

The background of the page features a large, abstract geometric design composed of overlapping triangles and lines in shades of blue and grey, creating a sense of depth and movement.

Codification Tables PREDEFINED VALUES

BME CLEARING S/MART v11.23
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Revision history

DATE	VERSION	DESCRIPTION	AUTHOR
December 9, 2022	11.23	Smart 11.23	BME Clearing IT
February 13, 2023	11.23 (2)	Modifications to Tables 4. Cash Movement Concepts, 13. Contract Subgroups and 14. Unnderlying Assets. Values updated.	BME Clearing Architecture
July 14, 2023	11.23 (3)	Modifications to Tables 13. Contract Subgroups and 14. Unnderlying Assets. Values Updated.	BME Clearing Architecture

Changes made in the last revision

Outlined below are the main changes from the documentation v11.23 (2) published on Feb 13, 2023:

- Modifications Table 13 Contract Subgroups. Name change Red Electrica to Redeia Corporacion.
- Modifications Table 14 Underlying Assets. Name change Red Electrica to Redeia Corporacion.
- Revision history included.

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1 Codification Tables

1.1 Table 1: Currency Codes

The currency codes used are those defined by ISO-4217. The current values can be consulted at the following site:

<http://www.xe.com/iso4217.htm>

For instance:

CODE	CONCEPT
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
EUR	Euro
GBP	British Pound
JPY	Japanese Yen
MXN	Mexican Peso
NZD	New Zealand Dollar
USD	US Dollar

1.2 Table 2: Asset Types

CODE	CONCEPT
ACE	Spanish shares
DE	German Bond
AT	Austrian Bond
BE	Belgian Bond
FR	French Bond
NL	Dutch Bond
IT	Italian Bond
BON	Government Bonds (up to 5 years)
BPV	Basque Bond
UK	UK Bond
US	American Bond
EUR	Cash Euro
IDX	Inflation linked Debt
LET	Treasury Notes
OBL	Government Bonds (long term)
CHF	Cash Swiss Franc
GBP	Cash British Pound
USD	Cash US Dollar
AUD	Cash Australian Dollar
JPY	Cash Japanese Yen
CH	Swiss Bond
BP	Portuguese Bond

1.3 Table 3: Required margin types

VALUE	DESCRIPTION
DFC	Default Fund Contribution
DFCCD	Sponsored Direct Clearing Client Default Fund Contribution
DFST	Individual Margin for fulfillment of Stress Test criteria related to the Default Fund
DRP	Shareholders' Equity Deficit
LIM	Margin due to Risk Limits (the highest amount amongst the Margin Call Limit, the end-of-session Intra-day risk limit, the Shareholders' Equity Deficit and the Register Margin, Individual Position Margin and Volunteer Individual Position Margin)
LRI	Intra-day risk limit
MC	Extraordinary margins due to Margin Call
OTH	Other extraordinary margins
PM	Position margin to be pledge by the clearing member (not covered by pledges owned by account holders or non-clearing members).
RM	Register margin
STR	Margin Call Limit
MIF	Individual Fund required in the Fixed Income Securities Segment
POS	Individual Position Margin
POSV	Volunteer Individual Position Margin
AE	Additional Extraordinary Margin
AI	Additional Individual Margin
NO	Individual Fund for New Trades

1.4 Table 4: Cash Movement Concepts

	DESCRIPTION	FINANCIAL DERIVATIVES	POWER	FIXED INCOME	EQUITIES	IRS	CRYPTO
01	Margins	X	X	X	X	X	X
02	Other Margins	X	X	X	X	X	X
03	Variation Margin	X	X			X	X
05	Premiums	X					
09	Monthly Minimum Fee Adjustment			X			
10	Daily trading fees	X	X				X
11	Daily clearing fees	X	X				X
12	Coupons					X	
13	Considerations					X	
14	PAI					X	
15	Notionals Exchange					X	
20	Segment Member fee (EQ)				X		
21	Segment Clearing Fee (EQ)				X		
22	Account maintenance Fee				X		
24	Settlement Instruction Fee (EQ)				X		
25	GUI Fee (EQ)				X		
28	Brokerage Fee				X		
29	Member fee IRS					X	
30	Clearing fee IRS					X	
31	Segment Member fee (FI)			X			
32	Segment Clearing Fee (FI)			X			
33	Settlement Instruction Fee (FI)			X			

34	GUI Fee (FI)					X	
36	Account maintenance Fee (FI)					X	
37	Coupons (FI)					X	
40	Gas delivery settlement			X			
41	Deferral Fee (FX)	X					
42	Deferral Fee (xRS)	X					
43	Compensatory payments (xRS)	X					
44	Deferral flow (xRS)	X					
45	Intraday Margin Call						X
46	Cash Collateral Release						X
96	Other concepts Services	X	X	X	X	X	
97	Other concepts AMEF	X	X	X	X	X	
98	Other concepts MEFF	X	X	X	X	X	
99	Other concepts (BME Clearing)	X	X	X	X	X	
A1	Non-cash Collateral Fees DF	X					
A2	Non-cash Collateral Fees ENE		X				
A3	Non-cash Collateral Fees RF			X			
A4	Non-cash Collateral Fees RV				X		
A5	Non-cash Collateral Fees IRS					X	
A6	Non-cash Collateral Fees Crypto						X
A7	Non-cash Collateral Fees FX	X					
B1	Interest on cash collateral DF	X					
B2	Interest on cash collateral ENE		X				
B3	Interest on cash collateral RF			X			
B4	Interest on cash collateral RV				X		
B5	Interest on cash collateral IRS					X	
B6	Interest on cash collateral Crypto						X
B7	Interest on cash collateral FX	X					
C1	Account maintenance Fee FD	X					
C2	Account maintenance Fee ENE		X				
C3	Account maintenance Fee FI			X			
C4	Account maintenance Fee EQ				X		
C5	Account maintenance Fee IRS					X	
C6	Account maintenance Fee Crypto						X
E1	Cash movement fee FD	X					
E2	Cash movement fee ENE		X				
E3	Cash movement fee EQ				X		
E4	Cash movement fee FI			X			
E5	Cash movement fee IRS					X	
E6	Cash movement fee Crypto						X
F1	Cash flow segregation Fee	X					
F2	Collateral movement fee FD	X					
F3	Collateral movement fee ENE		X				
F4	Collateral movement fee EQ				X		
F5	Collateral movement fee FI			X			
F6	Collateral movement fee IRS					X	
F7	Collateral movement fee Crypto						X

G1	RegisTR BME Clearing FD	X			
G2	RegisTR BME Clearing PW		X		
G3	RegisTR BME Clearing IRS			X	
G4	RegisTR BME Clearing Crypto				X
L1	Lei Lapsed Fee DF	X			
L2	Lei Lapsed Fee ENE		X		
L3	Lei Lapsed Fee IRS			X	
L4	Lei Lapsed Fee Crypto				X
R1	CSD Collateral settlement and custody fees FD	X			
R2	CSD Collateral settlement and custody fees ENE		X		
R3	CSD Collateral settlement and custody fees EQ			X	
R4	CSD Collateral settlement and custody fees FI			X	
R5	CSD Collateral settlement and custody fees IRS				X
R6	CSD Collateral settlement and custody fees Crypto				X
T1	Access Fee MEFF	X			
T2	Historical Position Transfer ENE		X		
T3	Historical Position Transfer FD	X			
T4	Position Transfer FD	X			
T5	Position Transfer ENE		X		
T6	Derivatives Rebate BME CLEARING FD	X			
T7	Derivatives Rebate MEFF FD	X			
T8	Access Fee Crypto				X
T9	Historical Position Transfer Crypto				X
U1	Rebate BME CLEARING FX	X			
U2	Rebate MEFF FX	X			
U3	Rollover Rebate BME CLEARING FX	X			
U4	Position Transfer Crypto				X
U5	Member Fee BME CLEARING Crypto				X
X1	Administrative costs (EQ)			X	
X2	Administrative costs (FI)		X		
X3	Penalties CSD (EQ)			X	
X4	Penalties CSD (FI)		X		
X5	Member Fee Meff FD	X			
X6	Member Fee Meff Power		X		
X7	Member Fee BME CLEARING FD	X			
X8	Member Fee BME CLEARING ENE		X		
X9	Member Fee BME CLEARING GAS		X		
Y1	Connection Fee for Developers and Providers FD	X			

Y2	Connection Fee PW (File Download)		X	
Y3	Connection Fee EQ (VPN, File Download)			X
Y4	EQ data file download fee			X
Y5	Average Price Fee	X		
Y6	Connection Fee for Developers and Providers Crypto			X
Z1	CNMV Representation Fees	X	X	
Z2	Specific works DF	X		
Z3	Specific works ENE		X	
Z4	Specific works EQ			X
Z5	Specific works FI		X	
Z6	Specific works IRS			X
Z7	Specific Works Crypto			X

1.5 Table 5: Payment Methods

CODE	CONCEPT
01	Multilateral in Bank of Spain
02	Funds transfer order
03	Commercial bank
99	Other payment method

1.6 Table 6: Methods of Posting Margins

CODE	CONCEPT
C	Cash
I	Pledge not using IBERCLEAR as the CSD
P	Pledge using IBERCLEAR as CSD
S	Transfer of securities not using IBERCLEAR as the CSD
T	Transfer of securities using IBERCLEAR as CSD

1.7 Table 7: Give Up Status

CODE	CONCEPT	VISIBLE FOR CLEARING MEMBER
A	Accepted by Clearing Member	Yes
C	Cancelled by Executing Broker	No
H	Non valid request	Yes
L	Rejected by Clearing Member	Yes
N	Accepted by Clearing Broker	Yes
P	Pending	No
R	Rejected by Clearing Broker	No
S	Cancelled by central system	Yes
X	Rejected request	Yes

1.8 Table 8: Participant entity types

CODE	CONCEPT
L	Clearing Member
G	Clearing Member General
P	Proprietary Account Trading
N	Non Clearing Member
D	Direct Clearing Client
T	Sponsored Direct Clearing Client
O	Ordinary Non Clearing Member

1.9 Table 9: Central Securities Depositories Codes

CODE	CONCEPT
0	N/A
1	IBERCLEAR
2	CLEARSTREAM
3	EUROCLEAR
4	DECEVAL
5	DCV
6	CUD
7	SIX SIS

1.10 Table 10: CFICode

1.10.1 Index

DESCRIPTION	CFICODE
Standard financial future on an index. Cash settlement	FFICSX
Non-standardized financial future on an index. Cash settlement	FFICNX
Strategies	KEXXXX
Time spread of a future on an index. Cash settlement	KEXXXX
Standardized European call option on an index. Cash settlement	OCEFCS
Non-standardized European call option on an index. Cash settlement	OCEFCN
Standardized European put option on an index. Cash settlement	OPEFCS
Non-standardized European put option on an index. Cash settlement	OPEFCN
Referential instrument on an index (IBEX series)	TIECPX
Referential instrument (Impacto Dividendo)	TIECPX

1.10.2 Stocks

DESCRIPTION	CFICODE
Standardized financial future on stocks. Physical delivery	FFSPSX
Non-standardized financial future on stocks. Physical delivery	FFSPNX
Standardized financial future on stocks. Cash settlement	FFSCSX
Non-standardized financial future on stocks. Cash settlement	FFSCNX
Standardized financial future on others (dividend). Cash settlement	FFVCSX
Non-standardized financial future on others (dividend). Cash settlement	FFVCSX

DESCRIPTION	CFICODE
Strategies	KEXXXX
Time spread of a future on stocks with physical delivery	KEXXXX
Time spread of a future on stocks with cash settlement	KEXXXX
Time spread of a future on others (dividend). Cash settlement	KEXXXX
Facility on futures on stocks	KEXXXX
Standardized American call option on stocks. Physical delivery	OCASPS
Non-standardized American call option on stocks. Physical delivery	OCASPN
Standardized American put option on stocks. Physical delivery	OPASPS
Non-standardized American put option on stocks. Physical delivery	OPASPN
Standardized European call option on stocks. Physical delivery	OCESPS
Non-standardized European call option on stocks. Physical delivery	OCESPN
Standardized European put option on stocks. Physical delivery	OPESPS
Non-standardized European put option on stocks. Physical delivery	OPESPN
Standardized European call option on stocks. Cash settlement	OCESCS
Non-standardized European call option on stocks. Cash settlement	OCESCN
Standardized European put option on stocks. Cash settlement	OPESCS
Non-standardized European put option on stocks. Cash settlement	OPESCN
Referential instrument for stocks derivatives (external contract)	MRSXXX
Stocks (cash)	ESXXX
Referential instrument	TDSXXX
xRolling on stocks	FFSNSX

1.10.3 Fixed Income

DESCRIPTION	CFICODE
Standardized financial future on fixed income. Physical delivery	FFDPSX
Standardized financial future on fixed income. Cash settlement	FFDCSX
Time-spread of futures on fixed income. Physical delivery	KMXXXX
Strategies	KMXXXX
Standardized European call option on fixed income. Physical delivery	OCEDPS
Standardized European put option on fixed income. Physical delivery	OPEDPS
Non-standardized European call option on fixed income. Physical delivery	OCEDPN
Non-standardized European put option on fixed income. Physical delivery	OPEDPN
Standardized European call option on fixed income. Cash settlement	OCEDCS
Standardized European put option on fixed income. Cash settlement	OPEDCS
Non-standardized European call option on fixed income. Cash settlement	OCEDCN
Non-standardized European put option on fixed income. Cash settlement	OPEDCN

1.10.4 Currencies

DESCRIPTION	CFICODE
Standardized financial future on currencies. Cash settlement	FFCCSX
Standardized European call option on currencies. Cash settlement	OCECCS
Standardized European put option on currencies. Cash settlement	OPECCS
FX Rolling Spot Futures	FFCCSX
Currency Spot	IFXXX

1.10.5 Commodities

DESCRIPTION	CFICODE
Standardized future on agricultural commodities. Physical delivery	FCAPSX
Time-spread of futures on agricultural commodities. Physical delivery	KTXXXX
Strategies	KTXXXX
Commodities	TTAXXX

1.10.6 Energy

DESCRIPTION	CFICODE
Standardized Yearly future on energy. Cash settlement.	FCHCSX
Standardized Quarterly future on energy. Cash settlement	FCHCSX
Standardized Monthly future on energy. Cash settlement	FCHCSX
Standardized full week future on energy (Mon-Sun). Cash settlement	FCHCSX
Standardized weekly working days future on energy (Mon-Fri). Cash settlement.	FCHCSX
Standardized week-End future on energy (Sat-Sun). Cash settlement.	FCHCSX
Standardized Yearly swap on energy. Cash settlement	FCHCSX
Standardized Quarterly swap on energy. Cash settlement.	FCHCSX
Standardized Monthly swap on energy. Cash settlement	FCHCSX
Full week Energy Swap Contract (Mon-Sun). Cash settlement.	FCHCSX
Weekly working days Energy Swap Contract (Mon-Fri). Cash settlement	FCHCSX
Week-End Energy Swap Contract (Sat-Sun). Cash settlement	FCHCSX
Daily Energy Swap Contract. Cash settlement	FCHCSX
Gas Futures. Physical delivery	N/A
Gas Spot. Physical delivery	N/A

1.10.7 Crypto

DESCRIPTION	CFICODE
Standard financial future on cryptocurrencies. Cash settlement	FFMCSX

1.11 Table 11: Central Counterparty and Clearing Contract Group Codes

CODE	DESCRIPTION
C2	BME Clearing Financial Derivatives
C7	BME Clearing Energy
CM	BME Clearing - CCP
C8	BME Clearing Repo
C0	BME Clearing Equities CCP
C9	BME Clearing IRS
CD	BME Clearing Financial Derivatives Currencies

CN	BME Clearing – Currencies CCP
CP	BME Clearing – Crypto CCP
CC	BME Clearing Crypto

1.12 Table 12: Trade Types

TRADE TYPE	DESCRIPTION	FIX TRDTYPE [828]	FIX TRDSUBTYPE [829]
0	Average price trade (complement)	1	1030
C	Adjustments due to Corporate Actions	1	1028
D	Transfer from daily account	1	1012
E	Options exercise	1	1019
G	Give-up Trade	1	1016
H	Cross trade during trading hours	1	34
J	Trades at the Average price	1	1018
N	Average price countertrade	0	0
M	Market	0	0
P	Position adjustment	1	1023
Q	Disaggregation due to delivery	1	1028
S	Trade associated with rollover	0	8
T	Trade transfer	1	1030
V	Expiration	1	1027
W	Trade amendment	24	9000
X	Countertrade	24	0
Z	Position transfer	1	1028
3	RFQ	1	2009
4	RFQ xRS	1	2010
5	Position adjustment xRS	1	1023
6	RFQ xRS during auction	1	2011
7	Transfer Position xRS (performed only by the CCP)	4	4032
8	Trade amendment RFQ xRS	24	9001
9	Trade amendment RFQ xRS during auction	24	9002
R	Rolling Trade (Rolling Spot Future)	1	1031

1.13 Table 13: Contract Subgroups

FINANCIAL CONTRACT SUBGROUP	
02	BONO 10
19	MICRO IBEX
20	MINI IBEX
21	IBEX
23	BBVA
25	ENDESA
27	IBERDROLA
28	SCH
30	REPSOL
31	TELEFONICA
33	ACERINOX
35	BANKINTER

FINANCIAL CONTRACT SUBGROUP	
37	NATURGY
38	INDRA
41	AMADEUS
43	INDITEX
45	ACS
46	B.SABADELL
48	ACCIONA
50	SACYR
51	FCC
52	ENAGAS
53	RED ELECTRICA REDEIA CORPORACION
56	MEDIASET
57	MAPFRE
58	ATRESMEDIA
66	COLONIAL
68	GRIFOLS
72	ARCELORMITTAL
73	TÉCNICAS REUNIDAS
74	OBRASCÓN HUARTE
75	FERROVIAL
76	EBRO FOODS
78	IAG
80	CAIXABANK
85	VISCOFAN
87	AENA
88	MERLIN
89	CELLNEX
90	MELIA HOTELS
91	CIE AUTOMOTIVE
92	ENCE
94	ALMIRALL
95	PHARMA MAR
96	SOLARIA
98	FLUIDRA
99	IBEX DIVIDENDOS
A2	LINEA DIRECTA
A3	LABORAT. ROVI
A4	ACCIONA ENERGIA
A5	APPLUS
A6	AUDAX RENOV
A7	D. FELGUERA
A8	FAES
A9	G. CATALANA OCC
B1	GESTAMP
B2	GREENERGY
B3	GRIFOLS B
B4	LOGISTA
B5	PROSEGUR
B6	AUXILIAR FF.CC.
B7	UNICAJA

FINANCIAL CONTRACT SUBGROUP	
B8	VIDRALA
D1	TEF DIVIDENDOS
D2	SAN DIVIDENDOS
D3	BBVA DIVIDENDOS
D4	REP DIVIDENDOS
D5	IBE DIVIDENDOS
D6	ITX DIVIDENDOS
D7	CAIXABANK DIVIDENDOS
D8	GAS NATURAL DIVIDENDOS
E1	TELEFONICA DIV25
E2	SANTANDER DIV25
E3	BBVA DIV25
E4	REPSOL DIV25
E5	IBERDROLA DIV25
E6	INDITEX DIV25
E7	CAIXABANK DIV25
E8	GAS NATURAL DIV25
S1	IBEX35 BANCOS
S2	IBEX35 ENERGIA

CURRENCY CONTRACTS	
F0	xRolling EURAUD
F1	xRolling EURCHF
F2	xRolling EURGBP
F3	xRolling EURJPY
F4	xRolling EURUSD
F5	xRolling GBPCHF
F6	xRolling GBPUSD
F7	xRolling USDBRL
F8	xRolling USDCAD
F9	xRolling USDCHF
G0	xRolling USDJPY
G1	xRolling USDMXN
G2	xRolling AUDJPY
G3	xRolling AUDUSD
G4	xRolling NZDUSD
G5	xRolling EURMXN
G6	xRolling EURBRL

ENERGY CONTRACT SUBGROUP	
01	FUTURE BASE MIBEL
02	SWAP BASE MIBEL
03	FUTURE MINI BASE MIBEL
04	SWAP MINI BASE MIBEL
11	FUTURE PEAK MIBEL
12	SWAP PEAK MIBEL
13	FUTURE MINI PEAK MIBEL
14	SWAP MINI PEAK MIBEL

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CRYPTO CONTRACTS	
C0	BTC FUTURES
C1	ETH FUTURES

1.14 Table 14: Underlying Assets

UNDERLYING ASSETS FINANTIAL	
ACCIONA	ANA
ACCIONA ENERGIA	ANE
ACERINOX	ACX
ACS	ACS
AENA	AENA
ALMIRALL	ALM
AMADEUS	AMS
A3MEDIA	A3M
APPLUS	APPS
ARCELORMITTAL	MTS
B.SABADELL	SAB
BANKINTER	BKT
BBVA	BBVA
BONO 10	B10
CAIXABANK	CABK
CELLNEX	CIE
CIE AUTOMOTIVE	CLNX
COLONIAL	COL
EBRO FOODS	EBRO
ENAGAS	ENG
ENCE	ENC
ENDESA	ELE
FCC	FCC
FERROVIAL	FER
FLUIDRA	FDR
NATURGY	NTGY
GRIFOLS	GRF
IAG	IAG
IBERDROLA	IBE
IBEX	FIE
INDITEX	ITX
INDRA	IDR
MAPFRE	MAP
MEDASET	TL5
MELIA HOTELS	MEL
MERLIN	MRL
OHL	OHL
PHARMA MAR	PHM
RED ELECTRICA REDEIA CORPORACION	RED

UNDERLYING ASSETS FINANTIAL

REPSOL	REP
ROVI	ROVI
SACYR VALLE	SCYR
SANTANDER	SAN
SOLARIA	SLR
TÉCNICAS REUNIDAS	TRE
TELEFONICA	TEF
UNICAJA	UNI
VIDRALA	VID
VISCOFAN	VIS

UNDERLYINGS FX

EURAUD	sEURAUD
EURCHF	sEURCHF
EURGBP	sEURGBP
EURJPY	sEURJPY
EURUSD	sEURUSD
GBPCHF	sGBPCHF
GBPUSD	sGBPUSD
USDBRL	sUSDBRL
USDCAD	sUSDCAD
USDCHF	sUSDCHF
USDJPY	sUSDJPY
USDMXN	sUSDMXN
AUDJPY	sAUDJPY
AUDUSD	sAUDUSD
NZDUSD	sNZDUSD
EURMXN	sEURMXN
EURBRL	sEURBRL

UNDERLYINGS ENERGY

FUTURE BASE MIBEL	MIBFTB
SWAP BASE MIBEL	MIBSWB
FUTURE MINI BASE MIBEL	MIBFTBM
SWAP MINI BASE MIBEL	MIBSWBM
FUTURE PEAK MIBEL	MIBFTP
SWAP PEAK MIBEL	MIBSWP
FUTURE MINI PEAK MIBEL	MIBFTPM
SWAP MINI PEAK MIBEL	MIBSWPM
SWAP BASE WIND	EOLSWB
FUTURE AND SPOT GAS PVB	GASPV

UNDERLYINGS CRYPTO

BITCOIN	BTCUSD
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UNDERLYINGS CRYPTO

ETHEREUM

ETHUSD

1.15 Table 15: Fee Groups

CODE	DESCRIPTION
00	Fee group not associated to trades
01	IBEX Futures – General fee
02	IBEX Futures – Members’ own account
03	IBEX Mini Futures – General fee
04	IBEX Mini Futures – Members’ own account
05	IBEX Options – General fee
06	IBEX Options – Members’ own account
07	Spanish Single Stock Futures – General Fee
08	Spanish Single Stock Futures – Members’ own account
09	Spanish Single Stock Futures – Market Makers
10	Equity Options – General Fee
11	Equity Options – Members’ own account
12	Equity Options – Market Makers
13	European Single Stock Futures– General Fee
14	European Single Stock Futures– Members’ own account
15	European Single Stock Futures– Market Makers
16	IBEX Futures impact DIV – General fee
17	IBEX Futures Impact DIV – Members’ own account
18	Dividend Stock Futures – General Fee
19	Dividend Stock Futures – Members’ Own Account
20	Dividend Stock Futures – Market Makers
21	IBEX Futures impact DIV – Market Makers
22	Sectorial Index Futures – General Fee
23	Sectorial Index Futures – Members’ Own Account
24	Sectorial Index Futures – Market Makers
50	Bond Futures and Options – General fee
51	Bond Futures and Options – Members’ own account
52	Bond Futures and Options – Market Makers
53	IBEX Micro Futures – General fee
54	IBEX Micro Futures – Members’ own account
G1	Dividend Stock Futures – Fee A - General
P1	Dividend Stock Futures – Fee A - Members’ Own Account
G2	Dividend Stock Futures – Fee B - General
P2	Dividend Stock Futures – Fee B - Members’ Own Account
G3	Dividend Stock Futures – Fee C - General
P3	Dividend Stock Futures – Fee C - Members’ Own Account
G4	Dividend Stock Futures – Fee D - General
P4	Dividend Stock Futures – Fee D - Members’ Own Account
G5	Dividend Stock Futures – Fee E - General
P5	Dividend Stock Futures – Fee E - Members’ Own Account
G6	Dividend Stock Futures – Fee F - General
P6	Dividend Stock Futures – Fee F - Members’ Own Account
H1	Dividend Stock PLUS Futures – Fee A - General

CODE	DESCRIPTION
Q1	Dividend Stock PLUS Futures – Fee A - Members' Own Account
H2	Dividend Stock PLUS Futures – Fee B - General
Q2	Dividend Stock PLUS Futures – Fee B - Members' Own Account
H3	Dividend Stock PLUS Futures – Fee C - General
Q3	Dividend Stock PLUS Futures – Fee C - Members' Own Account
H4	Dividend Stock PLUS Futures – Fee D - General
Q4	Dividend Stock PLUS Futures – Fee D - Members' Own Account
H5	Dividend Stock PLUS Futures – Fee E - General
Q6	Dividend Stock PLUS Futures – Fee F - Members' Own Account
H6	Dividend Stock PLUS Futures – Fee F - General
Q5	Dividend Stock PLUS Futures – Fee E - Members' Own Account
E1	Energy contracts – General fee A
E2	Energy contracts – General fee B
E3	Energy contracts – General fee C
E4	Energy contracts – General fee D
F1	FX Rolling Spot Future - Market Makers
F2	FX Rolling Spot Future - General
F3	FX Rolling Spot Future – Members' own account
X1	xRolling Spot - Other
X2	xRolling Spot - General
X3	xRolling Spot – Liquidity Provider
GS	Gas Contracts
99	Exempt fee trades
Y1	BTC Futures - Standard Member Fee
Y2	BTC Futures - Committed Market Maker Fee
Y3	BTC Futures - Discounted Standard Member Fee
Y4	BTC Futures - Discounted Committed Market Maker Fee
Y5	ETH Futures - Standard Member Fee
Y6	ETH Futures - Committed Market Maker Fee
Y7	ETH Futures - Discounted Standard Member Fee
Y8	ETH Futures - Discounted Committed Market Maker Fee

1.16 Table 16: Fee Types

CODE	DESCRIPTION
1	Trading, Register and Clearing
2	Expiration
3	Requested exercises
4	Assignments of exercises
5	Clearing department management
6	Position adjustment

1.17 Table 17: Person Types

CODE	DESCRIPTION
AV	Investment Service Company (agency)
B	Banks
CA	Savings Bank
CB	Community of goods

CL	Clients
CM	Commercial undertakings
CS	Insurance Company
EF	Other Financial Companies
FI	Investment Funds
FP	Pension Fund
OT	Others
PF	Natural Person
PJ	Other legal entities
SV	Investment Service Company (agency and principal)

1.18 Table 18: Position Account class

CODE	DESCRIPTION
D	Daily
P	Prop
C	Individual customer
G	Group individual Customer
S	Third-Party General Account
L	Specialist customer
I	Special Financial Intermediary Account
B	Indirect client for GOSAs

1.19 Table 19: Account Structure type

CODE	DESCRIPTION
HS	House Structure
IS	ISA
OS	OSA
GS	GOSA
CM	Required CM not related to position account
NC	Required NCM not related to position account
BC	Buffer CM (collateral not related to margins)
BN	Buffer NCM (collateral not related to margins)

1.20 Table 20: Product families

VALUE	DESCRIPTION
EIBXO	Strategies Options MINI IBEX 35
ESTCF	Strategies Single Stock Futures
ESTCO	Strategies Single Stock Options
FBONO	BONO E10 Futures RF
FCRYP	Crypto Futures
FENGM	Fut.Energy Monthly
FENGQ	Fut.Energy Quarterly
FENGW	Fut.Energy Weekly
FENGY	Fut.Energy Annual
FGASB	Balance of the Month Gas Future. Physical delivery

VALUE	DESCRIPTION
FGASD	Daily Gas Spot. Physical delivery
FGASM	Monthly Gas Future. Physical delivery
FGASO	Balance of the Week Gas Future. Physical delivery
FGASQ	Quarterly Gas Future. Physical delivery
FGASS	Seasonal Gas Future. Physical delivery
FGASW	Weekly Gas Future. Physical delivery
FGASY	Yearly Gas Future. Physical delivery
FIBX	Futures IBEX 35
FIBXC	Futures MICRO IBEX35
FIBXD	Futures Ibex impacto Div
FIBXM	Futures MINI IBEX 35
FIBXS	Sector Futures IBEX 35
FSTCD	Futures s/Div acc
FSTCE	25 Stock Dividend Futures
FSTCK	Futures s/Acciones
OIBXM	Options MINI IBEX 35
OSTCK	Single Stock Options
SENGD	Swaps Ener. Daily
SENGM	Swaps Ener. Monthly
SENGQ	Swaps Ener. Quarterly
SENGW	Swaps Ener. Weekly
SENGY	Swaps Ener. Annual
TBONO	BONO E10 Time-spread RF
TIBX	Time-spread IBEX 35
TIBXD	Time-spread Ibex impacto Div
TIBXC	Time-spread on Micro IBEX 35
TIBXS	Time-Spread on Ibex Sector
TSTCD	Time-spread on Stock Dividends
TSTCK	Time-spread Single Stock
FXROL	Rolling Spot Futures on currencies
FXRL1	Rolling Spot Futures on currencies 1
FXRL2	Rolling Spot Futures on currencies 2
FXRL3	Rolling Spot Futures on currencies 3
FEROL	Rolling Spot Futures on stocks
FIROL	Rolling Spot Futures on indexes
FCRYP	Crypto futures

1.21 Tabla 21: Depositary bank codes

VALUE	DESCRIPTION
	For BME: European Central Bank
0	For CRCC: Banco de la República
8	Citi - Dublin
9	Citi - NY
A	Citi-London



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