FIRDS REFERENCE DATA, FIRDS TRANSPARENCY, DVCAP Technical Specifications

1400 Product

July 2024

Contents

EDITION CONTROL

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

DIFFUSION CONTROL

This Document is not distributed in paper format.

CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

1.00   18.04.2011 – New Document

1.01   19.07.2024 – New Document Template

1 OBJECTIVE

The document includes information about Reference Data of all financial instruments admited to trading in the markets and mtf managed by BME Group. For more information please visit the _COMMISSION DELEGATED REGULATION (EU) 2017/585._ The Reference Data information is sending to the European Securities and Martets Authorities and local competente authorities by the trading venues managed by the BME Group, in accordance with article 27 of the MiFIR, in order to identify the instruments subject to data reporting obligations.

2 FORMAT AND DATA DELIVERY

2.1 FILE FORMAT

BME MARKET DATA provides the data for this product in files with the txt format (";" as field separator and "." as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by ";" and each line ends with the specific character of line end. The files will normally be available at 20:00 CET every trading day of the stock exchange calendar. The files will be available as usual from 18:00 CET every business day of the official stock exchange calendar depending on the closing time of each of the markets and the validation of the files by ESMA.

Article 27 of the MiFIR requires the sending of this information by the trading venue and APAs (Authorized Publishing Agents), no later than 21:00 CET, for publication the following day through the system Financial Instruments Reference Data System (FIRDS), managed by ESMA.The BME MD Clients will have the reference information on a daily basis, immediately after sending it to the CNMV, the day before it is published by ESMA.

BME MARKET DATA provides the reference data FIRDS files in XML format. The file description of the fields can be found in the documentation published by ESMA in _(FIRDS REFERENCE DATA REPORTING INSTRUCTIONS)_ and _(FIRDS TRANSPARENCY REPORTING INSTRUCTIONS)_ and _(DOUBLE VOLUME CAP REPORTING INSTRUCTIONS)_.

2.2 CLIENT SUPPORT

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

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

2.3   DATA FORMAT

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

BME MARKET DATA provides the reference data FIRDS files in XML format. The file description of the fields can be found in the documentation published by ESMA in *(FIRDS REFERENCE DATA REPORTING INSTRUCTIONS)* and *(FIRDS TRANSPARENCY REPORTING INSTRUCTIONS)* and *(DOUBLE VOLUME CAP REPORTING INSTRUCTIONS)*.

2.3.1   Numeric Format

According to the auxiliary documentation published by ESMA found in the documentation published by ESMA in *(FIRDS REFERENCE DATA REPORTING INSTRUCTIONS)* and *(FIRDS TRANSPARENCY REPORTING INSTRUCTIONS*) and *(DOUBLE VOLUME CAP REPORTING INSTRUCTIONS)*.

2.3.2   Date and Time Conventions

According to the auxiliary documentation published by ESMA found in the documentation published by ESMA in *(FIRDS REFERENCE DATA REPORTING INSTRUCTIONS)* and *(FIRDS TRANSPARENCY REPORTING INSTRUCTIONS)* and *(DOUBLE VOLUME CAP REPORTING INSTRUCTIONS)*.

2.3.3   Data Delivery

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

2.4   Files Names

File names by MIC and delivered information type. The files sender is always TBMEX except TXNAF which is the sender for the SENAF files.

2.4.1 FIRDS Trading Calendar Files – DATNWD Holidays

Files with information on the Trading Calendar of each one of the BME trading venues:

MIC	CONTENT	PRODUCT		FIRDS HOLIDAYS CALENDAR FILES - DATNWD
MABX	FIRDS Holidays	1400, 1410, 1414	FIRDS Reference Data – Holidays MABX (Equities)	TMABX_DATNWD_FIRDS_TMABX-NNNNNN_DD.xml
GROW	FIRDS Holidays	1400, 1410, 1414	FIRDS Reference Data – Holidays GROW (Equities)	TGROW_DATNWD_FIRDS_TGROW-NNNNNN_DD.xml
XLAT	FIRDS Holidays	1400, 1410	FIRDS Reference Data – Holidays XLAT (Equities)	TXLAT_DATNWD_FIRDS_TXLAT-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1410	FIRDS Reference Data – Holidays XMAD (Equities)	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
XBAR	FIRDS Holidays	1400, 1410	FIRDS Reference Data – Holidays XBAR (Equities Floor)	TXBAR_DATNWD_FIRDS_TXBAR-NNNNNN_DD.xml
XBIL	FIRDS Holidays	1400, 1410	FIRDS Reference Data – Holidays XBIL (Equities Floor)	TXBIL_DATNWD_FIRDS_TXBIL-NNNNNN_DD.xml
XVAL	FIRDS Holidays	1400, 1410	FIRDS Reference Data – Holidays XVAL (Equities Floor)	TXVAL_DATNWD_FIRDS_TXVAL-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1420	FIRDS Reference Data – Holidays XMAD (ETFs)	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1430	FIRDS Reference Data – Holidays XMAD (Warrants)	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
MARF	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays MARF (Fixed Income)	TMARF_DATNWD_FIRDS_TMARF-NNNNNN_DD.xml
MERF	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays MERF (Fixed Income)	TMERF_DATNWD_FIRDS_TMERF-NNNNNN_DD.xml
SBAR	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays SBAR (Fixed Income)	TSBAR_DATNWD_FIRDS_TSBAR-NNNNNN_DD.xml
SBIL	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays SBIL (Fixed Income)	TSBIL_DATNWD_FIRDS_TSBIL-NNNNNN_DD.xml
SEND	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays SEND (Fixed Income)	TSEND_DATNWD_FIRDS_TSEND-NNNNNN_DD.xml
XDRF	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays XDRF (Fixed Income)	TXDRF_DATNWD_FIRDS_TXDRF-NNNNNN_DD.xml
XNAF	FIRDS Holidays	1400, 1450	FIRDS Reference Data – Holidays XNAF (Fixed Income)	TXNAF_DATNWD_FIRDS_TXNAF-NNNNNN_DD.xml
XMPW	FIRDS Holidays	1400, 1440	FIRDS Reference Data – Holidays XMPW (Energy Derivatives)	TXMPW_DATNWD_FIRDS_TXMPW-NNNNNN_DD.xml
XMRV	FIRDS Holidays	1400, 1440	FIRDS Reference Data – Holidays XMRV (Financial Derivatives)	TXMRV_DATNWD_FIRDS_TXMRV-NNNNNN_DD.xml
XMFX	FIRDS Holidays	1400, 1440	FIRDS Reference Data – Holidays XMFX (FX Rolling)	TXMRV_DATNWD_FIRDS_TXMFX-NNNNNN_DD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	CONTENT	PRODUCT	ESMA FILES	BME MARKET DATA FILES
MABX	FIRDS Holidays	1400, 1410, 1414	TBMEX_DATNWD_FIRDS_TMABX-NNNNNN_DD.xml	TMABX_DATNWD_FIRDS_TMABX-NNNNNN_DD.xml
GROW	FIRDS Holidays	1400, 1410, 1414	TBMEX_DATNWD_FIRDS_TGROW-NNNNNN_DD.xml	TGROW_DATNWD_FIRDS_TGROW-NNNNNN_DD.xml
XLAT	FIRDS Holidays	1400, 1410	TBMEX_DATNWD_FIRDS_TXLAT-NNNNNN_DD.xml	TXLAT_DATNWD_FIRDS_TXLAT-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1410	TBMEX_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
XBAR	FIRDS Holidays	1400, 1410	TBMEX_DATNWD_FIRDS_TXBAR-NNNNNN_DD.xml	TXBAR_DATNWD_FIRDS_TXBAR-NNNNNN_DD.xml
XBIL	FIRDS Holidays	1400, 1410	TBMEX_DATNWD_FIRDS_TXBIL-NNNNNN_DD.xml	TXBIL_DATNWD_FIRDS_TXBIL-NNNNNN_DD.xml
XVAL	FIRDS Holidays	1400, 1410	TBMEX_DATNWD_FIRDS_TXVAL-NNNNNN_DD.xml	TXVAL_DATNWD_FIRDS_TXVAL-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1420	TBMEX_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
XMAD	FIRDS Holidays	1400, 1430	TBMEX_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml	TXMAD_DATNWD_FIRDS_TXMAD-NNNNNN_DD.xml
MARF	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TMARF-NNNNNN_DD.xml	TMARF_DATNWD_FIRDS_TMARF-NNNNNN_DD.xml
MERF	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TMERF-NNNNNN_DD.xml	TMERF_DATNWD_FIRDS_TMERF-NNNNNN_DD.xml
SBAR	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TSBAR-NNNNNN_DD.xml	TSBAR_DATNWD_FIRDS_TSBAR-NNNNNN_DD.xml
SBIL	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TSBIL-NNNNNN_DD.xml	TSBIL_DATNWD_FIRDS_TSBIL-NNNNNN_DD.xml
SEND	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TSEND-NNNNNN_DD.xml	TSEND_DATNWD_FIRDS_TSEND-NNNNNN_DD.xml
XDRF	FIRDS Holidays	1400, 1450	TBMEX_DATNWD_FIRDS_TXDRF-NNNNNN_DD.xml	TXDRF_DATNWD_FIRDS_TXDRF-NNNNNN_DD.xml
XNAF	FIRDS Holidays	1400, 1450	TXNAF_DATNWD_FIRDS_TXNAF-NNNNNN_DD.xml	TXNAF_DATNWD_FIRDS_TXNAF-NNNNNN_DD.xml
XMPW	FIRDS Holidays	1400, 1440	TBMEX_DATNWD_FIRDS_TXMPW-NNNNNN_DD.xml	TXMPW_DATNWD_FIRDS_TXMPW-NNNNNN_DD.xml
XMRV	FIRDS Holidays	1400, 1440	TBMEX_DATNWD_FIRDS_TXMRV-NNNNNN_DD.xml	TXMRV_DATNWD_FIRDS_TXMRV-NNNNNN_DD.xml
XMFX	FIRDS Holidays	1400, 1440	TBMEX_DATNWD_FIRDS_TXMFX-NNNNNN_DD.xml	TXMRV_DATNWD_FIRDS_TXMFX-NNNNNN_DD.xml

2.4.2   FIRDS Reference Data Files – DATINS Instruments

Equities, Fixed Income and Derivatives FIRDS Reference Data – Instruments DATINS files:

MIC	TIME	PRODUCT	FIRDS REFERENCE DATA FILES – Instruments DATINS
MABX	18:0X	1400, 1410, 1414	FIRDS Reference Data – DATINS MABX (Equities)	TMABX_DATINS_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATINS_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	FIRDS Reference Data – DATINS GROW (Equities)	TGROW_DATINS_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATINS_FIRDS_TGROW_MA_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	FIRDS Reference Data – DATINS XLAT (Equities)	TXLAT_DATINS_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATINS_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	FIRDS Reference Data – DATINS XMAD (Equities)	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_EQ_YYYYMMDD.xml
XVAL	18:0X	1400, 1410	FIRDS Reference Data – DATINS XVAL (Equities Floor)	TXVAL_DATINS_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATINS_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	FIRDS Reference Data – DATINS XBAR (Equities Floor)	TXBAR_DATINS_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATINS_FIRDS_TXBAR_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	FIRDS Reference Data – DATINS XBIL (Equities Floor)	TXBIL_DATINS_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATINS_FIRDS_TXBIL_EQ_YYYYMMDD.xml TXBIL_DATINS_FIRDS_TXBIL_YYYYMMDD.xml
XMAD	18:0X	1400, 1420	FIRDS Reference Data – DATINS XMAD (ETFs)	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_TF_YYYYMMDD.xml
XMAD	18:0X	1400, 1430	FIRDS Reference Data – DATINS XMAD (Warrants)	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_CW_YYYYMMDD.xml
MARF	17:3X	1400, 1450	FIRDS Reference Data – DATINS MARF (Fixed Income)	TMARF_DATINS_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATINS_FIRDS_TMARF_AF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	FIRDS Reference Data – DATINS MERF (Fixed Income)	TMERF_DATINS_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATINS_FIRDS_TMERF_RF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	FIRDS Reference Data – DATINS SBAR (Fixed Income)	TSBAR_DATINS_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATINS_FIRDS_TSBAR_RF_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	FIRDS Reference Data – DATINS SBIL (Fixed Income)	TSBIL_DATINS_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATINS_FIRDS_TSBIL_RF_YYYYMMDD.xml
SEND	17:3X	1400, 1450	FIRDS Reference Data – DATINS SEND (Fixed Income)	TSEND_DATINS_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATINS_FIRDS_TSEND_SD_YYYYMMDD.xml

XDRF	17:3X	1400, 1450	FIRDS Reference Data – DATINS XDRF (Fixed Income)	TXDRF_DATINS_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATINS_FIRDS_TXDRF_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	F FIRDS Reference Data – DATINS XNAF (Fixed Income)	TXNAF_DATINS_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATINS_FIRDS_TXNAF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	FIRDS Reference Data – DATINS XDPA (Fixed Income)	TXDPA_DATINS_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATINS_FIRDS_TXDPA_YYYYMMDD.xml
XMPW	20:2X	1400, 1440	FIRDS Reference Data – DATINS XMPW (Energy Derivatives)	TXMPW_DATINS_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATINS_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	FIRDS Reference Data – DATINS XMFX (FX Rolling)	TXMFX_DATINS_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATINS_FIRDS_TXMFX_MD_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	FIRDS Reference Data – DATINS XMRV (Financial Derivatives)	TXMRV_DATINS_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATINS_FIRDS_TXMRV_M3_YYYYMMDD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
MABX	18:0X	1400, 1410, 1414	TBMEX_DATINS_FIRDS_TMABX-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TMABX_MA_YYYYMMDD.xml	TMABX_DATINS_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATINS_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	TBMEX_DATINS_FIRDS_TGROW-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TGROW_MA_YYYYMMDD.xml	TGROW_DATINS_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATINS_FIRDS_TGROW_MA_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	TBMEX_DATINS_FIRDS_TXLAT-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXLAT_LT_YYYYMMDD.xml	TXLAT_DATINS_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATINS_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	TBMEX_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMAD_EQ_YYYYMMDD.xml	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_EQ_YYYYMMDD.xml
XVAL	18:0X	1400, 1410	TBMEX_DATINS_FIRDS_TXVAL-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXVAL_EQ_YYYYMMDD.xml	TXVAL_DATINS_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATINS_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	TBMEX_DATINS_FIRDS_TXBAR-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXBAR_EQ_YYYYMMDD.xml	TXBAR_DATINS_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATINS_FIRDS_TXBAR_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	TBMEX_DATINS_FIRDS_TXBIL-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXBIL_EQ_YYYYMMDD.xml	TXBIL_DATINS_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATINS_FIRDS_TXBIL_EQ_YYYYMMDD.xml

			TBMEX_DATINS_FIRDS_TXBIL_YYYYMMDD.xml	TXBIL_DATINS_FIRDS_TXBIL_YYYYMMDD.xml
XMAD	18:0X	1400, 1420	TBMEX_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMAD_TF_YYYYMMDD.xml	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_TF_YYYYMMDD.xml
XMAD	18:0X	1400, 1430	TBMEX_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMAD_CW_YYYYMMDD.xml	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_CW_YYYYMMDD.xml
MARF	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TMARF-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TMARF_AF_YYYYMMDD.xml	TMARF_DATINS_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATINS_FIRDS_TMARF_AF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TMERF-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TMERF_RF_YYYYMMDD.xml	TMERF_DATINS_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATINS_FIRDS_TMERF_RF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TSBAR-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TSBAR_RF_YYYYMMDD.xml	TSBAR_DATINS_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATINS_FIRDS_TSBAR_RF_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TSBIL-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TSBIL_RF_YYYYMMDD.xml	TSBIL_DATINS_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATINS_FIRDS_TSBIL_RF_YYYYMMDD.xml
SEND	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TSEND-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TSEND_SD_YYYYMMDD.xml	TSEND_DATINS_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATINS_FIRDS_TSEND_SD_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TXDRF-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXDRF_YYYYMMDD.xml	TXDRF_DATINS_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATINS_FIRDS_TXDRF_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	TXNAF_DATINS_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATINS_FIRDS_TXNAF_YYYYMMDD.xml	TXNAF_DATINS_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATINS_FIRDS_TXNAF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	TBMEX_DATINS_FIRDS_TXDPA-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXDPA_YYYYMMDD.xml	TXDPA_DATINS_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATINS_FIRDS_TXDPA_YYYYMMDD.xml
XMPW	20:2X	1400, 1440	TBMEX_DATINS_FIRDS_TXMPW-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMPW_M7_YYYYMMDD.xml	TXMPW_DATINS_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATINS_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	TBMEX_DATINS_FIRDS_TXMFX-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMFX_MD_YYYYMMDD.xml	TXMFX_DATINS_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATINS_FIRDS_TXMFX_MD_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	TBMEX_DATINS_FIRDS_TXMRV-NNNNNN_DD.xml TBMEX_DATINS_FIRDS_TXMRV_M3_YYYYMMDD.xml	TXMRV_DATINS_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATINS_FIRDS_TXMRV_M3_YYYYMMDD.xml

2.4.3   FIRDS Transparency Files – DATETR Equity Transparency Data

FIRDS / Transparency (DATETR) files, MIC codes: MABX, GROW, XBAR, XBIL, XLAT, XMAD, XVAL for equity (<FinInstrmRptgEqtyTrnsprncyDataRpt>):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATETR EQUITY	
MABX	18:0X	1400, 1410, 1414	FIRDS Transparency DATETR MABX (Equity)	TMABX_DATETR_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATETR_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	FIRDS Transparency DATETR GROW (Equity)	TGROW_DATETR_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATETR_FIRDS_TGROW_MA_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	FIRDS Transparency DATETR XLAT (Equity)	TXLAT_DATETR_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATETR_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	FIRDS Transparency DATETR XMAD (Equity)	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_EQ_YYYYMMDD.xml
XVAL	18:0X	1400, 1410	FIRDS Transparency DATETR XVAL (Equity Floor)	TXVAL_DATETR_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATETR_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	FIRDS Transparency DATETR XBAR (Equity Floor)	TXBAR_DATETR_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATETR_FIRDS_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	FIRDS Transparency DATETR XBIL (Equity Floor)	TXBIL_DATETR_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATETR_FIRDS_TXBIL_EQ_YYYYMMDD.xml
XMAD	18:0X	1400, 1420	FIRDS Transparency DATETR XMAD (ETFs)	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_TF_YYYYMMDD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
MABX	18:0X	1400, 1410, 1414	TBMEX_DATETR_FIRDS_TMABX-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TMABX_MA_YYYYMMDD.xml	TMABX_DATETR_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATETR_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	TBMEX_DATETR_FIRDS_TGROW-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TGROW_MA_YYYYMMDD.xml	TGROW_DATETR_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATETR_FIRDS_TGROW_MA_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	TBMEX_DATETR_FIRDS_TXLAT-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TXLAT_LT_YYYYMMDD.xml	TXLAT_DATETR_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATETR_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	TBMEX_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TXMAD_EQ_YYYYMMDD.xml	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_EQ_YYYYMMDD.xml

XVAL	18:0X	1400, 1410	TBMEX_DATETR_FIRDS_TXVAL-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TXVAL_EQ_YYYYMMDD.xml	TXVAL_DATETR_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATETR_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	TBMEX_DATETR_FIRDS_TXBAR-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_EQ_YYYYMMDD.xml	TXBAR_DATETR_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATETR_FIRDS_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	TBMEX_DATETR_FIRDS_TXBIL-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TXBIL_EQ_YYYYMMDD.xml	TXBIL_DATETR_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATETR_FIRDS_TXBIL_EQ_YYYYMMDD.xml
XMAD	18:0X	1400, 1420	TBMEX_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATETR_FIRDS_TXMAD_TF_YYYYMMDD.xml	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_TF_YYYYMMDD.xml

2.4.4 FIRDS Transparency Files – DATNTR Non-Equity Transparency Data

FIRDS / Transparency (DATNTR) files, MIC codes: XMRV, XMPW, XMAD, XNAF, XDRF, XDPA, SEND, SBIL, SBAR, MERF, MARF, XMAD non-equity instruments transparency data report. (<FinInstrmRptgNonEqtyTrnsprncyDataRpt>):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNTR NON EQUITY	
XMAD	18:0X	1400, 1430	FIRDS Transparency DATNTR XMAD (Warrants)	TXMAD_DATNTR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATNTR_FIRDS_TXMAD_CW_YYYYMMDD.xml
MARF	17:3X	1400, 1450	FIRDS Transparency DATNTR MARF (Fixed Income)	TMARF_DATNTR_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATNTR_FIRDS_TMARF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	FIRDS Transparency DATNTR MERF (Fixed Income)	TMERF_DATNTR_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATNTR_FIRDS_TMERF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	FIRDS Transparency DATNTR SBAR (Fixed Income)	TSBAR_DATNTR_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATNTR_FIRDS_TSBAR_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	FIRDS Transparency DATNTR SBIL (Fixed Income)	TSBIL_DATNTR_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATNTR_FIRDS_TSBIL_YYYYMMDD.xml
SEND	17:3X	1400, 1450	FIRDS Transparency DATNTR SEND (Fixed Income)	TSEND_DATNTR_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATNTR_FIRDS_TSEND_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	FIRDS Transparency DATNTR XDRF (Fixed Income)	TXDRF_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATNTR_FIRDS_TXDRF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	FIRDS Transparency DATNTR XDPA (Fixed Income)	TXDPA_DATNTR_FIRDS_TXDPA-NNNNNN_DD.xml

MIC	TIME				
					TXDPA_DATNTR_FIRDS_TXDPA_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	FIRDS Transparency DATNTR XNAF (Fixed Income)		TXNAF_DATNTR_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATNTR_FIRDS_TXNAF_YYYYMMDD.xml
XMPW	20:2X	1400, 1440	FIRDS Transparency DATNTR XMPW (Energy Derivatives)		TXMPW_DATNTR_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATNTR_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	FIRDS Transparency DATNTR XMFX (FX Rolling)		TXMPW_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATNTR_FIRDS_TXMFX_MD_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	FIRDS Transparency DATNTR XMRV (Financial Derivatives)		TXMRV_DATNTR_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_YYYYMMDD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_NNN_YYYYMMDD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
XMAD	18:0X	1400, 1430	TBMEX_DATNTR_FIRDS_TXMAD-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXMAD_CW_YYYYMMDD.xml	TXMAD_DATNTR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATNTR_FIRDS_TXMAD_CW_YYYYMMDD.xml
MARF	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TMARF-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TMARF_YYYYMMDD.xml	TMARF_DATNTR_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATNTR_FIRDS_TMARF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TMERF-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TMERF_YYYYMMDD.xml	TMERF_DATNTR_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATNTR_FIRDS_TMERF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TSBAR-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TSBAR_YYYYMMDD.xml	TSBAR_DATNTR_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATNTR_FIRDS_TSBAR_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TSBIL-NNNNNN_DD.xml TBMEX_ATNTR_FIRDS_TSBIL_YYYYMMDD.xml	TSBIL_DATNTR_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATNTR_FIRDS_TSBIL_YYYYMMDD.xml
SEND	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TSEND-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TSEND_YYYYMMDD.xml	TSEND_DATNTR_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATNTR_FIRDS_TSEND_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXDRF_YYYYMMDD.xml	TXDRF_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATNTR_FIRDS_TXDRF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TXDPA-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXDPA_YYYYMMDD.xml	TXDPA_DATNTR_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATNTR_FIRDS_TXDPA_YYYYMMDD.xml

XNAF	17:3X	1400, 1450	TXNAF_DATNTR_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATNTR_FIRDS_TXNAF_YYYYMMDD.xml	TXNAF_DATNTR_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATNTR_FIRDS_TXNAF_YYYYMMDD.xml
XMPW	20:2X	1400, 1440	TBMEX_DATNTR_FIRDS_TXMPW-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXMPW_M7_YYYYMMDD.xml	TXMPW_DATNTR_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATNTR_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	TBMEX_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXMFX_MD_YYYYMMDD.xml	TXMPW_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATNTR_FIRDS_TXMFX_MD_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	TBMEX_DATNTR_FIRDS_TXMRV-NNNNNN_DD.xml TBMEX_DATNTR_FIRDS_TXMRV_M3_YYYYMMDD.xml TBMEX_DATNTR_FIRDS_TXMRV_M3_NNN_YYYYMMDD.xml	TXMRV_DATNTR_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_YYYYMMDD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_NNN_YYYYMMDD.xml

2.4.5 FIRDS Transparency Files – DATNQU Non-Equity Trading Activity

FIRDS / Transparency (DATNQU) files, MIC codes: XMRV, XMPW, XNAF, XDRF, SEND, SBIL, MERF, SBAR, MARF, XMAD non-equity instruments trading activity data report. <FinInstrmRptgNonEqtyTradgActvtyRpt> (trading activity report):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNQU NON EQUITY TRADING ACTIVITY	
XMAD	18:0X	1400, 1430	FIRDS Transparency DATNQU Trading Activity XMAD (Warrants)	TXMAD_DATNQU_FIRDS_TXMAD-NNNNNN_DD.xml
MARF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity MARF (Fixed Income)	TMARF_DATNQU_FIRDS_TMARF-NNNNNN_DD.xml
MERF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity MERF (Fixed Income)	TMERF_DATNQU_FIRDS_TMERF-NNNNNN_DD.xml
SBAR	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SBAR (Fixed Income)	TSBAR_DATNQU_FIRDS_TSBAR-NNNNNN_DD.xml
SBIL	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SBIL (Fixed Income)	TSBIL_DATNQU_FIRDS_TSBIL-NNNNNN_DD.xml
SEND	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SEND (Fixed Income)	TSEND_DATNQU_FIRDS_TSEND-NNNNNN_DD.xml
XDRF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XDRF (Fixed Income)	TXDRF_DATNQU_FIRDS_TXDRF-NNNNNN_DD.xml
XDPA	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XDPA (Fixed Income)	TXDPA_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml
XNAF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XNAF (Fixed Income)	TXNAF_DATNQU_FIRDS_TXNAF-NNNNNN_DD.xml
XMPW	20:2X	1400, 1440	FIRDS Transparency DATNQU Trading Activity XMPW (Energy Derivatives)	TXMPW_DATNQU_FIRDS_TXMPW-NNNNNN_DD.xml
XMFX	20:2X	1400, 1440	FIRDS Transparency DATNQU Trading Activity XMFX (FX Rolling)	TXMRV_DATNQU_FIRDS_TXMFX-NNNNNN_DD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
XMAD	18:0X	1400, 1430	TBMEX_DATNQU_FIRDS_TXMAD-NNNNNN_DD.xml	TXMAD_DATNQU_FIRDS_TXMAD-NNNNNN_DD.xml
MARF	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TMARF-NNNNNN_DD.xml	TMARF_DATNQU_FIRDS_TMARF-NNNNNN_DD.xml
MERF	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TMERF-NNNNNN_DD.xml	TMERF_DATNQU_FIRDS_TMERF-NNNNNN_DD.xml
SBAR	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TSBAR-NNNNNN_DD.xml	TSBAR_DATNQU_FIRDS_TSBAR-NNNNNN_DD.xml
SBIL	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TSBIL-NNNNNN_DD.xml	TSBIL_DATNQU_FIRDS_TSBIL-NNNNNN_DD.xml
SEND	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TSEND-NNNNNN_DD.xml	TSEND_DATNQU_FIRDS_TSEND-NNNNNN_DD.xml
XDRF	17:3X	1400, 1450	TBMEX_DATNQU_FIRDS_TXDRF-NNNNNN_DD.xml	TXDRF_DATNQU_FIRDS_TXDRF-NNNNNN_DD.xml
XDPA	17:3X	1400, 1450	TBMEX_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml	TXDPA_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml
XNAF	17:3X	1400, 1450	TXNAF_DATNQU_FIRDS_TXNAF-NNNNNN_DD.xml	TXNAF_DATNQU_FIRDS_TXNAF-NNNNNN_DD.xml
XMPW	20:2X	1400, 1440	TBMEX_DATNQU_FIRDS_TXMPW-NNNNNN_DD.xml	TXMPW_DATNQU_FIRDS_TXMPW-NNNNNN_DD.xml
XMFX	20:2X	1400, 1440	TBMEX_DATNQU_FIRDS_TXMFX-NNNNNN_DD.xml	TXMRV_DATNQU_FIRDS_TXMFX-NNNNNN_DD.xml
XMRV	20:2X	1400, 1440	TBMEX_DATNQU_FIRDS_TXMRV-NNNNNN_DD.xml	TXMRV_DATNQU_FIRDS_TXMRV-NNNNNN_DD.xml

2.4.6 FIRDS Transparencia Files – DATEQU Equity trading activity

FIRDS / Transparency (DATEQU) files. MIC codes: MABX, GROW, XBAR, XBIL, XLAT, XMAB, XVAL, equity instruments trading activity data report. <FinInstrmRptgEqtyTradgActvtyRpt> (trading activity report):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATEQU EQUITY TRADING ACTIVITY	
MABX	07:1X	1400, 1410, 1414	FIRDS Transparency DATEQU Trading Activity MABX (Equity)	TMABX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml

MIC	TIME	PRODUCT		
GROW	07:1X	1400, 1410, 1414	FIRDS Transparency DATEQU Trading Activity MABX (Equity)	TMABX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml
XLAT	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XLAT (Equity)	TXLAT_DATEQU_FIRDS_TXLAT-NNNNNN_DD.xml
XMAD	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XMAD (Equity)	TXMAD_DATEQU_FIRDS_TXMAD-NNNNNN_DD.xml
XVAL	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XVAL (Equity Floor)	TXVAL_DATEQU_FIRDS_TXVAL-NNNNNN_DD.xml
XBAR	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XBAR (Equity Floor)	TXBAR_DATEQU_FIRDS_TXBAR-NNNNNN_DD.xml
XBIL	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XBIL (Equity Floor)	TXBIL_DATEQU_FIRDS_TXBIL-NNNNNN_DD.xml

Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
MABX	07:1X	1400, 1410, 1414	TBMEX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml	TMABX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml
GROW	07:1X	1400, 1410, 1414	TBMEX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml	TMABX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml
XLAT	07:1X	1400, 1410	TBMEX_DATEQU_FIRDS_TXLAT-NNNNNN_DD.xml	TXLAT_DATEQU_FIRDS_TXLAT-NNNNNN_DD.xml
XMAD	07:1X	1400, 1410	TBMEX_DATEQU_FIRDS_TXMAD-NNNNNN_DD.xml	TXMAD_DATEQU_FIRDS_TXMAD-NNNNNN_DD.xml
XVAL	07:1X	1400, 1410	TBMEX_DATEQU_FIRDS_TXVAL-NNNNNN_DD.xml	TXVAL_DATEQU_FIRDS_TXVAL-NNNNNN_DD.xml
XBAR	07:1X	1400, 1410	TBMEX_DATEQU_FIRDS_TXBAR-NNNNNN_DD.xml	TXBAR_DATEQU_FIRDS_TXBAR-NNNNNN_DD.xml
XBIL	07:1X	1400, 1410	TBMEX_DATEQU_FIRDS_TXBIL-NNNNNN_DD.xml	TXBIL_DATEQU_FIRDS_TXBIL-NNNNNN_DD.xml

2.4.7 Double Volume Cap System Files – DATDVC

Double Volume Cap System (DATDVC) files for MIC: MABX, GROW, XBAR, XBIL, XLAT, XMAD, XVAL, equity instruments:

MIC	TIME	PRODUCT	Double Volume Cap System FILES- DATDVC
MABX	07:1X	1400, 1410, 1414	Double Volume Cap System - DATDVC MABX (Equity)	TMABX_DATDVC_DVCAP_TMABX-NNNNNN_DD.xml TMABX_DATDVC_DVCAP_TMABX_YYYYMMNN.xml
GROW	07:1X	1400, 1410, 1414	Double Volume Cap System - DATDVC GROW (Equity)	TGROW_DATDVC_DVCAP_TGROW-NNNNNN_DD.xml TGROW_DATDVC_DVCAP_TGROW_YYYYMMNN.xml

MIC	TIME	PRODUCT		BME MARKET DATA FILES
				ˉGROW_DATDVC_DVCAP_TGROW_YYYYMMQN.xml
XLAT	07:1X	1400, 1410	Double Volume Cap System - DATDVC XLAT (Equity)	ˉXLAT_DATDVC_DVCAP_TXLAT-NNNNNN_DD.xml TXLAT_DATDVC_DVCAP_TXLAT_YYYYMMNN.xml
XMAD	07:1X	1400, 1410	Double Volume Cap System - DATDVC XMAD (Equity)	ˉXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml
XVAL	07:1X	1400, 1410	Double Volume Cap System - DATDVC XVAL (Equity Floor)	ˉXVAL_DATDVC_DVCAP_TXVAL-NNNNNN_DD.xml TXVAL_DATDVC_DVCAP_TXVAL_YYYYMMNN.xml
XBAR	07:1X	1400, 1410	Double Volume Cap System - DATDVC XBAR (Equity Floor)	ˉXBAR_DATDVC_DVCAP_TXBAR-NNNNNN_DD.xml TXBAR_DATDVC_DVCAP_TXBAR_YYYYMMNN.xml
XBIL	07:1X	1400, 1410	Double Volume Cap System - DATDVC XBIL (Equity Floor)	ˉXBIL_DATDVC_DVCAP_TXBIL-NNNNNN_DD.xml TXBIL_DATDVC_DVCAP_TXBIL_YYYYMMNN.xml
XMAD	07:1X	1400, 1420	Double Volume Cap System - DATDVC XMAD (ETFs)	ˉXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml

They are generated every two weeks only for Equities: dates from 1 to 15 data on 16, dates from 16 to 30 data on 1. Equivalence of BME Market Data Files to ESMA Files:

MIC	TIME	PRODUCT	ESMA FILES	BME MARKET DATA FILES
MABX	07:1X	1400, 1410, 1414	ˉBMEX_DATDVC_DVCAP_TMABX-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TMABX_YYYYMMNN.xml	ˉMABX_DATDVC_DVCAP_TMABX-NNNNNN_DD.xml TMABX_DATDVC_DVCAP_TMABX_YYYYMMNN.xml
GROW	07:1X	1400, 1410, 1414	ˉBMEX_DATDVC_DVCAP_TGROW-NNNNNN_DD.xml ˉBMEX_DATDVC_DVCAP_TGROW_YYYYMMNN.xml TBMEX_DATDVC_DVCAP_TGROW_YYYYMMQN.xml	ˉGROW_DATDVC_DVCAP_TGROW-NNNNNN_DD.xml ˉGROW_DATDVC_DVCAP_TGROW_YYYYMMNN.xml ˉGROW_DATDVC_DVCAP_TGROW_YYYYMMQN.xml
XLAT	07:1X	1400, 1410	ˉBMEX_DATDVC_DVCAP_TXLAT-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TXLAT_YYYYMMNN.xml	ˉXLAT_DATDVC_DVCAP_TXLAT-NNNNNN_DD.xml TXLAT_DATDVC_DVCAP_TXLAT_YYYYMMNN.xml
XMAD	07:1X	1400, 1410	ˉBMEX_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml	ˉXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml
XVAL	07:1X	1400, 1410	ˉBMEX_DATDVC_DVCAP_TXVAL-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TXVAL_YYYYMMNN.xml	ˉXVAL_DATDVC_DVCAP_TXVAL-NNNNNN_DD.xml TXVAL_DATDVC_DVCAP_TXVAL_YYYYMMNN.xml
XBAR	07:1X	1400, 1410	ˉBMEX_DATDVC_DVCAP_TXBAR-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TXBAR_YYYYMMNN.xml	ˉXBAR_DATDVC_DVCAP_TXBAR-NNNNNN_DD.xml TXBAR_DATDVC_DVCAP_TXBAR_YYYYMMNN.xml
XBIL	07:1X	1400, 1410	ˉBMEX_DATDVC_DVCAP_TXBIL-NNNNNN_DD.xml	ˉXBIL_DATDVC_DVCAP_TXBIL-NNNNNN_DD.xml

			TBMEX_DATDVC_DVCAP_TXBIL_YYYYMMNN.xml	TXBIL_DATDVC_DVCAP_TXBIL_YYYYMMNN.xml
XMAD	07:1X	1400, 1420	TBMEX_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TBMEX_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml	TXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml

2.5   MIC CODES

MIC	OPERATING MIC	NAME-INSTITUTION DESCRIPTION
BMEX	BMEX	BME - BOLSAS Y MERCADOS ESPANOLES
BMCL	BMEX	BME CLEARING S.A.
MABX	BMEX	MERCADO ALTERNATIVO BURSATIL
GROW	BMEX	BME GROWTH MARKET
MARF	BMEX	MERCADO ALTERNATIVO DE FIXED INCOME
MERF	BMEX	MERCADO ELECTRONICO DE FIXED INCOME
SEND	BMEX	SEND - SISTEMA ELECTRONICO DE NEGOCIACION DE DEUDA
SBAR	BMEX	BOLSA DE BARCELONA Fixed Income
SBIL	BMEX	BOLSA DE VALORES DE BILBAO Fixed Income
XBAR	BMEX	BOLSA DE BARCELONA
XBIL	BMEX	BOLSA DE VALORES DE BILBAO
XDRF	BMEX	AIAF - MERCADO DE FIXED INCOME
XLAT	BMEX	LATIBEX
XMAD	BMEX	BOLSA DE MADRID - MERCADO CONTINUO ESPANOL - CONTINUOUS MARKET
XMRV	BMEX	MEFF EXCHANGE (SOCIEDAD RECTORA DEL MERCADO DE PRODUCTOS DERIVADOS)
XMPW	BMES	MEFF POWER ENERGIA
XMFX	BMEX	MEFF FX ROLLING
XVAL	BMEX	BOLSA DE VALENCIA
XDPA	XDPA	CADE - MERCADO DE DEUDA PUBLICA ANOTADA

3   XML Files Structure FIRDS REFERENCE DATA DATINS

The XML files structure can be found in the documentation published by ESMA in (FIRDS REFERENCE DATA REPORTING INSTRUCTIONS):

https://www.esma.europa.eu/sites/default/files/library/2016-1522_firds_reference_data_reporting_instructions.pdf

https://www.esma.europa.eu/sites/default/files/library/2016-1452_guidelines_mifid_ii_transaction_reporting_tc.pdf

3.1   Most relevant information fields

The following table included the most relevant information fields associated with all the FIRDS XML files:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>	MIC CODE
<RefData>	<Id>ES0127232017</Id>	ISIN
<RefData>	<FullNm>ECO</FullNm>	Full name
<RefData>	<ShrtNm>ECOLUMBER/AC 0,85</ShrtNm>	Short Name
<RefData>	<ClssfctnTp>ESVUFB</ClssfctnTp>	CFI CODE
<RefData>	<NtnlCcy>EUR</NtnlCcy>	Currency
<RefData>	<CmmdtyDerivInd>false</CmmdtyDerivInd>	Flag commodity derivative
<RefData>	<Issr>959800XL1Q2FK0S18W48</Issr>	Issuer
<RefData>	<OptnTp>CALL</OptnTp>	Option type
<RefData>	<OptnExrcStyle>EURO</OptnExrcStyle>	Option exercise style
<RefData>	<DlvryTp>CASH</DlvryTp>	Delivery type
<RefData>	<MtrtyDt>2021-06-17</MtrtyDt>	Maturity date
<RefData>	<IntrstRate> </IntrstRate>	Interest Rate
<RefData>	<DebtSnrty>SNDB</DebtSnrty>	Debt seniority

<RefData>	<UndrlygInstrm> <Sngl> <ISIN>ES0113860A34</ISIN> </Sngl> </UndrlygInstrm>	Underlying instrument
<RefData>	<StrkPric><Pric><MntryVal><AmtCcy="EUR">1.200</Amt></MntryVal> </Pric> </StrkPric>	Strike price

3.2 Equities Fields

Equities FIRDS Reference Data information fields:

MIC	TIME	PRODUCT	FIRDS REFERENCE DATA FILES	
MABX	18:0X	1400, 1410, 1414	FIRDS REFERENCE DATA DATINS MABX (Equities)	TMABX_DATINS_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATINS_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	FIRDS REFERENCE DATA DATINS GROW (Equities)	TGROW_DATINS_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATINS_FIRDS_TGROW_MA_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	FIRDS REFERENCE DATA DATINS XLAT (Equities)	TXLAT_DATINS_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATINS_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	FIRDS REFERENCE DATA DATINS XMAD (Equities)	TXMAD_DATINS_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_EQ_YYYYMMDD.xml
XVAL	18:0X	1400, 1410	FIRDS REFERENCE DATA DATINS XVAL (Equities)	TXVAL_DATINS_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATINS_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	FIRDS REFERENCE DATA DATINS XBAR (Equities)	TXBAR_DATINS_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATINS_FIRDS_TXBAR_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	FIRDS REFERENCE DATA DATINS XBIL (Equities)	TXBIL_DATINS_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATINS_FIRDS_TXBIL_EQ_YYYYMMDD.xml TXBIL_DATINS_FIRDS_TXBIL_YYYYMMDD.xml

Fields included in the Equities files:

MIC	FIELD		DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>		MIC CODE
<RefData>	<Id>ES0127232017</Id>		ISIN
<RefData>	<FullNm>ECO</FullNm>		Full Name

\<RefData\>	\<ShrtNm\>ECOLUMBER/AC 0,85\</ShrtNm\>	Short Name
\<RefData\>	\<ClssfctnTp\>ESVUFB\</ClssfctnTp\>	CFI CODE
\<RefData\>	\<NtnlCcy\>EUR\</NtnlCcy\>	Currency
\<RefData\>	\<CmmdtyDerivInd\>false\</CmmdtyDerivInd\>	Flag commodity derivative
\<RefData\>	\<Issr\>959800XL1Q2FK0S18W48\</Issr\>	ISSUER
\<RefData\>	\<FrstTradDt\>2009-07-09T00:00:00.000000Z\</FrstTradDt\>	First Trading Day

3.3 ETFs FIELDS

ETF FIRDS Reference Data information fields:

MIC	TIME	PRODUCT		FIRDS REFERENCE DATA FILES
XMAD	18:0X	1400, 1420	FIRDS REFERENCE DATA DATINS XMAD (ETFs)	XMAD_DATINS_FIRDS_TXMAD-000005_DD.xml XMAD_DATINS_FIRDS_TXMAD_TF_YYYYMMDD.xml

Fields included in the ETFs files:

MIC	FIELD	DESCRIPTION
\<RptHdr\>	\<MktIdCd\>XBAR\</MktIdCd\>	MIC CODE
\<RefData\>	\<Id\>FR0011042753\</Id\>	ISIN
\<RefData\>	\<FullNm\>IBEXA\</FullNm\>	Full Name
\<RefData\>	\<ShrtNm\>LYXIBEXDLAPA\</ShrtNm\>	Short Name
\<RefData\>	\<ClssfctnTp\>CEXXXX\</ClssfctnTp\>	CFI CODE
\<RefData\>	\<NtnlCcy\>EUR\</NtnlCcy\>	Currency
\<RefData\>	\<CmmdtyDerivInd\>false\</CmmdtyDerivInd\>	Flag commodity derivative
\<RefData\>	\<Issr\>549300CWX1K2UKG6Q568\</Issr\>	ISSUER
\<RefData\>	\<FrstTradDt\>2011-10-19T00:00:00.000000Z\</FrstTradDt\> \<TradgVnRltdAttrbts\>	First Trading Day Admission Approval Date By Issuer

    <Id>XMAD</Id>   First Trading Date
    <IssrReq>true</IssrReq>
    <AdmssnApprvlDtByIssr>2011-12-
    12T08:00:00.000000Z</AdmssnApprvlDtByIssr>
    <ReqForAdmssnDt>2011-12-09T08:00:00.000000Z</ReqForAdmssnDt>
    <FrstTradDt>2011-12-12T08:00:00.000000Z</FrstTradDt>
                </TradgVnRltdAttrbts>

3.4   Warrants

WARRANTS FIRDS Reference Data information fields:

MIC	TIME	PRODUCT		FIRDS REFERENCE DATA FILES
XMAD	18:0X	1400, 1430	FIRDS XMAD (Warrants)	TXMAD_DATINS_FIRDS_TXMAD-NNNNN_DD.xml TXMAD_DATINS_FIRDS_TXMAD_CW_YYYYMMDD.xml

Fields included in the Warrants files:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>	MIC CODE
<RefData>	<Id>DE000CD65L77</Id>	ISIN
<RefData>	<FullNm>G5001</FullNm>	Full Name
<RefData>	<ShrtNm>COMMBNP60,00P1217</ShrtNm>	Short Name
<RefData>	<ClssfctnTp>RWXXXX</ClssfctnTp>	CFI CODE
<RefData>	<NtnlCcy>EUR</NtnlCcy>	Currency
<RefData>	<CmmdtyDerivInd>false</CmmdtyDerivInd>	Flag commodity derivative
<RefData>	<Issr>549300CWX1K2UKG6Q568</Issr>	ISSUER
<RefData>	<FrstTradDt>2011-10-19T00:00:00.000000Z</FrstTradDt>	First Trading Date
<RefData>	<XpryDt>2017-12-15</XpryDt>	Expiry Date
<RefData>	<PricMltplr>1.0000000</PricMltplr>	Price Multiplier

<RefData>	<UndrlygInstrm> <Sngl> <ISIN>FR0000131104</ISIN> </Sngl> </UndrlygInstrm>	Underlying Instrument
<RefData>	<OptnTp>PUTO</OptnTp>	Option Type
<RefData>	<StrkPric> <Pric> <MntryVal> <AmtCcy="EUR">60.000</Amt> </MntryVal> </Pric> </StrkPric>	Strike Price
<RefData>	<OptnExrcStyle>EURO</OptnExrcStyle>	Option Exercise Style
<RefData>	<DlvryTp>CASH</DlvryTp>	Delivery Type Physical or Cash

3.5   Fixed Income

Fixed Income FIRDS Reference Data information fields:

MIC	TIME	PRODUCT		FIRDS REFERENCE DATA FILES
MARF	17:3X	1400, 1450	FIRDS MARF (Fixed Income)	TMARF_DATINS_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATINS_FIRDS_TMARF_AF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	FIRDS MERF (Fixed Income)	TMERF_DATINS_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATINS_FIRDS_TMERF_RF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	FIRDS SBAR (Fixed Income)	TSBAR_DATINS_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATINS_FIRDS_TSBAR_RF_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	FIRDS SBIL (Fixed Income)	TSBIL_DATINS_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATINS_FIRDS_TSBIL_RF_YYYYMMDD.xml
SEND	17:3X	1400, 1450	FIRDS SEND (Fixed Income)	TSEND_DATINS_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATINS_FIRDS_TSEND_SD_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	FIRDS XDRF (Fixed Income)	TXDRF_DATINS_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATINS_FIRDS_TXDRF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	FIRDS XDPA (Fixed Income)	TXDRF_DATINS_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATINS_FIRDS_TXDPA_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	FIRDS XNAF (Fixed Income)	TXNAF_DATINS_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATINS_FIRDS_TXNAF_YYYYMMDD.xml

Fields included in the Fixed Income files:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>	MIC CODE
<RefData>	<Id>DE000CD65L77</Id>	ISIN
<RefData>	<FullNm>AUT GOBIERNO VASCO 4,150 10/2019</FullNm>	Full Name
<RefData>	<ShrtNm>GOB.VASCO/4,15 OB 20191028</ShrtNm>	Short Name
<RefData>	<ClssfctnTp>DBFTFB</ClssfctnTp>	CFI CODE
<RefData>	<NtnlCcy>EUR</NtnlCcy>	Currency
<RefData>	<CmmdtyDerivInd>false</CmmdtyDerivInd>	Flag commodity derivative
<RefData>	<Issr>549300CWX1K2UKG6Q568</Issr>	ISSUER
<RefData>	<IssrReq>true</IssrReq>	ISSUER REQUEST FLAG TRUE FALSE
<RefData>	<ReqForAdmssnDt>2009-10-28T00:00:00.000000Z</ReqForAdmssnDt>	Request for Admission Date
<RefData>	<FrstTradDt>2011-10-19T00:00:00.000000Z</FrstTradDt>	First Trading Date
<RefData>	<TermntnDt>2019-10-25T00:00:00.000000Z</TermntnDt>	Termination Date
<RefData>	<TtlIssdNmnlAmtCcy="EUR">700000000</TtlIssdNmnlAmt>	Nominal Amount
<RefData>	<MtrtyDt>2019-10-28</MtrtyDt>	Expiry Date
<RefData>	<NmnlValPerUnitCcy="EUR">0.01</NmnlValPerUnit>	Nominal Value per Unit
<RefData>	<IntrstRate><Fxd>4.1500000000</Fxd></IntrstRate>	Interest Rate
<RefData>	<DebtSnrty>SNDB</DebtSnrty>	Seniority

3.6   Derivatives

DERIVATIVES FIRDS Reference Data information fields:

MIC	TIME	PRODUCT		FIRDS REFERENCE DATA FILES
XMPW	20:2X	1400, 1440	FIRDS REFERENCE DATA DATINS XMRV (Energy Derivatives)	TXMPW_DATINS_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATINS_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	FIRDS REFERENCE DATA DATINS XMRV (Financial Derivatives)	TXMRV_DATINS_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATINS_FIRDS_TXMRV_M3_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	FIRDS REFERENCE DATA DATINS XMFX (FX Rolling)	TXMFX_DATINS_FIRDS_TXMFX-NNNNNN_DD.xml

Fields included in the Derivatives files:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XMPW</MktIdCd> <MktIdCd>XMRV</MktIdCd> <MktIdCd>XMFX</MktIdCd>	MIC CODE
<RefData>	<Id>DE000CD65L77</Id>	ISIN
<RefData>	<FullNm>CSABEU 120Z17</FullNm>	Full Name
<RefData>	<ShrtNm>MEFF/O 20171215 C E SAB 1,20</ShrtNm>	Short Name
<RefData>	<ClssfctnTp>OCESPS</ClssfctnTp>	CFI CODE
<RefData>	<NtnlCcy>EUR</NtnlCcy>	Currency
<RefData>	<CmmdtyDerivInd>false</CmmdtyDerivInd> <CmmdtyDerivInd>true</CmmdtyDerivInd>	Flag commodity derivative (true or false)
<RefData>	<Issr>549300CWX1K2UKG6Q568</Issr>	ISSUER
<RefData>	<IssrReq>true</IssrReq> <IssrReq>false</IssrReq>	ISSUER REQUEST FLAG TRUE FALSE
<RefData>	<FrstTradDt>2011-10-19T00:00:00.000000Z</FrstTradDt>	First Trading Date
<RefData>	<TermntnDt>2019-10-25T00:00:00.000000Z</TermntnDt>	Termination Date
<RefData>	<XpryDt>2017-12-15</XpryDt>	Expiry Date
<RefData>	<PricMltplr>1.0000000</PricMltplr>	Price Multiplier
<RefData>	<UndrlygInstrm> <Sngl> <ISIN>FR0000131104</ISIN> </Sngl> </UndrlygInstrm>	Underlying Instrument
<RefData>	<OptnTp>CALL</OptnTp>	Option Type
<RefData>	<StrkPric> <Pric> <MntryVal> <AmtCcy="EUR">60.000</Amt> </MntryVal> </Pric> </StrkPric>	Strike Price
<RefData>	<OptnExrcStyle>EURO</OptnExrcStyle>	Option Exercise Style European American others
<RefData>	<DlvryTp>CASH</DlvryTp> <DlvryTp>PHYS</DlvryTp>	Delivery type CASH or PHYSICAL
<RefData>	<AsstClssSpcfcAttrbts> <FX> <FxTp>FXCR</FxTp>	FXCR: FX cross rates FXEM: FX Emerging Markets FXMJ :FX Majors

4 Firds Transparency – DATETR Equity Transparency Data Files

The XML structure is included in the ESMA documents published in (FIRDS TRANSPARENCY REPORTING INSTRUCTIONS) document:

https://www.esma.europa.eu/sites/default/files/library/2016-1523_firds_transparency_reporting_instructions.pdf FIRDS / Transparency (DATETR) files, MIC codes: MABX, GROW, XBAR, XBIL, XLAT, XMAD, XVAL for equity (<FinInstrmRptgEqtyTrnsprncyDataRpt> <EqtyTrnsprncyData>):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATETR EQUITY
MABX	18:0X	1400, 1410, 1414	FIRDS Transparency DATETR MABX (Equity)	TMABX_DATETR_FIRDS_TMABX-NNNNNN_DD.xml TMABX_DATETR_FIRDS_TMABX_MA_YYYYMMDD.xml
GROW	18:0X	1400, 1410, 1414	FIRDS Transparency DATETR GROW (Equity)	TGROW_DATETR_FIRDS_TGROW-NNNNNN_DD.xml TGROW_DATETR_FIRDS_TGROW_GR_YYYYMMDD.xml
XLAT	18:0X	1400, 1410	FIRDS Transparency DATETR XLAT (Equity)	TXLAT_DATETR_FIRDS_TXLAT-NNNNNN_DD.xml TXLAT_DATETR_FIRDS_TXLAT_LT_YYYYMMDD.xml
XMAD	18:0X	1400, 1410	FIRDS Transparency DATETR XMAD (Equity)	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_EQ_YYYYMMDD.xml
XVAL	18:0X	1400, 1410	FIRDS Transparency DATETR XVAL (Equity Floor)	TXVAL_DATETR_FIRDS_TXVAL-NNNNNN_DD.xml TXVAL_DATETR_FIRDS_TXVAL_EQ_YYYYMMDD.xml
XBAR	18:0X	1400, 1410	FIRDS Transparency DATETR XBAR (Equity Floor)	TXBAR_DATETR_FIRDS_TXBAR-NNNNNN_DD.xml TXBAR_DATETR_FIRDS_EQ_YYYYMMDD.xml
XBIL	18:0X	1400, 1410	FIRDS Transparency DATETR XBIL (Equity Floor)	TXBIL_DATETR_FIRDS_TXBIL-NNNNNN_DD.xml TXBIL_DATETR_FIRDS_TXBIL_EQ_YYYYMMDD.xml
XMAD	18:0X	1400, 1420	FIRDS Transparency DATETR XMAD (ETFs)	TXMAD_DATETR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATETR_FIRDS_TXMAD_TF_YYYYMMDD.xml

Fields included in the FIRDS / Transparency (DATETR) files ARE:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>	MIC CODE
<EqtyTrnsprncyData>	<TechRcrdId>ES0180918015_000001</TechRcrdId>	Record ID
<EqtyTrnsprncyData>	<Id>ES0127232017</Id>	ISIN
<EqtyTrnsprncyData>	<FullNm>ECO</FullNm>	Full Name
<EqtyTrnsprncyData>	<TradgVn>XMAD</TradgVn>	Trading Venue
<EqtyTrnsprncyData>	<RptgDt>2017-12-01</RptgDt>	Reporting date
<EqtyTrnsprncyData>	<FinInstrmClssfctn>SHRS</FinInstrmClssfctn> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcPPREeS_qLctCs2aRQ	Financial Instrument Classification Acciones, Shares SHRS, StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<EqtyTrnsprncyData>	<NbOutsdngInstrms>65026083</NbOutsdngInstrms>	Number of Outstanding instruments.
<EqtyTrnsprncyData>	<InstrmPric Ccy="EUR">3.15</InstrmPric>	Instrument Reference Price

5   FIRDS Transparency Files – DATNTR Non Equity Transparency Data Structure

The XML structure is included in the ESMA documents published in (FIRDS TRANSPARENCY REPORTING INSTRUCTIONS) document: _https://www.esma.europa.eu/sites/default/files/library/2016-1523_firds_transparency_reporting_instructions.pdf_ FIRDS / Transparency (DATNTR) files, MIC codes: XMRV, XMPW, XMAD, XNAF, XDRF, XDPA, SEND, SBIL, SBAR, MERF, MARF, XMAD non-equity instruments transparency data report. (<FinInstrmRptgNonEqtyTrnsprncyDataRpt>):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNTR NON EQUITY
XMAD	18:0X	1400, 1430	FIRDS Transparency DATNTR XMAD (Warrants)	TXMAD_DATNTR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATNTR_FIRDS_TXMAD_CW_YYYYMMDD.xml
MARF	17:3X	1400, 1450	FIRDS Transparency DATNTR MARF (Fixed Income)	TMARF_DATNTR_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATNTR_FIRDS_TMARF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	FIRDS Transparency DATNTR MERF (Fixed Income)	TMERF_DATNTR_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATNTR_FIRDS_TMERF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	FIRDS Transparency DATNTR SBAR (Fixed Income)	TSBAR_DATNTR_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATNTR_FIRDS_TSBAR_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	FIRDS Transparency DATNTR SBIL (Fixed Income)	TSBIL_DATNTR_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATNTR_FIRDS_TSBIL_YYYYMMDD.xml
SEND	17:3X	1400, 1450	FIRDS Transparency DATNTR SEND (Fixed Income)	TSEND_DATNTR_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATNTR_FIRDS_TSEND_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	FIRDS Transparency DATNTR XDRF (Fixed Income)	TXDRF_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATNTR_FIRDS_TXDRF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	FIRDS Transparency DATNTR XDPA (Fixed Income)	TXDPA_DATNTR_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATNTR_FIRDS_TXDPA_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	FIRDS Transparency DATNTR XNAF (Fixed Income)	TXNAF_DATNTR_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATNTR_FIRDS_TXNAF_YYYYMMDD.xml
XMPW	20:2X	1400, 1440	FIRDS Transparency DATNTR XMPW (Energy Derivatives)	TXMPW_DATNTR_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATNTR_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	FIRDS Transparencia DATNTR XMFX (FX Rolling Derivatives)	TXMFX_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATNTR_FIRDS_TXMFX_MD_YYYYMMDD.xml
XMRV	20:2X	1400, 1440	FIRDS Transparency DATNTR XMRV (Financial Derivatives)	TXMRV_DATNTR_FIRDS_TXMRV-NNNNNN_DD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_YYYYMMDD.xml TXMRV_DATNTR_FIRDS_TXMRV_M3_NNN_YYYYMMDD.xml

5.1   Warrants Fields

FIRDS / Transparency (DATNTR) information associated to warrants files:

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNTR NON EQUITY
XMAD	18:0X	1400, 1430	FIRDS Transparency DATNTR XMAD (Warrants)	TXMAD_DATNTR_FIRDS_TXMAD-NNNNNN_DD.xml TXMAD_DATNTR_FIRDS_TXMAD_CW_YYYYMMDD.xml

The fields included in the warrant file are:

MIC	FIELD	DESCRIPTION
\<RptHdr>	\<MktIdCd>XMAD\</MktIdCd>	MIC CODE
\<RptHdr>	\<RptgPrd>\<Dt>2017-12-01\</Dt>\</RptgPrd>	YYYY-MM-DD Reporting date
\<NonEqtyTrnsprncyData>	\<TechRcrdId>DE000CD65K60_000001\</TechRcrdId>	Record Identifier
\<NonEqtyTrnsprncyData>	\<Id>DE000CD65K60\</Id>	Instrument ID
\<NonEqtyTrnsprncyData>	\<FullNm>PUT WARRANTS TELEFONICA 8.00 COMMERZBANK A.G. 16/02/2018\</FullNm>	Full Name
\<NonEqtyTrnsprncyData>	\<TradgVn>XMAD\</TradgVn>	Trading Venue
\<NonEqtyTrnsprncyData>	\<RptgDt>2017-12-01\</RptgDt>	Reporting date
\<NonEqtyTrnsprncyData>	\<FinInstrmClssfctn>SDRV\</FinInstrmClssfctn> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcPPREeS_qLctCs2aRQ	Financial Instrument Classification Acciones, Shares SHRS, StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
\<NonEqtyTrnsprncyData>	\<UndrlygInstrmAsstClss>EQUI\</UndrlygInstrmAsstClss> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_RDYYYGlDEeaLAKoEUNsD9g	EmissionAllowance: EMAL InterestRate: INTR Equity: EQUI Commodity: COMM

	Tipologia del activo subyacente	Credit: CRDT Currency: CURR
<NonEqtyTrnsprncyData>	<DerivCtrctTp>OTHR</DerivCtrctTp>	Derivative contract type

5.2   Fixed Income FIELDS

FIRDS / Transparency (DATNTR) information associated to fixed income files:

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNTR NON EQUITY	
MARF	17:3X	1400, 1450	FIRDS MARF (Fixed Income)	TMARF_DATNTR_FIRDS_TMARF-NNNNNN_DD.xml TMARF_DATNTR_FIRDS_TMARF_YYYYMMDD.xml
MERF	17:3X	1400, 1450	FIRDS MERF (Fixed Income)	TMERF_DATNTR_FIRDS_TMERF-NNNNNN_DD.xml TMERF_DATNTR_FIRDS_TMERF_YYYYMMDD.xml
SBAR	17:3X	1400, 1450	FIRDS SBAR (Fixed Income)	TSBAR_DATNTR_FIRDS_TSBAR-NNNNNN_DD.xml TSBAR_DATNTR_FIRDS_TSBAR_YYYYMMDD.xml
SBIL	17:3X	1400, 1450	FIRDS SBIL (Fixed Income)	TSBIL_DATNTR_FIRDS_TSBIL-NNNNNN_DD.xml TSBIL_DATNTR_FIRDS_TSBIL_YYYYMMDD.xml
SEND	17:3X	1400, 1450	FIRDS SEND (Fixed Income)	TSEND_DATNTR_FIRDS_TSEND-NNNNNN_DD.xml TSEND_DATNTR_FIRDS_TSEND_YYYYMMDD.xml
XDRF	17:3X	1400, 1450	FIRDS XDRF (Fixed Income)	TXDRF_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml TXDRF_DATNTR_FIRDS_TXDRF_YYYYMMDD.xml
XDPA	17:3X	1400, 1450	FIRDS XDPA (Fixed Income)	TXDPA_DATNTR_FIRDS_TXDPA-NNNNNN_DD.xml TXDPA_DATNTR_FIRDS_TXDPA_YYYYMMDD.xml
XNAF	17:3X	1400, 1450	FIRDS XNAF (Fixed Income)	TXNAF_DATNTR_FIRDS_TXNAF-NNNNNN_DD.xml TXNAF_DATNTR_FIRDS_TXNAF_YYYYMMDD.xml

The fields included in the fixed file are:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XBAR</MktIdCd>	MIC CODE, Market ID code

<RptHdr>	<RptgPrd><Dt>2017-12-01</Dt></RptgPrd>	YYYY-MM-DD Reporting Date
<NonEqtyTrnsprncyData>	<TechRcrdId> ES00000950C3SBAR2017120</TechRcrdId>	Record ID
<NonEqtyTrnsprncyData>	<Id>DE000CD65K60</Id>	Instrument ID
<NonEqtyTrnsprncyData>	<FullNm> AUT GENERALITAT DE CATALUNYA VBLE 09/2024</FullNm>	Full name
<NonEqtyTrnsprncyData>	<TradgVn>XBAR</TradgVn>	Trading Venue
<NonEqtyTrnsprncyData>	<RptgDt>2017-12-01</RptgDt>	Reporting date
<NonEqtyTrnsprncyData>	<FinInstrmClssfctn>SDRV</FinInstrmClssfctn> _https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcPPREeS_qLctCs2aRQ_	Financial Instrument Classification Acciones, Shares SHRS, StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<Bd><Tp>OEPB</Tp></Bd> _https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_d6LiAM4mEeSc85GUbgBycw_	SovereignBond: EUSB OtherPublicBond: OEPB ConvertibleBond: CVTB CorporateBond: CRPB CoveredBond: CVDB Other: OTHR
<NonEqtyTrnsprncyData>	<Bd><IssncDt>2009-09-08</IssncDt></Bd>	Issuance Date YYYY-MM-DD

5.3   Derivatives Fields

FIRDS / Transparency (DATNTR) information associated to derivatives files:

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNTR NON EQUITY	
XMPW	20:2X	1400, 1440	FIRDS Transparency DATNTR XMPW (Energy Derivatives)	TXMPW_DATNTR_FIRDS_TXMPW-NNNNNN_DD.xml TXMPW_DATNTR_FIRDS_TXMPW_M7_YYYYMMDD.xml
XMFX	20:2X	1400, 1440	FIRDS Transparency DATNTR XMFX (FX Rolling Derivatives)	TXMFX_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml TXMFX_DATNTR_FIRDS_TXMFX_MD_YYYYMMDD.xml

Fields included in the financial derivative files (TXMRV_DATINS_FIRDS_TXMRV-NNNNNN_DD.xml) are the followings:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XMRV</MktIdCd>	MIC CODE, Market ID code
<RptHdr>	<RptgPrd><Dt>2017-12-01</Dt></RptgPrd>	YYYY-MM-DD Report Date
<NonEqtyTrnsprncyData>	<TechRcrdId>ES0A00977116_000001</TechRcrdId>	Record ID
<NonEqtyTrnsprncyData>	<Id> ES0A00977116</Id>	Instrument ID
<NonEqtyTrnsprncyData>	<FullNm>CSABEU 120Z17</FullNm>	Full name
<NonEqtyTrnsprncyData>	<TradgVn>XMRV</TradgVn>	Trading Venue
<NonEqtyTrnsprncyData>	<RptgDt>2017-12-01</RptgDt>	Reporting date
<NonEqtyTrnsprncyData>	<MtrtyDt>2017-12-15</MtrtyDt>	Maturity Date YYYY-MM-DD
<NonEqtyTrnsprncyData>	<FinInstrmClssfctn>SDRV</FinInstrmClssfctn> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcPPREeS_qLctCs2aRQ	Financial Instrument Classification SHRS, Acciones, Shares StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<UndrlygInstrmAsstClss>EQUI</UndrlygInstrmAsstClss> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_RDYYYGlDEeaLAKoEUNsD9g Tipologia del activo subyacente	EmissionAllowance: EMAL InterestRate: INTR Equity: EQUI Commodity: COMM Credit: CRDT Currency: CURR
<NonEqtyTrnsprncyData>	<DerivCtrctTp>OPTN</DerivCtrctTp> <DerivCtrctTp>FUTR</DerivCtrctTp>	OPTN: Opciones FUTR: Futuros
<NonEqtyTrnsprncyData>	<Deriv><Eqty><UndrlygTp><SnglNm>SHRS</SnglNm></UndrlygTp></Eqty></Deriv> https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/mc/_ihx5AWkvEeaLAKoEUNsD9g/elements/_is3HuWkvEeaLAKoEUNsD9g	SHRS, Acciones, Shares StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV

		Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<Deriv> <Cmmdty> <ClssSpcfc> <Nrgy> <SttlmLctn>CASH</SttlmLctn> </Nrgy> </ClssSpcfc> <NtnlCcy>EUR</NtnlCcy> </Cmmdty> </Deriv>	Settlement Lctn CASH or PHYSICAL
<NonEqtyTrnsprncyData>	<Deriv> <Cmmdty> <ClssSpcfc> <Nrgy> <SttlmLctn>CASH</SttlmLctn> </Nrgy> </ClssSpcfc> <NtnlCcy>EUR</NtnlCcy> </Cmmdty> </Deriv>	Settlement Currency EURO

Fields included in the power derivative files (TXMPW_DATINS_FIRDS_TXMPW-NNNNNN_DD.xml) are the followings:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XMPW</MktIdCd>	MIC CODE, Market ID code
<RptHdr>	<RptgPrd><Dt>2017-12-01</Dt></RptgPrd>	YYYY-MM-DD Report Date
<NonEqtyTrnsprncyData>	<TechRcrdId>ES0C00016814_000001</TechRcrdId>	Record ID
<NonEqtyTrnsprncyData>	<Id>ES0C00016814</Id>	Instrument ID
<NonEqtyTrnsprncyData>	<FullNm>SWPCQ118</FullNm>	Full name
<NonEqtyTrnsprncyData>	<TradgVn>XMPW</TradgVn>	Trading Venue
<NonEqtyTrnsprncyData>	<RptgDt>2017-12-01</RptgDt>	Reporting date

<NonEqtyTrnsprncyData>	<MtrtyDt>2017-12-29</MtrtyDt>	Maturity Date YYYY-MM-DD
<NonEqtyTrnsprncyData>	<FinInstrmClssfctn>DERV</FinInstrmClssfctn>
_https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcP_
_PREeS_qLctCs2aRQ_	Financial Instrument Classification Acciones, Shares SHRS, StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<UndrlygInstrmAsstClss>COMM</UndrlygInstrmAsstClss>
_https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_RDYYYGl_
DEeaLAKoEUNsD9g
Tipologia del activo subyacente	EmissionAllowance: EMAL InterestRate: INTR Equity: EQUI Commodity: COMM Credit: CRDT Currency: CURR
<NonEqtyTrnsprncyData>	<DerivCtrctTp>SWAP</DerivCtrctTp>
<DerivCtrctTp>FUTR</DerivCtrctTp>	SWAP: SWAP FUTR: Futuros
<NonEqtyTrnsprncyData>	<Deriv><Eqty><UndrlygTp><SnglNm>SHRS</SnglNm></UndrlygTp></Eqty></Deriv>
_https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/mc/_ihx5AWkvEea_
_LAKoEUNsD9g/elements/_is3HuWkvEeaLAKoEUNsD9g_	SHRS, Shares StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV Derivative: DERV EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<Deriv>
<Cmmdty>
<ClssSpcfc>
<Nrgy>
<SttlmLctn>CASH</SttlmLctn>
</Nrgy>
</ClssSpcfc>
<NtnlCcy>EUR</NtnlCcy>
</Cmmdty>
</Deriv>	Settlement Lctn PHYSICAL or CASH
<NonEqtyTrnsprncyData>	<Deriv>
<Cmmdty>
<ClssSpcfc>
<Nrgy>	Settlement Currency EURO

```
<SttlmLctn>CASH</SttlmLctn>
  </Nrgy>
 </ClssSpcfc>
<NtnlCcy>EUR</NtnlCcy>
  </Cmmdty>
 </Deriv>
```

Fields included in the FX Rolling files (TXMFX_DATNTR_FIRDS_TXMFX-NNNNNN_DD.xml) are the followings:

MIC	CAMPO	DESCRIPCION
<RptHdr>	<MktIdCd>XMFX</MktIdCd>	MIC CODE, Market ID code
<RptHdr>	<RptgPrd><Dt>2019-09-09</Dt></RptgPrd>	YYYY-MM-DD Report Date
<NonEqtyTrnsprncyData>	<TechRcrdId>ES0B00052620_000001</TechRcrdId>	Record ID
<NonEqtyTrnsprncyData>	<Id>ES0B00052620</Id>	Instrument ID
<NonEqtyTrnsprncyData>	<FullNm>NZDUSD</FullNm>	Full name
<NonEqtyTrnsprncyData>	<TradgVn>XMFX</TradgVn>	Trading Venue
<NonEqtyTrnsprncyData>	<RptgDt>2019-09-09</RptgDt>	Reporting date
<NonEqtyTrnsprncyData>	<MtrtyDt>9999-12-31</MtrtyDt>	Maturity Date YYYY-MM-DD 9999-12-31 No maturity date, perpetual
<NonEqtyTrnsprncyData>	<FinInstrmClssfctn>DERV</FinInstrmClssfctn> *https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_YAQMcPPREeS_qLctCs2aRQ*	Financial Instrument Classification Shares SHRS, StructuredFinanceProduct: SFPS SecuritisedDerivative: SDRV **Derivative: DERV** EmissionAllowance: EMAL Bond: BOND ExchangeTradedCommodities: ETCS ExchangeTradedNote: ETNS
<NonEqtyTrnsprncyData>	<UndrlygInstrmAsstClss>CURR</UndrlygInstrmAsstClss> *https://www.iso20022.org/standardsrepository/public/wqt/Description/mx/dico/codesets/_RDYYYGlDEeaLAKoEUNsD9g* Tipología del activo subyacente	EmissionAllowance: EMAL InterestRate: INTR Equity: EQUI Commodity: COMM Credit: CRDT **Currency: CURR**

<NonEqtyTrnsprncyData>	<DerivCtrctTp>FUTR</DerivCtrctTp>	OPTN: Options **FUTR: Futures**
<NonEqtyTrnsprncyData>	*<Deriv>* *<FX>* *<CtrctSubTp>NDLV</CtrctSubTp>* *</FX>* *</Deriv>*	'DLVR' - Deliverable. 'NDLV' - Non-deliverable.

6   FIRDS Transparency FILES – DATEQU Equity Trading Activity Structure

The XML structure is included in the ESMA documents published in (FIRDS TRANSPARENCY REPORTING INSTRUCTIONS) document:

https://www.esma.europa.eu/sites/default/files/library/2016-1523 firds transparency reporting instructions.pdf   FIRDS / Transparency (DATEQU) files, MIC codes: MABX, GROW, XBAR, XBIL, XLAT, XMAB, XVAL for equity instrument trading activity data report. <FinInstrmRptgEqtyTradgActvtyRpt>

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATEQU EQUITY TRADING ACTIVITY	
MABX	07:1X	1400, 1410, 1414	FIRDS Transparency DATEQU Trading Activity MABX (Equity)	TMABX_DATEQU_FIRDS_TMABX-NNNNNN_DD.xml
GROW	07:1X	1400, 1410, 1414	FIRDS Transparency DATEQU Trading Activity GROW (Equity)	TMABX_DATEQU_FIRDS_TGROW-NNNNNN_DD.xml
XLAT	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XLAT (Equity)	TXLAT_DATEQU_FIRDS_TXLAT-NNNNNN_DD.xml
XMAD	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XMAD (Equity)	TXMAD_DATEQU_FIRDS_TXMAD-NNNNNN_DD.xml
XVAL	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XVAL (Equity Floor)	TXVAL_DATEQU_FIRDS_TXVAL-NNNNNN_DD.xml
XBAR	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XBAR (Equity Floor)	TXBAR_DATEQU_FIRDS_TXBAR-NNNNNN_DD.xml
XBIL	07:1X	1400, 1410	FIRDS Transparency DATEQU Trading Activity XBIL (Equity Floor)	TXBIL_DATEQU_FIRDS_TXBIL-NNNNNN_DD.xml

The fields included in the DATEQU are the following:

MIC	FIELD	DESCRIPTION
<EqtyTrnsprncyData>	<TechRcrdId>000001_BG1100005179_EBI </TechRcrdId>	Record ID
<EqtyTrnsprncyData>	<Id>BG1100005179</Id>	Instrument Identifier
<EqtyTrnsprncyData>	<RptgDt>2018-01-09</RptgDt>	Reporting date YYYY-MM-DD

\<EqtyTrnsprncyData\>	\<TradgVn\>MABX\</TradgVn\>	Trading Venue
\<EqtyTrnsprncyData\>	\<Sspnsn\>false\</Sspnsn\>	Suspended instrument flag. Indicator of whether the instrument was suspended for trading on the respective TV / APA on the reporting day. Under transparency quantitative data, an instrument is characterized as suspended only if it is suspended during the whole day.
\<EqtyTrnsprncyData\>	\<TxsExctd\> \<Nb\>7\</Nb\> \<Vol Ccy="EUR"\>12940.81\</Vol\> \</TxsExctd\>	Transactions executed. Number: Total number of transactions executed on the reporting day. Volume: Total volume of transactions executed on the reporting day. The volume should be expressed in Euros. Transactions that have been cancelled should be excluded from the reported figure. Transactions that benefit from deferred publication shall be counted in the aggregates provided by the submitting entities, on the basis of the execution date. In all cases, the fields have to be populated with a value greater than or equal to zero For instruments that are suspended for the whole day, the fields should have zero values. Both Number and Volume are mandatory.
\<EqtyTrnsprncyData\>	\<TxsExctdExclgPreTradWvr\> \<Nb\>7\</Nb\> \<Vol Ccy="EUR"\>12940.81\</Vol\> \</TxsExctdExclgPreTradWvr\>	Transactions executed, excluding all transactions executed under pre-trade waivers of MiFIR Art 4(1) (a) to (c) Number: Total number of transactions executed on the reporting day, excluding all transactions executed under pre-trade waivers of MiFIR Art 4(1) (a) to (c). Volume: Total volume of transactions executed on the reporting day, excluding all transactions executed under pre-trade waivers of MiFIR Art 4(1) (a) to (c). The volume should be expressed in euros. Transactions that have been cancelled should be excluded from the reported figures.
\<EqtyTrnsprncyData\>	\<TxsExctdExclgPstTradLrgInScaleWvr\> \<Nb\>7\</Nb\> \<Vol Ccy="EUR"\>12940.81\</Vol\> \</TxsExctdExclgPstTradLrgInScaleWvr\>	Transactions executed, excluding those transactions executed under Large-In-Scale waiver (post-trade) Number: Total number of transactions executed on the reporting day, excluding those transactions executed under Large-In-Scale waiver (post-trade). Volume: Total volume of transactions executed on the reporting day, excluding those transactions executed under Large-In-Scale waiver (post-trade). The volume should be expressed in euros. Transactions that have been cancelled should be excluded from the reported figures The fields are used for the determination of AVT. In all cases, the fields have to be populated with a value greater than or equal to zero. For instruments that are suspended for the whole day, the fields should have zero values.

7   FIRDS Transparency FILES – DATNQU Non-Equity Trading Activity Structure

The XML structure is included in the ESMA documents published in *(FIRDS TRANSPARENCY REPORTING INSTRUCTIONS)* document:

https://www.esma.europa.eu/sites/default/files/library/2016-1523_firds_transparency_reporting_instructions.pdf   FIRDS / Transparency (DATNQU) files, MIC codes: XMRV, XMPW, XNAF, XDRF, SEND, SBIL, MERF, SBAR, MARF, non-equity instruments trading activity data report. <FinInstrmRptgNonEqtyTradgActvtyRpt> (trading activity report):

MIC	TIME	PRODUCT	FIRDS TRANSPARENCY FILES – DATNQU NON EQUITY TRADING ACTIVITY	
XMAD	18:0X	1400, 1430	FIRDS Transparency DATNQU Trading Activity XMAD (Warrants)	TXMAD_DATNQU_FIRDS_TXMAD-NNNNNN_DD.xml
MARF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity MARF (Fixed Income)	TMARF_DATNQU_FIRDS_TMARF-NNNNNN_DD.xml
MERF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity MERF (Fixed Income)	TMERF_DATNQU_FIRDS_TMERF-NNNNNN_DD.xml
SBAR	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SBAR (Fixed Income)	TSBAR_DATNQU_FIRDS_TSBAR-NNNNNN_DD.xml
SBIL	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SBIL (Fixed Income)	TSBIL_DATNQU_FIRDS_TSBIL-NNNNNN_DD.xml
SEND	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity SEND (Fixed Income)	TSEND_DATNQU_FIRDS_TSEND-NNNNNN_DD.xml
XDRF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XDRF (Fixed Income)	TXDRF_DATNQU_FIRDS_TXDRF-NNNNNN_DD.xml
XDPA	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XDPA (Fixed Income)	TXDPA_DATNTR_FIRDS_TXDRF-NNNNNN_DD.xml
XNAF	17:3X	1400, 1450	FIRDS Transparency DATNQU Trading Activity XNAF (Fixed Income)	TXNAF_DATNQU_FIRDS_TXNAF-NNNNNN_DD.xml
XMPW	20:2X	1400, 1440	FIRDS Transparency DATNQU Trading Activity XMPW (Energy Derivatives)	TXMPW_DATNQU_FIRDS_TXMPW-NNNNNN_DD.xml
XMFX	06:3X	1400, 1440	FIRDS Transparency DATNQU Trading Activity XMFX (FX Rolling)	TXMRV_DATNQU_FIRDS_TXMFX-NNNNNN_DD.xml
XMRV	20:2X	1400, 1440	FIRDS Transparency D DATNQU Trading Activity XMRV (Financial Derivatives)	TXMRV_DATNQU_FIRDS_TXMRV-NNNNNN_DD.xml

The fields included in the FIRDS / Transparency (DATNQU) non-equity Trading Activity files are the followings:

MIC	FIELD	DESCRIPTION
<RptHdr>	<MktIdCd>XMAD</MktIdCd>	MIC CODE

<RptHdr>	<RptgPrd><Dt>2017-12-01</Dt></RptgPrd>	YYYY-MM-DD reporting period
<NonEqtyTrnsprncyData>	<TechRcrdId>000001_DE000CD64G83_G1385 </TechRcrdId>	Record ID
<NonEqtyTrnsprncyData>	<Id>DE000CD64G83</Id>	Instrument identifier
<NonEqtyTrnsprncyData>	<RptgDt>2017-11-24</RptgDt>	Reporting Date
<NonEqtyTrnsprncyData>	<TradgVn>XMAD</TradgVn>	Trading Venue
<NonEqtyTrnsprncyData>	<Sspnsn>false</Sspnsn>	Suspended FALSE / TRUE FALSO / VERDADERO
<NonEqtyTrnsprncyData>	<NbTxs>18</NbTxs>	Total number of transactions executed
<NonEqtyTrnsprncyData>	<AggtdQttvData> <NbOfTxs>4</NbOfTxs> <TtlNtnlAmt>282000.00</TtlNtnlAmt> <Rg> <FrQty>0</FrQty> <ToQty>100000</ToQty> </Rg> </AggtdQttvData>	Number of Trades
<NonEqtyTrnsprncyData>	<AggtdQttvData> <NbOfTxs>4</NbOfTxs> <TtlNtnlAmt>282000.00</TtlNtnlAmt> <Rg> <FrQty>0</FrQty> <ToQty>100000</ToQty> </Rg> </AggtdQttvData>	Total notional amount
<NonEqtyTrnsprncyData>	<AggtdQttvData> <NbOfTxs>4</NbOfTxs> <TtlNtnlAmt>282000.00</TtlNtnlAmt> <Rg> <FrQty>0</FrQty> <ToQty>100000</ToQty> </Rg> </AggtdQttvData>	Size of transaction. From Quantity
<NonEqtyTrnsprncyData>	<AggtdQttvData> <NbOfTxs>4</NbOfTxs> <TtlNtnlAmt>282000.00</TtlNtnlAmt> <Rg> <FrQty>0</FrQty> <ToQty>100000</ToQty>	Size of transaction. To Quantity

</Rg>
</AggtdQttvData>

8 Double Volume Cap System – DATDVC FILE STRUCTURE

The XML structure is included in the ESMA documents published in *(DOUBLE VOLUME CAP REPORTING INSTRUCTIONS)* documents:
https://www.esma.europa.eu/sites/default/files/library/2016-1524_double_volume_cap_reporting_instructions.pdf.

Files Double Volume Cap System - DATDVC MIC codes: MABX, GROW, XBAR, XBIL, XLAT, XMAD, XVAL for equity instruments:

MIC	TIME	PRODUCT	FICHEROS Double Volume Cap System - DATDVC
MABX	07:1X	1400, 1410, 1414	Double Volume Cap System - DATDVC MABX (Equities)	TMABX_DATDVC_DVCAP_TMABX-NNNNNN_DD.xml TMABX_DATDVC_DVCAP_TMABX_YYYYMMNN.xml
GROW	07:1X	1400, 1410, 1414	Double Volume Cap System – DATDVC GROW (Equities)	TGROW_DATDVC_DVCAP_TGROW-NNNNNN_DD.xml TGROW_DATDVC_DVCAP_TGROW_YYYYMMNN.xml TGROW_DATDVC_DVCAP_TGROW_YYYYMMQN.xml
XLAT	07:1X	1400, 1410	Double Volume Cap System - DATDVC XLAT (Equities)	TXLAT_DATDVC_DVCAP_TXLAT-NNNNNN_DD.xml TXLAT_DATDVC_DVCAP_TXLAT_YYYYMMNN.xml
XMAD	07:1X	1400, 1410	Double Volume Cap System - DATDVC XMAD (Equities)	TXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml
XVAL	07:1X	1400, 1410	Double Volume Cap System - DATDVC XVAL (Equities Floor)	TXVAL_DATDVC_DVCAP_TXVAL-NNNNNN_DD.xml TXVAL_DATDVC_DVCAP_TXVAL_YYYYMMNN.xml
XBAR	07:1X	1400, 1410	Double Volume Cap System - DATDVC XBAR (Equities Floor)	TXBAR_DATDVC_DVCAP_TXBAR-NNNNNN_DD.xml TXBAR_DATDVC_DVCAP_TXBAR_YYYYMMNN.xml
XBIL	07:1X	1400, 1410	Double Volume Cap System - DATDVC XBIL (Equities Floor)	TXBIL_DATDVC_DVCAP_TXBIL-NNNNNN_DD.xml TXBIL_DATDVC_DVCAP_TXBIL_YYYYMMNN.xml
XMAD	07:1X	1400, 1420	Double Volume Cap System - DATDVC XMAD (ETFs)	TXMAD_DATDVC_DVCAP_TXMAD-NNNNNN_DD.xml TXMAD_DATDVC_DVCAP_TXMAD_YYYYMMNN.xml

The files are generated **biweekly**. Double Volume Cap System - DATDVC <VolCapData> fields are the followings:

MIC	FIELD	DESCRIPTION

<RptgPrd> <FrDtToDt>	<FrDt>YYYY-MM-DD</FrDt>	Date range. Date from
<RptgPrd> <FrDtToDt>	<ToDt>YYYY-MM-DD</ToDt>	Date range. Date to
	<TradgVn>XMAD</TradgVn>	MIC CODE, trading venue
<InstrmRpt>	<TechRcrdId>000009_ES0105046009_AENA</TechRcrdId>	Record ID
<InstrmRpt>	<Id>ES0105046009</Id>	Instrument identifier
<InstrmRpt>	<Ccy>EUR</Ccy>	Currency
<InstrmRpt>	<TtlTradgVol>194360630.28</TtlTradgVol>	Total volume of trading (per currency). The total volume of trading of instrument ISIN in currency Ccy on trading venue MIC during reporting period RptgPrd.
<InstrmRpt>	<TtlRefPricTradgVol>0.00</TtlRefPricTradgVol>	Total volume of trading under Reference Price waiver (per currency). The volume of trading under Reference Price waiver as defined under Article 4(1)(a) of MiFIR for instrument ISIN in currency Ccy on trading venue MIC during reporting period RptgPrd.
<InstrmRpt>	<TtlNgtdTxsTradgVol>0.00</TtlNgtdTxsTradgVol>	Total volume of trading under Negotiated Transactions waiver (per currency). The volume of trading under Negotiated Transactions waiver as defined under Article 4(1)(b)(i) of MiFIR for instrument ISIN in currency Ccy on trading venue MIC during reporting period RptgPrd.

BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid
www.bolsasymercados.es