



Technical Specifications BME DATA FEED PRODUCTS

BME Market Data

Product Code	4100, 4200, 4300, 4400, 4500
End of Day File	External Use
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VERSION CONTROL

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DISTRIBUTION CONTROL

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MODIFICATION CONTROL BY CHANGE OF VERSION

1.00 07.05.2012 – New document

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1 PRODUCT DESCRIPTION

Available list of ticks products:

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

1.1 SERVICE SCHEDULE

The files will normally be available at 20:00 CET, and (excluding exceptional circumstances) will always be available before 23:59 CET every trading of the TARGET 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

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

2 FORMAT AND DATA DELIVERY

2.1 FILE FORMATS

BME MARKET DATA delivers this product market data under the following formats:

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

2.2 DATA FORMATS

2.2.1 Numerical formats

There is no thousands separator, and depending on each file the "." Or the "," will be used as decimal separator.

2.2.2 Date and time conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

2.2.3 Headings of TXT files

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

PRODUCT	TXT FILE
EQUITIES	Coincides with the field code
CONTINUOUS MARKET	Coincides with the field code
IBEX35®	Coincides with the field code
LATIBEX	Coincides with the field code
MAB	Coincides with the field code
ETFs	Coincides with the field code
WARRANTS	Coincides with the field code
MEFF OPTIONS & FUTURES EQUITIES	N/A
FIXED INCOME MARF	Coincides with the field code
FIXED INCOME MERF	Coincides with the field code
FIXED INCOME SEND	Coincides with the field code

2.2.4 Data delivery

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

2.2.5 File names

Names of the files for each product and type:

SERVICE	INFORMATION TYPE	FILE TYPE
4100 Prices and volumes ticks data.	RV	A_SM, fSY, MC, P, SY, TX
SIB N1	ETF	A_SM, fSY, MC, P, SY, TX, TF
MERF	MERF	A_SM, fSY, MC, P, SY, TX
MARF	MARF	A_SM, fSY, MC, P, SY, TX
SEND	SEND	A_SM, fSY, MC, P, SY, TX

	WAR	A_SM, fSY, MC, P, SY, TX
4200 Prices, volumes and BBO ticks. SIB N1+ CRR N1+ MERF MARF SEND	RV	A_SM, fSY, MC, P, SM, SY, TX
	ETF	A_SM, fSY, MC, P, SM, SY, TX, TF
	MERF	A_SM, fSY, MC, P, SM, SY, TX
	MARF	A_SM, fSY, MC, P, SM, SY, TX
	SEND	A_SM, fSY, MC, P, SM, SY, TX
	WAR	A_SM, fSY, MC, P, SM, SY, TX
	4300 Prices, volumes and 5 BBO ticks. SIB N2 CRR N1+ WRR N2 MERF MARF SEND	RV
ETF		A, AE, fSY, H, MC,MP, P, SM, SY, TX, TF
MERF		A, AE, fSY, H, MC,MP, P, SM, SY, TX
MARF		A, AE, fSY, H, MC,MP, P, SM, SY, TX
SEND		A, AE, fSY, H, MC,MP, P, SM, SY, TX
WAR		A, AE, fSY, H, MC,MP, P, SM, SY, TX
4400 Prices, volumes and 20 BBO (full Market Depth) ticks. SIB N2+ CRR N1+ WRR N2 MERF MARF SEND		RV
	ETF	A, AE, fSY, H, MC,MP, P, SM, SY, TX, M2, M3, M4, TF
	MERF	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
	MARF	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
	SEND	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
	WAR	A, AE, fSY, H, MC,MP, P, SM, SY, TX
	4500 Prices, volumes and 20 BBO (full Market Depth) and trader feed ticks.	RV
ETF		A,AE, fSY, H, MC,MP, P, SM, SY, TX, M2, M3, M4, MO, TF

SIB TF	MERF	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
CRR N1+	MARF	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
WRR N2	SEND	A, AE, fSY, H, M2, M3, M4, MC, MP, P, SM, SY, TX
MERF	WAR	A, AE, fSY, H, MC,MP, P, SM, SY, TX
MARF		
SEND		

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

3 EQUITIES

Equities Tick Data with the following sub products:

- Equities Tick Data Prices
- Continuous Market Tick Data Prices
- IBEX 35® Tick Data Prices
- Latibex Tick Data Prices
- MAB Tick Data Prices

Available list of tick's products:

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

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

3.1 EQUITIES

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

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

3.2 CONTINUOUS MARKET

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

3.3 IBEX 35®

Information on the constituents of the IBEX35® Index.

3.4 LATIBEX

Information on the equities listed in Latibex.

3.5 MAB

Information on the equities listed in the MAB

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

3.6 ANNEX FIELD DETAIL (SMART).

3.6.1 A_SM

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	PRECIO	9(12)V9(6)	LAST PRICE OF THE TRADING SESSION (UNTIL THAT MOMENT)	
EQ, MA, LT, TF	PRECIO_MEDIO	9(12)V9(6)	AVERAGE PRICE IN THE DAY	
EQ, MA, LT, TF	PRECIO_ALTO	9(12)V9(6)	HIGH PRICE IN THE DAY	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	PRECIO_BAJO	9(12)V9(6)	LOW PRICE IN THE DAY	
EQ, MA, LT, TF	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME IN THE DAY	
EQ, MA, LT, TF	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TRADED TURNOVER	
EQ, MA, LT, TF	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
EQ, MA, LT, TF	HORA	X(9)	TIME	HHMMSSXXX or HHMMSS

3.6.2 A (MIFID II)

Files:

MFIL ETF_TICK_A_YYYYMMDD.TXT

MFIL IBX_TICK_A_YYYYMMDD.TXT

MFIL LTX_TICK_A_YYYYMMDD.TXT

MFIL MA_TICK_A_YYYYMMDD.TXT

MFIL MC_TICK_A_YYYYMMDD.TXT

MFIL RV_TICK_A_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	VOLUMEN	9(11)	TRADED VOLUME	
EQ, MA, LT, TF	PRECIO	9(12)V9(6)	TRADE PRICE	
EQ, MA, LT, TF	SOC_COMP	X(4)	BUY BROKER	This field can be in blank.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	SOC_VEND	X(4)	SELL BROKER	This field can be in blank.
EQ, MA, LT, TF	HORA	X(9)	TIME	HHMMSSXXX or HHMMSS
EQ, MA, LT, TF	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
EQ, MA, LT, TF	FECHANEG	X(8)	DATE OF TRADE	YYYYMMDD
EQ, MA, LT, TF	NUM_OPER_SIBE	X(10)	SIB NUMBER OPERATION	
EQ, MA, LT, TF	IND_P_A_C	X(1)	BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST	
EQ, MA, LT, TF	IND_P_A_V	X(1)	SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST.	
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	EFFECTIVO	9(17)V9(6)	TRADED TURNOVER	
EQ, MA, LT, TF	PRECIO_MEDIO	9(12)V9(6)	AVERAGE PRICE IN THE DAY	
EQ, MA, LT, TF	PRECIO_ALTO	9(12)V9(6)	HIGH PRICE IN THE DAY	
EQ, MA, LT, TF	PRECIO_BAJO	9(12)V9(6)	LOW PRICE IN THE DAY	
EQ, MA, LT, TF	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME IN THE DAY	
EQ, MA, LT, TF	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED VOLUME IN THE DAY	
EQ, MA, LT, TF	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
EQ, MA, LT, TF	MARCA_DIFU	X(1)	BROKER'S (BUYER / SELLER) DIFUSSION (OR NOT)	Y (Includes SOC_COMP y SOC_VEND) N (Doesn't include SOC_COMP y SOC_VEND) B (Includes SOC_COMP only) S (Includes SOC_VEND only)
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales
EQ, MA, LT, TF	DarkTrade	X(1)	Dark Trade	D = Dark Trade
EQ, MA, LT, TF	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
EQ, MA, LT, TF	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
EQ, MA, LT, TF	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
EQ, MA, LT, TF	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
EQ, MA, LT, TF	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
EQ, MA, LT, TF	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
EQ, MA, LT, TF	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
EQ, MA, LT, TF	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

3.6.3 AE (MIFID II)

Files:

MFIL ETF_TICK_AE_YYYYMMDD.TXT

MFIL IBX_TICK_AE_YYYYMMDD.TXT

MFIL LTX_TICK_AE_YYYYMMDD.TXT

MFIL MA_TICK_AE_YYYYMMDD.TXT

MFIL MC_TICK_AE_YYYYMMDD.TXT

MFIL RV_TICK_AE_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	VOLUMEN	9(11)	VOLUME TRADED	
EQ, MA, LT, TF	PRECIO	9(12)V9(6)	TRADE PRICE	
EQ, MA, LT, TF	EFFECTIVO	9(17)V9(6)	TRADED TURNOVER	
EQ, MA, LT, TF	SOC_COMP	X(4)	BUY BROKER	This field can be in blank.
EQ, MA, LT, TF	SOC_VEND	X(4)	SELL BROKER	This field can be in blank.
EQ, MA, LT, TF	FECHANEG	X(8)	DATE OF TRADE	YYYYMMDD
EQ, MA, LT, TF	HORA	X(8)	TIME OF TRADE	HHMMSSXXX or HHMMSS
EQ, MA, LT, TF	TIPO_OPER	X(4)	TYPE OF SPECIAL OPERATION.	SEE TIPO_OPER TABLE CONTENT
EQ, MA, LT, TF	NUM_OPER_SIBE	X(10)	SIB OPERATION NUMBER	
EQ, MA, LT, TF	IND_P_A_C	X(1)	BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST	
EQ, MA, LT, TF	IND_P_A_V	X(1)	SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST.	
EQ, MA, LT, TF	MODAL_CONTR	X(3)	TRADE MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				MA = MAB LT = Latibex
EQ, MA, LT, TF	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME	
EQ, MA, LT, TF	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TRADED TURNOVER	
EQ, MA, LT, TF	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
EQ, MA, LT, TF	MARCA_DIFU	X(1)	BROKER'S (BUYER / SELLER) DIFUSSION (OR NOT)	Y (Includes SOC_COMP y SOC_VEND) N (Doesn't include SOC_COMP y SOC_VEND) B (Includes SOC_COMP only) S (Includes SOC_VEND only)
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	
EQ, MA, LT, TF	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales
EQ, MA, LT, TF	DarkTrade	X(1)	Dark Trade	D = Dark Trade
EQ, MA, LT, TF	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
EQ, MA, LT, TF	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
EQ, MA, LT, TF	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD"

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
EQ, MA, LT, TF	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
EQ, MA, LT, TF	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
EQ, MA, LT, TF	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
EQ, MA, LT, TF	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
EQ, MA, LT, TF	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

3.6.4 Fsy

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

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

The first field to check is de STATE field:

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

If STATE = 1

- SITUNEG = 17 (Ready to Trade) Can be traded normally (the field SITUACION is “ “ high necessarily)

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

3.6.5 H (MIFID II)

Files:

MFIL ETF TICK H YYYYMMDD.TXT

MFIL IBX TICK H YYYYMMDD.TXT

MFIL LTX TICK H YYYYMMDD.TXT

MFIL MA TICK H YYYYMMDD.TXT

MFIL MC TICK H YYYYMMDD.TXT

MFIL RV TICK H YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	VOLUMEN	9(11)	VOLUMEN NEGOCIADO	
EQ, MA, LT, TF	PRECIO	9(12)V9(6)	TRADE PRICE	
EQ, MA, LT, TF	SOC_COMP	X(4)	BUY BROKER	This field can be in blank.
EQ, MA, LT, TF	SOC_VEND	X(4)	SELL BROKER	This field can be in blank.
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
EQ, MA, LT, TF	TIPO_OPER	X(4)	TYPE OF SPECIAL OPERATION	SEE TIPO_OPER TABLE CONTENT
EQ, MA, LT, TF	FECHANEG	X(8)	DATE OF TRADE	YYYYMMDD
EQ, MA, LT, TF	NUM_OPER_SIBE	X(10)	SIB OPERATION NUMBER	
EQ, MA, LT, TF	NUM_OPER_SIBE_RT	X(10)	SIB OPERATION NUMBER DOWNGRADED	
EQ, MA, LT, TF	IND_P_A_C	X(1)	BUYTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST	
EQ, MA, LT, TF	IND_P_A_V	X(1)	SELLTRADINGTYPE: "3" OWN ACCOUNT; "1" FOR THIRD PARTIES, "7" SPECIALIST.	
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	EFFECTIVO	9(17)V9(6)	TRADED TURNOVER	
EQ, MA, LT, TF	PRECIO_MEDIO	9(12)V9(6)	AVERAGE PRICE IN THE DAY	
EQ, MA, LT, TF	PRECIO_ALTO	9(12)V9(6)	HIGH PRICE IN THE DAY	
EQ, MA, LT, TF	PRECIO_BAJO	9(12)V9(6)	LOW PRICE IN THE DAY	
EQ, MA, LT, TF	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME IN THE DAY	
EQ, MA, LT, TF	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED VOLUME IN THE DAY	
EQ, MA, LT, TF	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
EQ, MA, LT, TF	MARCA_DIFU	X(1)	MEMBERS DISCLOSURE INDICATOR	Y (Includes SOC_COMP y SOC_VEND) N (Doesn't include SOC_COMP y SOC_VEND) B (Includes SOC_COMP only) S (Includes SOC_VEND only)

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	
EQ, MA, LT, TF	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
EQ, MA, LT, TF	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
EQ, MA, LT, TF	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales
EQ, MA, LT, TF	DarkTrade	X(1)	Dark Trade	D = Dark Trade
EQ, MA, LT, TF	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
EQ, MA, LT, TF	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
EQ, MA, LT, TF	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
EQ, MA, LT, TF	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
EQ, MA, LT, TF	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
EQ, MA, LT, TF	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
EQ, MA, LT, TF	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
EQ, MA, LT, TF	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

3.6.6 M2 (MIFID II)

Files:

MFII ETF TICK M2 YYYYMMDD.TXT

MFII IBX TICK M2 YYYYMMDD.TXT

MFII LTX TICK M2 YYYYMMDD.TXT

MFII MA TICK M2 YYYYMMDD.TXT

MFII MC TICK M2 YYYYMMDD.TXT

MFII RV TICK M2 YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	N_O_PRE_COMP_6	9(5)	NUMBER OF BID ORDERS OF QUOTE 6	
EQ, MA, LT, TF	VOL_O_PRE_COMP_6	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 6	
EQ, MA, LT, TF	PRE_COMP_6	9(12)V9(6)	BEST BID PRICE QUOTE 6	
EQ, MA, LT, TF	PRE_VENT_6	9(12)V9(6)	BEST ASK PRICE QUOTE 6	
EQ, MA, LT, TF	VOL_O_PRE_VENT_6	9(11)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 6	
EQ, MA, LT, TF	N_O_PRE_VENT_6	9(5)	NUMBER OF ASK ORDERS OF QUOTE 6	
EQ, MA, LT, TF	N_O_PRE_COMP_7	9(5)	NUMBER OF BID ORDERS OF QUOTE 7	
EQ, MA, LT, TF	VOL_O_PRE_COMP_7	9(11)	AGGREGATED VOLUME OF THE BEST BID ORDER 7	
EQ, MA, LT, TF	PRE_COMP_7	9(12)V9(6)	BEST BID PRICE 7	
EQ, MA, LT, TF	PRE_VENT_7	9(12)V9(6)	BEST ASK PRICE 7	
EQ, MA, LT, TF	VOL_O_PRE_VENT_7	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 7	
EQ, MA, LT, TF	N_O_PRE_VENT_7	9(5)	NUMBER OF ASK ORDERS OF QUOTE 7	
EQ, MA, LT, TF	N_O_PRE_COMP_8	9(5)	NUMBER OF BID ORDERS OF QUOTE 8	
EQ, MA, LT, TF	VOL_O_PRE_COMP_8	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 8	
EQ, MA, LT, TF	PRE_COMP_8	9(12)V9(6)	BEST BID PRICE QUOTE 8	
EQ, MA, LT, TF	PRE_VENT_8	9(12)V9(6)	BEST ASK PRICE QUOTE 8	
EQ, MA, LT, TF	VOL_O_PRE_VENT_8	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 8	
EQ, MA, LT, TF	N_O_PRE_VENT_8	9(5)	NUMBER OF ASK ORDERS OF QUOTE 8	
EQ, MA, LT, TF	N_O_PRE_COMP_9	9(5)	NUMBER OF BID ORDERS OF QUOTE 9	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	VOL_O_PRE_COMP_9	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 9	
EQ, MA, LT, TF	PRE_COMP_9	9(12)V9(6)	BEST BID PRICE QUOTE 9	
EQ, MA, LT, TF	PRE_VENT_9	9(12)V9(6)	BEST ASK PRICE QUOTE 9	
EQ, MA, LT, TF	VOL_O_PRE_VENT_9	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 9	
EQ, MA, LT, TF	N_O_PRE_VENT_9	9(5)	NUMBER OF ASK ORDERS OF QUOTE 9	
EQ, MA, LT, TF	N_O_PRE_COMP_10	9(5)	NUMBER OF BID ORDERS OF QUOTE 10	
EQ, MA, LT, TF	VOL_O_PRE_COMP_10	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 10	
EQ, MA, LT, TF	PRE_COMP_10	9(12)V9(6)	BEST BID PRICE QUOTE 10	
EQ, MA, LT, TF	PRE_VENT_10	9(12)V9(6)	BEST ASK PRICE QUOTE 10	
EQ, MA, LT, TF	VOL_O_PRE_VENT_10	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 10	
EQ, MA, LT, TF	N_O_PRE_VENT_10	9(5)	NUMBER OF ASK ORDERS OF QUOTE 10	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	

3.6.7 M3 (MIFID II)

Files:

MFII ETF TICK M3 YYYYMMDD.TXT

MFII IBX TICK M3 YYYYMMDD.TXT

MFII LTX TICK M3 YYYYMMDD.TXT

MFII MA TICK M3 YYYYMMDD.TXT

MFII MC TICK M3 YYYYMMDD.TXT

MFII RV TICK M3 YYYYMMDD.TXT

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	N_O_PRE_COMP_11	9(5)	NUMBER OF BID ORDERS OF QUOTE 11	
EQ, MA, LT, TF	VOL_O_PRE_COMP_11	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 11	
EQ, MA, LT, TF	PRE_COMP_11	9(12)V9(6)	BEST BID PRICE QUOTE 11	
EQ, MA, LT, TF	PRE_VENT_11	9(12)V9(6)	BEST ASK PRICE QUOTE 11	
EQ, MA, LT, TF	VOL_O_PRE_VENT_11	9(11)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 11	
EQ, MA, LT, TF	N_O_PRE_VENT_11	9(5)	NUMBER OF ASK ORDERS OF QUOTE 11	
EQ, MA, LT, TF	N_O_PRE_COMP_12	9(5)	NUMBER OF BID ORDERS OF QUOTE 12	
EQ, MA, LT, TF	VOL_O_PRE_COMP_12	9(11)	AGGREGATED VOLUME OF THE BEST BID ORDER 12	
EQ, MA, LT, TF	PRE_COMP_12	9(12)V9(6)	BEST BID PRICE 12	
EQ, MA, LT, TF	PRE_VENT_12	9(12)V9(6)	BEST ASK PRICE 12	
EQ, MA, LT, TF	VOL_O_PRE_VENT_12	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 12	
EQ, MA, LT, TF	N_O_PRE_VENT_12	9(5)	NUMBER OF ASK ORDERS OF QUOTE 12	
EQ, MA, LT, TF	N_O_PRE_COMP_13	9(5)	NUMBER OF BID ORDERS OF QUOTE 13	
EQ, MA, LT, TF	VOL_O_PRE_COMP_13	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 13	
EQ, MA, LT, TF	PRE_COMP_13	9(12)V9(6)	BEST BID PRICE QUOTE 13	
EQ, MA, LT, TF	PRE_VENT_13	9(12)V9(6)	BEST ASK PRICE QUOTE 13	
EQ, MA, LT, TF	VOL_O_PRE_VENT_13	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 13	
EQ, MA, LT, TF	N_O_PRE_VENT_13	9(5)	NUMBER OF ASK ORDERS OF QUOTE 13	
EQ, MA, LT, TF	N_O_PRE_COMP_14	9(5)	NUMBER OF BID ORDERS OF QUOTE 14	
EQ, MA, LT, TF	VOL_O_PRE_COMP_14	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 14	
EQ, MA, LT, TF	PRE_COMP_14	9(12)V9(6)	BEST BID PRICE QUOTE 14	
EQ, MA, LT, TF	PRE_VENT_14	9(12)V9(6)	BEST ASK PRICE QUOTE 14	
EQ, MA, LT, TF	VOL_O_PRE_VENT_14	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 14	
EQ, MA, LT, TF	N_O_PRE_VENT_14	9(5)	NUMBER OF ASK ORDERS OF QUOTE 14	
EQ, MA, LT, TF	N_O_PRE_COMP_15	9(5)	NUMBER OF BID ORDERS OF QUOTE 15	
EQ, MA, LT, TF	VOL_O_PRE_COMP_15	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 15	
EQ, MA, LT, TF	PRE_COMP_15	9(12)V9(6)	BEST BID PRICE QUOTE 15	
EQ, MA, LT, TF	PRE_VENT_15	9(12)V9(6)	BEST ASK PRICE QUOTE 15	
EQ, MA, LT, TF	VOL_O_PRE_VENT_15	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 15	
EQ, MA, LT, TF	N_O_PRE_VENT_15	9(5)	NUMBER OF ASK ORDERS OF QUOTE 15	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				LT = Latibex
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	

3.6.8 M4 (MIFID II)

Files:

MFIL ETF TICK M4 YYYYMMDD.TXT

MFIL IBX TICK M4 YYYYMMDD.TXT

MFIL LTX TICK M4 YYYYMMDD.TXT

MFIL MA TICK M4 YYYYMMDD.TXT

MFIL MC TICK M4 YYYYMMDD.TXT

MFIL RV TICK M4 YYYYMMDD.TXT

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	VOL_O_PRE_COMP_18	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 18	
EQ, MA, LT, TF	PRE_COMP_18	9(12)V9(6)	BEST BID PRICE QUOTE 18	
EQ, MA, LT, TF	PRE_VENT_18	9(12)V9(6)	BEST ASK PRICE QUOTE 18	
EQ, MA, LT, TF	VOL_O_PRE_VENT_18	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 18	
EQ, MA, LT, TF	N_O_PRE_VENT_18	9(5)	NUMBER OF ASK ORDERS OF QUOTE 18	
EQ, MA, LT, TF	N_O_PRE_COMP_19	9(5)	NUMBER OF BID ORDERS OF QUOTE 19	
EQ, MA, LT, TF	VOL_O_PRE_COMP_19	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 19	
EQ, MA, LT, TF	PRE_COMP_19	9(12)V9(6)	BEST BID PRICE QUOTE 19	
EQ, MA, LT, TF	PRE_VENT_19	9(12)V9(6)	BEST ASK PRICE QUOTE 19	
EQ, MA, LT, TF	VOL_O_PRE_VENT_19	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 19	
EQ, MA, LT, TF	N_O_PRE_VENT_19	9(5)	NUMBER OF ASK ORDERS OF QUOTE 19	
EQ, MA, LT, TF	N_O_PRE_COMP_20	9(5)	NUMBER OF BID ORDERS OF QUOTE 20	
EQ, MA, LT, TF	VOL_O_PRE_COMP_20	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 20	
EQ, MA, LT, TF	PRE_COMP_20	9(12)V9(6)	BEST BID PRICE QUOTE 20	
EQ, MA, LT, TF	PRE_VENT_20	9(12)V9(6)	BEST ASK PRICE QUOTE 20	
EQ, MA, LT, TF	VOL_O_PRE_VENT_20	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 20	
EQ, MA, LT, TF	N_O_PRE_VENT_20	9(5)	NUMBER OF ASK ORDERS OF QUOTE 20	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	

3.6.9 MC

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX or HHMMSS
EQ, MA, LT, TF	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				102 = Block Market 103 = Special transactions 104 = NAV
EQ, MA, LT, TF	ESTADO	X(1)	STATE	1 = Active 2 = Inactive (provisionally registered) 1 = Halted 2 = Open 3 = Closed 4 = Pre-Open (Not started) 5 = Pre-Close 6 = Request Rejected It shows 6 (Request Rejected) when the message is used to reject a request. The value 4 (Pre-Open) indicates that the trading mode is not yet open to trading. The value 3 (Closed) is shown at the end of each trading mode and this status is final.
EQ, MA, LT, TF	SITUACIONPUBLI	X(3)	PUBLIC STATE	100 = Pending to publish information on the previous phase. 101 = All the information related to the previous phase has been published
EQ, MA, LT, TF	SUB_ESTADO	X(3)	SUB_ESTADO	1 = Pre-Trading (Not Started) 2 = Opening auction 3 = Continuous Trading 4 = Closing auction 5 = Post-Trading 6 = Intraday auction 100 = Trading period at closing price 101 = End of closing auction without extension 102 = Closing prices calculation 201 = Publicación de operaciones especiales de la sesión anterior 202 = Not started 203 = Open 204 = Closed MODAL_CONTR = 100 (Continuous): 1 = Pre-Trading (Not Started) 2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Intraday auction

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

3.6.10 MO

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	VALOR	X(8)	SECURITY	
EQ, MA, LT, TF	IDEN_SENTIDO	X(1)		0 buying orders 1 selling orders
EQ, MA, LT, TF	IDEN_SOC_REP_1	X(4)	BROKER ORDER 1	
EQ, MA, LT, TF	VOLUMEN_1	9(11)	VOLUME ORDER 1	
EQ, MA, LT, TF	PRECIO_1	9(12)V9(6)	PRICE ORDER 1	
EQ, MA, LT, TF	IDEN_SOC_REP_2	X(4)	BROKER ORDER 2	
EQ, MA, LT, TF	VOLUMEN_2	9(11)	VOLUME ORDER 2	
EQ, MA, LT, TF	PRECIO_2	9(12)V9(6)	PRICE ORDER 2	
EQ, MA, LT, TF	IDEN_SOC_REP_3	X(4)	BROKER ORDER 3	
EQ, MA, LT, TF	VOLUMEN_3	9(11)	VOLUME ORDER 3	
EQ, MA, LT, TF	PRECIO_3	9(12)V9(6)	PRICE ORDER 3	
EQ, MA, LT, TF	IDEN_SOC_REP_4	X(4)	BROKER ORDER 4	
EQ, MA, LT, TF	VOLUMEN_4	9(11)	VOLUME ORDER 4	
EQ, MA, LT, TF	PRECIO_4	9(12)V9(6)	PRICE ORDER 4	
EQ, MA, LT, TF	IDEN_SOC_REP_5	X(4)	BROKER ORDER 5	
EQ, MA, LT, TF	VOLUMEN_5	9(11)	VOLUME ORDER 5	
EQ, MA, LT, TF	PRECIO_5	9(12)V9(6)	PRICE ORDER 5	
EQ, MA, LT, TF	IDEN_SOC_REP_6	X(4)	BROKER ORDER 6	
EQ, MA, LT, TF	VOLUMEN_6	9(11)	VOLUME ORDER 6	
EQ, MA, LT, TF	PRECIO_6	9(12)V9(6)	PRICE ORDER 6	
EQ, MA, LT, TF	IDEN_SOC_REP_7	X(4)	BROKER ORDER 7	
EQ, MA, LT, TF	VOLUMEN_7	9(11)	VOLUME ORDER 7	
EQ, MA, LT, TF	PRECIO_7	9(12)V9(6)	PRICE ORDER 7	
EQ, MA, LT, TF	IDEN_SOC_REP_8	X(4)	BROKER ORDER 8	
EQ, MA, LT, TF	VOLUMEN_8	9(11)	VOLUME ORDER 8	
EQ, MA, LT, TF	PRECIO_8	9(12)V9(6)	PRICE ORDER 8	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	IDEN_SOC_REP_9	X(4)	BROKER ORDER 9	
EQ, MA, LT, TF	VOLUMEN_9	9(11)	VOLUME ORDER 9	
EQ, MA, LT, TF	PRECIO_9	9(12)V9(6)	PRICE ORDER 9	
EQ, MA, LT, TF	IDEN_SOC_REP_10	X(4)	BROKER ORDER 10	
EQ, MA, LT, TF	VOLUMEN_10	9(11)	VOLUME ORDER 10	
EQ, MA, LT, TF	PRECIO_10	9(12)V9(6)	PRICE ORDER 10	
EQ, MA, LT, TF	IDEN_SOC_REP_11	X(4)	BROKER ORDER 11	
EQ, MA, LT, TF	VOLUMEN_11	9(11)	VOLUME ORDER 11	
EQ, MA, LT, TF	PRECIO_11	9(12)V9(6)	PRICE ORDER 11	
EQ, MA, LT, TF	IDEN_SOC_REP_12	X(4)	BROKER ORDER 12	
EQ, MA, LT, TF	VOLUMEN_12	9(11)	VOLUME ORDER 12	
EQ, MA, LT, TF	PRECIO_12	9(12)V9(6)	PRICE ORDER 12	
EQ, MA, LT, TF	IDEN_SOC_REP_13	X(4)	BROKER ORDER 13	
EQ, MA, LT, TF	VOLUMEN_13	9(11)	VOLUME ORDER 13	
EQ, MA, LT, TF	PRECIO_13	9(12)V9(6)	PRICE ORDER 13	
EQ, MA, LT, TF	IDEN_SOC_REP_14	X(4)	BROKER ORDER 14	
EQ, MA, LT, TF	VOLUMEN_14	9(11)	VOLUME ORDER 14	
EQ, MA, LT, TF	PRECIO_14	9(12)V9(6)	PRICE ORDER 14	
EQ, MA, LT, TF	IDEN_SOC_REP_15	X(4)	BROKER ORDER 15	
EQ, MA, LT, TF	VOLUMEN_15	9(11)	VOLUME ORDER 15	
EQ, MA, LT, TF	PRECIO_15	9(12)V9(6)	PRICE ORDER 15	
EQ, MA, LT, TF	IDEN_SOC_REP_16	X(4)	BROKER ORDER 16	
EQ, MA, LT, TF	VOLUMEN_16	9(11)	VOLUME ORDER 16	
EQ, MA, LT, TF	PRECIO_16	9(12)V9(6)	PRICE ORDER 16	
EQ, MA, LT, TF	IDEN_SOC_REP_17	X(4)	BROKER ORDER 17	
EQ, MA, LT, TF	VOLUMEN_17	9(11)	VOLUME ORDER 17	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	PRECIO_17	9(12)V9(6)	PRICE ORDER 17	
EQ, MA, LT, TF	IDEN_SOC_REP_18	X(4)	BROKER ORDER 18	
EQ, MA, LT, TF	VOLUMEN_18	9(11)	VOLUME ORDER 18	
EQ, MA, LT, TF	PRECIO_18	9(12)V9(6)	PRICE ORDER 18	
EQ, MA, LT, TF	IDEN_SOC_REP_19	X(4)	BROKER ORDER 18	
EQ, MA, LT, TF	VOLUMEN_19	9(11)	VOLUME ORDER 19	
EQ, MA, LT, TF	PRECIO_19	9(12)V9(6)	PRICE ORDER 19	
EQ, MA, LT, TF	IDEN_SOC_REP_20	X(4)	BROKER ORDER 20	
EQ, MA, LT, TF	VOLUMEN_20	9(11)	VOLUME ORDER 20	
EQ, MA, LT, TF	PRECIO_20	9(12)V9(6)	PRICE ORDER 20	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX or HHMMSS
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex

3.6.11 MP (MIFID II)

Files:

MFIL ETF TICK MP YYYYMMDD.TXT

MFIL IBX TICK MP YYYYMMDD.TXT

MFIL LTX TICK MP YYYYMMDD.TXT

MFIL MA TICK MP YYYYMMDD.TXT

MFIL MC TICK MP YYYYMMDD.TXT

MFIL RV TICK MP YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SECQUENCE NUMBER	
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	N_O_PRE_COMP_1	9(5)	NUMBER OF BID ORDERS OF QUOTE 1	
EQ, MA, LT, TF	VOL_O_PRE_COMP_1	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 1	
EQ, MA, LT, TF	PRE_COMP_1	9(12)V9(6)	BEST BID PRICE QUOTE 1	
EQ, MA, LT, TF	PRE_VENT_1	9(12)V9(6)	BEST ASK PRICE QUOTE 1	
EQ, MA, LT, TF	VOL_O_PRE_VENT_1	9(11)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 1	
EQ, MA, LT, TF	N_O_PRE_VENT_1	9(5)	NUMBER OF ASK ORDERS OF QUOTE 1	
EQ, MA, LT, TF	N_O_PRE_COMP_2	9(5)	NUMBER OF BID ORDERS OF QUOTE 2	
EQ, MA, LT, TF	VOL_O_PRE_COMP_2	9(11)	AGGREGATED VOLUME OF THE BEST BID ORDER 2	
EQ, MA, LT, TF	PRE_COMP_2	9(12)V9(6)	BEST BID PRICE 2	
EQ, MA, LT, TF	PRE_VENT_2	9(12)V9(6)	BEST ASK PRICE 2	
EQ, MA, LT, TF	VOL_O_PRE_VENT_2	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 2	
EQ, MA, LT, TF	N_O_PRE_VENT_2	9(5)	NUMBER OF ASK ORDERS OF QUOTE 2	
EQ, MA, LT, TF	N_O_PRE_COMP_3	9(5)	NUMBER OF BID ORDERS OF QUOTE 3	
EQ, MA, LT, TF	VOL_O_PRE_COMP_3	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 3	
EQ, MA, LT, TF	PRE_COMP_3	9(12)V9(6)	BEST BID PRICE QUOTE 3	
EQ, MA, LT, TF	PRE_VENT_3	9(12)V9(6)	BEST ASK PRICE QUOTE 3	
EQ, MA, LT, TF	VOL_O_PRE_VENT_3	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 3	
EQ, MA, LT, TF	N_O_PRE_VENT_3	9(5)	NUMBER OF ASK ORDERS OF QUOTE 3	
EQ, MA, LT, TF	N_O_PRE_COMP_4	9(5)	NUMBER OF BID ORDERS OF QUOTE 4	
EQ, MA, LT, TF	VOL_O_PRE_COMP_4	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 4	
EQ, MA, LT, TF	PRE_COMP_4	9(12)V9(6)	BEST BID PRICE QUOTE 4	
EQ, MA, LT, TF	PRE_VENT_4	9(12)V9(6)	BEST ASK PRICE QUOTE 4	
EQ, MA, LT, TF	VOL_O_PRE_VENT_4	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 4	
EQ, MA, LT, TF	N_O_PRE_VENT_4	9(5)	NUMBER OF ASK ORDERS OF QUOTE 4	
EQ, MA, LT, TF	N_O_PRE_COMP_5	9(5)	NUMBER OF BID ORDERS OF QUOTE 5	
EQ, MA, LT, TF	VOL_O_PRE_COMP_5	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 5	
EQ, MA, LT, TF	PRE_COMP_5	9(12)V9(6)	BEST BID PRICE QUOTE 5	
EQ, MA, LT, TF	PRE_VENT_5	9(12)V9(6)	BEST ASK PRICE QUOTE 5	
EQ, MA, LT, TF	VOL_O_PRE_VENT_5	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 5	
EQ, MA, LT, TF	N_O_PRE_VENT_5	9(5)	NUMBER OF ASK ORDERS OF QUOTE 5	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX or HHMMSS
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				MA = MAB LT = Latibex
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	

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

3.6.13 SM (MIFID II)

MFIL_IBX_TICK_SM_YYYYMMDD.txt

MFIL ETF_TICK_SM_YYYYMMDD.txt

MFIL_LTX_TICK_SM_YYYYMMDD.txt

MFIL_MA_TICK_SM_YYYYMMDD.txt

MFIL_MC_TICK_SM_YYYYMMDD.txt

MFIL_RV_TICK_SM_YYYYMMDD.txt

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

3.6.14 SY (MIFID II)

MFIL_IBX_TICK_SY_YYYYMMDD.txt

MFIL ETF_TICK_SY_YYYYMMDD.txt

MFIL_LTX_TICK_SY_YYYYMMDD.txt

MFIL_MA_TICK_SY_YYYYMMDD.txt

MFIL_MC_TICK_SY_YYYYMMDD.txt

MFIL_RV_TICK_SY_YYYYMMDD.txt

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA	X(8)	DATE	YYYYMMDD
EQ, MA, LT, TF	SECUENCIA	9(15)	SEQUENCE NUMBER	
EQ, MA, LT, TF	ACCION	X(1)	ACTION	
EQ, MA, LT, TF	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
EQ, MA, LT, TF	VALOR	X(8)	SECURITY ID	
EQ, MA, LT, TF	COD_ISIN	X(12)	ISIN CODE	
EQ, MA, LT, TF	NOMBRE_VALOR	X(25)	SHORTENED NAME	
EQ, MA, LT, TF	NUMTITULOS	9(16)V9(6)	NUMBER OF LISTED ISSUES	
EQ, MA, LT, TF	ESTADO	X(1)	STATE	1 = Active 2 = Inactive (provisionally registered)
EQ, MA, LT, TF	GRUPO_VAL	X(2)	SECURITY GROUP	(See table below)
EQ, MA, LT, TF	TIPO_PROD	X(1)	TYPE OF PRODUCT	(See table below)
EQ, MA, LT, TF	TIPOSUBYA	X(2)	UNDERLYING TYPE	"I" - IBEX 35® "C" - IBEX MEDIUM CAP® "S" - IBEX SMALL CAP® "L" - FTSE LATIBEX BRASIL "T" - FTSE LATIBEX TOP "N" - FTSE4Good IBEX "D" - IBEX TOP DIVIDENDO® "B" - FTSE 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, MA, LT, TF	AMBITO	X(1)	LISTING MARKET	"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.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"G" - 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 markets.
EQ, MA, LT, TF	FECHA_VTO	X(8)	MATURITY DATE	YYYYMMDD
EQ, MA, LT, TF	FECHA_VTO_mmyy	X(8)	MATURITY DATE (MONTH AND YEAR)	YYYYMM
EQ, MA, LT, TF	LOTE	9(16)V9(6)	LOT NUMBER OF TITLES PER LOT	0 1
EQ, MA, LT, TF	IND_DEC	X(1)	NUMBER OF DECIMALS OF THE SYSTEM	"4" – four decimals
EQ, MA, LT, TF	IND_BLOQ	X(1)	LISTED IN BLOCKS	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_ESPE	X(1)	ALLOWS SPECIAL OPERATIONS	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_FIXING	X(1)	LISTED IN FIXING MODE	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_CONTINUO	X(1)	LISTED IN CONTINUOUS MODE	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_VALOR_LIQ	X(1)	INDICATES NAV	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_VTO_AUTO	X(1)	INDICATES AUTOMATIC MATURITY	N = No Y = Yes = NO
EQ, MA, LT, TF	IND_TICK	X(1)	TICK INDICATOR	Tick indicator (change in price) 5, 6, 7 EQ, LT, Ma. <ul style="list-style-type: none"> • Continuous => Typology= 5 • Fixing => Typology = 6 TF Typology = 7. With average number of transaction > 9000 (ADNTran)
EQ, MA, LT, TF	FACTOR_MULTI	9(16)V9(6)	MULTIPLIER	1

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	FECHA_ULT_NEG	X(8)	DATE OF LAST TRADE	YYYYMMDD
EQ, MA, LT, TF	PARTICIPES	9(16)V(6)	NUMBER OF PARTICIPANTS	
EQ, MA, LT, TF	UNI_CONTRATACION	9(16)V(6)	TRADING UNIT	
EQ, MA, LT, TF	TIT_CIRCULACION	9(16)V(6)	NUMBER OF TITLES	
EQ, MA, LT, TF	IMP_CIRCULACION	9(16)V(6)	OUTSTANDING AMOUNT	
EQ, MA, LT, TF	TIT_MINIMO	9(16)V(6)	MINIMUN NUMBER OF TITLES	
EQ, MA, LT, TF	IMP_MINIMO	9(16)V(6)	MINIMUN AMOUNT	
EQ, MA, LT, TF	FECHA_ADMI	X(8)	LISTING DATE	YYYYMMDD
EQ, MA, LT, TF	FECHA_ULT_ADMI	X(8)	LAST LISTING DATE OF THE TITLES	YYYYMMDD
EQ, MA, LT, TF	IMP_ADMI	9(16)V(6)	LISTED AMOUNT	
EQ, MA, LT, TF	FECHA_EMIS	X(8)	RELEASE DATE	YYYYMMDD
EQ, MA, LT, TF	GESTORA	X(4)	MANAGEMENT FIRM CODE	
EQ, MA, LT, TF	EMISORA	X(4)	ISSUER CODE	
EQ, MA, LT, TF	SUBYACENTE	X(12)	UNDERLYING CODE	
EQ, MA, LT, TF	DIVISA_SUBYA	X(3)	UNDERLYING CURRENCY	ISO Code
EQ, MA, LT, TF	DIVISA_VALOR	X(3)	INSTRUMENT CURRENCT	ISO Code
EQ, MA, LT, TF	TIPO_TARIFA	X(2)	RATE TYPE	(see table below)
EQ, MA, LT, TF	BOLSA_CAB	X(1)	MAIN STOCK EXCHANGE	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
EQ, MA, LT, TF	SIST_LIQ	X(2)	SETTLEMENT SYSTEM INDICATOR	"F" - IBERCLEAR "L" - IBERCLEAR LATIBEX "B" - Barcelona "I" - Bilbao "V" - Valencia
EQ, MA, LT, TF	IMP_MED_TRIM	9(16)V9(6)	QUARTERLY AVERAGE AMOUNT	
EQ, MA, LT, TF	IMP_MIN_BC	9(16)V9(6)	Mínimum Amount Agreed Blocks	
EQ, MA, LT, TF	IMP_MIN_BP	9(16)V9(6)	Mínimum Amount Parametrized Blocks	
EQ, MA, LT, TF	IMP_ORD_AUTO	9(16)V9(6)	AUTOMATIC ORDERS AMOUNT. EXTERNAL APPLICATIONS FILTER	
EQ, MA, LT, TF	MIN_TAM_ORD	9(15)	ORDERS MINIMUN SIZE	
EQ, MA, LT, TF	MIN_VOL_OCULTO	9(15)	MINIMUN HIDDEN SECURITIES	250 5000
EQ, MA, LT, TF	LIM_SUP_TICK1	9(5)V9(0)	LIM_SUP_TICK1	
EQ, MA, LT, TF	VAL_SUP_TICK1	9(10)V9(4)	VAL_SUP_TICK1	
EQ, MA, LT, TF	LIM_SUP_TICK2	9(5)V9(0)	LIM_SUP_TICK2	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
EQ, MA, LT, TF	VAL_SUP_TICK2	9(10)V9(4)	VAL_SUP_TICK2	
EQ, MA, LT, TF	LIM_SUP_TICK3	9(5)V9(0)	LIM_SUP_TICK3	
EQ, MA, LT, TF	VAL_SUP_TICK3	9(10)V9(4)	VAL_SUP_TICK3	
EQ, MA, LT, TF	LIM_SUP_TICK4	9(5)V9(0)	LIM_SUP_TICK4	
EQ, MA, LT, TF	VAL_SUP_TICK4	9(10)V9(4)	VAL_SUP_TICK4	
EQ, MA, LT, TF	ORIGEN	X(2)	ORIGIN	EQ = Equity TF = ETF CW = Warrants MA = MAB LT = Latibex
EQ, MA, LT, TF	FISN	X(35)	FISIN	
EQ, MA, LT, TF	IndLiquido	X(1)	Liquid instrument	Y/N S/N
EQ, MA, LT, TF	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
EQ, MA, LT, TF	LISPost	X(9)	LIS-post (Large in Scale) Limit	
EQ, MA, LT, TF	CFICode	X(6)	CFI Code	ISO 10962
EQ, MA, LT, TF	IndValListado	X(1)	Listed value at issuer's request	Y/N S/N
EQ, MA, LT, TF	LEIEmi	X(20)	Issuer LEI	
EQ, MA, LT, TF	LEISubya	X(20)	Underlying LEI	
EQ, MA, LT, TF	IndTradingOblig	X(1)	Trading obligation.	It indicates whether the security has an obligation to be traded on a regulated market
EQ, MA, LT, TF	IndCapSuperado	X(1)	Double volume cap exceeded	
EQ, MA, LT, TF	ADT	9(16)V9(6)	Average daily turnover	
EQ, MA, LT, TF	AvDTran	9(16)V9(6)	Average daily number of transactions	
EQ, MA, LT, TF	MktID	X(4)	Operating MIC	
EQ, MA, LT, TF	MktSegID	X(4)	Segment MIC	
EQ, MA, LT, TF	IndComodity	X(4)	Commodity derivative Indicator	
EQ, MA, LT, TF	BaseProduct	X(4)	Base product	
EQ, MA, LT, TF	subProduct	X(4)	Sub product	
EQ, MA, LT, TF	Further	X(4)	Further sub product	
EQ, MA, LT, TF	SSTI_pre	X(9)	Límite SSTI-pre (Size Specific to Instrument)	
EQ, MA, LT, TF	SSTI_post	X(9)	Límite SSTI-post (Size Specific to Instrument)	

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

- If **INDTICK** = 7, applying the **Liquidity band** 6 we obtain the TICK SIZE from the price of the security using the **Price Ranges** column.
- If **INDTICK** = 6, applying the **Liquidity band** 1 we obtain the TICK SIZE from the price of the security using the **Price Ranges** column.

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

TICKSIZE	Liquidity band					
	1	2	3	4	5	6
Price Ranges	$0 \leq \text{AvDTran} < 10$	$10 \leq \text{AvDTran} < 80$	$80 \leq \text{AvDTran} < 600$	$600 \leq \text{AvDTran} < 2000$	$2000 \leq \text{AvDTran} < 9000$	$9000 \leq \text{AvDTran}$
$0 \leq \text{price} < 0.1$	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
$0.1 \leq \text{price} < 0.2$	0.001	0.0005	0.0002	0.0001	0.0001	0.0001
$0.2 \leq \text{price} < 0.5$	0.002	0.001	0.0005	0.0002	0.0001	0.0001
$0.5 \leq \text{price} < 1$	0.005	0.002	0.001	0.0005	0.0002	0.0001
$1 \leq \text{price} < 2$	0.01	0.005	0.002	0.001	0.0005	0.0002
$2 \leq \text{price} < 5$	0.02	0.01	0.005	0.002	0.001	0.0005
$5 \leq \text{price} < 10$	0.05	0.02	0.01	0.005	0.002	0.001
$10 \leq \text{price} < 20$	0.1	0.05	0.02	0.01	0.005	0.002
$20 \leq \text{price} < 50$	0.2	0.1	0.05	0.02	0.01	0.005
$50 \leq \text{price} < 100$	0.5	0.2	0.1	0.05	0.02	0.01
$100 \leq \text{price} < 200$	1	0.5	0.2	0.1	0.05	0.02
$200 \leq \text{price} < 500$	2	1	0.5	0.2	0.1	0.05
$500 \leq \text{price} < 1000$	5	2	1	0.5	0.2	0.1
$1000 \leq \text{price} < 2000$	10	5	2	1	0.5	0.2
$2000 \leq \text{price} < 5000$	20	10	5	2	1	0.5
$5000 \leq \text{price} < 10000$	50	20	10	5	2	1
$10000 \leq \text{price} < 20000$	100	50	20	10	5	2
$20000 \leq \text{price} < 50000$	200	100	50	20	10	5
$50000 \leq \text{price}$	500	200	100	50	20	10

Tick Size Table

	Liquidity bands					
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 50	50 ≤ Average daily number of transactions < 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

3.6.15TX

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

3.6.16 SMART Additional descriptions

3.6.16.1 Content of "TIPOPRODUCTO" and "TIPOTARIFA" fields.

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

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

3.6.16.2 Content of GRUPOVAL field

Segmento	Grupo de valores	Descripción
EQ	AC	Shares
	DE	Rights

	CP	Voting shares
	CE	Electronic trading
	NC	Unlisted funds
TF	OA	RVs
CW	WC	Certificates
	WA	Warrants
	WO	Others
	SY	Underlying
MA	EE	Growth Companies
	SI	SICAVs
	FC	Venture capital funds
	FO	Listed Investment Funds
	IL	Hedge Funds
	IC	Funds of Hedge Funds
	SO	SOCIMs / REITs
LT	AL	LATIBEX Shares
	DL	LATIBEX Rights

3.6.16.3 Content of SECTOR field

SECTOR	COD. SMART
1. OIL AND ENERGY	
OIL	101
ELECTRICITY AND GAS	102
WATER AND OTHERS	103
RENEWABLE ENERGIES	104
2. BASIC MATERIALS, INDUSTRY AND CONSTRUCTION	
MINERALS, METALS, MET. PRODUCTS	201

SECTOR	COD. SMART
MANUFACTURING AND ASSEMBLY OF CAPITAL GOODS	202
CONSTRUCTION	203
CONSTRUCTION MATERIALS	204
CHEMICAL INDUSTRY	205
ENGINEERING AND OTHERS	206
AEROSPACE	207
3. CONSUMER GOODS	
FOOD AND BEVERAGES	301
TEXTILE, CLOTHING AND FOOTWEAR	302
PAPER AND GRAPHIC ARTS	303
AUTOMOTIVE	304
PHARMACEUTICALS AND BIOTECHNOLOGY	305
OTHER CONSUMER GOODS	306
4. CONSUMER SERVICES	
LEISURE, TOURISM AND HOTEL INDUSTRY	401
COMMERCE	402
MEDIA AND ADVERTISING	403
TRANSPORT AND DISTRIBUTION	404
MOTORWAYS AND CAR PARKS	405
OTHER SERVICES	406
5. FINANCIAL SERVICES AND REAL ESTATE	
BANKS AND SAVINGS BANKS	501
INSURANCE	502
PORTFOLIO AND HOLDINGS	503
SICAV	504
REAL ESTATE AND OTHERS	505
INVESTMENT SERVICES	506
TRADED FUNDS	507
VENTURE CAPITAL	508
HEDGE FUNDS	509
SOCIMI / REITS	510
6. TECHNOLOGY AND TELECOMMUNICATIONS	
TELECOMMUNICATION AND OTHERS	601
SOFTWARE AND ELECTRONICS	602
TECHNOLOGICAL HARDWARE AND EQUIPMENT	603

3.6.16.4 TIPO_OPER Table Content

Operation codes				
TIPO_OPER	SOURCE	TYPE OF SPECIAL OPERATION	TrdType [828]	TIPO_OPER
CV	All	Market	0	-
RT	All	Cancellation	24	-
MO	All	Trade amendment	24	9000
BW	CW	Block Trade	1	34
BP	TF, EQ, MA, LT	Block Trade	1	34
A1	TF, EQ, MA, LT	Communicated Application	1	1001
A4	TF, EQ, MA, LT	Authorised Application (volume)	1	1002
A5	TF, EQ, MA, LT	Authorised Application (corporate interest)	1	1003
A6	TF, EQ, MA, LT	Authorised Application (execution of contracts)	1	1004
A7	TF, EQ, MA, LT, CW	Authorised Application (other causes)	1	1005
T1	TF, EQ, MA, LT	Validation (communicated)	1	1006
T4	TF, EQ, MA, LT	Authorised validation (volume)	1	1007
T5	TF, EQ, MA, LT	Authorised validation (corporate interest)	1	1008
T6	TF, EQ, MA, LT	Authorised validation (execution of contracts)	1	1009
T7	TF, EQ, MA, LT	Authorised validation (other causes)	1	1010
E1	Todos	Transaction between members (communicated)	1	1011
E4	TF, EQ, MA, LT	Transaction between members (volume)	1	1013
E5	TF, EQ, MA, LT	Transaction between members (corporate interest)	1	1014
E6	TF, EQ, MA, LT	Transaction between members (execution of contracts)	1	1015
E7	TF, EQ, MA, LT	Transaction between members (other causes)	1	1016
AV	EQ, MA, LT	Application to cater for a linked position	1	1017
EV	EQ, MA, LT	Transaction to cater for a linked position	1	1018
EO	EQ, MA, LT	Transaction of exercise of options	1	1019
BC	TF, EQ, MA, LT	Agreed block trading market transaction	1	1020
OA	EQ, MA, LT	Public share bid offer type transaction	1	1021
OV	EQ, MA, LT	Public share Ask offer type transaction	1	1022
OS	EQ, MA, LT	Public share subscription offer type transaction	1	1023
DO	EQ, MA, LT	Special trades delta type	1	1024
BM	EQ, MA, LT	VWAP special trade	1	1025
CF	EQ, MA, LT	Forced buying	1	1026
VF	EQ, MA, LT	Forced selling	1	1027

NV	MA	Net asset value special trade D+1	1	1028
NJ	MA	Net asset value special trade D+2	1	1029
NK	MA	Net asset value special trade D+3	1	1030
AX	All	Application (without CCP)	1	1031
EX	All	Transaction (without CCP)	1	1032
FV	MA	Investment Fund D + 1	1	1033
FJ	MA	Investment Fund D + 2	1	1034
FK	MA	Investment Fund D + 3	1	1035
VW	EQ, TF, MA, LT	VWAP	1	1036

3.6.17 How to calculate the tick size

The file A includes the information necessary to calculate the tick size in accordance with the table published by ESMA (see below table). Depending on the contents of the field 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 last price of the security using the price ranges column.
- If INDTICK = 6, applying the liquidity band 1 we obtain the TICK SIZE from the last 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 / ADTN and we obtain the TICK SIZE from the last price of the security using the price ranges column.

TICKSIZE	Liquidity band					
	1	2	3	4	5	6
Price ranges	0 ≤ Average daily number of transactions < 10	10 ≤ Average daily number of transactions < 80	80 ≤ Average daily number of transactions < 600	600 ≤ Average daily number of transactions < 2000	2000 ≤ Average daily number of transactions < 9000	9000 ≤ Average daily number of transactions
0 ≤ price < 0.1	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001
0.1 ≤ price < 0.2	0.001	0.0005	0.0002	0.0001	0.0001	0.0001
0.2 ≤ price < 0.5	0.002	0.001	0.0005	0.0002	0.0001	0.0001
0.5 ≤ price < 1	0.005	0.002	0.001	0.0005	0.0002	0.0001
1 ≤ price < 2	0.01	0.005	0.002	0.001	0.0005	0.0002
2 ≤ price < 5	0.02	0.01	0.005	0.002	0.001	0.0005

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

4 ETFS

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

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

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

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

4.1 TF

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

5 WARRANTS

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

A_SM	Status
A	Trades and Status
AE	Special and Block Transactions
fSY	Security Status
H	Cancellations
MC	Market Status
MP	Quotes from 1st to 5th
P	Previous, open and close status
SM	BBO
SY	Security List (Master Data)
TX	News

5.1 A SM

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	VALOR	X(8)	SECURITY ID	
CW	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	PRECIO_MEDIO	9(12)V9(6)	WEIGHTED AVERAGE PRICE	
CW	PRECIO_ALTO	9(12)V9(6)	HIGH PRICE IN THE DAY	
CW	PRECIO_BAJO	9(12)V9(6)	LOW PRICE IN THE DAY	
CW	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME IN THE DAY	
CW	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
CW	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
CW	HORA	X(9)	TIME	HHMMSSXXX or HHMMSS

5.2 A (MIFID II)

File: MFII_WAR_TICK_A_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	VALOR	X(8)	SECURITY ID	
CW	VOLUMEN	9(11)	VOLUME TRADED	
CW	PRECIO	9(12)V9(6)	TRADE PRICE	
CW	HORA	X(8)	TIME OF THE TRADE	HHMMSSXXX OR HHMMSS

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
CW	FECHANEG	X(8)	DATE OF THE TRADE	YYYYMMDD
CW	NUM_OPER_SIBE	X(10)	SIB OPERATION NUMBER	
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED	
CW	PRECIO_MEDIO	9(12)V9(6)	WEIGHTED AVERAGE PRICE	
CW	PRECIO_ALTO	9(12)V9(6)	HIGH PRICE IN THE DAY	
CW	PRECIO_BAJO	9(12)V9(6)	LOW PRICE IN THE DAY	
CW	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME IN THE DAY	
CW	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
CW	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	
CW	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
CW	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
CW	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
CW	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales
CW	DarkTrade	X(1)	Dark Trade	D = Dark Trade
CW	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
CW	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
CW	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
CW	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
CW	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
CW	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
CW	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
CW	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

5.3 AE (MIFID II)

File MFII_WAR_TICK_AE_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	VALOR	X(8)	SECURITY ID	
CW	VOLUMEN	9(11)	TRADED VOLUMEN	
CW	PRECIO	9(12)V9(6)	TRADE PRICE	
CW	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED	
CW	FECHANEG	X(8)	DATE OF THE TRADE	YYYYMMDD
CW	HORA	X(8)	TIME OF THE TRADE	HHMMSSXXX OR HHMMSS
CW	TIPO_OPER	X(4)	TYPE OF SPECIAL OPERATION	SEE TIPO_OPER TABLE CONTENT
CW	NUM_OPER_SIBE	X(10)	SIB TRANSACTION NUMBER	
CW	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions 104 = NAV
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME	
CW	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TURNOVER	
CW	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	
CW	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
CW	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
CW	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
CW	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
CW	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				1 = operaciones especiales
CW	DarkTrade	X(1)	Dark Trade	D = Dark Trade
CW	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
CW	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
CW	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
CW	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
CW	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
CW	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
CW	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
CW	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

5.4 FSY

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	VALOR	X(8)	SECURITY ID	
CW	COD_ISIN	X(12)	ISIN CODE	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	ESTADO	X(2)	STATE	17 = Ready to trade 18 = Not available for trading 21 = Auction
CW	PRE_REFERENCIA	9(12)V9(6)	REFERENCE PRICE	
CW	PORC_DEV_DINA	9(12)V9(6)	DYNAMIC DEVIATION PERCENTAGE	
CW	PRE_REF_ESTA	9(12)V9(6)	STATIC REFERENCE NUMBER	
CW	PORC_REF_ESTAC	9(12)V9(6)	STATIC REFERENCE PERCENTAGE	
CW	HORA	X(8)	TIME	HHMMSSXXX or HHMMSS
CW	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV	
CW	FECHA_VALOR_LIQ	X(8)	NAV DATE	YYYYMMDD
CW	HORA_FIN_SUBASTA	X(8)	TIME OF AUCTION CLOSING	HHMMSSXXX or HHMMSS
CW	IND_BONUS		BONUS INDICATOR	
CW	PORC_ESTA_BLOQ	9(12)V9(6)	BLOCK STATIC PERCENTAGE RANGE	
CW	PORC_HORQ_BLOQ	9(12)V9(6)	BLOCK RANGE PERCENTAGE	
CW	MOTIVO_SUBASTA	X(3)	AUCTION MOTIVE	100 = Manual auction 101 = Extension of opening auction 102 = Extension of closing auction 103 = Volatility auction
CW	MOTIVO_SUSPENSION	X(3)	SUSPENSION MOTIVE	If [SITUNEG] = 18 100 = suspended by regulator 101 = interrupted because of supervision 102 = Stopped by knock-out 103 = Pending of knock-in If [SITUNEG] = 21 100 = Manual auction 101 = Extension of opening auction 102 = Extension of closing auction 103 = Volatility auction
CW	TIPO_ACTU_ESPEC	X(1)	SPECIALIST ACTION TYPE	0 = Specialist/s not exonerated 1 = Specialist/s exonerated in purchase 2 = Specialist/s exonerated in sell 3 = Specialist/s exonerated in purchase and sell
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				TF = ETF CW = Warrants MA = MAB LT = Latibex

The first field to check is de STATE field:

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

If STATE = 1

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

5.5 H (MIFID II)

File MFII_WAR_TICK_H_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	VALOR	X(8)	SECURITY ID	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	VOLUMEN	9(11)	TRADED VOLUME	
CW	PRECIO	9(12)V9(6)	TRADE PRICE	
CW	HORA	X(8)	TIME OF THE TRADE	HHMMSSXX OR HHMMSS
CW	MODAL_CONTR	X(3)	CONTRACT MODALITY	
CW	TIPO_OPER	X(4)	TYPE OF SPECIAL OPERATION	SEE TIPO_OPER TABLE CONTENT
CW	FECHANEG	X(8)	DATE OF TRADE	YYYYMMDD
CW	NUM_OPER_SIBE	X(10)	SIB OPERATION NUMBER	
CW	NUM_OPER_SIBE_RT	X(10)	SIB OPERATION NUMBER Retroceded	
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED	
CW	PRECIO_MEDIO	9(12)V9(6)	LOW PRICE IN THE DAY	
CW	PRECIO_ALTO	9(12)V9(6)	ACCUMULATED VOLUME IN THE DAY	
CW	PRECIO_BAJO	9(12)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
CW	VOLUMEN_ACUM	9(11)	ACCUMULATED VOLUME	
CW	EFFECTIVO_ACUM	9(17)V9(6)	ACCUMULATED TURNOVER	
CW	PROC_OPER	X(2)	PROC OPER	1 (open market operation), 2 (opening auction operation), 3 (closing auction operation), 4 (volatility auction operation), 5 (manual auction operation), 6 (extended opening auction operation), 7 (extended closing auction operation), 8 (closing Price trading period operation) If it's a retrocession operation, this field would always be "1" Blank if it's for example a special operation.
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	
CW	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
CW	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
CW	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
CW	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
CW	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	DarkTrade	X(1)	Dark Trade	D = Dark Trade
CW	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
CW	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
CW	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
CW	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
CW	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
CW	AlgorithmicTradeIndicator	X(1)	Algorithmic Trade Indicator. Algorithmic order flag	1 = Algorithmic (submitted by a trading algorithm)
CW	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
CW	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

5.6 MC

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
CW	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market 103 = Special transactions

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				102 = Closing prices calculation MODAL_CONTR = 101 (Fixing): 1= Pre-Trading (Not Started) 2 = Opening auction 4 = Closing auction 5 = Post-Trading 6 = Intraday auction 102 = Closing prices calculation MODAL_CONTR = 102 (blocks): 202 = Not started 203 = Open 204 = Closed MODAL_CONTR = 103 (Special transactions): 201 = Publication of special transactions of last trading session 202 = Not started 203 = Open 204 = Closed MODAL_CONTR = 104 (positions at NAV): 202 = Not started 203 = Open 204 = Closed
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex

5.7 MP (MIFID II)

File MFII_WAR_TICK_MP_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	VALOR	X(8)	SECURITY ID	
CW	N_O_PRE_COMP_1	9(5)	NUMBER OF BID ORDERS OF QUOTE 1	
CW	VOL_O_PRE_COMP_1	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 1	
CW	PRE_COMP_1	9(12)V9(6)	BEST BID PRICE QUOTE 1	
CW	PRE_VENT_1	9(12)V9(6)	BEST ASK PRICE QUOTE 1	
CW	VOL_O_PRE_VENT_1	9(11)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 1	
CW	N_O_PRE_VENT_1	9(5)	NUMBER OF ASK ORDERS OF QUOTE 1	
CW	N_O_PRE_COMP_2	9(5)	NUMBER OF BID ORDERS OF QUOTE 2	
CW	VOL_O_PRE_COMP_2	9(11)	AGGREGATED VOLUME OF THE BEST BID ORDER 2	
CW	PRE_COMP_2	9(12)V9(6)	BEST BID PRICE 2	
CW	PRE_VENT_2	9(12)V9(6)	BEST ASK PRICE 2	
CW	VOL_O_PRE_VENT_2	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 2	
CW	N_O_PRE_VENT_2	9(5)	NUMBER OF ASK ORDERS OF QUOTE 2	
CW	N_O_PRE_COMP_3	9(5)	NUMBER OF BID ORDERS OF QUOTE 3	
CW	VOL_O_PRE_COMP_3	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 3	
CW	PRE_COMP_3	9(12)V9(6)	BEST BID PRICE QUOTE 3	
CW	PRE_VENT_3	9(12)V9(6)	BEST ASK PRICE QUOTE 3	
CW	VOL_O_PRE_VENT_3	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 3	
CW	N_O_PRE_VENT_3	9(5)	NUMBER OF ASK ORDERS OF QUOTE 3	
CW	N_O_PRE_COMP_4	9(5)	NUMBER OF BID ORDERS OF QUOTE 4	
CW	VOL_O_PRE_COMP_4	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 4	
CW	PRE_COMP_4	9(12)V9(6)	BEST BID PRICE QUOTE 4	
CW	PRE_VENT_4	9(12)V9(6)	BEST ASK PRICE QUOTE 4	
CW	VOL_O_PRE_VENT_4	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 4	
CW	N_O_PRE_VENT_4	9(5)	NUMBER OF ASK ORDERS OF QUOTE 4	
CW	N_O_PRE_COMP_5	9(5)	NUMBER OF BID ORDERS OF QUOTE 5	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	VOL_O_PRE_COMP_5	9(11)	AGGREGATED VOLUME OF THE BEST BID QUOTE 5	
CW	PRE_COMP_5	9(12)V9(6)	BEST BID PRICE QUOTE 5	
CW	PRE_VENT_5	9(12)V9(6)	BEST ASK PRICE QUOTE 5	
CW	VOL_O_PRE_VENT_5	9(11)	AGGREGATED VOLUME OF THE BEST ASK ORDER 5	
CW	N_O_PRE_VENT_5	9(5)	NUMBER OF ASK ORDERS OF QUOTE 5	
CW	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	

5.8 P

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

5.9 SM (MIFID II)

File MFII_WAR_TICK_SM_YYYYMMDD.TXT

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

5.10 SY (MIFID II)

File MFII_WAR_TICK_SY_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FECHA	X(8)	DATE	YYYYMMDD
CW	SECUENCIA	9(15)	SEQUENCE NUMBER	
CW	ACCION	X(1)	ACTION	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	HORA	X(8)	TIME	HHMMSSXXX OR HHMMSS
CW	VALOR	X(8)	SECURITY ID	
CW	COD_ISIN CODISIN	X(12)	ISIN CODE	
CW	NOMBRE_VALOR	X(25)	REDUCED NAME	
CW	NUMTITULOS	9(16)V9(6)	NUMBER OF SECURITIES ADMITTED TO TRADING	
CW	ESTADO	X(1)	STATE	1 = Activo 2 = Inactive (Provisionally registered)
CW	GRUPO_VAL	X(2)	SECURITIES GROUP	(See table below)
CW	TIPO_PROD	X(1)	TYPE OF PRODUCT	(See table below)
CW	TIPOSUBYA	X(2)	TYPE OF UNDERLYING	"I" - IBEX 35® "C" - IBEX MEDIUM CAP® "S" - IBEX SMALL CAP® "L" - FTSE LATIBEX BRASIL "T" - FTSE LATIBEX TOP "N" - FTSE4Good IBEX "D" - IBEX TOP DIVIDENDO® "B" - FTSE 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...
CW	AMBITO	X(1)	ADMISION SCOPE	"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.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				"F" - All Exchanges.
CW	ESTILO	X(1)	WARRANT STYLE	"E" - European "A" - American "B" - Bermudas " " - Others
CW	FECHA_VTO	X(8)	MATURITY DATE	YYYYMMDD
CW	FECHA_VTO_mmyy	X(8)	MATURITY DATE (MONTH AND YEAR)	YYYYMM
CW	LOTE	9(16)V9(6)	LOT (NUMBER OF SECURITIES PER LOT)	0 1
CW	IND_DEC	X(1)	NUMBER OF DECIMALS OF THE SYSTEM	"4" – Four decimals
CW	MAX_DEC	X(5)	Maximum number of decimals	"2" – Two decimals
CW	IND_BLOQ	X(1)	LISTED IN BLOCKS (OR NOT)	N = No Y = YES = NO
CW	IND_ESPE	X(1)	ALLOWS SPECIAL OPERATIONS (OR NOT)	N = No Y = YES = NO
CW	IND_CONTINUO	X(1)	LISTED IN CONTINUOUS MODE	N = No Y = YES = NO
CW	IND_CALL_PUT	X(1)	INDICATES IF "PUT" OR "CALL"	0 – Put 1 – Call OTHER
CW	IND_VALOR_LIQ	X(1)	NAV INDICATOR	N = No Y = YES = NO
CW	IND_VTO_AUTO	X(1)	AUTOMATIC MATURITY INDICATOR	N = No Y = YES = NO
CW	IND_TICK	X(1)	TICK INDICATOR	Tick identification (change in price) "1" - Tick in Price minimum unit "2" - Tick in Price minimum unit, unless it's over 50 €, in which case the Tick will be 5 times the minimum unit "3" - Tick in 5 times the Price minimum unit "4" - Tick type 4 adjusted price Tick in Price, unless the order's Price is within 10 and 50 euros, in which case the tick will be 5 times the minimum unit. If the Price is between 50 and 100 euros, the tick will be 10 times the minimum unit. Finally, if the Price is over 100 euros, the tick will be 50 times the minimum unit.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	FACTOR_MULT	9(16)V9(6)	MULTIPLICATIVE FACTOR	1
CW	PRE_EJERCICIO	9(16)V9(6)	Strike Price	
CW	FECHA_ULT_NEG	X(8)	DATE OF LAST TRADE	YYYYMMDD
CW	INSTITUCIONAL	X(1)	INDICATES IF INSTITUTIONAL	N = No Y = Yes
CW	PARTICIPES	9(16)V(6)	NUMBER OF PARTICIPANTS	
CW	PRE_BARR_TW	9(16)V(6)	TURBO WARRANT BAR PRICE	
CW	PRE_BARR_SUP_INL	9(16)V(6)	INLINE TOPBAR PRICE	
CW	PRE_BARR_INF_TP	9(16)V(6)	TURBO PRO DOWNBAR PRICE	
CW	PRE_BARR_SUP_TP	9(16)V(6)	TURBO PRO TOPBAR PRICE	
CW	PRE_BONUS	9(16)V(6)	BONUS PRICE	
CW	UNI_CONTRATACION	9(16)V(6)	TRADING UNIT	
CW	TIT_CIRCULACION	9(16)V(6)	NUMBER OF EQUITIES	
CW	IMP_CIRCULACION	9(16)V(6)	OUTSTANDING AMOUNT	
CW	TIT_MINIMO	9(16)V(6)	MINIMUM NUMBER OF TITLES	
CW	IMP_MINIMO	9(16)V(6)	MINIMUM AMOUNT	
CW	FECHA_ADMI	X(8)	LISTING DATE	YYYYMMDD
CW	FECHA_ULT_ADMI	X(8)	LAST LISTING DATE	YYYYMMDD
CW	IMP_ADMI	9(16)V(6)	LISTED AMOUNT	
CW	FECHA_EMIS	X(8)	ISSUE DATE	YYYYMMDD
CW	EMISORA	X(4)	ISSUER CODE	
CW	SUBYACENTE	X(12)	UNDERLYINGS CODE	
CW	DIVISA_SUBYA	X(3)	UNDERLYING CURRENCY	ISO Code
CW	DIVISA_VALOR	X(3)	INSTRUMENT CURRENCY	ISO Code
CW	TIPO_TARIFA	X(2)	TYPE OF TARIFF	(see table below)
CW	BOLSA_CAB	X(1)	PRINCIPAL STOCK EXCHANGE	"1" - Valencia. "2" - Bilbao. "4" - Barcelona. "8" - Madrid. "F" - All.
CW	SIST_LIQ	X(2)	INDICADOR DE SISTEMA DE LIQUIDACIÓN	"F" - IBERCLEAR "L" - IBERCLEAR LATIBEX "B" - Barcelona "I" - Bilbao "V" - Valencia
CW	IMP_MED_TRIM	9(16)V9(6)	QUARTERLY MINIMUM AMOUNT	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	IMP_MIN_BC	9(16)V9(6)	Minimum Amount Agreed Blocks	
CW	IMP_MIN_BP	9(16)V9(6)	Minimum Amount Parametrized Blocks	
CW	IMP_ORD_AUTO	9(16)V9(6)	AUTOMATIC ORDERS AMOUNT. EXTERNAL APPLICATIONS FILTER	
CW	MIN_TAM_ORD	9(15)	ORDER MINIMUM SIZE	
CW	MIN_VOL_OCULTO	9(15)	MINIMUM HIDDEN SECURITIES	
CW	LIM_SUP_TICK1	9(5)V9(0)	LIM_SUP_TICK1	
CW	VAL_SUP_TICK1	9(10)V9(4)	VAL_SUP_TICK1	
CW	LIM_SUP_TICK2	9(5)V9(0)	LIM_SUP_TICK2	
CW	VAL_SUP_TICK2	9(10)V9(4)	VAL_SUP_TICK2	
CW	LIM_SUP_TICK3	9(5)V9(0)	LIM_SUP_TICK3	
CW	VAL_SUP_TICK3	9(10)V9(4)	VAL_SUP_TICK3	
CW	LIM_SUP_TICK4	9(5)V9(0)	LIM_SUP_TICK4	
CW	VAL_SUP_TICK4	9(10)V9(4)	VAL_SUP_TICK4	
CW	ORIGEN	X(2)	ORIGIN	RV = EQUITIES TF = ETF CW = Warrants MA = MAB LT = Latibex
CW	FISN	X(35)	FISIN	
CW	IndLiquido	X(1)	Liquid instrument	Y/N S/N
CW	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
CW	LISPost	X(9)	LIS-post (Large in Scale) Limit	
CW	CFICode	X(6)	CFI Code	ISO 10962
CW	IndValListado	X(1)	Listed value at issuer's request	Y/N S/N
CW	LEIEmi	X(20)	Issuer LEI	
CW	LEISubya	X(20)	Underlying LEI	
CW	IndTradingOblig	X(1)	Trading obligation.	It indicates whether the security has an obligation to be traded on a regulated market
CW	IndCapSuperado	X(1)	Double volume cap exceeded	
CW	ADT	9(16)V9(6)	Average daily turnover	
CW	AvDTran	9(16)V9(6)	Average daily number of transactions	
CW	MktID	X(4)	Operating MIC	
CW	MktSegID	X(4)	Segment MIC	
CW	IndComodity	X(4)	Commodity derivative Indicator	
CW	BaseProduct	X(4)	Base product	
CW	subProduct	X(4)	Sub product	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
CW	Further	X(4)	Further sub product	
CW	SSTI_pre	X(9)	Limite SSTI-pre (Size Specific to Instrument)	
CW	SSTI_post	X(9)	Limite SSTI-post (Size Specific to Instrument)	

5.11 IX

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

5.12 ADDITIONAL SMART DESCRIPTIONS

5.12.1 Content of “TIPOPRODUCTO” and “TIPOTARIFA” fields.

Type of product	Description
A	Stocks
B	Structured bonds
C	Certificates
D	Subscription rights
F	Funds

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

5.12.2 Content of GRUPOVAL field

Segment	Securities group	Description
EQ	AC	Shares
	DE	Rights
	CP	Voting shares
	CE	Electronic trading
	NC	Unlisted funds
TF	OA	
	SY	Underlying
CW	WC	Certificates
	WA	Warrants
	WO	Others
	SY	Underlying
MA	EE	Growth Companies
	SI	SICAVs
	FC	Venture capital funds
	FO	Listed Investment Funds
	IL	Hedge Funds
	IC	Funds of Hedge Funds
	SO	SOCIMI / REITs
LT	AL	LATIBEX Shares
	DL	LATIBEX Rights

5.12.3 Content of SECTOR field

SECTOR	COD. SMART
1. OIL AND ENERGY	
OIL	101
ELECTRICITY AND GAS	102
WATER AND OTHERS	103
RENEWABLE ENERGIES	104
2. BASIC MATERIALS, INDUSTRY AND CONSTRUCTION	
MINERALS, METALS, MET. PRODUCTS	201
MANUFACTURING AND ASSEMBLY OF EQUIPMENT	202
CONSTRUCTION	203
CONSTRUCTION MATERIALS	204
CHEMICAL INDUSTRY	205
ENGINEERING AND OTHERS	206
AEROSPACE	207
3. CONSUMER GOODS	
FOOD AND DRINKS	301
TEXTILE, CLOTHING AND FOOTWEAR	302
PAPER AND GRAPHIC ARTS	303
AUTOMOTIVE	304
PHARMACEUTICALS AND BIOTECHNOLOGY	305
OTHER CONSUMER GOODS	306
4. CONSUMER SERVICES	
LEISURE, TOURISM AND HOTEL INDUSTRY	401
COMMERCE	402
MEDIA AND ADVERTISING	403
TRANSPORT AND DISTRIBUTION	404
HIGHWAYS AND PARKINGS	405
OTHER SERVICES	406
5. FINANCIAL SERVICES AND REAL ESTATE	
BANKS AND SAVINGS BANKS	501
INSURANCE	502
HOLDING COMPANIES	503
SICAV	504

SECTOR	COD. SMART
REAL ESTATE AGENCIES AND OTHERS	505
INVESTMENT SERVICES	506
TRADED FUNDS	507
VENTURE CAPITAL	508
FREE INVESTMENT COMPANIES	509
SOCIMI	510
6. TECHNOLOGY AND TELECOMMUNICATIONS	
TELECOMMUNICATION AND OTHERS	601
SOFTWARE AND ELECTRONICS	602
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5.12.4 TIPO_OPER TABLE Content

Operation codes				
TIPO_OPER	SOURCE	TYPE OF SPECIAL OPERATION	TrdType [828]	TIPO_OPER
CV	All	Market	0	-
RT	All	Cancellation	24	-
MO	All	Trade Amendment	24	9000
BW	CW	Block Trade	1	34
BP	TF, EQ, MA, LT	Block Trade	1	34
A1	TF, EQ, MA, LT	Communicated Application	1	1001
A4	TF, EQ, MA, LT	Authorized Application (volume)	1	1002
A5	TF, EQ, MA, LT	Authorized Application (corporate interest)	1	1003
A6	TF, EQ, MA, LT	Authorized Application (execution of contracts)	1	1004
A7	TF, EQ, MA, LT, CW	Authorized Application (other causes)	1	1005
T1	TF, EQ, MA, LT	Validation (communicated)	1	1006
T4	TF, EQ, MA, LT	Authorized validation (volume)	1	1007
T5	TF, EQ, MA, LT	Authorized validation (corporate interest)	1	1008
T6	TF, EQ, MA, LT	Authorized validation (execution of contracts)	1	1009
T7	TF, EQ, MA, LT	Authorized validation (other causes)	1	1010
E1	All	Transaction between members (communicated)	1	1011
E4	TF, EQ, MA, LT	Transaction between members (volume)	1	1013
E5	TF, EQ, MA, LT	Transaction between members (corporate interest)	1	1014

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

6 RF, AF, SD FIXED INCOME

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

TABLE	Description	Files
A	Trades and Status	SD_TICK_A_YYYYMMDD.TXT RF_TICK_A_YYYYMMDD.TXT AF_TICK_A_YYYYMMDD.TXT
AE	Special and Block Trades	SD_TICK_AE_YYYYMMDD.TXT RF_TICK_AE_YYYYMMDD.TXT AF_TICK_AE_YYYYMMDD.TXT
fSY	Security Status	SD_TICK_fSY_YYYYMMDD.TXT RF_TICK_fSY_YYYYMMDD.TXT AF_TICK_fSY_YYYYMMDD.TXT
H	Cancellations	SD_TICK_H_YYYYMMDD.TXT RF_TICK_H_YYYYMMDD.TXT AF_TICK_H_YYYYMMDD.TXT
M2	Quotes from 6th to 10th	SD_TICK_M2_YYYYMMDD.TXT RF_TICK_M2_YYYYMMDD.TXT AF_TICK_M2_YYYYMMDD.TXT
M3	Quotes from 11th to 15th	SD_TICK_M3_YYYYMMDD.TXT RF_TICK_M3_YYYYMMDD.TXT AF_TICK_M3_YYYYMMDD.TXT
M4	Quotes from 16th to 20th	SD_TICK_M4_YYYYMMDD.TXT RF_TICK_M4_YYYYMMDD.TXT

		AF_TICK_M4_YYYYMMDD.TXT
MC	Market Status	SD_TICK_MC_YYYYMMDD.TXT RF_TICK_MC_YYYYMMDD.TXT AF_TICK_MC_YYYYMMDD.TXT
MP	Quotes from 1st to 5th	SD_TICK_MP_YYYYMMDD.TXT RF_TICK_MP_YYYYMMDD.TXT AF_TICK_MP_YYYYMMDD.TXT
P	Previous, open and close status	SD_TICK_P_YYYYMMDD.TXT RF_TICK_P_YYYYMMDD.TXT AF_TICK_P_YYYYMMDD.TXT
SM	BBO (Best bid offer)	SD_TICK_SM_YYYYMMDD.TXT RF_TICK_SM_YYYYMMDD.TXT AF_TICK_SM_YYYYMMDD.TXT
SY	Security List (Master Data)	SD_TICK_SY_YYYYMMDD.TXT RF_TICK_SY_YYYYMMDD.TXT AF_TICK_SY_YYYYMMDD.TXT
TX	News	SD_TICK_TX_YYYYMMDD.TXT RF_TICK_TX_YYYYMMDD.TXT AF_TICK_TX_YYYYMMDD.TXT

6.1 **A (MIFID II)**

MFIL_SD_TICK_A_YYYYMMDD.TXT

MFIL_RF_TICK_A_YYYYMMDD.TXT

MFIL_AF_TICK_A_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	
RF, AF, SD	VALOR	X(8)	SECURITY ID	
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE	
RF, AF, SD	VOLUMEN	9(10)V9(6)	TRADED VOLUME	
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	PRECIO	9(21)V9(11)	TRADE PRICE	
RF, AF, SD	YIELD	9(21)V9(11)	Yield	
RF, AF, SD	LastParPx	9(21)V9(11)	LastParPx	
RF, AF, SD	HORA	X(9)	Trade Time	HHMMSSXXX Or HHMMSS
RF, AF, SD	Tipo_Oper	X(4)	Trade Types	See below table
RF, AF, SD	SubTipo_Oper	X(4)	Trade SubTypes	See below table
RF, AF, SD	FECHA_NEG	X(8)	DATE OF TRADE	YYYYMMDD
RF, AF, SD	EFFECTIVO	9(19)V9(6)	TRADED TURNOVER	
RF, AF, SD	Fecha_Valor	X(8)	Trade date	YYYYMMDD
RF, AF, SD	IMPTCUPONCORR	9(19)V9(6)	Amount of the accrued coupon	
RF, AF, SD	NUMOPER	9(10)	NUMBER OPERATION	
RF, AF, SD	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market (applications and transactions at an agreed price) 103 = Special transactions 104 = NAV
RF, AF, SD	PRECIO_MEDIO	9(21)V9(11)	AVERAGE PRICE IN THE DAY	
RF, AF, SD	PRECIO_ALTO	9(21)V9(11)	HIGH PRICE IN THE DAY	
RF, AF, SD	PRECIO_BAJO	9(21)V9(11)	LOW PRICE IN THE DAY	
RF, AF, SD	VOLUMEN_ACUM	9(19)V9(6)	ACCUMULATED VOLUME IN THE DAY	
RF, AF, SD	EFFECTIVO_ACUM	9(19)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	MktSegID	X(4)	Segment MIC	
RF, AF, SD	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
RF, AF, SD	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
RF, AF, SD	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
RF, AF, SD	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
RF, AF, SD	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales 6 = RFQ?
RF, AF, SD	DarkTrade	X(1)	Dark Trade	D = Dark Trade
RF, AF, SD	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
RF, AF, SD	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
RF, AF, SD	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
RF, AF, SD	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
RF, AF, SD	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
RF, AF, SD	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
RF, AF, SD	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"
RF, AF, SD	Ind_envio	X(1)	Indicador de envio	

SubTipo_Oper and Tipo_Oper Codes

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

6.2 AE (MIFID II)

MFIL_SD_TICK_AE_YYYYMMDD.TXT

MFIL_RF_TICK_AE_YYYYMMDD.TXT

MFIL_AF_TICK_AE_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	
RF, AF, SD	VALOR	X(8)	SECURITY ID	
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE	
RF, AF, SD	VOLUMEN	9(10)V9(6)	VOLUME TRADED	
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	PRECIO	9(21)V9(11)	TRADE PRICE	
RF, AF, SD	YIELD	9(21)V9(11)	Yield	
RF, AF, SD	LastParPx	9(21)V9(11)	LastParPx	
RF, AF, SD	HORA	X(9)	TIME OF TRADE	HHMMSSXX OR HHMMSS

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	Tipo_Oper	X(4)	Trade Types	See Below Table
RF, AF, SD	SubTipo_Oper	X(4)	Trade SubTypes	See Below Table
RF, AF, SD	FECHA_NEG	X(8)	DATE OF TRADE	YYYYMMDD
RF, AF, SD	EFFECTIVO	9(19)V9(6)	TRADED TURNOVER	
RF, AF, SD	TipoOpeRetro	X(4)	Type of cancelled transaction	
RF, AF, SD	NumRegNegOperRetro NUM_OPERT	X(16)	Registered number of the cancelled transaction	
RF, AF, SD	Fecha_Valor	X(8)	Transaction date	YYYYMMDD
RF, AF, SD	IMPTCUPONCORR	9(19)V9(6)	Amount of the accrued coupon	
RF, AF, SD	NUMOPER	9(10)	Registered number of trade	
RF, AF, SD	MODAL_CONTR	X(3)	TRADE MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market (applications and transactions at an agreed price) 103 = Special transactions 104 = NAV
RF, AF, SD	PRECIO_MEDIO	9(21)V9(11)	AVERAGE PRICE IN THE DAY	
RF, AF, SD	PRECIO_ALTO	9(21)V9(11)	HIGH PRICE IN THE DAY	
RF, AF, SD	PRECIO_BAJO	9(21)V9(11)	LOW PRICE IN THE DAY	
RF, AF, SD	VOLUMEN_ACUM	9(19)V9(6)	ACCUMULATED VOLUME IN THE DAY	
RF, AF, SD	EFFECTIVO_ACUM	9(19)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	
RF, AF, SD	MktSegID	X(4)	Segment MIC	
RF, AF, SD	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
RF, AF, SD	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
RF, AF, SD	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
RF, AF, SD	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
RF, AF, SD	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales 6 = RFQ?

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	DarkTrade	X(1)	Dark Trade	D = Dark Trade
RF, AF, SD	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
RF, AF, SD	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
RF, AF, SD	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
RF, AF, SD	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
RF, AF, SD	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
RF, AF, SD	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication
RF, AF, SD	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"
RF, AF, SD	Ind_envio	X(1)	Indicador de envio	

SubTipo_Oper and Tipo_Oper Codes

Trade Type	Segment	Description	Trade Type	Subtrade type
01	RF, AF, SD	Market	0	-
08	RF, AF, SD	Block trade	1	2001
09	RF, AF, SD	Cancellation	24	-
19	RF, AF, SD	Trade amendment	24	9000

14	RF, AF, SD	Application	1	2002
18	RF, AF, SD	Block trade with settlement date equal to session date	1	2003
24	RF, AF, SD	Application with settlement date equal to session date	1	2004
28	RF, AF, SD	Repo block trade	1	2005
34	RF, AF, SD	Repo application	1	2006
38	RF, AF, SD	Repo block trade with start date equal to session date	1	2007
44	RF, AF, SD	Repo application with start date equal to session date	1	2008
48	RF, AF, SD	RFQ (request for a quote)	1	2009

6.3 FSY

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	
RF, AF, SD	VALOR	X(8)	SECURITY ID	
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE	
RF, AF, SD	ESTADO	X(2)	STATE	17 = Ready to trade 18 = Not available for trading 21 = Auction
RF, AF, SD	PRE_REFERENCIA	9(21)V9(6)	REFERENCE PRICE	
RF, AF, SD	MAXPERMITIDO	9(21)V9(6)	(Price / IRR) Maximum allowed	
RF, AF, SD	MINPERMITIDO	9(21)V9(6)	(Price / IRR) Minimum allowed	
RF, AF, SD	HORA	X(9)	TIME	HHMMSSXXX or HHMMSS
RF, AF, SD	MOTIVO_SUSPENSION	X(3)	SUSPENSION MOTIVE	If [SITUNEG] = 18 100 = suspended by regulator 101 = interrupted because of supervision 102 = Stopped by knock-out 103 = Pending of knock-in If [SITUNEG] = 21 100 = Manual auction 101 = Extension of opening auction 102 = Extension of closing auction

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				103 = Volatility auction 111 = Aplicaciones y operaciones a precio convenido REPO 114 = RFQ
RF, AF, SD	TIPO_ACTU_ESPEC	X(1)	ACTION TYPE OF THE ESPECIALIST	0 = Specialist/s not exonerated 1 = Specialist/s exonerated in purchase 2 = Specialist/s exonerated in sell 3 = Specialist/s exonerated in purchase and sell
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF

The first field to check is de STATE field:

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

If STATE = 1

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

6.4 H (MIFID II)

MFIL_SD_TICK_H_YYYYMMDD.TXT

MFIL_RF_TICK_H_YYYYMMDD.TXT

MFIL_AF_TICK_H_YYYYMMDD.TXT

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	PRECIO_BAJO	9(21)V9(11)	LOW PRICE IN THE DAY	
RF, AF, SD	VOLUMEN_ACUM	9(19)V9(6)	ACCUMULATED VOLUME IN THE DAY	
RF, AF, SD	EFFECTIVO_ACUM	9(19)V9(6)	ACCUMULATED TURNOVER IN THE DAY	
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	
RF, AF, SD	MktSegID	X(4)	Segment MIC	
RF, AF, SD	FECHAEJEC	X(8)	Fecha de ejecución de la operación	YYYYMMDD
RF, AF, SD	HORAEJEC	X(12)	Hora de ejecución de la operación	HHMMSSNNNNNN
RF, AF, SD	FECHAPUBLI	X(8)	Fecha de publicación de la operación	YYYYMMDD
RF, AF, SD	HORAPUBLI	X(12)	Hora de publicación de la operación	HHMMSSNNNNNN
RF, AF, SD	MMTModel	X(1)	mmt model ¿?	0 = operaciones normales 1 = operaciones especiales 6 = RFQ?
RF, AF, SD	DarkTrade	X(1)	Dark Trade	D = Dark Trade
RF, AF, SD	PostTransparencyFlags	X(20)	Post transparency flags	"ALGO", "PRIC"
RF, AF, SD	TrdRegPublicationType	X(1)	Trade Reg Publication Type	0 = Pre-trade transparency waiver 1 = Post-trade deferral
RF, AF, SD	TrdRegPublicationReason	X(1)	Trade Reg Publication Reason	0 = Negotiated Trade in Liquid Financial Instruments "NLIQ" 1 = Negotiated Trade in Illiquid Financial Instruments "OILQ" 2 = Negotiated Trade Subject to Conditions Other Than The Current Market Price "PRIC" 3 = Reference Price Trade "RFPT" 6 = Non-Immediate Publication: Deferral for "Large in Scale" "LRGS" 7 = Non-Immediate Publication: Deferral for "Illiquid Instrument" (RTS 2 only) "ILQD" 8 = Non-Immediate Publication: Deferral for "Size Specific" (RTS 2 only) "SIZE"
RF, AF, SD	TradeCondition	X(1)	Trade condition	6 = Benchmark Trade "BENC"
RF, AF, SD	TradePriceCondition	X(2)	Trade Price Condition	15 = Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT" 16 = Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP"
RF, AF, SD	TradePublishIndicator	X(1)	Trade Publish Indicator	1 = Immediate Publication 2 = Non-Immediate Publication

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	RegulatoryReportType	X(2)	Regulatory Report Type	11 = Limited details trade "LMTF" 12 = Daily aggregated trade "DATF" 13 = Volume omission trade "VOLO" 14 = Four weeks aggregation trade "FWAF" 15 = Indefinite aggregation trade "IDAF" 16 = Volume omission trade. Eligible for subsequent enrichment in aggregated form "VOLW"

SubTipo_Oper and Tipo_Oper Codes

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

6.5 M2 (MIFID II)

MFIL_SD_TICK_M2_YYYYMMDD.TXT

MFIL_RF_TICK_M2_YYYYMMDD.TXT

MFIL_AF_TICK_M2_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	VALOR	X(8)	SECURITY ID	
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE	
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	N_O_PRE_COMP_6	9(10)	NUMBER OF BID ORDERS OF QUOTE 6	
RF, AF, SD	VOL_O_PRE_COMP_6	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 6	
RF, AF, SD	PRE_COMP_6	9(21)V9(11)	BEST BID PRICE QUOTE 6	
RF, AF, SD	YIELD_COMP_6	9(21)V9(11)	YIELD BID QUOTE 6	
RF, AF, SD	YIELD_VENT_6	9(21)V9(11)	YIELD ASK QUOTE 6	
RF, AF, SD	PRE_VENT_6	9(21)V9(11)	BEST ASK PRICE QUOTE 6	
RF, AF, SD	VOL_O_PRE_VENT_6	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 6	
RF, AF, SD	N_O_PRE_VENT_6	9(10)	NUMBER OF ASK ORDERS OF QUOTE 6	
RF, AF, SD	N_O_PRE_COMP_7	9(10)	NUMBER OF BID ORDERS OF QUOTE 7	
RF, AF, SD	VOL_O_PRE_COMP_7	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID ORDER 7	
RF, AF, SD	PRE_COMP_7	9(21)V9(11)	BEST BID PRICE 7	
RF, AF, SD	YIELD_COMP_7	9(21)V9(11)	YIELD BID QUOTE 7	
RF, AF, SD	YIELD_VENT_7	9(21)V9(11)	YIELD ASK QUOTE 7	
RF, AF, SD	PRE_VENT_7	9(21)V9(11)	BEST ASK PRICE 7	
RF, AF, SD	VOL_O_PRE_VENT_7	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 7	
RF, AF, SD	N_O_PRE_VENT_7	9(10)	NUMBER OF ASK ORDERS OF QUOTE 7	
RF, AF, SD	N_O_PRE_COMP_8	9(10)	NUMBER OF BID ORDERS OF QUOTE 8	
RF, AF, SD	VOL_O_PRE_COMP_8	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 8	
RF, AF, SD	PRE_COMP_8	9(21)V9(11)	BEST BID PRICE QUOTE 8	
RF, AF, SD	YIELD_COMP_8	9(21)V9(11)	YIELD BID QUOTE 8	
RF, AF, SD	YIELD_VENT_8	9(21)V9(11)	YIELD ASK QUOTE 8	
RF, AF, SD	PRE_VENT_8	9(21)V9(11)	BEST ASK PRICE QUOTE 8	
RF, AF, SD	VOL_O_PRE_VENT_8	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 8	
RF, AF, SD	N_O_PRE_VENT_8	9(10)	NUMBER OF ASK ORDERS OF QUOTE 8	
RF, AF, SD	N_O_PRE_COMP_9	9(10)	NUMBER OF BID ORDERS OF QUOTE 9	
RF, AF, SD	VOL_O_PRE_COMP_9	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 9	
RF, AF, SD	PRE_COMP_9	9(21)V9(11)	BEST BID PRICE QUOTE 9	
RF, AF, SD	YIELD_COMP_9	9(21)V9(11)	YIELD BID QUOTE 9	
RF, AF, SD	YIELD_VENT_9	9(21)V9(11)	YIELD ASK QUOTE 9	
RF, AF, SD	PRE_VENT_9	9(21)V9(11)	BEST ASK PRICE QUOTE 9	
RF, AF, SD	VOL_O_PRE_VENT_9	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 9	
RF, AF, SD	N_O_PRE_VENT_9	9(10)	NUMBER OF ASK ORDERS OF QUOTE 9	
RF, AF, SD	N_O_PRE_COMP_10	9(10)	NUMBER OF BID ORDERS OF QUOTE 10	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	VOL_O_PRE_COMP_10	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 10	
RF, AF, SD	PRE_COMP_10	9(21)V9(11)	BEST BID PRICE QUOTE 10	
RF, AF, SD	YIELD_COMP_10	9(21)V9(11)	YIELD BID QUOTE 10	
RF, AF, SD	YIELD_VENT_10	9(21)V9(11)	YIELD ASK QUOTE 10	
RF, AF, SD	PRE_VENT_10	9(21)V9(11)	BEST ASK PRICE QUOTE 10	
RF, AF, SD	VOL_O_PRE_VENT_10	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 10	
RF, AF, SD	N_O_PRE_VENT_10	9(10)	NUMBER OF ASK ORDERS OF QUOTE 10	
RF, AF, SD	HORA	X(9)	TIME	HHMMSSXXX OR HHMMSS
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	
RF, AF, SD	MktSegID	X(4)	Segment MIC	

6.6 M3 (MIFID II)

MFIL_SD_TICK_M3_YYYYMMDD.TXT

MFIL_RF_TICK_M3_YYYYMMDD.TXT

MFIL_AF_TICK_M3_YYYYMMDD.TXT

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	N_O_PRE_COMP_12	9(10)	NUMBER OF BID ORDERS OF QUOTE 12	
RF, AF, SD	VOL_O_PRE_COMP_12	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID ORDER 12	
RF, AF, SD	PRE_COMP_12	9(21)V9(11)	BEST BID PRICE 12	
RF, AF, SD	YIELD_COMP_12	9(21)V9(11)	YIELD BID QUOTE 12	
RF, AF, SD	YIELD_VENT_12	9(21)V9(11)	YIELD ASK QUOTE 12	
RF, AF, SD	PRE_VENT_12	9(21)V9(11)	BEST ASK PRICE 12	
RF, AF, SD	VOL_O_PRE_VENT_12	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 12	
RF, AF, SD	N_O_PRE_VENT_12	9(10)	NUMBER OF ASK ORDERS OF QUOTE 12	
RF, AF, SD	N_O_PRE_COMP_13	9(10)	NUMBER OF BID ORDERS OF QUOTE 13	
RF, AF, SD	VOL_O_PRE_COMP_13	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 13	
RF, AF, SD	PRE_COMP_13	9(21)V9(11)	BEST BID PRICE QUOTE 13	
RF, AF, SD	YIELD_COMP_13	9(21)V9(11)	YIELD BID QUOTE 13	
RF, AF, SD	YIELD_VENT_13	9(21)V9(11)	YIELD ASK QUOTE 13	
RF, AF, SD	PRE_VENT_13	9(21)V9(11)	BEST ASK PRICE QUOTE 13	
RF, AF, SD	VOL_O_PRE_VENT_13	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 13	
RF, AF, SD	N_O_PRE_VENT_13	9(10)	NUMBER OF ASK ORDERS OF QUOTE 13	
RF, AF, SD	N_O_PRE_COMP_14	9(10)	NUMBER OF BID ORDERS OF QUOTE 14	
RF, AF, SD	VOL_O_PRE_COMP_14	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 14	
RF, AF, SD	PRE_COMP_14	9(21)V9(11)	BEST BID PRICE QUOTE 14	
RF, AF, SD	YIELD_COMP_14	9(21)V9(11)	YIELD BID QUOTE 14	
RF, AF, SD	YIELD_VENT_14	9(21)V9(11)	YIELD ASK QUOTE 14	
RF, AF, SD	PRE_VENT_14	9(21)V9(11)	BEST ASK PRICE QUOTE 14	
RF, AF, SD	VOL_O_PRE_VENT_14	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 14	
RF, AF, SD	N_O_PRE_VENT_14	9(10)	NUMBER OF ASK ORDERS OF QUOTE 14	
RF, AF, SD	N_O_PRE_COMP_15	9(10)	NUMBER OF BID ORDERS OF QUOTE 15	
RF, AF, SD	VOL_O_PRE_COMP_15	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 15	
RF, AF, SD	PRE_COMP_15	9(21)V9(11)	BEST BID PRICE QUOTE 15	
RF, AF, SD	YIELD_COMP_15	9(21)V9(11)	YIELD BID QUOTE 15	
RF, AF, SD	YIELD_VENT_15	9(21)V9(11)	YIELD ASK QUOTE 15	
RF, AF, SD	PRE_VENT_15	9(21)V9(11)	BEST ASK PRICE QUOTE 15	
RF, AF, SD	VOL_O_PRE_VENT_15	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 15	
RF, AF, SD	N_O_PRE_VENT_15	9(10)	NUMBER OF ASK ORDERS OF QUOTE 15	
RF, AF, SD	HORA	X(9)	TIME	HHMMSSXXX OR HHMMSS
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	
RF, AF, SD	MktSegID	X(4)	Segment MIC	

6.7 M4 (MIFID II)

MFIL_SD_TICK_M4_YYYYMMDD.TXT

MFIL_RF_TICK_M4_YYYYMMDD.TXT

MFIL_AF_TICK_M4_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SECUENCE NUMBER	
RF, AF, SD	VALOR	X(8)	SECURITY ID	
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE	
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	N_O_PRE_COMP_16	9(10)	NUMBER OF BID ORDERS OF QUOTE 16	
RF, AF, SD	VOL_O_PRE_COMP_16	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 16	
RF, AF, SD	PRE_COMP_16	9(21)V9(11)	BEST BID PRICE QUOTE 16	
RF, AF, SD	YIELD_COMP_16	9(21)V9(11)	YIELD BID QUOTE 16	
RF, AF, SD	YIELD_VENT_16	9(21)V9(11)	YIELD ASK QUOTE 16	
RF, AF, SD	PRE_VENT_16	9(21)V9(11)	BEST ASK PRICE QUOTE 16	
RF, AF, SD	VOL_O_PRE_VENT_16	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 16	
RF, AF, SD	N_O_PRE_VENT_16	9(10)	NUMBER OF ASK ORDERS OF QUOTE 16	
RF, AF, SD	N_O_PRE_COMP_17	9(10)	NUMBER OF BID ORDERS OF QUOTE 17	
RF, AF, SD	VOL_O_PRE_COMP_17	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID ORDER 17	
RF, AF, SD	PRE_COMP_17	9(21)V9(11)	BEST BID PRICE 17	
RF, AF, SD	YIELD_COMP_17	9(21)V9(11)	YIELD BID QUOTE 17	
RF, AF, SD	YIELD_VENT_17	9(21)V9(11)	YIELD ASK QUOTE 17	
RF, AF, SD	PRE_VENT_17	9(21)V9(11)	BEST ASK PRICE 17	
RF, AF, SD	VOL_O_PRE_VENT_17	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 17	
RF, AF, SD	N_O_PRE_VENT_17	9(10)	NUMBER OF ASK ORDERS OF QUOTE 17	
RF, AF, SD	N_O_PRE_COMP_18	9(10)	NUMBER OF BID ORDERS OF QUOTE 18	
RF, AF, SD	VOL_O_PRE_COMP_18	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 18	
RF, AF, SD	PRE_COMP_18	9(21)V9(11)	BEST BID PRICE QUOTE 18	
RF, AF, SD	YIELD_COMP_18	9(21)V9(11)	YIELD BID QUOTE 18	
RF, AF, SD	YIELD_VENT_18	9(21)V9(11)	YIELD ASK QUOTE 18	

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

6.8 MC

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	
RF, AF, SD	HORA	X(8)	TIME	HHMMSSXX Or HHMMSS
RF, AF, SD	MODAL_CONTR	X(3)	CONTRACT MODALITY	100 = Continuous market 101 = Fixing 102 = Block Market (applications and transactions at an agreed price) 103 = Special transactions 104 = NAV

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				MODAL_CONTR = 101 (Fixing): 1= Pre-Trading (Not Started) 2 = Opening auction 4 = Closing auction 5 = Post-Trading 6 = Intraday auction 102 = Closing prices calculation MODAL_CONTR = 102 (blocks): 202 = Not started 203 = Open 204 = Closed MODAL_CONTR = 103 (Special transactions): 201 = Publication of special transactions of last trading session 202 = Not started 203 = Open 204 = Closed MODAL_CONTR = 104 (positions at NAV): 202 = Not started 203 = Open 204 = Closed
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF

6.9 MP (MIFID II)

MFIL_SD_TICK_MP_YYYYMMDD.TXT

MFIL_RF_TICK_MP_YYYYMMDD.TXT

MFIL_AF_TICK_MP_YYYYMMDD.TXT

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

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	N_O_PRE_COMP_1	9(10)	NUMBER OF BID ORDERS OF QUOTE 1	
RF, AF, SD	VOL_O_PRE_COMP_1	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 1	
RF, AF, SD	PRE_COMP_1	9(21)V9(11)	BEST BID PRICE QUOTE 1	
RF, AF, SD	YIELD_COMP_1	9(21)V9(11)	YIELD BID QUOTE 1	
RF, AF, SD	YIELD_VENT_1	9(21)V9(11)	YIELD ASK QUOTE 1	
RF, AF, SD	PRE_VENT_1	9(21)V9(11)	BEST ASK PRICE QUOTE 1	
RF, AF, SD	VOL_O_PRE_VENT_1	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK QUOTE 1	
RF, AF, SD	N_O_PRE_VENT_1	9(10)	NUMBER OF ASK ORDERS OF QUOTE 1	
RF, AF, SD	N_O_PRE_COMP_2	9(10)	NUMBER OF BID ORDERS OF QUOTE 2	
RF, AF, SD	VOL_O_PRE_COMP_2	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID ORDER 2	
RF, AF, SD	PRE_COMP_2	9(21)V9(11)	BEST BID PRICE 2	
RF, AF, SD	YIELD_COMP_2	9(21)V9(11)	YIELD BID QUOTE 2	
RF, AF, SD	YIELD_VENT_2	9(21)V9(11)	YIELD ASK QUOTE 2	
RF, AF, SD	PRE_VENT_2	9(21)V9(11)	BEST ASK PRICE 2	
RF, AF, SD	VOL_O_PRE_VENT_2	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 2	
RF, AF, SD	N_O_PRE_VENT_2	9(10)	NUMBER OF ASK ORDERS OF QUOTE 2	
RF, AF, SD	N_O_PRE_COMP_3	9(10)	NUMBER OF BID ORDERS OF QUOTE 3	
RF, AF, SD	VOL_O_PRE_COMP_3	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 3	
RF, AF, SD	PRE_COMP_3	9(21)V9(11)	BEST BID PRICE QUOTE 3	
RF, AF, SD	YIELD_COMP_3	9(21)V9(11)	YIELD BID QUOTE 3	
RF, AF, SD	YIELD_VENT_3	9(21)V9(11)	YIELD ASK QUOTE 3	
RF, AF, SD	PRE_VENT_3	9(21)V9(11)	BEST ASK PRICE QUOTE 3	
RF, AF, SD	VOL_O_PRE_VENT_3	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 3	
RF, AF, SD	N_O_PRE_VENT_3	9(10)	NUMBER OF ASK ORDERS OF QUOTE 3	
RF, AF, SD	N_O_PRE_COMP_4	9(10)	NUMBER OF BID ORDERS OF QUOTE 4	
RF, AF, SD	VOL_O_PRE_COMP_4	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 4	
RF, AF, SD	PRE_COMP_4	9(21)V9(11)	BEST BID PRICE QUOTE 4	
RF, AF, SD	YIELD_COMP_4	9(21)V9(11)	YIELD BID QUOTE 4	
RF, AF, SD	YIELD_VENT_4	9(21)V9(11)	YIELD ASK QUOTE 4	
RF, AF, SD	PRE_VENT_4	9(21)V9(11)	BEST ASK PRICE QUOTE 4	
RF, AF, SD	VOL_O_PRE_VENT_4	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 4	
RF, AF, SD	N_O_PRE_VENT_4	9(10)	NUMBER OF ASK ORDERS OF QUOTE 4	
RF, AF, SD	N_O_PRE_COMP_5	9(10)	NUMBER OF BID ORDERS OF QUOTE 5	
RF, AF, SD	VOL_O_PRE_COMP_5	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST BID QUOTE 5	
RF, AF, SD	PRE_COMP_5	9(21)V9(11)	BEST BID PRICE QUOTE 5	

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	YIELD_COMP_5	9(21)V9(11)	YIELD BID QUOTE 5	
RF, AF, SD	YIELD_VENT_5	9(21)V9(11)	YIELD ASK QUOTE 5	
RF, AF, SD	PRE_VENT_5	9(21)V9(11)	BEST ASK PRICE QUOTE 5	
RF, AF, SD	VOL_O_PRE_VENT_5	9(19)V9(6)	AGGREGATED VOLUME OF THE BEST ASK ORDER 5	
RF, AF, SD	N_O_PRE_VENT_5	9(10)	NUMBER OF ASK ORDERS OF QUOTE 5	
RF, AF, SD	HORA	X(9)	TIME	HHMMSSXXX OR HHMMSS
RF, AF, SD	ORIGEN	X(2)	ORIGIN	AF = MARF SD = SEND RF = MERF
RF, AF, SD	MktID	X(4)	Operating MIC	
RF, AF, SD	MktSegID	X(4)	Segment MIC	

6.10 P

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

6.11 SM (MIFID II)

MFI_SD_TICK_SM_YYYYMMDD.TXT

MFIL_RF_TICK_SM_YYYYMMDD.TXT

MFIL_AF_TICK_SM_YYYYMMDD.TXT

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

6.12 SY (MIFID II)

MFIL_SD_TICK_SY_YYYYMMDD.TXT

MFIL_RF_TICK_SY_YYYYMMDD.TXT

MFIL_AF_TICK_SY_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD
RF, AF, SD	SECUENCIA	9(15)	SEQUENCE NUMBER	
RF, AF, SD	TIPOREG	X(2)	REGISTRY TYPE	Y

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES																								
				bk																								
RF, AF, SD	ACCION	X(1)	ACTION	ACTION																								
RF, AF, SD	HORA	X(9)	TIME	HHMMSSXXX OR HHMMSS																								
RF, AF, SD	VALOR	X(8)	SECURITY ID																									
RF, AF, SD	COD_ISIN	X(12)	ISIN CODE																									
RF, AF, SD	NOMBRE_VALOR	X(80)	SHORTENED NAME																									
RF, AF, SD	ESTADO	X(1)	STATE	1 = Active 2 = Inactive (provisionally registered)																								
RF, AF, SD	GRUPO_VAL	X(2)	Security Group	<table border="1"> <thead> <tr> <th>Segment</th> <th>Security Group</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td rowspan="5">RF</td> <td>CR</td> <td>MERF Corporates</td> </tr> <tr> <td>DA</td> <td>Debt issued by Autonomous Communities of Spain and other public issuers</td> </tr> <tr> <td>DC</td> <td>Barcelona Stock Exchange Debt</td> </tr> <tr> <td>DV</td> <td>Valencia Stock Exchange Debt</td> </tr> <tr> <td>DB</td> <td>Bilbao Stock Exchange Debt</td> </tr> <tr> <td rowspan="3">SD</td> <td>CP</td> <td>SEND Corporates</td> </tr> <tr> <td>DE</td> <td>Spanish Treasury debt</td> </tr> <tr> <td>EX</td> <td>AIAF: Non-Spanish issue</td> </tr> <tr> <td>AF</td> <td>MA</td> <td>MARF Corporates</td> </tr> </tbody> </table>	Segment	Security Group	Description	RF	CR	MERF Corporates	DA	Debt issued by Autonomous Communities of Spain and other public issuers	DC	Barcelona Stock Exchange Debt	DV	Valencia Stock Exchange Debt	DB	Bilbao Stock Exchange Debt	SD	CP	SEND Corporates	DE	Spanish Treasury debt	EX	AIAF: Non-Spanish issue	AF	MA	MARF Corporates
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	DE	Spanish Treasury debt																										
	EX	AIAF: Non-Spanish issue																										
AF	MA	MARF Corporates																										
RF, AF, SD:	TIPO_PROD	X(2)	Product Type	BO - Short and Long term Bonds BC - Short and Long term Convertible Bonds PS - Stripped Principal CA - Stripped Coupons LT - Treasury Bills PG - Commercial Paper CD - Cédulas (covered bonds) TZ - Securitizations PP - Preference shares																								
RF, AF, SD	FECHA_PROXCUPÓN	X(8)	DATE NEXT COUPON	YYYYMMDD																								

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA_VTO	X(8)	MATURITY DATE	YYYYMMDD
RF, AF, SD	FECHA_EMIS	X(8)	ISSUE DATE	YYYYMMDD
RF, AF, SD	NOMI_UNITARIO	9(19)V9(6)	UNIT TRADING NOMINAL	
RF, AF, SD	Tick_Pre_Inst	9(14)V9(7)	TICK SIZE	
RF, AF, SD	PorcCupon	9(21)V(11)	COUPON PERCENTUAL AMOUNG	
RF, AF, SD	EMISORA	X(12)	ISSUER	
RF, AF, SD	NOMBRE EMISORA	X(80)	ISSUER NAME	
RF, AF, SD	FECHA_ADMI	X(8)	ADMISSION TO TRADING DATE	YYYYMMDD
RF, AF, SD	Maturity	9(12)V(6)	Repurchase price of the issue at maturity. Unless stated otherwise, the price is 100.	
RF, AF, SD	PerioCupon	X(3)	Coupon periodicity	1 Month 3 Months 6 Months 12 Months
RF, AF, SD	IND_Benchmark	X(1)	Indicates whether or not it is Benchmark	Y / S - Yes N - No
RF, AF, SD	IND_Segregable	X(1)	Indicates if it is strippable	Y / S - Yes N - No
RF, AF, SD	NomiEmitido	9(19)V(6)	Nominal amount issued	
RF, AF, SD	NomiVivo	9(19)V(6)	Nominal amount outstanding	
RF, AF, SD	TipoCupon	X(1)	Coupon type	F – Fixed V – Variable N – No coupon
RF, AF, SD	IND_CuponCoti	X(1)	Trades with or without coupon	Y / S - Yes N – No
RF, AF, SD	IND_ModCalcCCo	X(1)	Accrued coupon calculation modality	V – taking into account the value date C – taking into account the trading date
RF, AF, SD	FecProxAmort	X(8)	Date next amortization	YYYYMMDD
RF, AF, SD	TipoAmort	X(2)	Amortization type	“ ” – No amortization “UN” – Bullet amortization “RN” – Amortization by nominal reduction “VE” – Amortization voluntary for the issuer “VT” – Amortization voluntary for the holder “VL” – Amortization voluntary for the issuer and voluntary for the holder
RF, AF, SD	SIST_LIQ	X(1)	SETTLEMENT SYSTEM	“A” – CADE “F” – SCLV “B” – SCLBARN “V” – SACL
RF, AF, SD	Facial	9(12)V9(5)	Face value. Coupon in terms of annual yield	
RF, AF, SD	BaseCalc	X(1)	Calculation convention	1 – Actual/Actual

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
				2 – Actual/360 3 – Actual/365
RF, AF, SD	FECANTCUPON	X(8)	Date previous coupon	YYYYMMDD
RF, AF, SD	MinTamOrd	9(13)V9(2)	Minimum order size	
RF, AF, SD	TamLote	9(13)V9(2)	Lot size	
RF, AF, SD	IND_PrecioTipo	X(1)	Indicates how the issue trades (in price or IRR)	1: Price 9: IRR
RF, AF, SD	FECHA_IniDev	X(8)	Data of initial accrual	YYYYMMDD
RF, AF, SD	FECHA_Valor	X(8)	Value date (usually D+3)	YYYYMMDD
RF, AF, SD	Divisa	X(3)	ISO CURRENCY CODE	EUR - EURO
RF, AF, SD	IND_CONTINUO	X(1)	LISTED IN CONTINUOS MODE	Y / S - Yes N – No
RF, AF, SD	IND_BLOQ	X(1)	LISTED IN BLOCKS	Y / S - Yes N – No
RF, AF, SD	DescrValor	X(80)	Issue Description Type Issuer Coupon Maturity Date	BC, BON, BS, CH, CUP, LET, OBL, OS, PRL Issuer code DESC, Coupon, Variable Perpetual, MM/YYYY
RF, AF, SD	PorcCupónCorrido	9(21)V9(11)	Present accrued coupon.	
RF, AF, SD	ORIGEN	X(2)	ORIGEN	RF = MERF SD = SEND MA = MARF
RF, AF, SD	FISN	X(35)	FISIN	
RF, AF, SD	IndLiquido	X(1)	Liquid instrument	Y/N S/N
RF, AF, SD	LISPre	X(9)	LIS-pre (Large in Scale) Limit	
RF, AF, SD	LISPost	X(9)	LIS-post (Large in Scale) Limit	
RF, AF, SD	CFICode	X(6)	CFI Code	ISO 10962
RF, AF, SD	IndValListado	X(1)	Listed value at issuer's request	Y/N S/N
RF, AF, SD	LEIEmi	X(20)	Issuer LEI	
RF, AF, SD	IndTradingOblig	X(1)	Trading obligation.	It indicates whether the security has an obligation to be traded on a regulated market
RF, AF, SD	MktID	X(4)	Operating MIC	BMEX
RF, AF, SD	MktSegID	X(4)	Segment MIC	SBAR, SBIL, MERF, SEND, MARF
RF, AF, SD	SSTI_pre	X(9)	Límite SSTI-pre (Size Specific to Instrument)	
RF, AF, SD	SSTI_post	X(9)	Límite SSTI-post (Size Specific to Instrument)	
RF, AF, SD	SecIDSrc	X(1)	Benchmark security ID Source	J = Indices MIFIR Benchmark tipificado U = Indices Mifir Benchamr No Tipificado
RF, AF, SD	SecID	X(50)	Benchmark security ID	'EONA' – EONIA 'EONS' – EONIA SWAP 'EURI' – EURIBOR 'EUUS' – EURODOLLAR

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

6.13 IX

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
RF, AF, SD	FECHA	X(8)	DATE	YYYYMMDD

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