14)	Preparation date/time	:98C::PREP// YYYYMMDDHHMMSS Date generated by the message issuer
568_COD3_PREVIO	X(03)	Linked message type	:13A::LINK// It related to an MT564, will show 564. If it's linked to process before or after an MT568.
568_REF_PREVIA	X(16)	Previous reference	:20C::PREV// Must be populated with the message reference assigned by IBERCLEAR to MT564/MT568 message to which it is linked. When sent by issuer or Agent, it must be populated with the reference of the message assigned by issuer or Agent
568_COD8_PARTICIPANTE	X(08)	Participant Account owner	:95R::ACOW/ Same content than 568_CODPART_EMI y commonly is empty.
568_CODPART_EMI	X(34)	Participant Account owner	:95R::ACOW/ Code of entity/issuer to which corporate action is applied. For identification BIC CODE of the Participant Owner Format : /4!a2!a2!c[3!c] For identification of code of ISSUER (code of Iberclear) Format : /8c/34c 8c: Always value IBRC. 34x: Code of ISSUER assigned by Iberclear.
568_CTADCV_PARTICIPANTE	X(35)	Safekeeping account	:97A::SAFE// GENR Participant securities account code. Depending on the existence of position in securities account, it will be populated as follows: 97A::SAFE//xxxxxxxxxxxx when the account has positions 97C::SAFE//GENR when notifying a general reporting event that is not linked to an account with positions.
568_CVALISO	X(12)	Financial Instrument ISIN	:35B: Isin Code

568_DATOS

X(6214)

:70F::ADTX//

Free text of up to 6214 positions. If the text exceeds this length, more MT568 messages will be necessary.

Lines of text can be separated with CrLf; hence, even though the field has 6214 position, we can view it line by line.

If the information in this field is the agenda of a general meeting or assembly, it must conform to the following structure if the Agent of the Meeting has observed it.

The items of the Agenda will be informed between <> indicating the point (1.1, 1.2) and indicating with a V in case this point can be voted or not:

<<1V> READING AND APPROVAL THE ACCOUNTS</1>

<2>APROVAL THE BOARD</2>

Letters cannot be used to identify items of the agenda

<1V> READING AND APPROVAL THE ACCOUNTS</1>

<1.1V> READING AND APPROVAL THE ACCOUNTS</1.1>

Free text indicating the call of the shareholders' meeting

EXAMPLE:

Direccion: <ADDRESS>AVENIDA CATALUNA N2 ESPANA....</ADDRESS>

La web: <WEB>WWW.GASNATURAL.COM</WEB>

Idioma: <LANGUAGE>SPANISH</LANGUAGE>

Tipo de Junta General: <TYPE> >ORDINARIA</TYPE>

Tipos de participación disponibles (presencial, electrónica, por correo...):

<PARTICIPATION>PRESENCIAL</PARTICIPATION>

Puntos del orden del día: <AGENDA>

<1V> APROBACION DE LAS CUENTAS ANUALES</1>

<2>APROBACION DEL CONSEJO DE ADMINISTRACION</2>

<2.1>APROBACION DEL CONSEJO DE ADMINISTRACION</2.1>

<2.2V>APROBACION DEL CONSEJO DE ADMINISTRACION</2.2V>

<3V>APROBACION DE RETRIBUCION VARIABLE</3>

</AGENDA>

Idioma: <LANGUAGE>ENGLISH</LANGUAGE>

Tipo de Junta General: <TYPE> >ORDINARY</TYPE>

Tipos de participación disponibles (presencial, electrónica, por correo...):

<PARTICIPATION>PRESENCIAL</PARTICIPATION>

Puntos del orden del día: <AGENDA>

<1V> READING AND APPROVAL THE ACCOUNTS</1>

<2>APPROVAL THE BOARD</2>
 <2.1>APPROVAL THE BOARD RETRIBUTATION</2.1>
 <2.2V>APPROVAL THE BOARD</2.2V>
 <3V>CONVERSION SHARES INTO BONDS</3>
 </AGENDA>

6 FIRDS FILES SPECIFICATIONS

List of FIRDS files and specifications

SOURCE_NAME	PRODUCT MARKET	FIRDS FILES MASTER DATA		DECIMAL SEPARATOR	FIELD SEPARATOR	HEADERS (Y/N)
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS MASTER DATA INFORMATION	P_FIRDS_EMISIONES_YYYYMMDDHHMMSSmdata.zip	","	","	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS INDICES REFERENCE FOR YIELD CALCULATION	P_FIRDS_INDICES_YYYYMMDDHHMMSS_mdata.zip	","	","	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS UNDERLYING DESCRIPTION	P_FIRDS_SUBYACENTES_YYYYMMDDHHMMSS_mdata.zip	","	","	N
XNAF, XDRF, SBIL SBAR	AIAF, SENAF, MARF, MERF	FIRDS UNDERLYING FOR FIXED INCOME INSTRUMENTS	P_FIRDS_SUBYACENTES_ISIN_YYYYMMDDHHMMSS_mdata.zip	","	","	N

6.1 FIRDS MASTER DATA INFORMATION

1 File per day. Frequency of the files is daily with FIRDS master Data Information. Formats: Txt.

File: P_FIRDS_EMISIONES_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MERF	ISIN	X(12)	ISIN Code	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF, SENAF, MARF, MERF	DES_COMPLETA	X(350)	Long Description	
AIAF, SENAF, MARF, MERF	COD_CFI	X(6)	CFI code	
AIAF, SENAF, MARF, MERF	MPRI_DEMI	X(1)	Commodities derivatives (always: No)	S = YES; N = No
AIAF, SENAF, MARF, MERF	DES_CORTA	X(35)	Short description	
AIAF, SENAF, MARF, MERF	FEAD_SOL_EMI	X(1)	Requested Admission to trading (Yes/No)	S = YES; N = No
AIAF, SENAF, MARF, MERF	FEAD_APRO	DATETIME	Date of approval of admission (Not compulsory)	DD/MM/YYYY HH:MM:SS
AIAF, SENAF, MARF, MERF	FEAD_SOLIC	DATETIME	Date of Requested Admission	DD/MM/YYYY HH:MM:SS
AIAF, SENAF, MARF, MERF	MON_VNOM	X(3)	Currency	ISO CURRENCY CODE
AIAF, SENAF, MARF, MERF	TIPO_INT	DECIMAL(21,10)	Interest rate	
AIAF, SENAF, MARF, MERF	DES_INDREF	X(25)	Reference Index	
AIAF, SENAF, MARF, MERF	PLAZO_IND	INTEGER	Term	
AIAF, SENAF, MARF, MERF	MARG_INDREF	INTEGER	Margin	
AIAF, SENAF, MARF, MERF	COD_PRELACION	X(4)	Seniority Code	Value "SNDB"; Senior Debt. Value "MZZD"; Mezzanine Debt. Value "SBOD"; Subordinated Debt. Value "JUND"; Junior Debt. <empty>; Not assigned.
AIAF, SENAF, MARF, MERF	FEULT_NEGO	DATETIME	Last trading Day	DD/MM/YYYY HH:MM:SS

6.2 FIRDS INDICES REFERENCE FOR YIELD CALCULATION

List with all FIRDS INDICES REFERENCE FOR YIELD CALCULATION. 1 file per day. Frequency of the file is daily. Format: txt

File: P_FIRDS_INDICES_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MERF	INDICE_ID	X(25)	Index	
AIAF, SENAF, MARF, MERF	DESCRIPCION	X(75)	Index Description	
AIAF, SENAF, MARF, MERF	NORMALIZADO	X(1)	Standard Index	(S = Yes, N = No)

6.3 FIRDS UNDERLYING DESCRIPTION

1 File per day. Frequency of the files is daily with FIRDS master Data Information. Formats: Txt.

File: P_FIRDS_SUBYACENTES_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MERF	SUBYACENTE	X(12)	Underlying Instrument	
AIAF, SENAF, MARF, MERF	DES_CORTA	X(15)	Short Description	Ticker symbol
AIAF, SENAF, MARF, MERF	DES	X(75)	Long Description	Name
AIAF, SENAF, MARF, MERF	TIPO	X(1)	A: Equities, I: Index	A: Equities, I: Index

6.4 FIRDS UNDERLYING ISIN FOR FIXED INCOME INSTRUMENTS

1 File per day. Frequency of the files is daily with FIRDS master Data Information. Formats: Txt.

File: P_FIRDS_SUBYACENTES_ISIN_YYYYMMDDHHMMSS_mdata.zip

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
AIAF, SENAF, MARF, MERF	ISIN	X(12)	ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF, SENAF, MARF, MERF	SUBYACENTE	X(12)	ISIN CODE Underlying Instrument	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
AIAF, SENAF, MARF, MERF	TIPO	X(1)	A: Equities, I: Index	

7 mifid ii FIXED INCOME (marf, merf, send) MASTER DATA

Mifid II files with the list of active issues at market close. Contains information on the issues of MERF, MARF and SEND markets. Five files are produced:

1. New issues for the following trading session. This file will contain all the issues whose initial date in the secondary market is (FECHA_INISEC) = "" (empty). (*_ALTAS_YYYYMMDD.TXT)
2. Issues to be delisted the following trading day. (*_BAJAS_YYYYMMDD.TXT)
3. All issues trading on T+1. (*Va_Det_YYYYMMDD.TXT)
4. Issues modified for the next trading day. (*_MODIF_YYYYMMDD.TXT)
5. All the issues available in the database (both new issues and delisted ones) (*RFBME_VA_YYYYMMDD.TXT)

SOURCE NAME	MIFID II MASTER DATA FILES				
	NEW ISSUES	WITHDRAWALS	OUTSTANDING AND AMORTIZED ISSUES	OUTSTANDING ISSUES	MODIFICATED ISSUES
MERF, MARF, SEND	MFII_RFBME_ALTAS_YYYYMMDD.TXT	MFII_RFBME_BAJAS_YYYYMMDD.TXT	MFII_RFBME_VA_YYYYMMDD.TXT	MFII_RFBME_Va_Det_YYYYMMDD.TXT	MFII_RFBME_MODIF_YYYYMMDD.TXT
MERF	MFII_RF_ALTAS_YYYYMMDD.TXT	MFII_RF_BAJAS_YYYYMMDD.TXT	MFII_RF_VA_YYYYMMDD.TXT	MFII_RF_Va_Det_YYYYMMDD.TXT	MFII_RF_MODIF_YYYYMMDD.TXT

MARF	MFII_AF_ALTAS_YYYYMMDD.TXT	MFII_AF_BAJAS_YYYYMMDD.TXT	MFII_AF_VA_YYYYMMDD.TXT	MFII_AF_Va_Det_YYYYMMDD.TXT	MFII_AF_MODIF_YYYYMMDD.TXT
SEND	MFII_SD_ALTAS_YYYYMMDD.TXT	MFII_SD_BAJAS_YYYYMMDD.TXT	MFII_SD_VA_YYYYMMDD.TXT	MFII_SD_Va_Det_YYYYMMDD.TXT	MFII_SD_MODIF_YYYYMMDD.TXT
MERF, MARF, SEND				MFII_RF_BRK_YYYYMMDD.TXT Broker List	

Each file will have the following structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																					
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD																					
MERF, MARF, SEND	VALOR	X(6)	SIB CODE																						
MERF, MARF, SEND	COD_ISIN	X(12)	ISIN CODE	The first 2 characters are the country code The 9 following characters are the national ID code of the instrument. Last character is a control character																					
MERF, MARF, SEND	NOMBRE_VALOR	X(80)	ISSUE LONG NAME																						
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 - Active 2 - Inactive (registered provisionally)																					
MERF, MARF, SEND	GRUPO_VAL	X(2)	SECURITY GROUP	<table><tr><td>Segment</td><td>Security Group</td><td>Description</td></tr><tr><td rowspan="3">RF</td><td>CR</td><td>MERF Corporates</td></tr><tr><td>DC</td><td>Barcelona Stock Exchange Debt</td></tr><tr><td>DB</td><td>Bilbao Stock Exchange Debt</td></tr><tr><td rowspan="4">SD</td><td>CP</td><td>AIAF: SEND Corporates</td></tr><tr><td>EX</td><td>AIAF: Non-Spanish issues</td></tr><tr><td>DT</td><td>AIAF: DLT issues</td></tr><tr><td>DE</td><td>AIAF: Spanish Treasury debt</td></tr></table>			Segment	Security Group	Description	RF	CR	MERF Corporates	DC	Barcelona Stock Exchange Debt	DB	Bilbao Stock Exchange Debt	SD	CP	AIAF: SEND Corporates	EX	AIAF: Non-Spanish issues	DT	AIAF: DLT issues	DE	AIAF: Spanish Treasury debt
Segment	Security Group	Description																							
RF	CR	MERF Corporates																							
	DC	Barcelona Stock Exchange Debt																							
	DB	Bilbao Stock Exchange Debt																							
SD	CP	AIAF: SEND Corporates																							
	EX	AIAF: Non-Spanish issues																							
	DT	AIAF: DLT issues																							
	DE	AIAF: Spanish Treasury debt																							

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES			
				AF	MA	MARF Corporates	
MERF, MARF, SEND	TIPO_PROD	X(2)	PRODUCT TYPE	BO - Short and Long term Bonds BC - Short and Long term Convertible Bonds PS - Stripped Principal CA - Stripped Coupons LT - Treasury Bills PG - Commercial Paper CD - Cédulas (covered bonds) TZ - Securitizations PP - Preference shares			
MERF, MARF, SEND	FECHA_PROXCUPÓN	X(8)	NEXT COUPON DATE	YYYYMMDD			
MERF, MARF, SEND	FECHA_VTO	X(8)	MATURITY DATE	YYYYMMDD			
MERF, MARF, SEND	FECHA_EMIS	X(8)	ISSUE DATE	YYYYMMDD			
MERF, MARF, SEND	NOMI_UNITARIO	9(19)V9(6)	NOMINAL TRADING UNIT				
MERF, MARF, SEND	Tick_Pre_Inst	9(14)V9(7)	TICK SIZE				
MERF, MARF, SEND	PorcCupón	S9(21)V(11)	COUPON AMOUNT (PERCENTAGE)				
MERF, MARF, SEND	EMISORA	X(12)	ISSUER				
MERF, MARF, SEND	NOMBRE EMISORA	X(80)	ISSUER NAME				
MERF, MARF, SEND#	FECHA_ADMI	X(8)	ADMISSION TO TRADING DATE	YYYYMMDD			
MERF, MARF, SEND	Maturity	9(12)V(6)	REPURCHASE PRICE OF THE ISSUE AT MATURITY. (100 IF NOT INDICATED)				
MERF, MARF, SEND	PerioCupon	X(3)	COUPON PERIODICITY	1 Month 3 Months 6 Months 12 Months			
MERF, MARF, SEND	IND_Benchmark	X(1)	INDICATES WHETHER OR NOT IT IS BENCHMARK	Y / S - Yes N - No			

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	IND_Segregable	X(1)	INDICATES WHETHER OR NOT IT IS STRIPPED	Y / S - Yes N - No
MERF, MARF, SEND	NomiEmitido	9(19)V(6)	NOMINAL AMOUNT ISSUED	
MERF, MARF, SEND	NomiVivo	9(19)V(6)	NOMINAL AMOUNT OUTSTANDING	
MERF, MARF, SEND	TipoCupón	X(1)	COUPON TYPE	F - Fixed V - Variable N - No coupon
MERF, MARF, SEND	IND_CupónCoti	X(1)	INDICATES WHETHER IT TRADES WITH COUPON	Y / S - Yes N - No
MERF, MARF, SEND	IND_ModCalcCCo	X(1)	MODALITY OF THE ACCRUED COUPON CALCULATION	V - Calculated using value date C - Calculated using trading date
MERF, MARF, SEND	FecProxAmort	X(8)	NEXT AMORTIZATION DATE	YYYYMMDD
MERF, MARF, SEND	TipoAmort	X(2)	AMORTIZATION TYPE	" " - Amortization "UN" - One amortization "RN" - Amortization by nominal reduction "VE" - Voluntary Amortization (for the issuer) "VT" - Voluntary Amortization (for the bondholder) "VL" - Voluntary Amortization (for the issuer and the bondholder)
MERF, MARF, SEND	SIST_LIQ	X(1)	SETTLEMENT SYSTEM	A Iberclear - CADE O Other D DLT BME
MERF, MARF, SEND	Facial	9(21)V9(11)	FACE VALUE. COUPON IN TERMS OF ANNUAL YIELD	
MERF, MARF, SEND	BaseCalc	X(1)	CALCULATION CONVENTION	5 - Actual/Actual 6 - Actual/360 7 - Actual/365
MERF, MARF, SEND	FECANTCUPÓN	X(8)	PREVIOUS COUPON DATE	YYYYMMDD
MERF, MARF, SEND	MinTamOrd	9(21)V9(11)	ORDER MINIMUM SIZE	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	TamLote	9(21)V9(11)	LOT SIZE	
MERF, MARF, SEND	IND_PrecioTipo	X(1)	TRADING TYPE	1 - Trades by price 9 - Trades by yield
MERF, MARF, SEND	FECHA_IniDev	X(8)	ACCRUAL START DATE	YYYYMMDD
MERF, MARF, SEND	FECHA_Valor	X(8)	VALUE DATE (USUALLY D+3)	YYYYMMDD
MERF, MARF, SEND	Divisa	X(3)	CURRENCY CODE	EUR – EURO
MERF, MARF, SEND	IND_CONTINUO	X(1)	INDICATES WHETHER IT TRADES CONTINUOUSLY	Y / S - Yes N - No
MERF, MARF, SEND	IND_BLOQ	X(1)	INDICATES WHETHER IT TRADES IN BLOCKS	Y / S - Yes N - No
MERF, MARF, SEND	DescrValor	X(80)	ISSUE DESCRIPTION TYPE ISSUER COUPON MATURITY DATE	
MERF, MARF, SEND	PorcCupónCorrido	S9(21)V9(11)	ACCRUED INTEREST UNTIL TODAY (ACRRUED COUPON)	
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = FIXED INCOME SD = SEND MA = MARF
MERF, MARF, SEND	UniContrat	9(21)V9(11)	TRADING UNIT	
MERF, MARF, SEND	UltEstado	X(2)	LATEST STATUS	17 (Ready to Trade) 18 (Not available for trading) 21 Auction
MERF, MARF, SEND	MinPrecioPermitido	9(21)V9(11)	MINIMUM PRICE ALLOWED	
MERF, MARF, SEND	MaxPrecioPermitido	9(21)V9(11)	MAXIMUM PRICE ALLOWED	
MERF, MARF, SEND	PrecioRef	9(21)V9(11)	REFERENCE PRICE	
MERF, MARF, SEND	MotivoSuspen	X(3)	REASONS FOR THE SUSPENSION	If [SITUNEG] = 18

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				100 = Suspended by the Regulator 101 = Interrupted by Supervision 102 = Stopped by knock-out 103 = Pending knock-in If [SITUNEG] = 21 100 = Manual auction 101 = Extension of opening auction 102 = Extension of the closing auction 103 = Volatility auction
MERF, MARF, SEND	Hora	X(9)	TIME	HHMMSS HHMMSSXXX
MERF, MARF, SEND	TipoActuEspeci	X(1)	SPECIALIST ACTION TYPE.	0 = Specialist/s not exonerated 1 = Specialist/s exonerated in buy 2 = Specialist/s exonerated in sell 3 = Specialist/s exonerated in buy and sell
MERF, MARF, SEND	FISIN	X(35)	FISIN	
MERF, MARF, SEND	Liquido	X(1)	Liquid instrument	Y/N S/N
MERF, MARF, SEND	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
MERF, MARF, SEND	LISPost	X(9)	LIS-post (Large in Scale) Limit	
MERF, MARF, SEND	CFICode	X(6)	CFI Code	ISO 10962
MERF, MARF, SEND	ValListado	X(1)	Listed value at issuer's request	Y/N S/N
MERF, MARF, SEND	LEIEmi	X(20)	Issuer LEI	
MERF, MARF, SEND	TradingOblig	X(1)	Trading obligation	It indicates whether the security has an obligation to be traded on a regulated market
MERF, MARF, SEND	MktID	X(4)	Operating MIC	MktID
MERF, MARF, SEND	MktSegID	X(4)	Segment MIC	MktSegID

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	SSTI_pre	X(9)	Límite SSTI-pre (Size Specific to Instrument)	SSTI_pre
MERF, MARF, SEND	SSTI_post	X(9)	Límite SSTI-post (Size Specific to Instrument)	SSTI_post
MERF, MARF, SEND	SenBond	X(4)	Bond Seniority	Value "SNDB"; Senior Debt. Value "MZZD"; Mezzanine Debt. Value "SBOD"; Subordinated Debt. Value "JUND"; Junior Debt. <empty>; Not assigned.
MERF, MARF, SEND	IndRepos	X(1)	Aplicaciones y operaciones a precio convenido en repos	Y Yes N No
MERF, MARF, SEND	IndRFQ	X(1)	RFQ Indicator	Y Yes N No
MERF, MARF, SEND	Spread	9(21)V9(11)	Price offset	
MERF, MARF, SEND	Point	X(10)	Benchmark curve point	Benchmark curve point, n DAYS n WEEK n MNTH n YEAR (Where n is a number "3 DAYS", "1 YEAR",...)
MERF, MARF, SEND	SecID	X(50)	Bechmark Security ID	'EONA' – EONIA 'EONS' – EONIA SWAP 'EURI' – EURIBOR 'EUUS' – EURODOLLAR 'EUCH' – EuroSwiss 'GCFR' – GCF REPO 'ISDA' – ISDAFIX 'LIBI' – LIBID 'LIBO' – LIBOR 'MAAA' – Muni AAA 'PFAN' – Pfandbriefe

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				'TIBO' – TIBOR 'STBO' – STIBOR 'BBSW' – BBSW 'JIBA' – JIBAR 'BUBO' – BUBOR 'CDOR' – CDOR 'CIBO' – CIBOR 'MOSP' – MOSPRIM 'NIBO' – NIBOR 'PRBO' – PRIBOR 'TLBO' – TELBOR 'WIBO' – WIBOR 'TREA' – Treasury 'SWAP' – SWAP 'FUSW' – Future SWAP
MERF, MARF, SEND	SecIDSrc	X(1)	J = Indice MiFIR Benchmark tipificado U = Indice MiFIR Benchmark NO tipificado	J = Indice MiFIR Benchmark tipificado U = Indice MiFIR Benchmark NO tipificado

The first field to check is the field ESTADO:

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

If ESTADO = 1

- SITUNEG = 17 (Ready to Trade) It can be traded. (The field SITUACION is " " registered necessarily)
- SITUNEG = 18 (Not available for trading) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment.
 - 100 = Suspended by the Regulator
 - 101 = Interrupted by Supervision
 - 102 = Stopped by knock-out
 - 103 = Pending knock-in

- SITUNEG = 21 Auction (The field SITUACION is in " " registration) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). Trading is not possible in that moment.
 - 100 = Manual auction
 - 101 = Extension of opening auction
 - 102 = Extension of the closing auction
 - 103 = Volatility auction

Relationship between Market, security group and MIC Code

Market	SECURITY GROUP	Exchange	BIC Code	MIC Code
RF	CR	Madrid	XBMEESMMERF	MERF
	DC	Barcelona	XBMEESMMBAR	SBAR
	DB	Bilbao	XBMEESMMBIL	SBIL
SD	CP		XBMEESMMSND	SEND
	DE		XBMEESMMSND	SEND
	DT		XBMEESMMSND	SEND
	EX		XBMEESMMSND	SEND
SD-RFQ	CP		XBMEESMMSND	XDRF
	DE		XBMEESMMSND	XDRF
	EX		XBMEESMMSND	XDRF
AF	MA		XBMEESMMARF	MARF
AF-RFQ	MA		XBMEESMMARF	MAFQ

Files 3.4. MERF, SEND, MARF MASTER DATA			File 3.1 p_EMITIONES
Origin	Security Group	Description	EMIMERAD or EMIMER
RF (MERF)	CR	MERF Corporates	"M" - Madrid Exchange

	DC	Barcelona Stock Exchange Debt	"B" - Barcelona Exchange
	DB	Bilbao Stock Exchange Debt	"O" - Bilbao Exchange
SD (SEND)	CP	AIAF: SEND Corporates	"A" AIAF or "SD" - SEND
	EX	AIAF: Non Spanish Issues	"A" AIAF or "SD" - SEND
	DT	AIAF: DLT issues	"A" AIAF or "SD" - SEND
	DE	AIAF: Spanish Treasury debt	"A" AIAF or "SD" - SEND
AF (MARF)	MA	MARF Corporates	"F" - MARF

7.1 MARF, MERF, SEND MIFID II BROKERS

MARF, MERF AND SEND BROKERS LIST. MFII_RF_BRK_YYYYMMDD.TXT. The fields included in the files are as follows:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MERF, MARF, SEND	FECHA	X(8)	DATE	YYYYMMDD
MERF, MARF, SEND	CodMiembro	X(10)	Broker, Member Code	
MERF, MARF, SEND	ESTADO	X(1)	STATUS	1 – Active 0 – Non Active (Provisional)
MERF, MARF, SEND	Nombred	X(20)	Broker Short Name	
MERF, MARF, SEND	NOMBRE	X(80)	Broker Name	
MERF, MARF, SEND	NIF	X(15)	VAT Number	
MERF, MARF, SEND	CodBolsa	X(5)	Main Stock Market Code	"3" - Valencia. "4" - Barcelona. "5" - Bilbao. "6" - Madrid.
MERF, MARF, SEND	CodPais	X(3)	ISO Country Code	ES = Spain GB = United Kingdom
MERF, MARF, SEND	Idioma	X(3)	Language	ES = Spanish

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				EN = English
MERF, MARF, SEND	Ind_Tipo	X(3)	Indicator Type	P M E R
MERF, MARF, SEND	FechaAlta	X(8)	Broker Registration Date	YYYYMMDD
MERF, MARF, SEND#	FECHA BAJA	X(8)	Broker Deregistration Date	YYYYMMDD
MERF, MARF, SEND	Situacion	X(1)	Broker Status	" " Registration "B" Deregistration In the System's Register
MERF, MARF, SEND	ORIGEN	X(2)	Source	RF = Renta Fija SD = Send MA = MARF
MERF, MARF, SEND	COBIC	X(11)	Broker BIC Code	
MERF, MARF, SEND	CodLEI	X(20)	Broker LEI Code	
MERF, MARF, SEND	MiemUE	X(1)	Belongs to UE	Y or N
MERF, MARF, SEND	CodBCE	X(6)	BCE Code	
MERF, MARF, SEND	MiemTR	X(1)	Has subscribed TR	Y or N

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