

MASTER DATA (EX FI, EX MEFF) Technical Specifications

1100 Product

Contents

OBJECTIVE	5
1 FORMAT AND DATA DELIVERY	6
1.1 FILE FORMAT	6
1.2 CLIENT SUPPORT	6
1.3 DATA FORMAT.....	6
2 SPECIFICATIONS EQUITIES MASTER DATA	10
2.1 Equities Master Data (EQ, MA, LT)	10
2.2 Mercado Continuo.....	17
2.3 Ibex 35®	17
2.4 Latibex.....	18
2.5 BME MTF EQUITIES	18
2.6 ADDITIONAL DESCRIPTIONS	18
3 SPECIFICATIONS ETFS MASTER DATA.....	27
3.1 Specialist by Security.....	34
4 SPECIFICATIONS WARRANTS MASTER DATA.....	35
4.1 Warrants and Structured Products Master Data	36
4.2 Specialist by Security.....	45
4.3 Additional Description (EQ, MA, TF, CW, LT).....	46
5 EQUITIES AND ETF SHORT MASTER DATA FILES.....	55

5.1	Files TICKSIZE_RV_YYYYMMDD.TXT y TICKSIZE ETF_YYYYMMDD.TXT	55
5.2	FILES MFII_MVR_VA_YYYYMMDD.txt (MIFID II FILES)	58
5.3	BME MTF EQUITIES Sicavs Issuers	64
5.4	Sicavs Issuers	65
5.5	EQUITIES Issuers	67
6	EQUITIES ETFS AND WARRANTS SHORT MASTER DATA.....	67
6.1	FILES VA_*_YYYYMMDD.txt	67
7	EQUITIES AND ETF ISSUER MASTER DATA FILE	70
8	MASTER DATA MIFID II FILES	71
8.1	Equities and Etf's Master Data (EQ, MA, LT, TF)	72
8.2	Warrants and Structured Products Master Data (CW).....	80
8.3	MIFID II BROKERS.....	90

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

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 Data Delivery

The information is available via Internet through sFTP. Name of the file by product and type:

SOURCE_NAME	PRODUCT	FILE TYPE				
		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
MABX, GROW, XLAT, XMAD	Renta Variable	RV_Altas_YYYYMMDD.txt	RV_Modif_YYYYMMDD.txt	RV_Bajas_YYYYMMDD.txt	RV_VA_DET_YYYYMMDD.txt	RV_VA_YYYYMMDD.txt
XMAD	Mercado Continuo	MC_Altas_YYYYMMDD.txt	MC_Modif_YYYYMMDD.txt	MC_Bajas_YYYYMMDD.txt	MC_VA_DET_YYYYMMDD.txt	MC_VA_YYYYMMDD.txt
XMAD	Ibex 35®	IBX_Altas_YYYYMMDD.txt	IBX_Modif_YYYYMMDD.txt	IBX_Bajas_YYYYMMDD.txt	IBX_VA_DET_YYYYMMDD.txt	IBX_VA_YYYYMMDD.txt
XLAT	Latibex	LTX_Altas_YYYYMMDD.txt	LTX_Modif_YYYYMMDD.txt	LTX_Bajas_YYYYMMDD.txt	LTX_VA_DET_YYYYMMDD.txt	LTX_VA_YYYYMMDD.txt
MABX GROW,	BME MTF EQUITIES	MA_ALTAS_YYYYMMDD.TXT	MA_Modif_YYYYMMDD.TXT	MA_BAJAS_YYYYMMDD.TXT	MA_VA_DET_YYYYMMDD.TXT	MA_VA_YYYYMMDD.TXT
XMAD	ETFS	ETF_ALTAS_YYYYMMDD.TXT	ETF_Modif_YYYYMMDD.TXT	ETF_BAJAS_YYYYMMDD.TXT	ETF_VA_DET_YYYYMMDD.TXT	ETF_VA_YYYYMMDD.TXT
XMAD	ESPECIALISTAS ETFS				ETF_ESPE_YYYYMMDD.TXT	
XMAD	WARRANTS	WAR_ALTAS_YYYYMMDD.TXT	WAR_MODIF_YYYYMMDD.TXT	WAR_BAJAS_YYYYMMDD.TXT	WAR_VA_DET_YYYYMMDD.TXT	WAR_VA_YYYYMMDD.TXT
XMAD	ESPECIALISTAS WAR				WAR_ESPE_YYYYMMDD.TXT	
MABX, GROW, XLAT, XMAD,	Short Master Data	VA_ALTAS_YYYYMMDD.txt	VA_MODIF_YYYYMMDD.txt	VA_BAJAS_YYYYMMDD.txt	VA_YYYYMMDD.txt	
MABX, XLAT, XMAD,	Equities Issuers					VALORES_EMITORAS_LEI_YYYYMMDD.txt
MABX, GROW, XLAT, XMAD	Short Master Data EQ + MA + LT				MFII_MVR_RV_YYYYMMDD.txt TICKSIZE_RV_YYYYMMDD.txt	
XMAD	Short Master Data ETFS				MFII_MVR ETF_YYYYMMDD.txt TICKSIZE ETF_YYYYMMDD.txt	
MABX	Short master date sicavs	SV_ALTAS_YYYYMMDD.TXT		SV_BAJAS_YYYYMMDD.TXT	SV_VA_DET_YYYYMMDD.TXT	
MABX GROW,	BME MTF EQUITIES Sicavs Issuers					MA_EMI_VA_YYYYMMDD.TXT
MABX	Sicavs Counterparty Brokers				MAB_NIF_GES_MIE_YYYYMMDD.txt	

MIC CODES	PRODUCT	MIFID II INFORMATION				
		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
MABX, GROW, XLAT, XMAD	EQ + MA + LT	MFII_RV_Altas_YYYYMMDD.txt	MFII_RV_Modif_YYYYMMDD.txt	MFII_RV_Bajas_YYYYMMDD.txt	MFII_RV_VA_DET_YYYYMMDD.txt	MFII_RV_VA_YYYYMMDD.txt
XMAD	ETFS	MFII ETF_ALTAS_YYYYMMDD.TXT	MFII ETF_Modif_YYYYMMDD.TXT	MFII ETF_BAJAS_YYYYMMDD.TXT	MFII ETF_VA_DET_YYYYMMDD.TXT	MFII ETF_VA_YYYYMMDD.TXT
XMAD	WARRANTS	MFII_WAR_ALTAS_YYYYMMDD.TXT	MFII_WAR_MODIF_YYYYMMDD.TXT	MFII_WAR_BAJAS_YYYYMMDD.TXT	MFII_WAR_VA_DET_YYYYMMDD.TXT	MFII_WAR_VA_YYYYMMDD.TXT

MIC CODE	PRODUCT	MEMBERS
MABX, GROW, XLAT, XMAD	Brokers: EQ + MA + LT	MFII_BRK_RV_YYYYMMDD.txt
XMAD	Brokers: ETFS	MFII_BRK_TF_YYYYMMDD.txt
XMAD	Brokers: WARRANTS	MFII_BRK_CW_YYYYMMDD.txt

1.3.6 FIXED INCOME MIC CODES

SEGMENT MIC	OPERATING MIC	NAME-INSTITUTION DESCRIPTION
BMEX	BMEX	BME - BOLSAS Y MERCADOS ESPAÑOLES
BMCL	BMEX	BME CLEARING S.A.
MABX	BMEX	BME ICC / BME ECR
GROW	BMEX	BME GROW
MARF	BMEX	MERCADO ALTERNATIVO DE RENTA FIJA
MERF	BMEX	MERCADO ELECTRONICO DE RENTA FIJA
SEND	BMEX	SEND - SISTEMA ELECTRONICO DE NEGOCIACION DE DEUDA
XBAR	BMEX	BOLSA DE BARCELONA
XBIL	BMEX	BOLSA DE BILBAO
XDRF	BMEX	AIAF - MERCADO DE RENTA FIJA
XLAT	BMEX	LATIBEX
XMAD	BMEX	BOLSA DE MADRID Y MERCADO CONTINUO ESPANOL - CONTINUOUS MARKET
XMRV	BMEX	MEFF EXCHANGE (SOCIEDAD RECTORA DEL MERCADO DE PRODUCTOS DERIVADOS)
XVAL	BMEX	BOLSA DE VALENCIA
OMEL	OMEL	OPERADOR DE MERCADO IBERICO DE ENERGIA - SPAIN
PAVE	PAVE	ALTERNATIVE PLATFORM FOR SPANISH SECURITIES
XDPA	XDPA	CADE - MERCADO DE DEUDA PUBLICA ANOTADA
XNAF	XNAF	SISTEMA ESPANOL DE NEGOCIACION DE ACTIVOS FINANCIEROS
XSRM	XSRM	MERCADO DE FUTUROS DE ACEITE DE OLIVA, S.A.

2 specifications equities master data

Equities Master Data. With the following subproducts:

- ✓ Equities Master Data (Continuous Market, electronic outcry market, Latibex and BME MTF EQUITIES).
 - Continuous Market, electronic outcry market, Master Data
 - Latibex securities Master Data.
 - BME MTF EQUITIES securities Master Data.

Equities Master Data: Continuous Market, electronic floor, BME MTF EQUITIES and Latibex. The following files will be available:

1. Issues (new instruments) for the following day. Includes those instruments whose issue date is the file's date and are not in a "B" (withdrawn) status, as well as those that are in a "A" status, provisional issue.
2. Updates (instruments with changes in their attributes like Name updates, Isin code changes, ...)
3. Withdrawals (instruments no longer trading that day)
4. All the outstanding issues for the trading day T+1.
5. All the issues available (new issues and issues no longer trading).

2.1 Equities Master Data (EQ, MA, LT)

The fields included in the files are as follows:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RV	FECHA	X(8)	Date of the information	YYYYMMDD
RV	VALOR	X(5)	Instrument Code	
RV	CODISIN	X(12)	ISIN Code	
RV	ESTADO	X(1)	Status	1 = Active (ready to trade) 2 = Inactive (provisionally registered)

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RV	GRUPOVAL	X(2)	Security group	(See table below)
RV	TIPOPRODUCTO	X(1)	Product type	(See table below)
RV	TIPOSUBYA	X(2)	Underlying type	"T" - IBEX 35® "C" - IBEX MEDIUM CAP® "S" - IBEX SMALL CAP® "L" - LATIBEX BRASIL "T" - LATIBEX TOP "N" - FTSE4Good IBEX "D" - IBEX TOP DIVIDENDO® "B" - LATIBEX ALL SHARE "J" - IBEX 35® CON DIVIDENDOS "K" - IBEX 35® INVERSO "H" - IBEX 35® IMPACTO DIV "V" - IBEX 35® DOBLE INVERSO "W" - IBEX 35® TRIPLE INVERSO "F" - IBEX 35® DOBLE APALANCADO "M" - IBEX 35® TRIPLE APALANCADO "Y" - IBEX 35® CON DIVIDENDOS NETOS ETC...
RV	AMBITOADMIS	X(1)	Exchange(s) in which the instrument is traded	"1" - Valencia. "2" - Bilbao. "3" - Valencia and Bilbao. "4" - Barcelona. "5" - Valencia and Barcelona. "6" - Bilbao and Barcelona. "7" - Valencia, Bilbao and Barcelona. "8" - Madrid. "9" - Valencia and Madrid. "A" - Bilbao and Madrid. "B" - Valencia, Bilbao and Madrid. "C" - Barcelona and Madrid.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"D" - Valencia, Barcelona and Madrid. "E" - Bilbao, Barcelona and Madrid. "F" - All the exchanges.
RV	NOMCOMPLETO	X(80)	Equity full name	
RV	NOMRED	X(25)	Equity short name	
RV	ValLiqInd	X(10)	Indicative net asset value	
RV	SUBYACENTE	X(12)	Underlying code	
RV	CVALISOSUBYA	X(12)	Underlying ISIN	
RV	NOMSUBYA	X(80)	Underlying long name	
RV	NOMCORTSUBYA	X(12)	Underlying short name	
RV	DIVISASUBYA	X(3)	Underlying currency	ISO 3166 CURRENCY CODE
RV	EMISORA	X(4)	Issuer code	
RV	NOMEMIS	X(40)	Issuer name	
RV	DIVISA	X(3)	Currency	ISO 3166 CURRENCY CODE
RV	MINTAMORD	X(1)	Minimum Order Amount	1 (as applicable)
RV	TAMLOTE	X(1)	Number of Securities per Lot. Lot Size	1 (as applicable)
RV	INDBLOQ	X(1)	Trades in blocks (or not)	N = No Y = Yes = NO
RV	INDESPE	X(1)	Admits Special Transactions	N = No Y = Yes = NO
RV	INDFIXING	X(1)	Trades in Fixing Mode	N = No Y = Yes = NO
RV	INDCONTINUO	X(1)	Trades in the Continuous Market	N = No Y = Yes

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				= NO
RV	INDVTOAUTO	X(1)	Automatic Maturity Indicator	N = No Y = Yes = NO
RV	INDBOLSA	X(1)	Securities Market Indicator	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
RV	INDOPEVALLIQ	X(1)	Transaction at NAV Indicator	N = No Y = Si = No
RV	INDINSTITU	X(1)	Indicates if they are Institutional Securities	N = No Y = Yes
RV	SECTOR	X(3)	Sector	(See Table Below)
RV	NOMINAL	9(16)V(6)	Nominal	
RV	FECDIVIDENDO	X(8)	Dividend payment date	YYYYMMDD
RV	IMPORTADMIT	9(16)V(6)	Amount admitted to trading	
RV	FECADMISION	X(8)	Admission date	YYYYMMDD
RV	FECULTADMISION	X(8)	Date last securities admission	YYYYMMDD
RV	IMPORTETRIM	9(16)V(6)	Quarterly amount	
RV	IMP_MIN_BC	9(16)V(6)	Minimum amount Agreed Blocks	
RV	IMP_MIN_BP	9(16)V(6)	Minimum Amount Parametrised Blocks	
RV	IMP_ORD_AUTO	9(16)V(6)	Automatic Orders Amount. External Applications Filter	
RV	MINTITOCULTOS	9(16)V(6)	Minimum amount of hidden shares	
RV	TIPOTARIFA	X(2)	Fee type	(See Table Below)

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RV	SISTLIQ	X(1)	Settlement system	F = Iberclear
RV	INDCALCVLI	X(1)	Indicator of the NAV calculation	N = No Y = Yes = NO
RV	TIPOVALOR	X(1)	Security Type	N = Registered P = Bearer =
RV	INDCREDITO	X(1)	Credit Indicator	N = No Y = Yes = NO
RV	EMPGESTORA	X(4)	Management Company Code	
RV	NOMEMPGEST	X(40)	Management Company Name	
RV	EMPCOMPEN	X(4)	Clearing Company Code	
RV	NOMEMPCOMPEN	X(40)	Clearing Company Name	
RV	IMPORTCIRC	9(16)V(6)	Amount outstanding	
RV	NUMTITCIRC	9(16)V(6)	Number of shares outstanding	
RV	IMPORTMIN	9(16)V(6)	Minimum Amount	Yes 0 or " " does not apply
RV	NUMTITMIN	9(16)V(6)	Minimum Amount of Shares	Yes 0 or " "does not apply
RV	CANTPARTC	9(16)V(6)	Number of Participants	
RV	UNICONTRAT	9(16)V(6)	Trading unit	As applicable for every issue
RV	TITCOTIZA	9(16)V(6)	Number of shares	
RV	INDDECIMAL	X(1)	Number of Decimals in the System	"4" – Four decimals
RV	MAXDECIMAL	X(1)	Field with the decimals of the Security	Indicates the number of decimals in the security price in the main market "1" - One decimal "2" – Two decimals "3" - Three decimals

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"4" – Four decimals
RV	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) 5, 6, 7 EQ, LT, Ma. - Continuous => Typology= 5 - Fixing => Typology = 6 TF - Typology = 7. With average number of transaction superior a 9000 (ATV / ADNTran)
RV	LIM_SUP_TICK1	9(5)V9(0)	Lim_sup_tick1	0
RV	VAL_SUP_TICK1	9(10)V9(4)	Val_sup_tick1	0.0000
RV	LIM_SUP_TICK2	9(5)V9(0)	Lim_sup_tick2	0
RV	VAL_SUP_TICK2	9(10)V9(4)	Val_sup_tick2	0.0000
RV	LIM_SUP_TICK3	9(5)V9(0)	Lim_sup_tick3	0
RV	VAL_SUP_TICK3	9(10)V9(4)	Val_sup_tick3	0.0000
RV	LIM_SUP_TICK4	9(5)V9(0)	Lim_sup_tick4	0
RV	VAL_SUP_TICK4	9(10)V9(4)	Val_sup_tick4	0.0000
RV	FECHAALTA	X(8)		YYYYMMDD Date of registration of the issue in the system
RV	FECHABAJA	X(8)		YYYYMMDD Date of deregistration of the issue in the system
RV	SITUACION	X(1)		" " registration / "B" deregistration of the issue in the system
RV	SITUNEG	X(2)	Trading status	17 = Ready to trade 18 = Not available for trading 21 = Auction
RV	PORCOSCRANDIN	9(6)V9(4)	Percentage of dynamic range fluctuation	Fixed by the market's regulations
RV	PORCOSCRANEST	9(6)V9(4)	Percentage of static range fluctuation	Fixed by the market's regulations
RV	FECVALLIQ	X(8)	NAV date	YYYYMMDD
RV	HORAVALLIQ	X(8)	NAV time	HHMMSS
RV	VALORLIQ	9(16)V9(6)	NAV	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RV	PRECIOREF	9(16)V9(6)	Reference price	
RV	PRECIOEST	9(16)V9(6)	Static price	
RV	INDBONUS	X(1)	Bonus indicator	Indicates if the bonus is or not active (bonus) Y=Yes; N=No; Blank: no bonus
RV	PORCOSCRANESTBLQPARAM	9(6)V9(4)	Percentage of parametrized static range fluctuation	
RV	PORCVARIPMHORQBLQ	9(6)V9(4)	Percentage of Agreed Blocks fluctuation range	
RV	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
RV	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
RV	ORIGEN	X(2)	SEGMENT	EQ: Continuous Market and electronic Outcry TF: ETF CW: Warrants and structured products LT = Latibex MA = BME MTF EQUITIES

The key when storing the information is the “Instrument Code” (VALOR), this field once the EQUITY is active (ESTADO=1, Active) does not change. The rest of the fields can eventually change, although this is uncommon once the EQUITY is active.

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

2.2 Mercado Continuo

Includes descriptive information regarding equities listed in the Continuous Market. The fields are the same as the ones in “Equities Master Data”.

2.3 Ibex 35®

Includes descriptive information regarding equities of IBEX35. The fields are the same as the ones in “Equities Master Data”.

2.4 Latibex

Includes descriptive information regarding equities listed in LATIBEX. The fields are the same as the ones in “Equities Master Data”.

2.5 BME MTF EQUITIES

Includes descriptive information regarding equities listed in the BME MTF EQUITIES. The fields are the same as the ones in “Equities Master Data”.

2.5.1 SICAV COUNTERPARTY BROKERS FILE

File MAB_NIF_GES_MIE_YYYYMMDD.txt which contains the counterpart members of the sicav.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
MA - SICAV	ISIN_SICAV	X(20)	Isin SICAV	
MA - SICAV	NIF_SICAV	X(20)	NIF SICAV	
MA - SICAV	NIF_EMPRESA_GESTORA	X(20)	NIF of the managing company of the SICAV	
MA - SICAV	CÓDIGO_MIEMBRO_CONTRAPARTIDA	X(4)	Counterpart Member Code	
MA - SICAV	NOMBRE_MIEMBRO_CONTRAPARTIDA	X(80)	Counterpart Member Name	
MA - SICAV	NIF_MIEMBRO_CONTRAPARTIDA	X(20)	Counterpart Member NIF	

2.6 ADDITIONAL DESCRIPTIONS

2.6.1 TIPOPRODUCTO and TIPOTARIFA fields contents.

Product Type	Description
A	Shares

B	Structured Bonds
C	Certificates
D	Subscription Rights
E	Hedge Funds
F	Funds
G	Discount
H	Bonus CAP
I	Inlines
K	Bonus
L	Sprint
M	Very new shares
N	New shares
O	Other Products
P	Turbo Pros
R	Preferred Stock
S	Underlying Securities
U	Cuotas participativas (Savings Banks shares)
V	Convertible Bonds Rights
W	Warrants
T	Turbo Warrants
X	Participaciones
J	Stay Low
Y	Stay High

Z	Multi
1	SICAVs NAV T+1
2	SICAVs NAV T+2
3	SICAVs NAV T+3

Type of product	Description	RTS 14
A	Stocks	Shares
B	Structured bonds	Bonds and structured finance products
C	Certificates	Depository receipts, ETFs, certificates and other similar financial instruments
D	Subscription rights	Shares
E	Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
F	Funds	Depository receipts, ETFs, certificates and other similar financial instruments
FA	Listed Investment Funds	Depository receipts, ETFs, certificates and other similar financial instruments
G	Discount	Derivatives
H	Bonus CAP	Derivatives
I	Inlines	Derivatives
J	Stay Low	Derivatives
K	Bonus	Derivatives
L	Sprint	Derivatives
M	Very new shares	Shares
N	New shares	Shares
O	Other products	Depository receipts, ETFs, certificates and other similar financial instruments
P	Turbo Pros	Derivatives

R	Preferred stock	Shares
S	Underlying	Derivatives
U	Voting shares	Shares
V	Convertible bond rights	Bonds and structured finance products
W	Warrants	Derivatives
T	Turbo Warrants	Derivatives
X	Participaciones	Depository receipts, ETFs, certificates and other similar financial instruments
Y	Stay High	Derivatives
Z	Multi	Derivatives
1	SICAVs VL T+1	Depository receipts, ETFs, certificates and other similar financial instruments
2	SICAVs VL T+2	Depository receipts, ETFs, certificates and other similar financial instruments
3	SICAVs VL T+3	Depository receipts, ETFs, certificates and other similar financial instruments

2.6.2 GRUPOVAL field content.

Segment	Securities Group	Description
EQ	AC	Shares
	DE	Rights
	CP	Cuotas participativas (Savings Banks shares)
	CE	Electronic Outcry Market / Electronic Pits
	NC	Not Traded Mutual Funds
TF	OA	ETFs
	SY	Underlyings

CW	WC	Certificates
	WA	Warrants
	WO	Others
	SY	Underlying
MA	EE	Growth Companies
	SI	SICAVs
	FC	Venture Capital
	IL	Hedge Funds
	IC	Funds of Hedge Funds
	SO	SOCIMI (REITS)
LT	AL	LATIBEX Shares
	DL	LATIBEX Rights

Segment	GrupoVal	Description	RTS 14
EQ	AC	Shares	Shares
	DE	Rights	Shares
	CP	Voting shares	Shares
	CE	Electronic trading	Shares
	NC	Unlisted funds	Depository receipts, ETFs, certificates and other similar financial instruments
TF	OA	RVs	Depository receipts, ETFs, certificates and other similar financial instruments
CW	WC	Certificates	Derivatives
	WA	Warrants	Derivatives
	WO	Others	Derivatives

	SY	Underlying	Derivatives
MA	EE	Growth Companies	Shares
	SI	SICAVs	Depository receipts, ETFs, certificates and other similar financial instruments
	FC	Venture capital funds	Depository receipts, ETFs, certificates and other similar financial instruments
	FO	Listed Investment Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IL	Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IC	Funds of Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	SO	SOCIMIs / REITs	Shares
LT	AL	LATIBEX Shares	Shares
	DL	LATIBEX Rights	Shares

Instrument type	ORIGEN	GRUPOVAL	TIPOPRODUCTO	INDFIXING	INDCONTINUO
Equities "Continuous Market"	EQ	AC	A		Y
Equities Fixing	EQ	AC	A	Y	
Equities "Electronic Outcry"	EQ	CE	A	Y	
Rights "Continuous Market"	EQ	DE	D		Y
Rights Fixing	EQ	DE	D	Y	
Rights "Electronic Outcry"	EQ	CE	D	Y	
Cuotas Participativas "Continuous Market"	EQ	CP	U		Y
Cuotas Participativas Fixing	EQ	CP	U	Y	
Cuotas Participativas "Electronic Outcry"	EQ	CE	U	Y	

2.6.3 SECTOR field content.

SECTOR	SMART COD.
1. PETROL AND POWER	
PETROL	101
ELECTRICITY AND GAS	102
WATER AND OTHERS	103
RENEWABLE ENERGIES	104
2. BASIC MATERIALS, INDUSTRY AND CONSTRUCTION	
MINERAL, METAL AND TRANSFORMATION	201
MANUFACTURE AND ASSEMBLY OF CAPITAL GOODS	202
CONSTRUCTION	203
CONSTRUCTION MATERIALS	204
CHEMICAL	205
ENGINEERING AND OTHERS	206
AEROSPACE	207
3. CONSUMER GOODS	
FOOD AND BEVERAGES	301
TEXTILES, CLOTHING AND SHOES	302
PAPER AND GRAPHIC ARTS	303
CAR	304
PHARMACY PRODUCTS AND BIOTECHNOLOGY	305
OTHER CONSUMER GOODS	306
4. CONSUMER SERVICES	
LEISURE, TOURISM AND HOTEL INDUSTRY	401
RETAILING	402
COMMUNICATION AND PUBLICITY	403
TRANSPORT AND DISTRIBUTION	404
MOTORWAYS AND CAR PARKS	405

OTHER SERVICES	406
5. FINANCIAL SERVICES AND REAL ESTATE	
BANKS	501
INSURANCE	502
PORTFOLIO AND HOLDINGS	503
SICAV	504
REAL ESTATE AND OTHERS	505
INVESTMENT SERVICES	506
TRADED FUNDS	507
VENTURE CAPITAL	508
HEDGE FUNDS	509
SOCIMI	510
6. TECHNOLOGY AND TELECOMMUNICATIONS	
TELECOMMUNICATIONS AND OTHERS	601
ELECTRONICS AND SOFTWARE	602
TECHNOLOGICAL HARDWARE AND EQUIPMENT	603

2.6.4 MAXDECIMAL & IND TICK

MAXDECIMAL	MAXDECIMAL	INDTICK	INDTICK	TICK
1	"1" - One decimal	1	"1" - Tick in minimum price unit	0,1
1	"1" - One decimal	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,1 , P >= 50€: 0,5)
1	"1" - One decimal	3	"3" - Tick in 5 minimum price units.	0,5
1	"1" - One decimal	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50	(P < 10€: 0,1 , 10€ <= P < 50€: 0,5 ,

			and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	50€ ≤ P < 100€: 1 , P ≥ 100€: 5)
2	"2" – Two decimals	1	"1" - Tick in minimum price unit	0,01
2	"2" – Two decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,01 , P ≥ 50€: 0,05)
2	"2" – Two decimals	3	"3" - Tick in 5 minimum price units.	0,05
2	"2" – Two decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit..	(P < 10€: 0,01 , 10€ ≤ P < 50€: 0,05 , 50€ ≤ P < 100€: 0,1 , P ≥ 100€: 0,5)
3	"3" – Three decimals	1	"1" - Tick in minimum price unit	0,001
3	"3" – Three decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,001 , P ≥ 50€: 0,005)
3	"3" – Three decimals	3	"3" - Tick in 5 minimum price units.	0,005
3	"3" – Three decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,001 , 10€ ≤ P < 50€: 0,005 , 50€ ≤ P < 100€: 0,01 , P ≥ 100€: 0,05)
4	"4" – Four decimals	1	"1" - Tick in minimum price unit	0,0001
4	"4" – Four decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,0001 , P ≥ 50€: 0,0005)
4	"4" – Four decimals	3	"3" - Tick in 5 minimum price units.	0,0005
4	"4" – Four decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the	(P < 10€: 0,0001 ,

			tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	10€ <= P < 50€: 0,0005 , 50€ <= P < 100€: 0,001 , P >= 100€: 0,005)
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3 SPECIFICATIONS ETFS MASTER DATA

The following 5 files are available:

1. Issues (new instruments) for the following day. It includes those instruments that are issued the date of the file and are not in a "B" status (withdrawn) and also those securities that are in "A" status.
2. Updates, instruments with modifications in their main attributes.
3. Withdrawals (instruments no longer trading in that date).
4. All the outstanding issues for the trading day T+1.
5. All the issues available in the Database (both those new issues and withdrawals)
6. Specialists

The fields included in the files are as follows:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	FECHA	X(8)	Date of the information	YYYYMMDD
ETF	VALOR	X(5)	Instrument Code	
ETF	CODISIN	X(12)	ISIN Code	
ETF	ESTADO	X(1)	Status	1 = Active (ready to trade) 2 = Inactive (provisionally registered)
ETF	GRUPOVAL	X(2)	Security group	OA = ETF
ETF	TIPOPRODUCTO	X(1)	Product type	F ETFs

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	TIPOSUBYA	X(2)	Underlying type	"T" - IBEX 35® "C" - IBEX MEDIUM CAP® "S" - IBEX SMALL CAP® "L" - LATIBEX BRASIL "T" - LATIBEX TOP "N" - FTSE4Good IBEX "D" - IBEX TOP DIVIDENDO® "B" - LATIBEX ALL SHARE "J" - IBEX 35® CON DIVIDENDOS "K" - IBEX 35® INVERSO "H" - IBEX 35® IMPACTO DIV "V" - IBEX 35® DOBLE INVERSO "W" - IBEX 35® TRIPLE INVERSO "F" - IBEX 35® DOBLE APALANCADO "M" - IBEX 35® TRIPLE APALANCADO "Y" - IBEX 35® CON DIVIDENDOS NETOS ETC...
ETF	AMBITOADMIS	X(1)	Exchange(s) in which the instrument is traded	"1" - Valencia. "2" - Bilbao. "3" - Valencia and Bilbao. "4" - Barcelona. "5" - Valencia and Barcelona. "6" - Bilbao and Barcelona. "7" - Valencia, Bilbao and Barcelona. "8" - Madrid. "9" - Valencia and Madrid. "A" - Bilbao and Madrid. "B" - Valencia, Bilbao and Madrid. "C" - Barcelona and Madrid. "D" - Valencia, Barcelona and Madrid. "E" - Bilbao, Barcelona and Madrid. "F" - All the exchanges.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	NOMCOMPLETO	X(80)	ETF full name	
ETF	NOMRED	X(25)	ETF short name	
ETF	ValLiqInd	X(10)	Indicative net asset value	
ETF	SUBYACENTE	X(12)	Underlying code	
ETF	CVALISOSUBYA	X(12)	Underlying ISIN	
ETF	NOMSUBYA	X(80)	Underlying long name	
ETF	NOMCORTSUBYA	X(12)	Underlying short name	
ETF	DIVISASUBYA	X(3)	Underlying currency	EUR USD CHF GBP JPY MXN PLD HKD ISO 3166 CURRENCY CODE
ETF	EMISORA	X(4)	Issuer code	
ETF	NOMEMIS	X(40)	Issuer name	
ETF	DIVISA	X(3)	Currency	ISO 3166 code (EUR, GBP, USD, ...)
ETF	MINTAMORD	X(1)	Minimum Order Amount	1 (as applicable)
ETF	TAMLOTE	X(1)	Number of Securities per Lot. Lot Size	1 (as applicable)
ETF	INDBLOQ	X(1)	Trades in blocks (or not)	N = No Y = Yes = NO
ETF	INDESPE	X(1)	Admits Special Transactions	N = No Y = Yes = NO
ETF	INDFIXING	X(1)	Trades in Fixing Mode	N = No

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				Y = Yes = NO
ETF	INDCONTINUO	X(1)	Trades in the Continuous Market	N = No Y = Yes = NO
ETF	INDVTOAUTO	X(1)	Automatic Maturity Indicator	N = No Y = Yes = NO
ETF	INDBOLSA	X(1)	Securities Market Indicator	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
ETF	INDOPEVALLIQ	X(1)	Transaction at NAV Indicator	N = No Y = Yes = NO
ETF	INDINSTITU	X(1)	Indicates if they are Institutional Securities	N = No Y = Yes
ETF	SECTOR	X(3)	Sector	507 (ETFs)
ETF	NOMINAL	9(16)V(6)	Nominal	
ETF	FECDIVIDENDO	X(8)	Dividend payment date	YYYYMMDD
ETF	IMPORTADMIT	9(16)V(6)	Amount admitted to trading	
ETF	FECADMISION	X(8)	Admission date	YYYYMMDD
ETF	FECULTADMISION	X(8)	Date last securities admission	YYYYMMDD
ETF	IMPORTETRIM	9(16)V(6)	Quarterly amount	
ETF	IMP_MIN_BC	9(16)V(6)	Minimum amount Agreed Blocks	
ETF	IMP_MIN_BP	9(16)V(6)	Minimum Amount Parametrised Blocks	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	IMP_ORD_AUTO	9(16)V(6)	Automatic Orders Amount. External Applications Filter	
ETF	MINTITOCULTOS	9(16)V(6)	Minimum amount of hidden shares	
ETF	TIPOTARIFA	X(2)	Fee type	F ETFs
ETF	SISTLIQ	X(1)	Settlement system	F = Iberclear
ETF	INDCALCVLI	X(1)	Indicator of the NAV calculation	N = No Y = Yes = NO
ETF	TIPOVALOR	X(1)	Security Type	N = Registered P = Bearer =
ETF	INDCREDITO	X(1)	Credit Indicator	N = No Y = Yes = NO
ETF	EMPGESTORA	X(4)	Management Company Code	
ETF	NOMEMPGEST	X(40)	Management Company Name	
ETF	EMPCOMPEN	X(4)	Clearing Company Code	
ETF	NOMEMPCOMPEN	X(40)	Clearing Company Name	
ETF	IMPORTCIRC	9(16)V(6)	Amount outstanding	
ETF	NUMTITCIRC	9(16)V(6)	Number of shares outstanding	
ETF	IMPORTMIN	9(16)V(6)	Minimum Amount	Yes 0 or " " does not apply
ETF	NUMTITMIN	9(16)V(6)	Minimum Amount of Shares	Yes 0 or " " does not apply
ETF	CANTPARTC	9(16)V(6)	Number of Participants	
ETF	UNICONTRAT	9(16)V(6)	Trading unit	As applicable for every issue
ETF	TITCOTIZA	9(16)V(6)	Number of shares	
ETF	INDDECIMAL	X(1)	Number of Decimals in the System	"4" – Four decimals
ETF	MAXDECIMAL	X(1)	Field with the decimals of the Security	Indicates the number of decimals in the security price in the main market

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"1" - One decimal "2" - Two decimals "3" - Three decimals "4" - Four decimals
ETF	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) 5, 6, 7 EQ, LT, Ma. - Continuous => Typology= 5 - Fixing => Typology = 6 TF - Typology = 7. With average number of transaction superior a 9000 (ATV / ADNTran)
ETF	LIM_SUP_TICK1	9(5)V9(0)		
ETF	VAL_SUP_TICK1	9(10)V9(4)		
ETF	LIM_SUP_TICK2	9(5)V9(0)		
ETF	VAL_SUP_TICK2	9(10)V9(4)		
ETF	LIM_SUP_TICK3	9(5)V9(0)		
ETF	VAL_SUP_TICK3	9(10)V9(4)		
ETF	LIM_SUP_TICK4	9(5)V9(0)		
ETF	VAL_SUP_TICK4	9(10)V9(4)		
ETF	FECHAALTA	X(8)		YYYYMMDD Date of registration of the issue in the system
ETF	FECHABAJA	X(8)		YYYYMMDD Date of deregistration of the issue in the system
ETF	SITUACION	X(1)		" " registration / "B" deregistration of the issue in the system
ETF	SITUNEG	X(2)	Trading status	17 = Ready to trade 18 = Not available for trading 21 = Auction
ETF	PORCOSCRANDIN	9(6)V9(4)	Percentage of dynamic range fluctuation	Fixed by the market's regulations

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	PORCSCRANEST	9(6)V9(4)	Percentage of static range fluctuation	Fixed by the market's regulations
ETF	FECVALLIQ	X(8)	NAV date	YYYYMMDD
ETF	HORAVALLIQ	X(8)	NAV time	HHMMSS
ETF	VALORLIQ	9(16)V9(6)	NAV	
ETF	PRECIOREF	9(16)V9(6)	Reference price	
ETF	PRECIOEST	9(16)V9(6)	Static price	
ETF	INDBONUS	X(1)	Bonus indicator	Indicates if the bonus is or not active (bonus) Y=Yes; N=No; Blank: no bonus
ETF	PORCSCRANESTBLQPARAM	9(6)V9(4)	Percentage of parametrized static range fluctuation	
ETF	PORCVARIPMHORQBLQ	9(6)V9(4)	Percentage of Agreed Blocks fluctuation range	
ETF	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
ETF	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
ETF	ORIGEN	X(2)	SEGMENT	EQ: Continuous Market and electronic Outcry TF: ETF CW: Warrants y structured products LT = Latibex

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				MA = BME MTF EQUITIES

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

The key when storing the information is the "Instrument Code" (VALOR), this field once the ETF is active (ESTADO=1, Active) does not change. The rest of the fields can eventually change, although this is uncommon once the ETF is active.

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

3.1 Specialist by Security

List of specialist by security:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
ETF	FECHA	X(8)	Registration date	YYYYMMDD
ETF	VALOR	X(5)	ETF associated to the Specialist	
ETF	CODMIEMBRO	X(4)	Specialist code <> Member code	
ETF	NOMRED	X(20)	Specialist short name	
ETF	NOMBRE	X(40)	Specialist name	
ETF	NIF	X(20)	VAT number of the Specialist	
ETF	CODBOLSA	X(1)	Main Stock Market Code	"3" - Valencia. "4" - Barcelona. "5" - Bilbao. "6" - Madrid.
ETF	CODPAIS	X(2)	Country Code	ES = Spain GB = United Kingdom
ETF	IDIOMA	X(2)	Language	ES = Spanish EN = English
ETF	IND_TIPO	X(1)	Specialist Type Indicator	Not applied
ETF	ESTADO	X(1)	Specialist status	0 = Active 1 = Not active.
ETF	FECHAALTA	X(8)	Registration date of the Specialist	YYYYMMDD
ETF	FECHABAJA	X(8)	Deregistration date of the Specialist	YYYYMMDD
ETF	SITUACION	X(1)	Specialist status	Not applied

4 SPECIFICATIONS WARRANTS MASTER DATA

The Warrants and Structured Products master file contains the following 5 files:

1. Issues (new instruments) for the following day. It includes those instruments that are listed in the day in which the file is dated and also those instruments that are provisionally registered in the system.
2. Updates, instruments with modifications in their main attributes.

3. Withdrawals (instruments delisted in that day).
4. All the outstanding issues for the trading day T+1.
5. All the issues available in the database (both the new issues and those withdrawn from the system –delisted)
6. Warrants Specialists.

4.1 Warrants and Structured Products Master Data

The fields included in the files are as follows:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	Date of the Information	YYYYMMDD
CW	VALOR	X(5)	Instrument Code	
CW	CODISIN	X(12)	ISIN Code	
CW	ESTADO	X(1)	Status	1 = Active 2 = Inactive (Provisionally Registered)
CW	GRUPOVAL	X(2)	Securities Group	WC Certificates WA Warrants WO Others SY Underlying Security (see attached table)
CW	TIPOPRODUCTO	X(1)	Product Type	B Structured Bonds C Certificates F ETFs G Discount H Bonus I Inlines K Bonus CAP L Sprint

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				O Other Products P Turbo Pros W Warrants T Turbo Warrants J Stay Low Y Stay High Z Multi ETC.....
CW	TIPOSUBYA	X(2)	Underlying Security Type	"AE" - Spanish Shares. "AI" - Foreign Shares. "TC" - Currencies and Exchange Rates. "IN" - National Indices. "II" - International Indices. "MP" - Commodities. "CV" - Securities Baskets. "TI" - Interest Rates. "OT" - Others.
CW	NOMRED	X(25)	Short Name	
CW	SUBYACENTE	X(12)	Underlying Security Code	
CW	CVALISOSUBYA	X(12)	Underlying Security ISIN	
CW	NOMSUBYA	X(80)	Underlying Security Long Name	
CW	NOMCORTSUBYA	X(12)	Underlying Security Short Name	
CW	DIVISASUBYA	X(3) X(3)	Underlying Security Currency Mnemonic	EUR USD CHF GBP JPY MXN

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				PLD HKD Currency's ISO 3166 Code
CW	INDINSTITUC	X(1)	Indicates if they are Institutional Securities	N = No Y = Yes
CW	PRECIOEJER	9(16)V9(6)	Strike Price	
CW	INDESTILO	X(1)	Style	"E" - European "A" - American "B" - Bermuda " " - Other
CW	INDBOLSA	X(1)	Market	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
CW	INDOPEVALLIQ	X(1)	Indicates if Transactions are at NAV	N = No Y = Yes = NO
CW	FECHAULTNEG	X(8)	Last Trade Date	YYYYMMDD
CW	FEHAVTO	X(8)	Expiration Date	YYYYMMDD
CW	NUMTITMIN	9(16)V9(6)	Minimum Number of Securities	1
CW	NUMTITLOTE	9(16)V9(6)	Number of Securities Per Lot	1
CW	FECHAEMI	X(8)	Date of Issuance	YYYYMMDD
CW	FECHAADMI	X(8)	Admission to Trading Date	YYYYMMDD
CW	IMPORTETRIM	9(16)V9(6)	Quarterly Amount	Set by Market Regulations
CW	IMP_MIN_BC	9(16)V9(6)	Minimum Amount Agreed Blocks	Set by Market Regulations
CW	IMP_MIN_BP	9(16)V9(6)	Minimum Amount Parametrized Blocks	Set by Market Regulations

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	IMP_ORD_AUTO	9(16)V9(6)	Automatic Orders Amount. External Applications Filter	If 0 o "" it does not apply
CW	PRECIOBARRERA	9(16)V9(6)	Barrier Price	
CW	TIPO TARIFA	X(2)	Fee Type	B Structured Bonds C Certificates F ETFs G Discount H Bonus I Inlines K Bonus CAP L Sprint O Other Products P Turbo Pros W Warrants T Turbo Warrants J Stay Low Y Stay High Z Multi ETC.....
CW	TIPO VAL	X(1)	Security Type	P = Bearer N = Registered
CW	PRECIOBARRERA2	9(16)V9(6)	Barrier Price 2	
CW	PRECIOBARRERA INF	9(16)V9(6)	Lower Barrier Price	
CW	PRECIOBARRERA SUP	9(16)V9(6)	Upper Barrier Price	
CW	DIVISA	X(3)	Warrant and Structured Product Currency	EUR, ... Currency's ISO 3166 Code
CW	NOM COMPLETO	X(80)	Full Name of the Warrant and Structured Product	
CW	FECHA_VTO_MMY	X(6)	Year and Month of Expiration	YYYYMM

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	UNICONTRAT	9(16)V9(6)	Trading Unit. Number of Securities Equivalent to Each Instrument	This field is used both for Ratio as for Parity - If the value is under 1, it means Ratio (number of shares equivalent to a warrant) - If the value is over 1, it means Parity (number of warrants equivalent to a share) The Ratio is the inverse of the Parity.
CW	FACTOR_MULTI	9(16)V9(6)	Multiplying Factor	1, there is no Block Trading in Warrants
CW	IMPORTADMIT	9(16)V9(6)	Amount Admitted to Trading	
CW	TITCOTIZA	9(16)V9(6)	Amount Admitted to Trading (Near Term Position Limit)	
CW	EMISORA	X(4)	Issuer Code	
CW	NOMBREEMIS	X(40)	Issuer Name	
CW	INDVTOAUTO	X(1)	Automatic Expiration Indicator	Y = Yes N = NO
CW	AMBITOADMIS	X(1)	Exchange in which it is Admitted to Trading	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
CW	NOMINAL	9(16)V9(6)	Nominal	As Applicable depending on the Issue
CW	INDCREDITO	X(1)	Credit Indicator	N = No Y = Yes
CW	INDPUTCALL	X(1)	Indicates if the Contract is Put or Call	0 – Put 1 – Call
CW	SISTLIQ	X(1)	Settlement System	F = Iberclear
CW	INDBLOQ	X(1)	Trades in Blocks	N = No Y = Yes = NO

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	INDESPE	X(1)	Admits Special Transactions	N = No Y = Yes = NO
CW	INDFIXING	X(1)	Trades in Fixing Mode	N = No Y = Yes = NO
CW	INDCONTINUO	X(1)	Trades in Continuous Mode	N = No Y = Yes = NO
CW	INDDECIMAL	X(1)	Number of Decimals in the System	"4" – Four Decimals
CW	MAXDECIMAL	X(1)	Field with the Instrument's Decimals	Indicates the number of decimals in the Security's Price in the Main Market "1" – One Decimal "2" – Two decimals "3" – Three decimals "4" – Four decimals
CW	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) "1" - Tick in minimum price unit "2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit. "3" - Tick in 5 minimum price units. "4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit. See Combination table MAXDECIMAL + INDTICK
CW	MINTITOCULTOS	9(16)V9(6)	Minimum Amount of Hidden Securities	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	PRECIOBARRERABONUS	9(16)V9(6)	Barrier Price for Bonus	
CW	FECHAALTA	X(8)	Date of Registration of the Instrument in the System	Date of Registration in the System's Register
CW	FECHABAJA	X(8)	Date of Deregistration of the Instrument in the System	Date of Deregistration in the System's Register
CW	SITUACION	X(1)	Instrument's Status	" " Registration "B" Deregistration In the System's Register
CW	SITUNEG	X(2)	Trading Status	17 = Ready to trade 18 = Not available for trading 21 = Auction
CW	PORCOSC RANDIN	9(6)V9(4)	% of Fluctuation Dynamic Range	Set by Market Regulations
CW	PORCOSC RANEST	9(6)V9(4)	% of Fluctuation Static Range	Set by Market Regulations
CW	FECVALLIQ	X(8)	NAV Date	Not Applicable
CW	HORAVALLIQ	X(8)	NAV Time	HHMMSS Not Applicable
CW	VALORLIQ	9(16)V9(6)	NAV	Not Applicable
CW	PRECIOREF	9(16)V9(6)	Reference Price	
CW	PRECIOEST	9(16)V9(6)	Static Price	
CW	INDBONUS	X(1)	Bonus Indicator	Indicates if the Bonus is or Active or not Y=Yes; N=No; Left blank: no bonus
CW	PORCOSC RANESTBLQPA RAM	9(6)V9(4)	% of Fluctuation Static Range for Parameterized Blocks	
CW	PORCVARIPMHORQBLQ	9(6)V9(4)	% of Spread Fluctuation for Agreed Blocks	
CW	MOTIVOSUSPEN	X(3)	Reason for the Suspension	If [SITUNEG] = 18 100 = Suspended by the Regulator 101 = Interrupted by Supervision 102 = Stopped by knock-out 103 = Pending knock-in

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				If [SITUNEG] = 21 100 = Manual Auction 101 = Opening Auction Extension 102 = Closing Auction Extension 103 = Volatility Auction
CW	TIPOACTUESPECI	X(1)		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

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

The key field in order to store the information is the "Instrument Code" (VALOR). Once the warrant is active (ESTADO=1, Active) this field does not change. The rest of the fields can theoretically change, although this is uncommon once the warrant is active.

The first field to check is the field ESTADO:

- 1 = Active (Ready to Trade)
- 2 = Provisionally Active (still not included in the System)

If ESTADO = 1

- SITUNEG = 17 (Ready to Trade) It can be traded normally (The field SITUACION is necessarily " " Active)
- SITUNEG = 18 (Not available for trading) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). It cannot be traded in that moment. (The field SITUACION could be active or not)
 - 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 " " Active) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). It cannot be traded in that moment. (The field SITUACION could be active or not)
 - 100 = Manual Auction

101 = Opening Auction Extension

102 = Closing Auction Extension

103 = Volatility Auction

See Combination table MAXDECIMAL + IND TICK

MAXDECIMAL	MAXDECIMAL	INDTICK	INDTICK	TICK
1	"1" - One decimal	1	"1" - Tick in minimum price unit	0,1
1	"1" - One decimal	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,1 , P >= 50€: 0,5)
1	"1" - One decimal	3	"3" - Tick in 5 minimum price units.	0,5
1	"1" - One decimal	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,1 , 10€ <= P < 50€: 0,5 , 50€ <= P < 100€: 1 , P >= 100€: 5)
2	"2" - Two decimals	1	"1" - Tick in minimum price unit	0,01
2	"2" - Two decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,01 , P >= 50€: 0,05)
2	"2" - Two decimals	3	"3" - Tick in 5 minimum price units.	0,05
2	"2" - Two decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit..	(P < 10€: 0,01 , 10€ <= P < 50€: 0,05 , 50€ <= P < 100€: 0,1 , P >= 100€: 0,5)
3	"3" - Three decimals	1	"1" - Tick in minimum price unit	0,001
3	"3" - Three decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,001 , P >= 50€: 0,005)

3	"3" - Three decimals	3	"3" - Tick in 5 minimum price units.	0,005
3	"3" - Three decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,001 , 10€ <= P < 50€: 0,005 , 50€ <= P < 100€: 0,01 , P >= 100€: 0,05)
4	"4" - Four decimals	1	"1" - Tick in minimum price unit	0,0001
4	"4" - Four decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,0001 , P >= 50€: 0,0005)
4	"4" - Four decimals	3	"3" - Tick in 5 minimum price units.	0,0005
4	"4" - Four decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,0001 , 10€ <= P < 50€: 0,0005 , 50€ <= P < 100€: 0,001 , P >= 100€: 0,005)

4.2 Specialist by Security

List of Specialists by Security:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	Registration Date	YYYYMMDD
CW	VALOR	X(5)	Warrant / Structured Product Associated to the Specialist	
CW	CODMIEMBRO	X(4)	Specialist Code <> Member Code	
CW	NOMRED	X(20)	Specialist Short Name	
CW	NOMBRE	X(40)	Specialist Name	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	NIF	X(20)	Specialist VAT Number	
CW	CODBOLSA	X(1)	Main Market Code	"3" - Valencia. "4" - Barcelona. "5" - Bilbao. "6" - Madrid.
CW	CODPAIS	X(2)	Country Code	ES = Spain GB = United Kingdom
CW	IDIOMA	X(2)	Language	ES = Spanish EN = English
CW	IND_TIPO	X(1)	Specialist Type Indicator	Not applied
CW	ESTADO	X(1)	Specialist Status	0 = Active 1 = Not active.
CW	FECHAALTA	X(8)	Specialist Registration Date	YYYYMMDD
CW	FECHABAJA	X(8)	Specialist Deregistration Date	YYYYMMDD
CW	SITUACION	X(1)	Specialist Status	Not applied

4.3 Additional Description (EQ, MA, TF, CW, LT)

4.3.1 TIPOPRODUCTO and TIPOTARIFA fields contents.

Product Type	Description
A	Stocks
B	Structured Bonds
C	Certificates
D	Subscription Rights

E	Hedge Funds
F	Funds
G	Discount
H	Bonus CAP
I	Inlines
K	Bonus
L	Sprint
M	Very new shares
N	New stocks
O	Other Products
P	Turbo Pros
R	Preferred Stock
S	Underlying
U	Cuotas participativas (Savings Banks shares)
V	Convertible Bonds Rights
W	Warrants
T	Turbo Warrants
X	Participaciones
J	Stay Low
Y	Stay High
Z	Multi
1	SICAVs NAV T+1
2	SICAVs NAV T+2

3	SICAVs NAV T+3
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Type of product	Description	RTS 14
A	Stocks	Shares
B	Structured bonds	Bonds and structured finance products
C	Certificates	Depository receipts, ETFs, certificates and other similar financial instruments
D	Subscription rights	Shares
E	Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
F	Funds	Depository receipts, ETFs, certificates and other similar financial instruments
FA	Listed Investment Funds	Depository receipts, ETFs, certificates and other similar financial instruments
G	Discount	Derivatives
H	Bonus CAP	Derivatives
I	Inlines	Derivatives
J	Stay Low	Derivatives
K	Bonus	Derivatives
L	Sprint	Derivatives
M	Very new shares	Shares
N	New shares	Shares
O	Other products	Depository receipts, ETFs, certificates and other similar financial instruments
P	Turbo Pros	Derivatives
R	Preferred stock	Shares
S	Underlying	Derivatives
U	Voting shares	Shares

V	Convertible bond rights	Bonds and structured finance products
W	Warrants	Derivatives
T	Turbo Warrants	Derivatives
X	Participaciones	Depository receipts, ETFs, certificates and other similar financial instruments
Y	Stay High	Derivatives
Z	Multi	Derivatives
1	SICAVs VL T+1	Depository receipts, ETFs, certificates and other similar financial instruments
2	SICAVs VL T+2	Depository receipts, ETFs, certificates and other similar financial instruments
3	SICAVs VL T+3	Depository receipts, ETFs, certificates and other similar financial instruments

4.3.2 GRUPOVAL field content.

Segment	Securities Group	Description
EQ	AC	Shares
	DE	Rights
	CP	Cuotas participativas
	CE	Electronic Outcry Market
	NC	Not Traded Mutual Funds
TF	OA	ETFs
	SY	Underlying
CW	WC	Certificates
	WA	Warrants
	WO	Others

	SY	Underlying Securities
MA	EE	Growth Companies
	SI	SICAVs
	FC	Venture Capital Funds
	IL	Hedge Funds
	IC	Hedge Funds' Funds
	SO	SOCIMI (REITS)
LT	AL	LATIBEX Shares
	DL	LATIBEX Rights

Segment	GrupoVal	Description	RTS 14
EQ	AC	Shares	Shares
	DE	Rights	Shares
	CP	Voting shares	Shares
	CE	Electronic trading	Shares
	NC	Unlisted funds	Depository receipts, ETFs, certificates and other similar financial instruments
TF	OA	RVs	Depository receipts, ETFs, certificates and other similar financial instruments
CW	WC	Certificates	Derivatives
	WA	Warrants	Derivatives
	WO	Others	Derivatives
	SY	Underlying	Derivatives
MA	EE	Growth Companies	Shares
	SI	SICAVs	Depository receipts, ETFs, certificates and other similar financial instruments

	FC	Venture capital funds	Depository receipts, ETFs, certificates and other similar financial instruments
	FO	Listed Investment Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IL	Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IC	Funds of Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	SO	SOCIMIs / REITs	Shares
LT	AL	LATIBEX Shares	Shares
	DL	LATIBEX Rights	Shares

Instrument type	ORIGEN	GRUPOVAL	TIPOPRODUCTO	INDFIXING	INDCONTINUO
Equities "Continuous Market"	EQ	AC	A		Y
Equities Fixing	EQ	AC	A	Y	
Equities "Electronic Outcry"	EQ	CE	A	Y	
Rights "Continuous Market"	EQ	DE	D		Y
Rights Fixing	EQ	DE	D	Y	
Rights "Electronic Outcry"	EQ	CE	D	Y	
Cuotas Participativas "Continuous Market"	EQ	CP	U		Y
Cuotas Participativas Fixing	EQ	CP	U	Y	
Cuotas Participativas "Electronic Outcry"	EQ	CE	U	Y	

4.3.3 Contents of the Field SECTOR

SECTOR	SMART COD.
1. PETROL AND POWER	

PETROL	101
ELECTRICITY AND GAS	102
WATER AND OTHERS	103
RENEWABLE ENERGIES	104
2.BASIC MATERIALS, INDUSTRY AND CONSTRUCTION	
MINERAL, METAL AND TRANSFORMATION	201
MANUFACTURE AND ASSEMBLY OF CAPITAL GOODS	202
CONSTRUCTION	203
CONSTRUCTION MATERIALS	204
CHEMICAL	205
ENGINEERING AND OTHERS	206
AEROSPACE	207
3. CONSUMER GOODS	
FOOD AND BEVERAGES	301
TEXTILES, CLOTHING AND SHOES	302
PAPER AND GRAPHIC ARTS	303
CAR	304
PHARMACY PRODUCTS AND BIOTECHNOLOGY	305
OTHER CONSUMER GOODS	306
4. CONSUMER SERVICES	
LEISURE, TOURISM AND HOTEL INDUSTRY	401
RETAILING	402
COMMUNICATION AND PUBLICITY	403
TRANSPORT AND DISTRIBUTION	404
MOTORWAYS AND CAR PARKS	405
OTHER SERVICES	406
5. FINANCIAL SERVICES AND REAL ESTATE	
BANKS	501
INSURANCE	502

PORTFOLIO AND HOLDINGS	503
SICAV	504
REAL ESTATE AND OTHERS	505
INVESTMENT SERVICES	506
TRADED FUNDS	507
VENTURE CAPITAL	508
HEDGE FUNDS	509
SOCIMI	510
6. TECHNOLOGY AND TELECOMMUNICATIONS	
TELECOMMUNICATIONS AND OTHERS	601
ELECTRONICS AND SOFTWARE	602
TECHNOLOGICAL HARDWARE AND EQUIPMENT	603

4.3.4 MAXDECIMAL & INDTICK

MAXDECIMAL	MAXDECIMAL	INDTICK	INDTICK	TICK
1	"1" - One decimal	1	"1" - Tick in minimum price unit	0,1
1	"1" - One decimal	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,1 , P >= 50€: 0,5)
1	"1" - One decimal	3	"3" - Tick in 5 minimum price units.	0,5
1	"1" - One decimal	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,1 , 10€ <= P < 50€: 0,5 , 50€ <= P < 100€: 1 , P >= 100€: 5)
2	"2" - Two decimals	1	"1" - Tick in minimum price unit	0,01

2	"2" - Two decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,01 , P >= 50€: 0,05)
2	"2" - Two decimals	3	"3" - Tick in 5 minimum price units.	0,05
2	"2" - Two decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit..	(P < 10€: 0,01 , 10€ <= P < 50€: 0,05 , 50€ <= P < 100€: 0,1 , P >= 100€: 0,5)
3	"3" - Three decimals	1	"1" - Tick in minimum price unit	0,001
3	"3" - Three decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,001 , P >= 50€: 0,005)
3	"3" - Three decimals	3	"3" - Tick in 5 minimum price units.	0,005
3	"3" - Three decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,001 , 10€ <= P < 50€: 0,005 , 50€ <= P < 100€: 0,01 , P >= 100€: 0,05)
4	"4" - Four decimals	1	"1" - Tick in minimum price unit	0,0001
4	"4" - Four decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,0001 , P >= 50€: 0,0005)
4	"4" - Four decimals	3	"3" - Tick in 5 minimum price units.	0,0005
4	"4" - Four decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,0001 , 10€ <= P < 50€: 0,0005 , 50€ <= P < 100€: 0,001 , P >= 100€: 0,005)

5 EQUITIES AND ETF SHORT MASTER DATA files

SOURCE_NAME	PRODUCT	FILE TYPE				
		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
MABX, GROW, XLAT, XMAD,	Short Master Data	VA_ALTAS_YYYYMMDD.txt	VA_MODIF_YYYYMMDD.txt	VA_BAJAS_YYYYMMDD.txt	VA_YYYYMMDD.txt	
MABX, XLAT, XMAD	Short Master Data EQ + MA + LT				MFII_MVR_RV_YYYYMMDD.txt TICKSIZE_RV_YYYYMMDD.txt	
XMAD	Short Master Data ETFs				MFII_MVR ETF_YYYYMMDD.txt TICKSIZE ETF_YYYYMMDD.txt	
MABX	Short master date sicavs	SV_ALTAS_YYYYMMDD.TXT		SV_BAJAS_YYYYMMDD.TXT	SV_VA_DET_YYYYMMDD.TXT	
MABX	BME MTF EQUITIES Sicavs Issuers					MA_EMI_VA_YYYYMMDD.TXT

5.1 Files TICKSIZE_RV_YYYYMMDD.TXT y TICKSIZE ETF_YYYYMMDD.TXT

The files TICKSIZE_RV_YYYYMMDD.TXT and TICKSIZE ETF_YYYYMMDD.TXT have short information of ETF and equities instruments listed in BME:

- TICKSIZE_RV_YYYYMMDD.TXT (Segments: BME MTF EQUITIES, LATIBEX y EQUITIES)
- TICKSIZE ETF_YYYYMMDD.TXT (Segment ETF)

The files have the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, TF, LT	FECHA	X(8)	Date	YYYYMMDD
EQ, MA, TF, LT	VALOR	X(5)	INSTRUMENT CODE	
EQ, MA, TF, LT	CODISIN	X(12)	ISIN CODE	
EQ, MA, TF, LT	NOMCOMPLETO	X(80)	Full Name	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, TF, LT	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) 5, 6, 7 EQ, LT, Ma. - Continuous => Typology= 5 - Fixing => Typology = 6 TF - Typology = 7. With average number of transaction superior a 9000 (ATV / ADNTran)
EQ, MA, TF, LT	ATV / ADNTran	9(16)V9(6)	Average daily number of transactions	
EQ, MA, TF, LT	PRECIOIE	9(16)V9(6)	Closing Price	

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

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

TICKSIZE	Liquidity band					
	1	2	3	4	5	6
Price ranges	$0 \leq \text{Average daily number of transactions} < 10$	$10 \leq \text{Average daily number of transactions} < 80$	$80 \leq \text{Average daily number of transactions} < 600$	$600 \leq \text{Average daily number of transactions} < 2000$	$2000 \leq \text{Average daily number of transactions} < 9000$	$9000 \leq \text{Average daily number of transactions}$
$0 \leq \text{price} < 0.1$	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
$0.1 \leq \text{price} < 0.2$	0.001	0.0005	0.0002	0.0001	0.0001	0.0001

0.2 ≤ price < 0.5	0.002	0.001	0.0005	0.0002	0.0001	0.0001
0.5 ≤ price < 1	0.005	0.002	0.001	0.0005	0.0002	0.0001
1 ≤ price < 2	0.01	0.005	0.002	0.001	0.0005	0.0002
2 ≤ price < 5	0.02	0.01	0.005	0.002	0.001	0.0005
5 ≤ price < 10	0.05	0.02	0.01	0.005	0.002	0.001
10 ≤ price < 20	0.1	0.05	0.02	0.01	0.005	0.002
20 ≤ price < 50	0.2	0.1	0.05	0.02	0.01	0.005
50 ≤ price < 100	0.5	0.2	0.1	0.05	0.02	0.01
100 ≤ price < 200	1	0.5	0.2	0.1	0.05	0.02
200 ≤ price < 500	2	1	0.5	0.2	0.1	0.05
500 ≤ price < 1000	5	2	1	0.5	0.2	0.1
1000 ≤ price < 2000	10	5	2	1	0.5	0.2
2000 ≤ price < 5000	20	10	5	2	1	0.5
5000 ≤ price < 10000	50	20	10	5	2	1
10000 ≤ price < 20000	100	50	20	10	5	2
20000 ≤ price < 50000	200	100	50	20	10	5
50000 ≤ price	500	200	100	50	20	10

Tick Size Table

	Liquidity bands					
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 50	50 ≤ Average daily number of transactions < 600	600 ≤ Average daily number of transactions < 2000	2000 ≤ Average daily number of transactions < 9000	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
0.1 ≤ price < 0.2	0.001	0.0005	0.0002	0.0001	0.0001	0.0001
0.2 ≤ price < 0.5	0.002	0.001	0.0005	0.0002	0.0001	0.0001
0.5 ≤ price < 1	0.005	0.002	0.001	0.0005	0.0002	0.0001
1 ≤ price < 2	0.01	0.005	0.002	0.001	0.0005	0.0002
2 ≤ price < 5	0.02	0.01	0.005	0.002	0.001	0.0005
5 ≤ price < 10	0.05	0.02	0.01	0.005	0.002	0.001
10 ≤ price < 20	0.1	0.05	0.02	0.01	0.005	0.002
20 ≤ price < 50	0.2	0.1	0.05	0.02	0.01	0.005
50 ≤ price < 100	0.5	0.2	0.1	0.05	0.02	0.01
100 ≤ price < 200	1	0.5	0.2	0.1	0.05	0.02
200 ≤ price < 500	2	1	0.5	0.2	0.1	0.05
500 ≤ price < 1000	5	2	1	0.5	0.2	0.1
1000 ≤ price < 2000	10	5	2	1	0.5	0.2
2000 ≤ price < 5000	20	10	5	2	1	0.5
5000 ≤ price < 10000	50	20	10	5	2	1
10000 ≤ price < 20000	100	50	20	10	5	2
20000 ≤ price < 50000	200	100	50	20	10	5
50000 ≤ price	500	200	100	50	20	10

Electronic Open Outcry Tick 6 TICK 5 ETFs Tick 7

5.2 FILES MFII_MVR_VA_YYYYMMDD.txt (MIFID II FILES)

Files MFII_MVR_RV_YYYYMMDD.txt and MFII_MVR ETF_YYYYMMDD.txt of etfs and equities short master data:

- MFII_MVR_RV_YYYYMMDD.txt (segments: BME MTF EQUITIES, LATIBEX y EQUITIES)
- MFII_MVR ETF_YYYYMMDD.txt (Segment ETF)
- MFII_MVR_MAB_AAAAMMDD.txt (Segment: BME MTF EQUITY ORIGEN = MA)

- MFII_MVR_WAR_AAAAMMDD.txt (Segment WAR, ORIGEN = CW)

The files have the following fields for equities, warrants and etf segments:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	Date	YYYYMMDD
EQ, MA, LT, TF	VALOR	X(5)	Instrument Code – Ticker Symbol	
EQ, MA, LT, TF	CODISIN	X(12)	ISIN Code	
EQ, MA, LT, TF	NOMCOMPLETO	X(80)	Long Name	
EQ, MA, LT, TF	NOMRED	X(40)	Short Name	
EQ, MA, LT, TF	GRUPOVAL	X(2)	Security group	See below table
EQ, MA, LT, TF	MERCADO	X(2)	Market Segment	EQ: (MIC: XMAD) TF: (MIC: XMAD) LT: (MIC: XLAT) MA: (MIC: MABX) (MIC: GROW) CW: (MIC: XMAD)
EQ, MA, LT, TF	TICKSIZE	9(16)V(6)	Tick Size	Tick size according with the ESMA table
EQ, MA, LT, TF	LIQUIDITYBAND	X(1)	Banda de liquidez	"1" Si $0 \leq$ Average daily number of transactions < 10 "2" Si $10 \leq$ Average daily number of transactions < 80 "3" Si $80 \leq$ Average daily number of transactions < 600 "4" Si $600 \leq$ Average daily number of transactions < 2000 "5" Si $2000 \leq$ Average daily number of transactions < 9000 "6" Si $9000 \leq$ Average daily number of transactions
EQ, MA, LT, TF	PORCOSCRANDIN	9(6)V9(4)	Percentage of dynamic range fluctuation	Fixed by the market's regulations
EQ, MA, LT, TF	PORCOSCRANEST	9(6)V9(4)	Percentage of static range fluctuation	Fixed by the market's regulations

Segment	Securities Group	Description
EQ	AC	Shares

	DE	Rights
	CP	Cuotas participativas
	CE	Electronic Outcry Market
	NC	Not Traded Mutual Funds
TF	OA	ETFs
	SY	Underlying
	WC	Certificates
	WA	Warrants
	WO	Others
	SY	Underlying Securities
MA	EE	Growth Companies (MIC = GROW)
	SI	SICAVs
	FC	Venture Capital Funds
	IL	Hedge Funds
	IC	Hedge Funds' Funds
	SO	SOCIMI (REITS) (MIC = GROW)
LT	AL	LATIBEX Shares
	DL	LATIBEX Rights

Segment	GrupoVal	Description	RTS 14
EQ	AC	Shares	Shares
	DE	Rights	Shares
	CP	Voting shares	Shares

	CE	Electronic trading	Shares
	NC	Unlisted funds	Depository receipts, ETFs, certificates and other similar financial instruments
TF	OA	RVs	Depository receipts, ETFs, certificates and other similar financial instruments
CW	WC	Certificates	Derivatives
	WA	Warrants	Derivatives
	WO	Others	Derivatives
	SY	Underlying	Derivatives
MA	EE	Growth Companies	Shares
	SI	SICAVs	Depository receipts, ETFs, certificates and other similar financial instruments
	FC	Venture capital funds	Depository receipts, ETFs, certificates and other similar financial instruments
	FO	Listed Investment Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IL	Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	IC	Funds of Hedge Funds	Depository receipts, ETFs, certificates and other similar financial instruments
	SO	SOCIMIs / REITs	Shares
LT	AL	LATIBEX Shares	Shares
	DL	LATIBEX Rights	Shares

	Liquidity band					
	1	2	3	4	5	6
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 80	80 ≤ Average daily number of transactions < 600	600 ≤ Average daily number of transactions < 2000	2000 ≤ Average daily number of transactions < 9000	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
0.1 ≤ price < 0.2	0.001	0.0005	0.0002	0.0001	0.0001	0.0001
0.2 ≤ price < 0.5	0.002	0.001	0.0005	0.0002	0.0001	0.0001

$0.5 \leq \text{price} < 1$	0.005	0.002	0.001	0.0005	0.0002	0.0001
$1 \leq \text{price} < 2$	0.01	0.005	0.002	0.001	0.0005	0.0002
$2 \leq \text{price} < 5$	0.02	0.01	0.005	0.002	0.001	0.0005
$5 \leq \text{price} < 10$	0.05	0.02	0.01	0.005	0.002	0.001
$10 \leq \text{price} < 20$	0.1	0.05	0.02	0.01	0.005	0.002
$20 \leq \text{price} < 50$	0.2	0.1	0.05	0.02	0.01	0.005
$50 \leq \text{price} < 100$	0.5	0.2	0.1	0.05	0.02	0.01
$100 \leq \text{price} < 200$	1	0.5	0.2	0.1	0.05	0.02
$200 \leq \text{price} < 500$	2	1	0.5	0.2	0.1	0.05
$500 \leq \text{price} < 1000$	5	2	1	0.5	0.2	0.1
$1000 \leq \text{price} < 2000$	10	5	2	1	0.5	0.2
$2000 \leq \text{price} < 5000$	20	10	5	2	1	0.5
$5000 \leq \text{price} < 10000$	50	20	10	5	2	1
$10000 \leq \text{price} < 20000$	100	50	20	10	5	2
$20000 \leq \text{price} < 50000$	200	100	50	20	10	5
$50000 \leq \text{price}$	500	200	100	50	20	10

Tick Size Table

	Liquidity bands					
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 80	80 ≤ Average daily number of transactions < 600	600 ≤ Average daily number of transactions < 2000	2000 ≤ Average daily number of transactions < 9000	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
0.1 ≤ price < 0.2	0.001	0.0005	0.0002	0.0001	0.0001	0.0001
0.2 ≤ price < 0.5	0.002	0.001	0.0005	0.0002	0.0001	0.0001
0.5 ≤ price < 1	0.005	0.002	0.001	0.0005	0.0002	0.0001
1 ≤ price < 2	0.01	0.005	0.002	0.001	0.0005	0.0002
2 ≤ price < 5	0.02	0.01	0.005	0.002	0.001	0.0005
5 ≤ price < 10	0.05	0.02	0.01	0.005	0.002	0.001
10 ≤ price < 20	0.1	0.05	0.02	0.01	0.005	0.002
20 ≤ price < 50	0.2	0.1	0.05	0.02	0.01	0.005
50 ≤ price < 100	0.5	0.2	0.1	0.05	0.02	0.01
100 ≤ price < 200	1	0.5	0.2	0.1	0.05	0.02
200 ≤ price < 500	2	1	0.5	0.2	0.1	0.05
500 ≤ price < 1000	5	2	1	0.5	0.2	0.1
1000 ≤ price < 2000	10	5	2	1	0.5	0.2
2000 ≤ price < 5000	20	10	5	2	1	0.5
5000 ≤ price < 10000	50	20	10	5	2	1
10000 ≤ price < 20000	100	50	20	10	5	2
20000 ≤ price < 50000	200	100	50	20	10	5
50000 ≤ price	500	200	100	50	20	10

Electronic Open Outcry
Tick 6

TICK 5

ETFs
Tick 7

5.3 BME MTF EQUITIES Sicavs Issuers

Includes descriptive information regarding BME MTF EQUITIES issuers. The fields included in the files are as follows.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																		
RV	FECHA	X(8)	Information Date	YYYYMMDD																		
RV	EMISORA	X(4)	Issuer Entity Code	From the four digits composing the code, the second from the left allows to differentiate the Stock Exchange: 3.- Valencia 4.- Barcelona 5.- Bilbao 8.- Madrid For example, the manager UBS GESTION: <table><tr><th colspan="3">SICAV BME MTF EQUITIES MANAGEMENT QUERY</th></tr><tr><th>Management</th><th>Name</th><th>Stock Exchange</th></tr><tr><td>5301</td><td>UBS GESTION</td><td>Valencia</td></tr><tr><td>5401</td><td>UBS GESTION</td><td>Barcelona</td></tr><tr><td>5501</td><td>UBS GESTION</td><td>Bilbao</td></tr><tr><td>5801</td><td>UBS GESTION</td><td>Madrid</td></tr></table>	SICAV BME MTF EQUITIES MANAGEMENT QUERY			Management	Name	Stock Exchange	5301	UBS GESTION	Valencia	5401	UBS GESTION	Barcelona	5501	UBS GESTION	Bilbao	5801	UBS GESTION	Madrid
SICAV BME MTF EQUITIES MANAGEMENT QUERY																						
Management	Name	Stock Exchange																				
5301	UBS GESTION	Valencia																				
5401	UBS GESTION	Barcelona																				
5501	UBS GESTION	Bilbao																				
5801	UBS GESTION	Madrid																				
RV	ESTADO	X(1)	Status																			
RV	NOMBRE	X(40)	Issuer Entity name																			
RV	FECHAALTA	X(8)	Issuer registration date	YYYYMMDD Date of registration of the issue in the system																		
RV	FECHABAJA	X(8)	Issuer deregistration date	YYYYMMDD Date of deregistration of the issue in the system																		
RV	SITUACION	X(1)	Situation	" " registration / "B" deregistration in the system																		
RV	ORIGEN	X(2)	Segment	MA = BME MTF EQUITIES																		

The file is MA_EMI_VA_YYYYMMDD.TXT (issuers registered in the system)

5.4 Sicavs Issuers

Includes information regarding issuers associated to each value of BME MTF EQUITIES. The fields included in the files are as follows.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																		
RV	FECHA	X(8)	Information Date	YYYYMMDD																		
RV	VALOR	X(5)	Instrument Code																			
RV	CODISIN	X(12)	ISIN Code																			
RV	NOMCOMPLETO	X(80)	Complete Name																			
RV	NOMRED	X(25)	Reduced Name																			
RV	EMISORA	X(4)	Issuer Entity Code	From the four digits composing the code, the second from the left allows to differentiate the Stock Exchange: 3.- Valencia 4.- Barcelona 5.- Bilbao 8.- Madrid For example, the manager UBS GESTION: <table><tr><th colspan="3">SICAV BME MTF EQUITIES MANAGEMENT QUERY</th></tr><tr><th>Management</th><th>Name</th><th>Stock Exchange</th></tr><tr><td>5301</td><td>UBS GESTION</td><td>Valencia</td></tr><tr><td>5401</td><td>UBS GESTION</td><td>Barcelona</td></tr><tr><td>5501</td><td>UBS GESTION</td><td>Bilbao</td></tr><tr><td>5801</td><td>UBS GESTION</td><td>Madrid</td></tr></table>	SICAV BME MTF EQUITIES MANAGEMENT QUERY			Management	Name	Stock Exchange	5301	UBS GESTION	Valencia	5401	UBS GESTION	Barcelona	5501	UBS GESTION	Bilbao	5801	UBS GESTION	Madrid
SICAV BME MTF EQUITIES MANAGEMENT QUERY																						
Management	Name	Stock Exchange																				
5301	UBS GESTION	Valencia																				
5401	UBS GESTION	Barcelona																				
5501	UBS GESTION	Bilbao																				
5801	UBS GESTION	Madrid																				
RV	NOMBRE	X(40)	Issuer Entity Name																			

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																		
RV	EMPGESTORA	X(4)	Manager Entity Code	From the four digits composing the code, the second from the left allows to differentiate the Stock Exchange: 3.- Valencia 4.- Barcelona 5.- Bilbao 8.- Madrid For example, the manager UBS GESTION: <table><tr><th colspan="3">SICAV BME MTF EQUITIES MANAGEMENT QUERY</th></tr><tr><th>Management</th><th>Name</th><th>Stock Exchange</th></tr><tr><td>5301</td><td>UBS GESTION</td><td>Valencia</td></tr><tr><td>5401</td><td>UBS GESTION</td><td>Barcelona</td></tr><tr><td>5501</td><td>UBS GESTION</td><td>Bilbao</td></tr><tr><td>5801</td><td>UBS GESTION</td><td>Madrid</td></tr></table>	SICAV BME MTF EQUITIES MANAGEMENT QUERY			Management	Name	Stock Exchange	5301	UBS GESTION	Valencia	5401	UBS GESTION	Barcelona	5501	UBS GESTION	Bilbao	5801	UBS GESTION	Madrid
SICAV BME MTF EQUITIES MANAGEMENT QUERY																						
Management	Name	Stock Exchange																				
5301	UBS GESTION	Valencia																				
5401	UBS GESTION	Barcelona																				
5501	UBS GESTION	Bilbao																				
5801	UBS GESTION	Madrid																				
RV	NOMEMPGEST	X(40)	Manager Entity Name																			
RV	FECHAALTA	X(8)		YYYYMMDD Date of registration of the issue in the system																		
RV	FECHABAJA	X(8)		YYYYMMDD Date of deregistration of the issue in the system																		
RV	SITUACION	X(1)		" " registration / "B" deregistration in the system																		
RV	ORIGEN	X(2)	Segment	MA = BME MTF EQUITIES																		

The files would be:

- SV_ALTAS_YYYYMMDD.TXT, which would include information regarding BME MTF EQUITIES values registered in the session. The new ones.
- SV_BAJAS_YYYYMMDD.TXT, which would include information regarding BME MTF EQUITIES values deregistered in the session.
- SV_VA_DET_YYYYMMDD.TXT, which would include information regarding BME MTF EQUITIES values in the system.

5.5 EQUITIES Issuers

Includes information regarding issuers associated to each value of EQUITIES MARKETS (VALORES_EMITORAS_LEI_YYYYMMDD.txt). The fields included in the files are as follows.

- FECHA;
- RENTA (V = Equity);
- CODIGO_SIBE (Sibe Code of the instrument associated to the Issuer);
- CVALISO (ISIN Code of the instrument associated to the Issuer);
- NOMBRE_VALOR (Name of the instrument associated to the Issuer);
- CLVEMIS (Issuer Code);
- CIF (Issuer CIF Code);
- LEI (Issuer LEI Code);
- NOMBRE_EMITORA (Issuer Name)

6 EQUITIES ETFs AND WARRANTS SHORT MASTER DATA.

6.1 FILES VA_*_YYYYMMDD.txt

The files VA_*_YYYYMMDD.txt (VA_yyyymmdd.TXT, VA_ALTAS_yyyymmdd.TXT, VA_BAJAS_yyyymmdd.TXT, VA_MODIF_yyyymmdd.TXT) have the following fields for equities, warrants and etf segments:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	Date	YYYYMMDD
EQ, MA, LT, TF	VALOR	X(5)	Instrument Code – Ticker Symbol	
EQ, MA, LT, TF	CODISIN	X(12)	ISIN Code	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	NOMCOMPLETO	X(80)	Long Name	
EQ, MA, LT, TF	NOMRED	X(40)	Short Name	
EQ, MA, LT, TF	GRUPOVAL	X(2)	Security group	See below table
EQ, MA, LT, TF	MERCADO	X(2)	Market Segment	EQ: (MIC: XMAD) TF: (MIC: XMAD) LT: (MIC: XLAT) MA: (MIC: MABX) (MIC: GROW) CW: (MIC: XMAD)

Segment	Securities Group	Description
EQ	AC	Shares
	DE	Rights
	CP	Cuotas participativas
	CE	Electronic Outcry Market
	NC	Not Traded Mutual Funds
TF	OA	ETFs
	SY	Underlying
	WC	Certificates
	WA	Warrants
	WO	Others
	SY	Underlying Securities
MA	EE	Growth Companies
	SI	SICAVs
	FC	Venture Capital Funds

	IL	Hedge Funds
	IC	Hedge Funds' Funds
	SO	SOCIMI (REITS)
	AL	LATIBEX Shares
	DL	LATIBEX Rights

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

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

7 EQUITIES and ETF ISSUER MASTER DATA file

The file VALORES_EMITORAS_YYYYMMDD.txt contains information that relation the instrument with the issuer of the instrument. The files have the following fields:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RV/ETF	RENTA	X(8)	Renta	V
RV/ETF	CODIGO_SIBE	X(5)	INSTRUMENT CODE	
RV/ETF	CVALISO	X(12)	ISIN CODE	
RV/ETF	NOMBRE_VALOR	X(80)	Equity name	
RV/ETF	CLVEMIS	9(17)	Issuer code	
RV/ETF	CIF	X(1)	Issuer vat number	
RV/ETF	NOMBRE_EMITORA	X(80)	Issuer name	

RENTA;CODIGO_SIBE;CVALISO;NOMBRE_VALOR;CLVEMIS;CIF;NOMBRE_EMITORA

V;2INVE;FR0011036268;LYXOR UCITS ETF IBEX 35 DOBLE INV.DIARIO;11036;LYX00000002 ;LYXOR UCITS ETF IBEX 35 DOBLE INV.DIARIO

V;A3M ;ES0109427734;ATRESMEDIA CORP. DE MEDIOS DE COM. ;09427;A78839271 ;ATRESMEDIA CORP. DE MEDIOS DE COM. S.A.

V;ABB ;ES0109659013;AB-BIOTICS ;09659;A63497473 ;AB-BIOTICS, S.A.

V;ABE ;ES0111845014;ABERTIS INFRAESTRUCTURAS ;11845;A08209769 ;ABERTIS INFRAESTRUCTURAS, S.A.

V;ABG.P;ES0105200002;ABENGOA CLASE B ;05200;A41002288 ;ABENGOA, S.A.

V;ACS ;ES0167050915;ACS ACTIVIDADES CONST.Y SERVICIOS ;67050;A28004885 ;ACS,ACTIVIDADES DE CONST.Y SERVICIOS S.A

V;ACX ;ES0132105018;ACERINOX ;32105;A28250777 ;ACERINOX, S.A.

8 MASTER DATA MIFID II FILES

Since January 3, 2018, the following information files will be available:

SOURCE NAME	PRODUCT	MIFID II INFORMATION				
		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
MABX, GROW, XLAT, XMAD	EQ + MA + LT	MFII_RV_Altas_YYYYMMDD.txt	MFII_RV_Modif_YYYYMMDD.txt	MFII_RV_Bajas_YYYYMMDD.txt	MFII_RV_VA_DET_YYYYMMDD.txt	MFII_RV_VA_YYYYMMDD.txt
XMAD	ETFS	MFII ETF_ALTAS_YYYYMMDD.TXT	MFII ETF_Modif_YYYYMMDD.TXT	MFII ETF_BAJAS_YYYYMMDD.TXT	MFII ETF_VA_DET_YYYYMMDD.TXT	MFII ETF_VA_YYYYMMDD.TXT
XMAD	WARRANTS	MFII_WAR_ALTAS_YYYYMMDD.TXT	MFII_WAR_MODIF_YYYYMMDD.TXT	MFII_WAR_BAJAS_YYYYMMDD.TXT	MFII_WAR_VA_DET_YYYYMMDD.TXT	MFII_WAR_VA_YYYYMMDD.TXT

MIC CODE	PRODUCT	MEMBERS
MABX, GROW, XLAT, XMAD	Brokers: EQ + MA + LT	MFII_BRK_RV_YYYYMMDD.txt
XMAD	Brokers: ETFS	MFII_BRK_TF_YYYYMMDD.txt
XMAD	Brokers: WARRANTS	MFII_BRK_CW_YYYYMMDD.txt

Master data files of the following Market segments:

- ✓ MIFID II Equities Master Data (Continuous Market, electronic outcry market, Latibex and BME MTF EQUITIES).
- ✓ MIFID II ETFs Master Data.
- ✓ MIFID II Warrants Master Data

The following files will be available for each Market Segment:

1. Issues (new instruments) for the following day. Includes those instruments whose issue date is the file's date and are not in a "B" (withdrawn) status, as well as those that are in a "A" status, provisional issue.
2. Updates (instruments with changes in their attributes like Name updates, Isin code changes, ...)
3. Withdrawals (instruments no longer trading that day)

4. All the outstanding issues for the trading day T+1.
5. All the issues available (new issues and issues no longer trading).

8.1 Equities and Etf's Master Data (EQ, MA, LT, TF)

File list:

SOURCE NAME	PRODUCT	MIFID II INFORMATION				
MIC CODES		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
MABX, GROW, XLAT, XMAD	EQ + MA + LT	MFII_RV_Altas_YYYYMMDD.txt	MFII_RV_Modif_YYYYMMDD.txt	MFII_RV_Bajas_YYYYMMDD.txt	MFII_RV_VA_DET_YYYYMMDD.txt	MFII_RV_VA_YYYYMMDD.txt
XMAD	ETFS	MFII ETF_ALTAS_YYYYMMDD.TXT	MFII ETF_Modif_YYYYMMDD.TXT	MFII ETF_BAJAS_YYYYMMDD.TXT	MFII ETF_VA_DET_YYYYMMDD.TXT	MFII ETF_VA_YYYYMMDD.TXT

The fields included in the files are as follows (fields in red are MIFID II fields):

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, LT, MA, TF	FECHA	X(8)	Date of the information	YYYYMMDD
EQ, LT, MA, TF	VALOR	X(5)	Instrument Code	
EQ, LT, MA, TF	CODISIN	X(12)	ISIN Code	
EQ, LT, MA, TF	ESTADO	X(1)	Status	1 = Active (ready to trade) 2 = Inactive (provisionally registered)
EQ, LT, MA, TF	GRUPOVAL	X(2)	Security group	(See table below)
EQ, LT, MA, TF	TIPOPRODUCTO	X(1)	Product type	(See table below)
EQ, LT, MA, TF	TIPOSUBYA	X(2)	Underlying type	"I" - IBEX 35® "C" - IBEX MEDIUM CAP® "S" - IBEX SMALL CAP® "L" - LATIBEX BRASIL "T" - LATIBEX TOP "N" - FTSE4Good IBEX

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"D" - IBEX TOP DIVIDENDO® "B" - LATIBEX ALL SHARE "J" - IBEX 35® CON DIVIDENDOS "K" - IBEX 35® INVERSO "H" - IBEX 35® IMPACTO DIV "V" - IBEX 35® DOBLE INVERSO "W" - IBEX 35® TRIPLE INVERSO "F" - IBEX 35® DOBLE APALANCADO "M" - IBEX 35® TRIPLE APALANCADO "Y" - IBEX 35® CON DIVIDENDOS NETOS ETC...
EQ, LT, MA, TF	AMBITOADMIS	X(1)	Exchange(s) in which the instrument is traded	"1" - Valencia. "2" - Bilbao. "3" - Valencia and Bilbao. "4" - Barcelona. "5" - Valencia and Barcelona. "6" - Bilbao and Barcelona. "7" - Valencia, Bilbao and Barcelona. "8" - Madrid. "9" - Valencia and Madrid. "A" - Bilbao and Madrid. "B" - Valencia, Bilbao and Madrid. "C" - Barcelona and Madrid. "D" - Valencia, Barcelona and Madrid. "E" - Bilbao, Barcelona and Madrid. "F" - All the exchanges.
EQ, LT, MA, TF	NOMCOMPLETO	X(80)	Equity full name	
EQ, LT, MA, TF	NOMRED	X(25)	Equity short name	
EQ, LT, MA, TF	ValLiqInd	X(10)	Indicative net asset value	
EQ, LT, MA, TF	SUBYACENTE	X(12)	Underlying code	
EQ, LT, MA, TF	CVALISOSUBYA	X(12)	Underlying ISIN	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, LT, MA, TF	NOMSUBYA	X(80)	Underlying long name	
EQ, LT, MA, TF	NOMCORTSUBYA	X(12)	Underlying short name	
EQ, LT, MA, TF	DIVISASUBYA	X(3)	Underlying currency	ISO 3166 CURRENCY CODE
EQ, LT, MA, TF	EMISORA	X(4)	Issuer code	
EQ, LT, MA, TF	NOMEMIS	X(40)	Issuer name	
EQ, LT, MA, TF	DIVISA	X(3)	Currency	ISO 3166 CURRENCY CODE
EQ, LT, MA, TF	MINTAMORD	X(1)	Minimum Order Amount	1 (as applicable)
EQ, LT, MA, TF	TAMLOTE	X(1)	Number of Securities per Lot. Lot Size	1 (as applicable)
EQ, LT, MA, TF	INDBLOQ	X(1)	Trades in blocks (or not)	N = No Y = Yes = NO
EQ, LT, MA, TF	INDESPE	X(1)	Admits Special Transactions	N = No Y = Yes = NO
EQ, LT, MA, TF	INDFIXING	X(1)	Trades in Fixing Mode	N = No Y = Yes = NO
EQ, LT, MA, TF	INDCONTINUO	X(1)	Trades in the Continuous Market	N = No Y = Yes = NO
EQ, LT, MA, TF	INDVTOAUTO	X(1)	Automatic Maturity Indicator	N = No Y = Yes = NO
EQ, LT, MA, TF	INDBOLSA	X(1)	Securities Market Indicator	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, LT, MA, TF	INDOPEVALLIQ	X(1)	Transaction at NAV Indicator	N = No Y = Si = No
EQ, LT, MA, TF	INDINSTITU	X(1)	Indicates if they are Institutional Securities	N = No Y = Yes
EQ, LT, MA, TF	SECTOR	X(3)	Sector	(See Table Below)
EQ, LT, MA, TF	NOMINAL	9(16)V(6)	Nominal	
EQ, LT, MA, TF	FECDIVIDENDO	X(8)	Dividend payment date	YYYYMMDD
EQ, LT, MA, TF	IMPORTADMIT	9(16)V(6)	Amount admitted to trading	
EQ, LT, MA, TF	FECADMISION	X(8)	Admission date	YYYYMMDD
EQ, LT, MA, TF	FECULTADMISION	X(8)	Date last securities admission	YYYYMMDD
EQ, LT, MA, TF	IMPORTETRIM	9(16)V(6)	Quarterly amount	
EQ, LT, MA, TF	IMP_MIN_BC	9(16)V(6)	Minimum amount Agreed Blocks	
EQ, LT, MA, TF	IMP_MIN_BP	9(16)V(6)	Minimum Amount Parametrised Blocks	
EQ, LT, MA, TF	IMP_ORD_AUTO	9(16)V(6)	Automatic Orders Amount. External Applications Filter	
EQ, LT, MA, TF	MINTITOCULTOS	9(16)V(6)	Minimum amount of hidden shares	
EQ, LT, MA, TF	TIPOTARIFA	X(2)	Fee type	(See Table Below)
EQ, LT, MA, TF	SISTLIQ	X(1)	Settlement system	F = Iberclear
EQ, LT, MA, TF	INDCALCVLI	X(1)	Indicator of the NAV calculation	N = No Y = Yes = NO
EQ, LT, MA, TF	TIPOVALOR	X(1)	Security Type	N = Registered P = Bearer =
EQ, LT, MA, TF	INDCREDITO	X(1)	Credit Indicator	N = No Y = Yes = NO

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, LT, MA, TF	EMPGESTORA	X(4)	Management Company Code	
EQ, LT, MA, TF	NOMEMPGEST	X(40)	Management Company Name	
EQ, LT, MA, TF	EMPCOMPEN	X(4)	Clearing Company Code	
EQ, LT, MA, TF	NOMEMPCOMPEN	X(40)	Clearing Company Name	
EQ, LT, MA, TF	IMPORTCIRC	9(16)V(6)	Amount outstanding	
EQ, LT, MA, TF	NUMTITCIRC	9(16)V(6)	Number of shares outstanding	
EQ, LT, MA, TF	IMPORTMIN	9(16)V(6)	Minimum Amount	Yes 0 or " " does not apply
EQ, LT, MA, TF	NUMTITMIN	9(16)V(6)	Minimum Amount of Shares	Yes 0 or " "does not apply
EQ, LT, MA, TF	CANTPARTC	9(16)V(6)	Number of Participants	
EQ, LT, MA, TF	UNICONTRAT	9(16)V(6)	Trading unit	As applicable for every issue
EQ, LT, MA, TF	TITCOTIZA	9(16)V(6)	Number of shares	
EQ, LT, MA, TF	INDDECIMAL	X(1)	Number of Decimals in the System	"4" – Four decimals
EQ, LT, MA, TF	MAXDECIMAL	X(1)	Field with the decimals of the Security	Indicates the number of decimals in the security price in the main market "1" - One decimal "2" – Two decimals "3" - Three decimals "4" – Four decimals
EQ, LT, MA, TF	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) 5, 6, 7 EQ, LT, Ma. - Continuous => Typology= 5 - Fixing => Typology = 6 TF - Typology = 7. With average number of transaction upper than 9000 (ATV / ADNTran)
EQ, LT, MA, TF	LIM_SUP_TICK1	9(5)V9(0)	Lim_sup_tick1	0
EQ, LT, MA, TF	VAL_SUP_TICK1	9(10)V9(4)	Val_sup_tick1	0.0000
EQ, LT, MA, TF	LIM_SUP_TICK2	9(5)V9(0)	Lim_sup_tick2	0

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, LT, MA, TF	VAL_SUP_TICK2	9(10)V9(4)	Val_sup_tick2	0.0000
EQ, LT, MA, TF	LIM_SUP_TICK3	9(5)V9(0)	Lim_sup_tick3	0
EQ, LT, MA, TF	VAL_SUP_TICK3	9(10)V9(4)	Val_sup_tick3	0.0000
EQ, LT, MA, TF	LIM_SUP_TICK4	9(5)V9(0)	Lim_sup_tick4	0
EQ, LT, MA, TF	VAL_SUP_TICK4	9(10)V9(4)	Val_sup_tick4	0.0000
EQ, LT, MA, TF	FECHAALTA	X(8)		YYYYMMDD Date of listing of the issue in the system
EQ, LT, MA, TF	FECHABAJA	X(8)		YYYYMMDD Date of delisting of the issue in the system
EQ, LT, MA, TF	SITUACION	X(1)		" " registration / "B" delisting of the issue in the system
EQ, LT, MA, TF	SITUNEG	X(2)	Trading status	17 = Ready to trade 18 = Not available for trading 21 = Auction
EQ, LT, MA, TF	PORCOSC RANDIN	9(6)V9(4)	Percentage of dynamic range fluctuation	Fixed by the market's regulations
EQ, LT, MA, TF	PORCOSC RANEST	9(6)V9(4)	Percentage of static range fluctuation	Fixed by the market's regulations
EQ, LT, MA, TF	FECVALLIQ	X(8)	NAV date	YYYYMMDD
EQ, LT, MA, TF	HORAVALLIQ	X(8)	NAV time	HHMMSS
EQ, LT, MA, TF	VALORLIQ	9(16)V9(6)	NAV	
EQ, LT, MA, TF	PRECIOREF	9(16)V9(6)	Reference price	
EQ, LT, MA, TF	PRECIOEST	9(16)V9(6)	Static price	
EQ, LT, MA, TF	INDBONUS	X(1)	Bonus indicator	Indicates if the bonus is or not active (bonus) Y=Yes; N=No; Blank: no bonus
EQ, LT, MA, TF	PORCOSC RANESTBLQPARAM	9(6)V9(4)	Percentage of parametrized static range fluctuation	
EQ, LT, MA, TF	PORCVARIPMHORQBLQ	9(6)V9(4)	Percentage of Agreed Blocks fluctuation range	
EQ, LT, MA, TF	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

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				100 = Manual auction 101 = Extension of opening auction 102 = Extension of the closing auction 103 = Volatility auction
EQ, LT, MA, TF	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
EQ, LT, MA, TF	ORIGEN	X(2)	SEGMENT	EQ: Continuous Market and electronic Outcry TF: ETF CW: Warrants and structured products LT = Latibex MA = BME MTF EQUITIES
EQ, MA, TF, LT	IndSubas	X(1)	Auction indicator	Y/N S/N
EQ, MA, TF, LT	FISIN	X(35)	FISIN	
EQ, MA, TF, LT	Liquido	X(1)	Liquid instrument	Y/N S/N
EQ, MA, TF, LT	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
EQ, MA, TF, LT	LISPost	X(9)	LIS-post (Large in Scale) Limit	
EQ, MA, TF, LT	CFICode	X(6)	CFI Code	ISO 10962
EQ, MA, TF, LT	ValListado	X(1)	Listed value at issuer's request	Y/N S/N
EQ, MA, TF, LT	LEIEmi	X(20)	Issuer LEI	
EQ, MA, TF, LT	LEISubya	X(20)	Underlying LEI	
EQ, MA, TF, LT	TradingOblig	X(1)	Trading obligation.	It indicates whether the security has an obligation to be traded on a regulated market
EQ, MA, TF, LT	CapSuperado	X(1)	Double volume cap exceeded	
EQ, MA, TF, LT	ADT	9(16)V9(6)	Average daily turnover	
EQ, MA, TF, LT	ATV / ADNTran	9(16)V9(6)	Average daily number of transactions	
EQ, MA, TF, LT	MktID	X(4)	Operating MIC	
EQ, MA, TF, LT	MktSegID	X(4)	Segment MIC	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, TF, LT	Comodity	X(4)	Commodity derivative Indicator	
EQ, MA, TF, LT	BaseProduct	X(4)	Base product	
EQ, MA, TF, LT	subProduct	X(4)	Sub product	
EQ, MA, TF, LT	Further	X(4)	Further sub product	
EQ, MA, TF, LT	SSTI_pre	X(9)	Límite SSTI-pre (Size Specific to Instrument)	
EQ, MA, TF, LT	SSTI_post	X(9)	Límite SSTI-post (Size Specific to Instrument)	

The key when storing the information is the “Instrument Code” (VALOR), this field once the EQUITY is active (ESTADO=1, Active) does not change. The rest of the fields can eventually change, although this is uncommon once the EQUITY is active.

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

8.2 Warrants and Structured Products Master Data (CW)

File list:

SOURCE NAME	PRODUCT	MIFID II INFORMATION				
MIC CODES		NEW ISSUES	UPDATES	WITHDRAWALS	OUTSTANDING ISSUES	OUTSTANDING AND AMORTIZED ISSUES
XMAD	WARRANTS	MFII_WAR_ALTAS_YYYYMMDD.TXT	MFII_WAR_MODIF_YYYYMMDD.TXT	MFII_WAR_BAJAS_YYYYMMDD.TXT	MFII_WAR_VA_DET_YYYYMMDD.TXT	MFII_WAR_VA_YYYYMMDD.TXT

The fields included in the files are as follows (fields in red are MIFID II fields):

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	Date of the Information	YYYYMMDD
CW	VALOR	X(5)	Instrument Code	
CW	CODISIN	X(12)	ISIN Code	
CW	ESTADO	X(1)	Status	1 = Active 2 = Inactive (Provisionally Registered)
CW	GRUPOVAL	X(2)	Securities Group	WC Certificates WA Warrants WO Others SY Underlying Security (see attached table)
CW	TIPOPRODUCTO	X(1)	Product Type	B Structured Bonds C Certificates F ETFs G Discount H Bonus I Inlines

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				K Bonus CAP L Sprint O Other Products P Turbo Pros W Warrants T Turbo Warrants J Stay Low Y Stay High Z Multi ETC.....
CW	TIPOSUBYA	X(2)	Underlying Security Type	"AE" - Spanish Shares. "AI" - Foreign Shares. "TC" - Currencies and Exchange Rates. "IN" - National Indices. "II" - International Indices. "MP" - Commodities. "CV" - Securities Baskets. "TI" - Interest Rates. "OT" - Others.
CW	NOMRED	X(25)	Short Name	
CW	SUBYACENTE	X(12)	Underlying Security Code	
CW	CVALISOSUBYA	X(12)	Underlying Security ISIN	
CW	NOMSUBYA	X(80)	Underlying Security Long Name	
CW	NOMCORTSUBYA	X(12)	Underlying Security Short Name	
CW	DIVISASUBYA	X(3) X(3)	Underlying Security Currency Mnemonic	EUR USD CHF GBP

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				JPY MXN PLD HKD Currency's ISO 3166 Code
CW	INDINSTITUC	X(1)	Indicates if they are Institutional Securities	N = No Y = Yes
CW	PRECIOEJER	9(16)V9(6)	Strike Price	
CW	INDESTILO	X(1)	Style	"E" - European "A" - American "B" - Bermuda " " - Other
CW	INDBOLSA	X(1)	Market	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
CW	INDOPEVALLIQ	X(1)	Indicates if Transactions are at NAV	N = No Y = Yes = NO
CW	FECHAULTNEG	X(8)	Last Trade Date	YYYYMMDD
CW	FECHAVTO	X(8)	Expiration Date	YYYYMMDD
CW	NUMTITMIN	9(16)V9(6)	Minimum Number of Securities	1
CW	NUMTITLOTE	9(16)V9(6)	Number of Securities Per Lot	1
CW	FECHAEMI	X(8)	Date of Issuance	YYYYMMDD
CW	FECHAADMI	X(8)	Admission to Trading Date	YYYYMMDD
CW	IMPORTETRIM	9(16)V9(6)	Quarterly Amount	Set by Market Regulations

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	IMP_MIN_BC	9(16)V9(6)	Minimum Amount Agreed Blocks	Set by Market Regulations
CW	IMP_MIN_BP	9(16)V9(6)	Minimum Amount Parametrized Blocks	Set by Market Regulations
CW	IMP_ORD_AUTO	9(16)V9(6)	Automatic Orders Amount. External Applications Filter	If 0 or " " it does not apply
CW	PRECIOBARRERA	9(16)V9(6)	Barrier Price	
CW	TIPOTARIFA	X(2)	Fee Type	B Structured Bonds C Certificates F ETFs G Discount H Bonus I Inlines K Bonus CAP L Sprint O Other Products P Turbo Pros W Warrants T Turbo Warrants J Stay Low Y Stay High Z Multi ETC.....
CW	TIPOVAL	X(1)	Security Type	P = Bearer N = Registered
CW	PRECIOBARRERA2	9(16)V9(6)	Barrier Price 2	
CW	PRECIOBARRERAINF	9(16)V9(6)	Lower Barrier Price	
CW	PRECIOBARRERASUP	9(16)V9(6)	Upper Barrier Price	
CW	DIVISA	X(3)	Warrant and Structured Product Currency	EUR, ... Currency's ISO 3166 Code

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	NOMCOMPLETO	X(80)	Full Name of the Warrant and Structured Product	
CW	FECHA_VTO_MMY	X(6)	Year and Month of Expiration	YYYYMM
CW	UNICONTRAT	9(16)V9(6)	Trading Unit. Number of Securities Equivalent to Each Instrument	This field is used both for Ratio as for Parity - If the value is under 1, it means Ratio (number of shares equivalent to a warrant) - If the value is over 1, it means Parity (number of warrants equivalent to a share) The Ratio is the inverse of the Parity.
CW	FACTOR_MULTI	9(16)V9(6)	Multiplying Factor	1, there is no Block Trading in Warrants
CW	IMPORTADMIT	9(16)V9(6)	Amount Admitted to Trading	
CW	TITCOTIZA	9(16)V9(6)	Amount Admitted to Trading (Near Term Position Limit)	
CW	EMISORA	X(4)	Issuer Code	
CW	NOMBREEMIS	X(40)	Issuer Name	
CW	INDVTOAUTO	X(1)	Automatic Expiration Indicator	Y = Yes N = NO
CW	AMBITOADMIS	X(1)	Exchange in which it is Admitted to Trading	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
CW	NOMINAL	9(16)V9(6)	Nominal	As Applicable depending on the Issue
CW	INDCREDITO	X(1)	Credit Indicator	N = No Y = Yes
CW	INDPUTCALL	X(1)	Indicates if the Contract is Put or Call	0 – Put 1 – Call
CW	SISTLIQ	X(1)	Settlement System	F = Iberclear

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	INDBLOQ	X(1)	Trades in Blocks	N = No Y = Yes = NO
CW	INDESPE	X(1)	Admits Special Transactions	N = No Y = Yes = NO
CW	INDFIXING	X(1)	Trades in Fixing Mode	N = No Y = Yes = NO
CW	INDCONTINUO	X(1)	Trades in Continuous Mode	N = No Y = Yes = NO
CW	INDDECIMAL	X(1)	Number of Decimals in the System	"4" – Four Decimals
CW	MAXDECIMAL	X(1)	Field with the Instrument's Decimals	Indicates the number of decimals in the Security's Price in the Main Market "1" – One Decimal "2" – Two decimals "3" – Three decimals "4" – Four decimals
CW	INDTICK	X(1)	Tick Indicator	Tick indicator (change in price) "1" - Tick in minimum price unit "2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit. "3" - Tick in 5 minimum price units. "4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				the price is over €100 the tick would be 50 times the minimum price unit. See Combination table MAXDECIMAL + IND TICK
CW	MINTITOCULTOS	9(16)V9(6)	Minimum Amount of Hidden Securities	
CW	PRECIOBARRERABONUS	9(16)V9(6)	Barrier Price for Bonus	
CW	FECHAALTA	X(8)	Date of Registration of the Instrument in the System	Date of Registration in the System's Register
CW	FECHABAJA	X(8)	Date of Deregistration of the Instrument in the System	Date of Deregistration in the System's Register
CW	SITUACION	X(1)	Instrument's Status	" " Registration "B" Deregistration In the System's Register
CW	SITUNEG	X(2)	Trading Status	17 = Ready to trade 18 = Not available for trading 21 = Auction
CW	PORCOSC RANDIN	9(6)V9(4)	% of Fluctuation Dynamic Range	Set by Market Regulations
CW	PORCOSC RANEST	9(6)V9(4)	% of Fluctuation Static Range	Set by Market Regulations
CW	FECVALLIQ	X(8)	NAV Date	Not Applicable
CW	HORAVALLIQ	X(8)	NAV Time	HHMMSS Not Applicable
CW	VALORLIQ	9(16)V9(6)	NAV	Not Applicable
CW	PRECIOREF	9(16)V9(6)	Reference Price	
CW	PRECIOEST	9(16)V9(6)	Static Price	
CW	INDBONUS	X(1)	Bonus Indicator	Indicates if the Bonus is or Active or not Y=Yes; N=No; Left blank: no bonus
CW	PORCOSC RANESTBLQPA RAM	9(6)V9(4)	% of Fluctuation Static Range for Parameterized Blocks	
CW	PORCVARIPMHORQBLQ	9(6)V9(4)	% of Spread Fluctuation for Agreed Blocks	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	MOTIVOSUSPEN	X(3)	Reason 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 = Opening Auction Extension 102 = Closing Auction Extension 103 = Volatility Auction
CW	TIPOACTUESPECI	X(1)		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
CW	IndSubas	X(1)	Auction indicator	Y/N S/N
CW	FISIN	X(35)	FISIN	
CW	Liquido	X(1)	Liquid instrument	Y/N S/N
CW	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
CW	LISPost	X(9)	LIS-post (Large in Scale) Limit	
CW	CFICode	X(6)	CFI Code	ISO 10962
CW	Vallistado	X(1)	Listed value at issuer's request	Y/N S/N
CW	LEIEmi	X(20)	Issuer LEI	
CW	LEISubya	X(20)	Underlying LEI	
CW	TradingOblig	X(1)	Trading obligation.	It indicates whether the security has an obligation to be traded on a regulated market
CW	CapSuperado	X(1)	Double volume cap exceeded	
CW	ADT	9(16)V9(6)	Average daily turnover	

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	ATV	9(16)V9(6)	Average daily number of transactions	
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	
CW	Comodity	X(4)	Commodity derivative Indicator	
CW	BaseProduct	X(4)	Base product	
CW	subProduct	X(4)	Sub product	
CW	Further	X(4)	Further sub product	
CW	SSTI_pre	X(9)	Límite SSTI-pre (Size Specific to Instrument)	
CW	SSTI_post	X(9)	Límite SSTI-post (Size Specific to Instrument)	

The key field in order to store the information is the "Instrument Code" (VALOR). Once the warrant is active (ESTADO=1, Active) this field does not change. The rest of the fields can theoretically change, although this is uncommon once the warrant is active.

The first field to check is the field ESTADO:

- 1 = Active (Ready to Trade)
- 2 = Provisionally Active (still not included in the System)

If ESTADO = 1

- SITUNEG = 17 (Ready to Trade) It can be traded normally (The field SITUACION is necessarily " " Active)
- SITUNEG = 18 (Not available for trading) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). It cannot be traded in that moment. (The field SITUACION could be active or not)
 - 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 " " Active) the cause being that displayed in the field MOTIVOSUSPEN (100, 101, 102, 203). It cannot be traded in that moment. (The field SITUACION could be active or not)

100 = Manual Auction
101 = Opening Auction Extension
102 = Closing Auction Extension
103 = Volatility Auction

See Combination table MAXDECIMAL + IND TICK

MAXDECIMAL	MAXDECIMAL	INDTICK	INDTICK	TICK
1	"1" - One decimal	1	"1" - Tick in minimum price unit	0,1
1	"1" - One decimal	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,1 , P >= 50€: 0,5)
1	"1" - One decimal	3	"3" - Tick in 5 minimum price units.	0,5
1	"1" - One decimal	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,1 , 10€ <= P < 50€: 0,5 , 50€ <= P < 100€: 1 , P >= 100€: 5)
2	"2" - Two decimals	1	"1" - Tick in minimum price unit	0,01
2	"2" - Two decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,01 , P >= 50€: 0,05)
2	"2" - Two decimals	3	"3" - Tick in 5 minimum price units.	0,05
2	"2" - Two decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit..	(P < 10€: 0,01 , 10€ <= P < 50€: 0,05 , 50€ <= P < 100€: 0,1 , P >= 100€: 0,5)
3	"3" - Three decimals	1	"1" - Tick in minimum price unit	0,001
3	"3" - Three decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,001 , P >= 50€: 0,005)

3	"3" - Three decimals	3	"3" - Tick in 5 minimum price units.	0,005
3	"3" - Three decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,001 , 10€ <= P < 50€: 0,005 , 50€ <= P < 100€: 0,01 , P >= 100€: 0,05)
4	"4" - Four decimals	1	"1" - Tick in minimum price unit	0,0001
4	"4" - Four decimals	2	"2" - Tick in minimum price unit, unless the price is over €50 in which case the tick would be 5 times the minimum price unit.	(P < 50€: 0,0001 , P >= 50€: 0,0005)
4	"4" - Four decimals	3	"3" - Tick in 5 minimum price units.	0,0005
4	"4" - Four decimals	4	"4" - Tick Type 4 adjusted to price. Tick in minimum price unit, unless the price of the order is in the range between €10 and €50, in which case the tick would be 5 times the minimum price unit. If the price is between €50 and €100 the tick would be 10 times the minimum unit. Finally, if the price is over €100 the tick would be 50 times the minimum price unit.	(P < 10€: 0,0001 , 10€ <= P < 50€: 0,0005 , 50€ <= P < 100€: 0,001 , P >= 100€: 0,005)

8.3 MIFID II BROKERS

Equities, BME MTF EQUITIES, Latibes, ETFs and warrants bróker list

MIC CODE	PRODUCT	FILE NAME
MABX, GROW, XLAT, XMAD	Brokers: EQ + MA + LT	MFII_BRK_RV_YYYYMMDD.txt
XMAD	Brokers: ETFS	MFII_BRK_TF_YYYYMMDD.txt
XMAD	Brokers: WARRANTS	MFII_BRK_CW_YYYYMMDD.txt

The fields included in the files are as follows:

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, TF, CW, LT, MA	FECHA	X(8)	DATE	YYYYMMDD
EQ, TF, CW, LT, MA	CodMiembro	X(10)	Broker, Member Code	
EQ, TF, CW, LT, MA	ESTADO	X(1)	STATUS	1 – Active 0 – Non Active (Provisional)
EQ, TF, CW, LT, MA	Nombred	X(20)	Broker Short Name	
EQ, TF, CW, LT, MA	NOMBRE	X(80)	Broker Name	
EQ, TF, CW, LT, MA	NIF	X(15)	VAT Number	
EQ, TF, CW, LT, MA	CodBolsa	X(5)	Main Stock Market Code	"3" - Valencia. "4" - Barcelona. "5" - Bilbao. "6" - Madrid.
EQ, TF, CW, LT, MA	CodPais	X(3)	ISO Country Code	ES = Spain GB = United Kingdom
EQ, TF, CW, LT, MA	Idioma	X(3)	Language	ES = Spanish EN = English
EQ, TF, CW, LT, MA	Ind_Tipo	X(3)	Indicator Type	P, M, E, R
EQ, TF, CW, LT, MA	FechaAlta	X(8)	Broker Registration Date	YYYYMMDD
EQ, TF, CW, LT, MA	FECHA BAJA	X(8)	Broker Deregistration Date	YYYYMMDD
EQ, TF, CW, LT, MA	Situacion	X(1)	Broker Status	" " Registration "B" Deregistration In the System's Register
EQ, TF, CW, LT, MA	ORIGEN	X(2)	Source	EQ, TF, CW, LT, MA
EQ, TF, CW, LT, MA	CODBIC	X(11)	Broker BIC Code	
EQ, TF, CW, LT, MA	CodLEI	X(20)	Broker LEI Code	
EQ, TF, CW, LT, MA	MiemUE	X(1)	Belongs to UE	Y or N
EQ, TF, CW, LT, MA	CodBCE	X(6)	BCE Code	
EQ, TF, CW, LT, MA	MiemTR	X(6)	Broker has subscribed TR	Y or N

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