

The background of the page is a complex, abstract geometric pattern. It consists of overlapping, semi-transparent shapes in various shades of blue and grey, creating a sense of depth and movement. The shapes are primarily triangles and polygons, some of which are oriented in different directions, creating a dynamic and modern aesthetic.

Codification Tables PREDEFINED VALUES

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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 | PVB 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 |
| 47 | Physical Delivery Fee PW | | | X | | | | |
| 48 | TVB Gas delivery settlement | | | X | | | | |
| 98 | Other concepts MEFF | X | X | X | X | X | X | X |
| 99 | Other concepts (BME Clearing) | X | X | 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 | | | | | | |
| C2 | ISA account maintenance Fee ENE | | | X | | | | |
| C3 | Single OSA account maintenance Fee FD | X | | | | | | |
| C4 | ISA account maintenance fee FD | | | | | | X | |
| C6 | Multiple OSA accounts maintenance fee ENE | | | X | | | | |
| C7 | OSA single account maintenance fee ENE | | | X | | | | |
| C8 | Multiple OSA accounts maintenance fee FD | X | | | | | | |
| 1C | Account Maintenance Fee FX | 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 |
| E7 | Cash movement fee FX | 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 |
| 2F | Collateral movement Fee FX | X | | | |
| G1 | Minimum fee BME Clearing RegisTR FD | X | | | |
| G2 | BME Clearing RegisTR PW | | X | | |
| G3 | BME Clearing RegisTR IRS | | | | X |
| G4 | RegisTR Level 1 UTI sent Trades | X | | | X |
| G5 | RegisTR Level 1 UTI sent Position | X | | | |
| G6 | RegisTR Level 2 UTI sent Trades Member | X | | | |
| G7 | RegisTR Level 2 UTI sent Trades Legal Entity | X | | | |
| G8 | RegisTR Level 2 UTI sent Position Member | X | | | |
| G9 | RegisTR Level 2 UTI sent Position Legal Entity | X | | | |
| J1 | Cash Flow segregation Fee EQ | | | X | |
| J2 | Cash Flow segregation Fee DF | X | | | |
| J3 | Cash Flow segregation Fee ENE | | X | | |
| J4 | Cash Flow segregation Fee RF | | X | | |
| J5 | Cash Flow segregation Fee IRS | | | | X |
| J6 | Cash Flow segregation Fee FX | 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 |
| T0 | Position Transfer FX | 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 | | |
| T8 | Access Fee ENE | | X | | |

| | | | | |
|----|--|---|---|---|
| T9 | Historical Position Transfer FX | 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 | |
| 5X | Member Fee MEFF FX | X | | |
| 7X | Member Fee BME CLEARING FX | 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 |
| 5Y | Average Price Fee FX | 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 | BME Fee CNMV Taxes | X | | |
| ZZ | Specific Works FX | X | | |
| 1T | IBEX Mini Options MEFF | X | | |
| 2T | IBEX Mini Options BME Clearing | X | | |
| 3T | Shares Options MEFF | X | | |
| 4T | Shares Options BME Clearing | X | | |
| 5T | IBEX Futures MEFF | X | | |
| 6T | IBEX Futures BME Clearing | X | | |
| 7T | Shares Dividend Futures MEFF | X | | |
| 8T | Shares Futures MEFF | X | | |
| 9T | Shares Futures BME Clearing | 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 | OCEFCF |
| Non-standardized European call option on an index. Cash settlement | OCEFCN |
| Standardized European put option on an index. Cash settlement | OPEFCF |
| Non-standardized European put option on an index. Cash settlement | OPEFCN |
| Referential instrument on an index (IBEX series) | TIECPX |
| Referential instrument (Dividend impact) | 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 |
| 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 |

| DESCRIPTION | CFICODE |
|---|---------|
| 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 | IFXXXP |

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 (Electricity)

| 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 |

1.10.7 Energy (Natural Gas and Liquefied Natural Gas with Physical Delivery)

| DESCRIPTION | CFICODE |
|--|---------|
| Yearly future on Natural Gas. Fixed price. | FCGPSY |
| Season future on Natural Gas. Fixed price. | FCGPSS |
| Quarterly future on Natural Gas. Fixed price. | FCGPSQ |
| Monthly future on Natural Gas. Fixed price. | FCGPMS |
| Full Week future on Natural Gas (Mon-Sun). Fixed price. | FCGPSK |
| Working Week future on Natural Gas (Mon-Fri). Fixed price. | FCGPSB |
| Weekend future on Natural Gas (Sat-Sun). Fixed price. | FCGPSE |
| Balance of the Month (BoM) future on Natural Gas. Fixed price | FCGPSm |
| Balance of the Week (BoW) future on Natural Gas. Fixed Price | FCGPSk |
| Daily future on Natural Gas. Fixed Price | FCGPSD |
| Yearly spread on Natural Gas TTF Month-Ahead | FCMPSY |
| Season spread on Natural Gas TTF Month-Ahead | FCMPSS |
| Quarterly spread on Natural Gas TTF Month-Ahead | FCMPSQ |
| Monthly spread on Natural Gas TTF Month-Ahead | FCMPMS |
| Balance of the Month (BoM) future on Natural Gas TTF Month-Ahead | FCMPMSm |
| Daily future on Natural Gas TTF Month-Ahead | FCMPSD |
| Yearly spread on Natural Gas TTF Day-Ahead | FCDPSY |
| Season spread on Natural Gas TTF Day-Ahead | FCDPSS |
| Quarterly spread on Natural Gas TTF Day-Ahead | FCDPSQ |
| Monthly spread on Natural Gas TTF Day-Ahead | FCDPSM |
| Balance of the Month (BoM) spread on Natural Gas TTF Day-Ahead | FCDPSm |
| Daily future on Natural Gas TTF Day-Ahead | FCDPSD |
| Daily future on Liquefied Natural Gas. Fixed price | FCgPSD |
| Daily spread on Liquefied Natural Gas TTF Month-Ahead. Post-pricing delivery | FCmPSD |
| Daily future on Liquefied Natural Gas TTF Month-Ahead. Post-pricing delivery | FCmPSd |
| Daily spread on Liquefied Natural Gas TTF Month-Ahead. Pre-pricing delivery | FCnPSD |
| Daily future on Liquefied Natural Gas TTF Month-Ahead. Pre-pricing delivery | FCnPSd |
| Auxiliar future on Liquefied Natural Gas TTF Month-Ahead. Pre-pricing delivery | FCnPSA |

| | |
|--|--------|
| Daily spread on Liquefied Natural Gas TTF Day-Ahead | FCdPSD |
| Daily future on Liquefied Natural Gas TTF Day-Ahead | FCdPSd |
| Auxiliar future on Liquefied Natural Gas TTF Day-Ahead | FCdPSA |

1.10.8 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 |
| K | Auxiliar Position Transfer (POWER) | 1 | 1035 |
| M | Market | 0 | 0 |
| N | Average price countertrade | 0 | 0 |
| P | Position adjustment | 1 | 1023 |
| Q | Disaggregation due to delivery | 1 | 1028 |
| R | Rolling Trade (Rolling Spot Future) | 1 | 1031 |
| 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 |

| TRADE TYPE | DESCRIPTION | FIX TRDTYPE [828] | FIX TRDSUBTYPE [829] |
|------------|--|-------------------|----------------------|
| 3 | RFQ | 1 | 2009 |
| 4 | RFQ xRS | 1 | 2010 |
| 5 | Position adjustment xRS | 1 | 1023 |
| 6 | RFQ xRS during auction | 1 | 2011 |
| 8 | Trade amendment RFQ xRS | 24 | 9001 |
| 9 | Trade amendment RFQ xRS during auction | 24 | 9002 |

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 |
| 37 | NATURGY |
| 38 | INDRA |
| 41 | AMADEUS |
| 43 | INDITEX |
| 45 | ACS |
| 46 | B.SABADELL |
| 48 | ACCIONA |
| 50 | SACYR |
| 51 | FCC |
| 52 | ENAGAS |
| 53 | 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 |

| FINANCIAL CONTRACT SUBGROUP | |
|-----------------------------|------------------------|
| 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 |
| B8 | VIDRALA |
| B9 | PUIG |
| 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 |
| 41 | GAS FUTURE AND SPOT DELIVERABLE at PVB |

| 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 |

UNDERLYING ASSETS FINANTIAL

| | |
|--------------------|------|
| 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 |
| PUIG | PUIG |
| REDEIA CORPORACION | RED |
| 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 |
| 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 |

| CODE | DESCRIPTION |
|------|--|
| 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 |
| 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 | Natural Gas Contracts |
| GL | Liquefied Natural Gas Contracts |
| GA | Natural Gas referenced to TTF Contract Spread |
| GB | Liquefied Natural Gas referenced to TTF Contract Spread |
| 99 | Exempt fee trades |
| Y1 | BTC Futures - Standard Member Fee |

| CODE | DESCRIPTION |
|------|---|
| 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 |
| 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 Ibox 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 |

| VALUE | DESCRIPTION |
|-------|--------------------------------------|
| TIBXD | Time-spread Ibex impactto Div |
| TIBXC | Time-spread on Micro IBEX 35 |
| TIBXS | Time-Spread on Ibex Sector |
| TSTCD | Time-spread on Stock Dividens |
| 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 |
|-------|---|
| 0 | For BME: European Central Bank For CRCC: Banco de la República |
| 8 | Citi - Dublin |
| 9 | Citi - NY |
| A | Citi-London |



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