

# FIXED INCOME MASTER DATA

## Technical Specifications

1150 Product

## Contents

|   |           |
|---|-----------|
| <b>OBJECTIVE .....</b>  | <b>6</b>  |
| <b>1 FORMAT AND DATA DELIVERY .....</b>                                   | <b>7</b>  |
| 1.1 FILE FORMAT .....   | 7         |
| 1.2 CLIENT SUPPORT .....  | 7         |
| 1.3 DATA FORMAT.....  | 7         |
| <b>2 FIXED INCOME MASTER DATA SPECIFICATIONS .....</b>                    | <b>13</b> |
| 2.1 Master Data of AIAF / SEND Issues.....                                | 13        |
| 2.2 Updated issues of AIAF / SEND .....                                   | 22        |
| <b>3 AIAF / SEND / MARF / SENAF / BCN / MERF ISSUES MASTER DATA .....</b> | <b>23</b> |
| 3.1 MERF, SEND, MARF Master Data .....                                    | 23        |
| 3.2 SENAF Master Data .....   | 30        |
| 3.3 Updated issues of SENAF .....   | 30        |
| 3.4 ALLOCATIONS .....   | 30        |
| 3.5 PROGRAMMES .....  | 31        |
| 3.6 SUSTAINABLE BONDS .....   | 33        |
| 3.7 INFORMATION ON TRANCHES .....   | 34        |
| 3.8 INFORMATION ON FLOWS.....   | 34        |
| 3.9 PUT AND CALL.....   | 35        |
| 3.10 PUT AND CALL FLOWS .....   | 36        |
| 3.11 NOMINAL DECREASE CHART .....   | 36        |

|          |  |           |
|----------|--|-----------|
| 3.12     | SECURITIZATIONS INTERESTS and AMORTIZATIONS (Amount Outstanding, Amount Amortized, Interests)..... | 37        |
| 3.13     | AMOUNTS OUTSTANDING, IN CIRCULATION .....  | 39        |
| 3.14     | COMMERCIAL PAPER AIAF. MASTER DATA .....   | 39        |
| 3.15     | COMMERCIAL PAPERS AND MID-TERM ISSUES DISBURSEMENTS.....   | 41        |
| 3.16     | AIAF & MARF & GLOBAL ISSUERS.....  | 42        |
| 3.17     | AIAF MANAGERS .....  | 44        |
| 3.18     | MATURITIES.....  | 44        |
| 3.19     | AMORTIZATIONS .....  | 46        |
| 3.20     | LIST WITH THE ISSUES PENDING ADMISSION TO AIAF .....   | 47        |
| 3.21     | MARF, MERF, SEND ISSUERS .....   | 49        |
| 3.22     | MARF, MERF, SEND SPECIALISTS.....  | 49        |
| 3.23     | MARF, MERF, SEND MEMBERS.....  | 50        |
| 3.24     | HISTORICAL DATA OF SECURIZATION AMORTIZATION (LIST OF AMORTIZATIONS) (HISTORICAL FILE) .....       | 51        |
| 3.25     | SECURIZATION AMORTIZATIONS CURRENT STATUS .....  | 53        |
| 3.26     | ANNEX. INSTRUMENT TYPE. ....   | 55        |
| <b>4</b> | <b>CORPORATE ACTIONS DATA SPECIFICATIONS .....</b>   | <b>57</b> |
| 4.1      | PAYMENTS SCHEDULE .....  | 57        |
| 4.2      | FIXED INCOME PAYMENTS / FIXED INCOME DISBURSEMENT.....   | 59        |
| 4.3      | AIAF ADMISSIONS .....  | 59        |
| 4.4      | AIAF Financial Agenda .....  | 60        |
| 4.5      | MERF.....  | 62        |
| 4.6      | MARF XML CORPORATE ACTIONS.....  | 69        |
| <b>5</b> | <b>MT564 &amp; MT568 FILES .....</b>   | <b>76</b> |

|          |   |           |
|----------|---|-----------|
| 5.1      | HR_I564 .....   | 76        |
| 5.2      | HR_O564 .....   | 83        |
| 5.3      | HR_I568 .....   | 91        |
| <b>6</b> | <b>FIRDS FILES SPECIFICATIONS .....</b>                           | <b>96</b> |
| 6.1      | FIRDS MASTER DATA INFORMATION .....                               | 96        |
| 6.2      | FIRDS INDICES REFERENCE FOR YIELD CALCULATION .....               | 98        |
| 6.3      | FIRDS UNDERLYING DESCRIPTION .....                                | 98        |
| 6.4      | FIRDS UNDERLYING ISIN FOR FIXED INCOME INSTRUMENTS .....          | 98        |
| <b>7</b> | <b>MIFID II FIXED INCOME (MARF, MERF, SEND) MASTER DATA .....</b> | <b>99</b> |
| 7.1      | MARF, MERF, SEND MIFID II BROKERS .....                           | 108       |

## **EDITION CONTROL**

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

## **DIFFUSION CONTROL**

This Document is not distributed in paper format.

## **CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE**

1.00 18.04.2011 – New Document

1.01 04.10.2024 – New template

## OBJECTIVE

The Master Data file contains:

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

The Global BME Master Data has the following contents:

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

## 1 FORMAT AND DATA DELIVERY

### 1.1 FILE FORMAT

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

### 1.2 CLIENT SUPPORT

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

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

### 1.3 DATA FORMAT

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

#### 1.3.1 Numeric Format

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

### 1.3.2 Date and Time Conventions

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

### 1.3.3 TXT files Headers

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

| PRODUCT                        | TXT OR SIMILAR (HEADING)  |
|--------------------------------|---------------------------|
| EQUITIES                       | Coincides with FIELD NAME |
| ETFS                           | Coincides with FIELD NAME |
| WARRANTS                       | Coincides with FIELD NAME |
| WARRANTS UNDERLYING SECURITIES | Coincides with FIELD NAME |
| WARRANTS ISSUERS               | Coincides with FIELD NAME |
| WARRANTS SPECIALIST            | Coincides with FIELD NAME |
| ETF SPECIALIST                 | Coincides with FIELD NAME |

### 1.3.4 Data Delivery

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

### 1.3.5 Files Product

Name of the files type included in the product 1150:



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

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

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

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

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

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

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

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

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

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

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

| PRODUCT             | FILE                    | CORPORATE ACTION TYPE                   |
|---------------------|-------------------------|---|
| <b>FIXED INCOME</b> | HR_I564_RF_YYYYMMDD.txt | Corporate Actions Advise                |
| <b>FIXED INCOME</b> | HR_O564_RF_YYYYMMDD.txt | Corporate actions options               |
| <b>FIXED INCOME</b> | HR_I568_RF_YYYYMMDD.txt | Corporate action additional information |

### 1.3.6 FIXED INCOME MIC CODES

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

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

## 2 FIXED INCOME MASTER DATA SPECIFICATIONS

Fixed Income Master Data includes the following markets:

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

### 2.1 Master Data of AIAF / SEND Issues

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

- p\_EMISIONES\_YYYYMMDDHHMMSS\_mdata.zip
- p\_EMISIONES\_YYYYMMDDHHMMSS\_mdataS.zip
- p\_EMISIONES\_YYYYMMDDHHMMSS\_mdataT.zip (all bme fixed income markets)

- p\_EMITIONES\_YYYYMMDDHHMMSS\_mdataST.zip (updates for all bme fixed income markets)

The file contains the following fields:

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

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

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



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

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

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

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

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

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

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

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

The information of Manager Codes and manager names is included in the file managers\_YYYYMM.txt.

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

## 2.2 Updated issues of AIAF / SEND

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

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

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

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

MASTER DATA                      p\_EMISIONES\_YYYYMMDDHHMMSS\_mdataT.zip (All bme fixed income markets)  
 MASTER DATA daily UPDATES      p\_EMISIONES\_YYYYMMDDHHMMSS\_mdataST.zip

The file contains the field detailed in the chapter 3.1

#### 3.1 MERF, SEND, MARF Master Data

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

1. New issues for the following trading session. This file will contain all the issues whose initial date in the secondary market is (FECHA\_INISEC) = "" (empty). (\*\_ALTAS\_YYYYMMDD.TXT)
2. Issues to be delisted the following trading day. (\*\_BAJAS\_YYYYMMDD.TXT)
3. All issues trading on T+1. (\*Va\_Det\_YYYYMMDD.TXT)
4. Issues modified for the next trading day. (\*\_MODIF\_YYYYMMDD.TXT)
5. All the issues available in the database (both new issues and delisted ones) (\*RFBME\_VA\_YYYYMMDD.TXT)

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

Each file will have the following structure:

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



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

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

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

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

The first field to check is the field ESTADO:

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

If ESTADO = 1

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

Relationship between Market, security group and MIC Code

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

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

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

### 3.2 SENAF Master Data

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

### 3.3 Updated issues of SENAF

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

### 3.4 ALLOCATIONS

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

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

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

### 3.5 PROGRAMMES

1 file per day. Frequency of the file is daily (09:05, 18:00, 12:35 GMT+1). Files: p\_PROGRAMAS\_YYYYMMDDHHMMSS\_mdata.zip and p\_PROGRAMAS\_YYYYMMDDHHMMSS\_mdataT.zip. Formats: Txt.

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

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

PE270411;27;HIDROELÉCTRICA DEL CANTÁBRICO, S.A.;500000000;500000000;0;0;20110419;20120420;0;20110426;EUR;9920  
;1;1;1000;1000;7;364;7;364;2000;CONFEDERACION ESPAÑOLA DE CAJAS DE AHORROS;C;



### 3.6 SUSTAINABLE BONDS

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

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

### 3.7 INFORMATION ON TRANCHES

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

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

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

### 3.8 INFORMATION ON FLOWS

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

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

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

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

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

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

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

### 3.9 PUT AND CALL

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

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

ES0101339002;1;20091201;100;CALL;

### 3.10 PUT AND CALL FLOWS

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

| ASSET TYPE   | FIELD CODE | LENGTH      | DESCRIPTION  | FORMAT / POSSIBLE VALUES  |
|--------------|------------|-------------|--------------|---|
| FIXED INCOME | ISIN       | X(12)       | ISIN code    | The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. DE0003933693 |
| FIXED INCOME | FECHA      | X(8)        | Flow date    | YYYYMMDD  |
| FIXED INCOME | TIPO       | X(20)       | Type of flow | Accrual (devengo), issue (emisión), interest, amortization  |
| FIXED INCOME | MOD0       | X(8)        | Gross / Net  | Gross (Bruto) or Net  |
| FIXED INCOME | FLUJO      | 9(10)V9(10) | Flow in %    | 100, 0,   |
| FIXED INCOME | CALLPUT    | X(20)       | Type of flow | CALL / PUT  |

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

### 3.11 NOMINAL DECREASE CHART

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

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

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

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

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

An additional file is created p\_REDUCCIONES\_NOMINAL\_NOM\_YYYYMMDDHHMMSS\_mdata.txt with a the field NAMOFE added at the end of the file:

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

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

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

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

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

### 3.13 AMOUNTS OUTSTANDING, IN CIRCULATION

1 files per day p\_SALDOS\_RF\_finDiaMD\_YYYYMMDDHHMMSS\_mdata.txt and one line per ISIN Code. Generated at 17:40 and separated by “;”

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

### 3.14 COMMERCIAL PAPER AIAF. MASTER DATA

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

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

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

<Emisión>

<CódigoISIN>ES0513045FB2</CódigoISIN>

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

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

<CódigoEmisor>348</CódigoEmisor>

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

<EmitidaTramos>301000</EmitidaTramos>

<PrecioEmisión>99,891</PrecioEmisión>

<NominalUnitario>1000</NominalUnitario>

<ImporteCirculación>1772000</ImporteCirculación>

<Denominación>EUR</Denominación>

<Rendimiento>1,330</Rendimiento>

<VolumenPrograma>2000000000</VolumenPrograma>

<BCE>S</BCE>

</Emisión>



### 3.15 COMMERCIAL PAPERS AND MID-TERM ISSUES DISBURSEMENTS

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

p\_DESEMBOLSOS\_CP\_MD\_20170419174113\_mdatYYYYAMMDD.zip (contains information on the daily disbursements)

p\_DESEMBOLSOS\_CP\_MD\_20170419174113\_mdata.ZIP (contains information on all the active disbursements)

p\_DESEMBOLSOS\_PAGARES\_MARF\_YYYYMMDDHHMMSS\_mdatYYYYAMMDD.zip (contains information on all the MARF active disbursements)

The fields of these files are as follows:

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

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

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

### 3.16 AIAF & MARF & GLOBAL ISSUERS

3 files per day: one for AIAF, one for MARF and one for global fixed income. One line per ISSUER Code. Generated at 18:15. Separated by “;”. File names: Emisoras\_YYYYMMDDHHMMSS\_mdata1.zip (AIAF), Emisoras\_YYYYMMDDHHMMSS\_mdata2.zip (MARF) and Emisoras\_YYYYMMDDHHMMSS\_mdata0.zip (GLOBAL).

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

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

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

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

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

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

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

### 3.17 AIAF MANAGERS

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

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

File name Gestoras\_YYYYMMDDHHMMSS\_mdata.txt

### 3.18 MATURITIES

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

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

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

### 3.19 AMORTIZATIONS

1 file per day p\_EMITIONES\_AMORT\_YYYYMMDDHHMMSS\_mdata.zip with the redeemed instruments of the last 60 days. Generated at 6:15 pm. Field separator “;”

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

### 3.20 LIST WITH THE ISSUES PENDING ADMISSION TO AIAF

List of the issues pending admission to the AIAF segments of long and medium term. 1 file per day. Frequency of the files is daily. Formats: txt, Name: p\_PDTES\_ADMISION\_AIAF\_MLP\_YYYYMMDDHHMMSS\_mdata.txt

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

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

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

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



### 3.21 MARF, MERF, SEND ISSUERS

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

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

### 3.22 MARF, MERF, SEND SPECIALISTS

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

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

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

### 3.23 MARF, MERF, SEND MEMBERS

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

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

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

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

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

File name: TITULIZACION\_HIST\_YYYYMMDDHHMMSS\_mdataA.zip has the complete list of amortizations.

File name TITULIZACION\_HIST\_YYYYMMDDHHMMSS\_mdataS.zip hast the last 7 days amortizations.

File name: TITULIZACION\_HIST\_YYYYMMDDHHMMSS\_mdataT.zip has the complete list of amortizations, all fixed income markets.

File name TITULIZACION\_HIST\_YYYYMMDDHHMMSS\_mdataTS.zip hast the last 7 days amortizations, all fixed income markets.

| ASSET TYPE   | FIELD CODE | LENGTH     | DESCRIPTION                         | FORMAT/POSSIBLE VALUES  |
|--------------|------------|------------|-------------------------------------|---|
| FIXED INCOME | MHISIN     | X(12)      | ISIN Code                           | The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character. ES0211966009 |
| FIXED INCOME | MHFEFL     | X(8)       | Amortization Date<br>Flow Date      | YYYYMMDD  |
| FIXED INCOME | MHVTRA     | 9(20)V9(6) | Amount Outstanding (in circulation) | Amount Outstanding (in circulation)   |

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

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

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

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

### 3.25 SECURIZATION AMORTIZATIONS CURRENT STATUS

1 File per day and 1 line per ISIN. Generated at 5:30 pm. Field separator “;”. Only available for BTN and BTH (ABS and MBS) File name: p\_TITULIZACION\_ACT\_YYYYMMDDHHMMSS\_mdataA.zip and p\_TITULIZACION\_ACT\_YYYYMMDDHHMMSS\_mdataT.zip. Current amortization status per ISIN.

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

Example for ISIN: ES0202391019

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

### 3.26 ANNEX. INSTRUMENT TYPE.

| Code | Description      |
|------|------------------|
| A    | Iberclear – CADE |
| O    | Other            |
| D    | DLTBME           |

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

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

| Code | Description |
|------|-------------|
| 3    | Valencia    |
| 4    | Barcelona   |
| 5    | Bilbao      |
| 6    | Madrid      |

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

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



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

## 4 CORPORATE ACTIONS DATA SPECIFICATIONS

List of corporate Actions Data of fixed income instruments.

### 4.1 PAYMENTS SCHEDULE

Five daily files that include the payments of the day, payments of the month and payments of the next 3 months p\_VENCIMIENTOS\_EMISIONES\_YYYYMMDDYYYYMMDD\_mdata.txt and one file with the payments of 13 months p\_VENCIMIENTOS\_ACUMULADOS\_EMISIONES\_YYYYMMDDYYYYMMDD\_mdata.zip. One entry for each ISIN and payment date.

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

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

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

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

## 4.2 FIXED INCOME PAYMENTS / FIXED INCOME DISBURSEMENT

1 File per day. Frequency of the files is daily. Formats: Txt. File: p\_DESEMBOLSOS\_YYYYMMDDHHMMSS\_mdata.zip

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

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

## 4.3 AIAF ADMISSIONS

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

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

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

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

#### 4.4 AIAF Financial Agenda

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

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

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

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

#### 4.4.1 AIAF ASSET TYPE

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

TXT Formats:

- “;” field separator

- “,” decimal divider
- No headings

## 4.5 MERF

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

### 4.5.1 AMS Amortizations

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

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

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

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



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

#### 4.5.2 COA Convertible Bonds (into Shares)

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

### 4.5.3 CUP Coupons

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

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

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

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

## 4.6 MARF XML CORPORATE ACTIONS

File MARF\_IPOIR\_YYYYMMDD.XML has the Corporate Actions from the segment MARF received in the YYYYMMDD day following this XSD templete.



EsquemaMTF\_CIP\_OIR.XSD



EsquemaMTF\_CIP\_OIR\_FDB.xsd

Descriptions of the fields to be included in the files MARF\_IPOIR\_YYYYMMDD.xml and MABX\_IPOIR\_YYYYMMDD.xml:

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

|  |  |
|--|--|
| <pre>         &lt;xs:element name="CIP_OIR" type="TipoTramiteCIP_OIR" minOccurs="0" maxOccurs="unbounded"/&gt;       &lt;/xs:sequence&gt;     &lt;/xs:complexType&gt;   &lt;xs:complexType name="TipoTramiteCIP_OIR"&gt;     &lt;xs:sequence&gt;       &lt;xs:element name="TipoComunicacion" type="TipoClaseComunicacion"&gt;         &lt;xs:annotation&gt;           &lt;xs:documentation&gt;CIP   OIR&lt;/xs:documentation&gt;         &lt;/xs:annotation&gt;       &lt;/xs:element&gt;       &lt;xs:element name="CodigoCIPOIR" type="TipoCodigo"/&gt;       &lt;xs:element name="Fecha" type="TipoFecha"/&gt;       &lt;xs:element name="Hora" type="TipoHora" minOccurs="0"&gt;         &lt;xs:annotation&gt;           &lt;xs:documentation&gt;Hora local española&lt;/xs:documentation&gt;         &lt;/xs:annotation&gt;       &lt;/xs:element&gt;       &lt;xs:element name="Emisor" type="TipoEmisor"&gt;         &lt;xs:annotation&gt;           &lt;xs:documentation&gt;Es obligatorio que venga relleno al menos uno de los identificadores&lt;/xs:documentation&gt;         &lt;/xs:annotation&gt;       &lt;/xs:element&gt;       &lt;xs:element name="DenominacionCIPOIR" type="xs:string"/&gt;       &lt;xs:element name="Tipologia" type="TipoTipologia" minOccurs="0"/&gt;       &lt;xs:element name="Documentos" type="TipoDocumentos" minOccurs="1" maxOccurs="unbounded"/&gt;       &lt;xs:element name="MIC" type="TipoMIC"/&gt;       &lt;xs:element name="Relacion" type="TipoRelacion" minOccurs="0"/&gt;     &lt;/xs:sequence&gt;   &lt;/xs:complexType&gt; </pre> | <pre> &lt;xs:complexType name="TipoRelacion"&gt; &lt;xs:complexType name="TipoDocumentos"&gt; &lt;xs:complexType name="TipoEmisor"&gt; &lt;xs:complexType name="TipoTipologia"&gt;  &lt;!-- ***** ***** **** SIMPLE TYPES ***** ***** **** --&gt; &lt;xs:simpleType name="TipoClaseComunicacion"&gt; &lt;xs:simpleType name="TipoCodigo"&gt; &lt;xs:simpleType name="TipoFecha"&gt; &lt;xs:simpleType name="TipoHora"&gt; &lt;xs:simpleType name="TipoLEI"&gt; &lt;xs:simpleType name="TipoNIF"&gt; &lt;xs:simpleType name="TipoDenominacion"&gt; &lt;xs:simpleType name="TipoMIC"&gt; &lt;xs:simpleType name="TipoDescripcion"&gt; </pre> |
|--|--|

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

SIMPLE TYPES
*****

-->
```

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



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

Suggested CIP Types. OIR Types

Tipos CIP

**Tipos CIP TIPOS DE INFORMACION PRIVILEGIADA**

Fecha: 21-10-2022

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

## **TIPOS DE OTRA INFORMACIÓN RELEVANTE**

Fecha: 21-10-2022

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

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

## 5 MT564 & mt568 files

List of mt564 and mt568 files and specifications:

| PRODUCT             | FILE                    | CORPORATE ACTION TYPE                   |
|---------------------|-------------------------|---|
| <b>FIXED INCOME</b> | HR_I564_RF_YYYYMMDD.txt | Corporate Actions Advise                |
| <b>FIXED INCOME</b> | HR_O564_RF_YYYYMMDD.txt | Corporate actions options               |
| <b>FIXED INCOME</b> | HR_I568_RF_YYYYMMDD.txt | Corporate action additional information |

### 5.1 HR\_I564

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

| PRODUCT             | FILE NAME               | CORPORATE ACTION TYPE         |
|---------------------|-------------------------|-------------------------------|
| <b>FIXED INCOME</b> | HR_I564_RF_YYYYMMDD.txt | Corporate action notification |

The file structure is the following ones:

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

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

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

564\_COD\_EVENTO

X(04)

Corporate action type

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

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

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

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



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

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

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

## 5.2 HR\_O564

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

| PRODUCT             | FILE NAME               | CORPORATE ACTION TYPE                    |
|---------------------|-------------------------|--|
| <b>FIXED INCOME</b> | HR_O564_RV_YYYYMMDD.txt | Options of Corporate action notification |

The file structure is the following ones:

| FIELD CODE                  | LENGTH | DESCRIPTION   | FORMAT / POSSIBLE VALUES   |
|-----------------------------|--------|---|--|
| <b>SECUENCIA_GENERAL</b>    | 9(08)  | Message Sequence  | NUMBER   |
| <b>SERVICIO</b>             | X(08)  | Service   | I564   |
| <b>SECUENCIA_PARTICULAR</b> | X(08)  | Particular Sequence   |  |
| <b>LONGITUD_REGISTRO</b>    | 9(04)  | Register Length   | 1154   |
| <b>COD5_VERSION</b>         | X(05)  | Version   | 01.01  |
| <b>56A_IND_ACT</b>          | X(01)  | ALTA / BAJA / MODIF. /<br>CONTEST.REQ-RESP /<br>ERROR R-R /<br>RECORDAT.BROADCAST | A/"B"/"M"/" " /"E" / "R"   |
| <b>56A_REF_EVENTO</b>       | X(16)  | Linked CORP reference<br>Corporate action<br>reference                            | :20C::CORP// Unique corporate action reference All subsequent messages referring to corporate action will have same CORP reference.  |
| <b>56A_COD_FUNCION</b>      | X(04)  | Message function and<br>sub-function  | :23G:<br><br>Populated using the following values:<br>CANC (Cancellation Advice): Message of cancellation of a notification.<br>REPL (Replacement): Replaces one sent previously.<br>NEWM (New): New message, first notification of event.<br>REPE (Eligible Balance Notification): Replace the previous message with information on the position in securities that entitles you to participate in the event.<br>ADDB (Additional Business Process). Message sent to notify of a process in addition to corporate action. Used to notify the generation<br>In addition, tag :22F::ADDB/xxxx in sub-block D, REVR (REVERSAL) |
| <b>56A_COD3_NUM OPCION</b>  | X(03)  | Option number   | :13A::CAON//<br>Each option to be numbered. (001, 002, 003, 004, 005, ...)   |
| <b>56A_COD_TIPO OPCION</b>  | X(04)  | Option Type Indicator   | :22F::CAOP//<br>Populated using the following values:<br>SECU (Securities): Securities movements<br>CASH (Cash): cash movement<br>CASE (Cash and Securities): Both. Includes cash and securities movement<br>EXER (Exercise rights). Exercise of rights<br>OVER (oversubscribe)  |

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

|                                  |       |   |   |
|----------------------------------|-------|---|---|
| <b>56A_FECHAHORA_INI_VALIDEZ</b> | X(14) | Period of Action Init Date                | :69B::PWAL//<br>YYYYMMDDHHMMSS<br>Period init date in which option is available. For example, period in which rights can be sold. Date and time.  |
| <b>56A_FECHAHORA_FIN_VALIDEZ</b> | X(14) | Period of Action End Date                 | :69B::PWAL//<br>YYYYMMDDHHMMSS<br>Period End Date in which option is available. For example, period in which rights can be sold. Date and time.   |
| <b>56A_DATOS16_INTERESES</b>     | X(16) | Interest for period                       | :92A::INTP//<br>When event accrues interest, the percentage of such interest. How public debt is notified in case of coupon payment.  |
| <b>56A_DATOS16_RETENCION</b>     | X(16) | Withholding tax of country of origin      | :92A::TAXR//<br>Percentage withholding of resulting gross amount. It is percentage withholding applied. Withholding applied by the country of origin of value: <ul style="list-style-type: none"> <li>Spanish securities: Current withholding in Spain</li> <li>Foreign securities: Current withholding in the issuer country: France, Holland, Brazil, etc.</li> </ul>   |
| <b>56A_DATOS16_RETEORIGEN</b>    | X(16) | Withholding tax of country of negotiation | :92A::WITF//<br>If this field is fulfilled, the former field of withholding applied by the country of origin is required. You must fill in with the withholding tax applied by the country of negotiation: <ul style="list-style-type: none"> <li>Spanish securities: Not applicable so this field is not completed.</li> <li>Foreign securities: Communicates the current withholding tax in Spain; however as IBERCLEAR does not practice this withholding tax is reported to "0".</li> </ul> |
| <b>56A_DIVISA_UNIBRUTO</b>       | X(03) | Gross unit amount to apply Currency       | :92F::GRSS//<br>Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment. Currency   |
| <b>56A_DATOS16_UNIBRUTO</b>      | X(16) | Gross unit amount to apply                | :92F::GRSS//<br>Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment.  |
| <b>56A_DIVISA_UNINETO</b>        | X(03) | Net unit amount to apply Currency         | :92F::NETT//<br>Amount accrued for each share or each face unit amount. Populated in this way in dividends and in AIAF coupon payment. Currency.  |
| <b>56A_DATOS16_UNINETO</b>       | X(16) | Net unit amount to apply                  | :92F::NETT//  |

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

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

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



|                               |           |  |   |
|-------------------------------|-----------|--|---|
| <b>56A_EFECTIVO</b>           | X(58) x 5 | Turnover   | Turnover (5 tranches of turnover, 58 character per tranche) Total: 290 characters   |
| <b>56A_COD_CAR_ABO_EFE</b>    | X(04)     | Credit/Debit Indicator   | :22H::CRDB//<br>Populated using the following values:<br>CRED (Credit): To be paid to entity.<br>DEBT (Debit): To be charged to entity.   |
| <b>56A_FECHA_PAGO_EFE</b>     | X(08)     | Payment Date   | :98A::PAYD// YYYYMMDD<br>Payment-Date: Payment date of corporate action.<br>Depending on knowledge of exact payment date, populated as follows:<br>98A::PAYD//yyyyymmdd with payment date.<br>98B::PAYD//UKWN when payment date is unknown.   |
| <b>56A_COD_PORC_EFE_PAGO</b>  | X(04)     | PRCT or ACTU code associated to the Price (%) payable. Unit amount payable   | :90A::PRPP// :90B::PRPP// PRCT o ACTU<br>Unit price to be paid by participant for each new share, in voluntary options.<br>If stated in a percentage, must be populated with "PRCT"; if stated in unit price, it must be populated with "ACTU", and in this case the amount currency is also indicated.<br>Examples:<br>ACTUEUR1632,03<br>PRCT 100, |
| <b>56A_DIVISA_PAGO_EFE</b>    | X(03)     | Price (%) payable. Unit amount payable<br>Currency                           | :90B::PRPP// EUR, BRL, MXN<br>Examples:<br>ACTUEUR1632,03<br>PRCT 100,  |
| <b>56A_DATOS16_PAGO_EFE</b>   | X(16)     | Price (%) payable. Unit amount payable                                       | :90A::PRPP// :90B::PRPP//<br>Unit price to be paid by participant for each new share, in voluntary options.<br>If stated in a percentage, must be populated with "PRCT"; if stated in unit price, it must be populated with "ACTU", and in this case the amount currency is also indicated.<br>Examples:<br>ACTUEUR1632,03<br>PRCT 100,             |
| <b>56A_COD_PORC_COBRO_EFE</b> | X(04)     | PRCT or ACTU code associated to Price (%) receivable. Unit amount receivable | :90A::OFFR// :90B::OFFR// PRCT / ACTU or PREM o UKMN<br>In voluntary options: <ul style="list-style-type: none"> <li>If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT".</li> </ul>   |

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

For attendance of Meetings with Share Premium:

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

Examples:

- ACTUEUR1632,03
- PRCT 100,

|                              |       |  |   |
|------------------------------|-------|--|---|
| <b>56A_DIVISA_COBRO_EFE</b>  | X(03) |  | <p>:90B::OFFR// EUR, BRL, MXN</p> <p>In voluntary options:</p> <ul style="list-style-type: none"> <li>• If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT".</li> <li>• If stated in a unit amount, the format to be populated will be 90B and the qualifier "ACTU". In this case, the amount currency will also be indicated.</li> </ul>  |
|                              |       | <p>Price (%) receivable. Unit amount receivable<br/>Currency</p> | <p>For attendance of Meetings with Share Premium:</p> <ul style="list-style-type: none"> <li>• If stated in a percentage, the format to be populated will be 90A and the qualifier "PREM".</li> <li>• If stated in a unit amount, the format to be populated will be 90B and the qualifier "PREM". In this case, the amount currency will also be indicated.</li> <li>• If the amount of the premium is unknown, the format will be 90E and the qualifier "UKWN".</li> </ul> <p>Examples:</p> <ul style="list-style-type: none"> <li>• ACTUEUR1632,03</li> <li>• PRCT 100,</li> </ul> |
| <b>56A_DATOS16_COBRO_EFE</b> | X(16) | <p>Price (%) receivable. Unit amount receivable</p>              | <p>:90A::OFFR// :90B::OFFR//</p> <p>In voluntary options:</p> <ul style="list-style-type: none"> <li>• If stated in a percentage, the format to be populated will be 90A and the qualifier "PRCT".</li> </ul>   |

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

For attendance of Meetings with Share Premium:

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

Examples:

- ACTUEUR1632,03
  - PRCT 100,
- 

### 5.3 HR\_I568

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

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

| PRODUCT         | FILE NAME               | CORPORATE ACTION TYPE                   |
|-----------------|-------------------------|---|
| <b>EQUITIES</b> | HR_I568_RF_YYYYMMDD.txt | Corporate action additional information |

The file structure is the following ones:

| FIELD CODE               | LENGTH | DESCRIPTION      | FORMAT / POSSIBLE VALUES |
|--------------------------|--------|------------------|--------------------------|
| <b>SECUENCIA_GENERAL</b> | 9(08)  | Message Sequence | Number                   |

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

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

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

**568\_DATOS**

X(6214)

:70F::ADTX//

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

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

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

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

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

<2>APROVAL THE BOARD</2>

Letters cannot be used to identify items of the agenda

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

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

Free text indicating the call of the shareholders' meeting

EXAMPLE:

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

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

Idioma: <LANGUAGE>SPANISH</LANGUAGE>

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

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

<PARTICIPATION>PRESENCIAL</PARTICIPATION>

Puntos del orden del día: <AGENDA>

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

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

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

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

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

</AGENDA>

Idioma: <LANGUAGE>ENGLISH</LANGUAGE>

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

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

<PARTICIPATION>PRESENCIAL</PARTICIPATION>

Puntos del orden del día: <AGENDA>

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

---

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

## 6 FIRDS FILES SPECIFICATIONS

List of FIRDS files and specifications

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

### 6.1 FIRDS MASTER DATA INFORMATION

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

File: P\_FIRDS\_EMISIONES\_YYYYMMDDHHMMSS\_mdata.zip



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

## 6.2 FIRDS INDICES REFERENCE FOR YIELD CALCULATION

List with all FIRDS INDICES REFERENCE FOR YIELD CALCULATION. 1 file per day. Frequency of the file is daily. Format: txt  
File: P\_FIRDS\_INDICES\_YYYYMMDDHHMMSS\_mdata.zip

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

## 6.3 FIRDS UNDERLYING DESCRIPTION

1 File per day. Frequency of the files is daily with FIRDS master Data Information. Formats: Txt.  
File: P\_FIRDS\_SUBYACENTES\_YYYYMMDDHHMMSS\_mdata.zip

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

## 6.4 FIRDS UNDERLYING ISIN FOR FIXED INCOME INSTRUMENTS

1 File per day. Frequency of the files is daily with FIRDS master Data Information. Formats: Txt.  
File: P\_FIRDS\_SUBYACENTES\_ISIN\_YYYYMMDDHHMMSS\_mdata.zip

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

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

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

1. New issues for the following trading session. This file will contain all the issues whose initial date in the secondary market is (FECHA\_INISEC) = "" (empty). (\*\_ALTAS\_YYYYMMDD.TXT)
2. Issues to be delisted the following trading day. (\*\_BAJAS\_YYYYMMDD.TXT)
3. All issues trading on T+1. (\*Va\_Det\_YYYYMMDD.TXT)
4. Issues modified for the next trading day. (\*\_MODIF\_YYYYMMDD.TXT)
5. All the issues available in the database (both new issues and delisted ones) (\*RFBME\_VA\_YYYYMMDD.TXT)

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

|                        |                            |                            |                         |   |                            |
|------------------------|----------------------------|----------------------------|-------------------------|---|----------------------------|
| MARF                   | MFII_AF_ALTAS_YYYYMMDD.TXT | MFII_AF_BAJAS_YYYYMMDD.TXT | MFII_AF_VA_YYYYMMDD.TXT | MFII_AF_Va_Det_YYYYMMDD.TXT             | MFII_AF_MODIF_YYYYMMDD.TXT |
| SEND                   | MFII_SD_ALTAS_YYYYMMDD.TXT | MFII_SD_BAJAS_YYYYMMDD.TXT | MFII_SD_VA_YYYYMMDD.TXT | MFII_SD_Va_Det_YYYYMMDD.TXT             | MFII_SD_MODIF_YYYYMMDD.TXT |
| MERF,<br>MARF,<br>SEND |                            |                            |                         | MFII_RF_BRK_YYYYMMDD.TXT<br>Broker List |                            |

Each file will have the following structure:

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

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

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

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

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



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

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

The first field to check is the field ESTADO:

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

If ESTADO = 1

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

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

Relationship between Market, security group and MIC Code

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

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

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

## 7.1 MARF, MERF, SEND MIFID II BROKERS

MARF, MERF AND SEND BROKERS LIST. MFII\_RF\_BRK\_YYYYMMDD.TXT. The fields included in the files are as follows:

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

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

Este material ha sido preparado por Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. (BME) y/o sus filiales (en conjunto, "BME") para el uso exclusivo de las personas a las que BME entrega este material. Este material o cualquiera de sus contenidos no debe interpretarse como un acuerdo vinculante, una recomendación, un consejo de inversión, solicitud, invitación u oferta de compra o venta de información financiera, productos, soluciones o servicios. Dicha información tampoco es un reflejo de posiciones (propias o de terceros) en firme de los intervinientes en el Mercado de Valores Español. BME no tiene ninguna obligación de actualizar, revisar o mantener al día el contenido de este material, y estará sujeto a cambios sin previo aviso en cualquier momento. Ninguna representación, garantía o compromiso -expreso o implícito- es compromiso -expreso o implícito- es o será dado por BME en cuanto a la exactitud, integridad, suficiencia, idoneidad o fiabilidad del contenido de este material.

Al reflejar opiniones teóricas, su contenido es meramente informativo y por tanto no debe ser utilizado para valoración de carteras o patrimonios, ni servir de base para recomendaciones de inversión. Ni las Entidades contribuidoras, ni Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S.A.(BME) ni de ninguna de sus filiales, serán responsables de ninguna pérdida financiera, ni decisión tomada sobre la base de la información contenida en este material. En general, Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. (BME) ni ninguna de sus filiales, ni las Entidades contribuidoras, sus administradores, representantes, asociados, sociedades controladas, directores, socios, empleados o asesores asumen responsabilidad alguna en relación con dicha información, ni de cualquier uso no autorizado del mismo.

Este material es propiedad de BME y no puede ser impreso, copiado, reproducido, publicado, transmitido, divulgado o distribuido de ninguna forma sin el consentimiento previo por escrito de BME.

2023 Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. Todos los derechos reservados.