

ANNEX 3

INFORMATION PRODUCTS CATALOGUE

November 2020

EQUITIES OF THE INTERCONNECTION TRADING SYSTEM, ETFs, LATIBEX, BME GROWTH AND ELECTRONIC OUTCRY TRADING.

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
SIB FOB (**)	Continuous Market Equities	Reference prices as well as all active orders details, trades and all instruments status.	
	Fixing Equities	Reference prices as well as all active orders details, trades and all instruments status.	
	ETFs	Reference prices as well as all active orders details, trades and all instruments status.	
	Latibex	Reference prices as well as all active orders details, trades and all instruments status.	
	BME Growth	Reference prices as well as all active orders details, trades and all instruments status.	
	Electronic Outcry Trading (*)	Reference prices as well as all active orders details, trades and all instruments status.	
SIB TF	Continuous Market Equities	20 best bid/ask aggregate quotes. 20 best bid/ask orders (in snapshot). Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Fixing Equities	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	ETFs	20 best bid/ask aggregate quotes. 20 best bid/ask orders (in snapshot). Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Latibex	20 best bid/ask aggregate quotes. 20 best bid/ask orders (in snapshot). Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	BME Growth	Best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	

	Electronic Outcry Trading (*)	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
SIB N2+	Continuous Market Equities	20 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Fixing Equities	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	ETFs	20 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Latibex	20 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	BME Growth	Best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Electronic Outcry Trading (*)	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
SIB N10P	Continuous Market Equities	10 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	
	Fixing Equities	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	
	ETFs	10 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	
	Latibex	10 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	
	BME Growth	Best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	

	Electronic Outcry Trading (*)	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Minimum, Last, Closing, Average Weighted Price.	
SIB N2	Continuous Market Equities	5 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Fixing Equities	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	ETFs	5 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Latibex	5 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	BME Growth	Best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
	Electronic Outcry Trading (*)	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	
SIB N1+	Continuous Market Equities	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	
	Fixing Equities	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	
	ETFs	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	
	Latibex	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	
	BME Growth	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	

	Electronic Outcry Trading (*)	Best (1) bid/ask aggregate quotes. Traded volume and turnover. High, Low, Last, Closing, Average Weighted Price.	
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SIB N1	Continuous Market Equities	Traded volume and turnover. Last, Closing price.	
	Fixing Equities	Traded volume and turnover. Last, Closing price.	
	ETFs	Traded volume and turnover. Last, Closing price.	
	Latibex	Traded volume and turnover. Last, Closing price.	
	BME Growth	Traded volume and turnover. Last, Closing price.	
	Electronic Outcry Trading (*)	Traded volume and turnover. Last, Closing price.	

(*) The clients that wish so can still receive, as part of these information packages, the Warrants contents instead of the Electronic Outcry Trading contents.

(**) Data content not available until further notice.

ELECTRONIC OUTCRY TRADING

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
CRR N1+	Electronic Outcry Trading	Best (1) bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	

WARRANTS, CERTIFICATES AND OTHER PRODUCTS

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
WRR N2	Warrants, Certificates and Other Products	5 best bid/ask aggregate quotes. Detail of each trade. High, Low, Last, Closing, Average Weighted Price.	

LATIBEX

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
LAT N2+	Latibex	20 best bid/ask aggregate quotes. Detail of each trade including Buying/Selling Market Member. High, Low, Last, Closing, Average Weighted Price.	

INDICES

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
IND BME	Information on IBEX 35®, Indices IBEX® Family, FTSE Latibex, Indices managed by the Governing Bodies of the Stock Exchanges of Barcelona, Bilbao, Madrid and Valencia, and Stock Strategy Indices.	High, Low, Last, Closing of each Index.	
NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
IND N1	Information on IBEX 35®, Indices IBEX® Family, FTSE Latibex and Stock Strategy Indices.	High, Low, Last, Closing of each Index.	
NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
IND BOL	Information on Indices managed by the Governing Bodies of the Stock Exchanges of Barcelona, Bilbao, Madrid and Valencia.	High, Low, Last, Closing of each Index.	
NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
IBEX 35® DOR(**)	Information on IBEX 35® Index.	High, Low, Last, Closing of Index IBEX 35®.	

(**) This Information Product is exclusively delivered through a Data Provider.

SIB N1-

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
SIB N1- (**)	Continuous Market Equities	Last official price. Time last official price.	This product can be re-distributed in real time via websites without the need to comply with the provisions set forth in clauses 7.1 to 7.5 and 10 of the Agreement
	Fixing Equities	Last official price. Time last official price.	
	ETFs	Last official price. Time last official price.	
	Latibex	Last official price. Time last official price.	
	BME Growth	Last official price. Time last official price.	
	Electronic Outcry Trading	Last official price. Time last official price.	

(**) This Information Product is exclusively delivered through a Data Provider.

DERIVATIVES

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
MEFF FOB	Derivatives (MEFF)	Reference prices as well as all active orders details, trades and all instruments status.	
MEFF N2	Derivatives (MEFF)	5/10 Best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
MEFF N1	Derivatives (MEFF)	Best (1) bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
MEFF LP	Derivatives (MEFF)	Traded volume and turnover. Last, Closing price.	
MEFF DOR (**)	Futures and Options on Mini IBEX 35® (MEFF).	5/10 Best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	

(**) This Information Product is exclusively delivered through a Data Provider.

FIXED INCOME MARKET PRODUCTS

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
BME RF N2	SEND N2	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
	MERF N2	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
	SENAF N2	Maximum depth available for bid and ask prices. IRR for the maximum depth available for bid and ask prices. Detail of each Trade. Last Price.	
	AIAF LP	Detail of each Trade. AIAF Indices.	
	MARF N2	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
BME RF LP	SEND LP	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
	MERF LP	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
	SENAF LP	Detail of each Trade. Last Price.	
	AIAF LP	Detail of each Trade. AIAF Indices.	
	MARF LP	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
RF MO Retail	SEND N2 and MERF N2	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
SEND N2	SEND	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
MERF N2	MERF	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
SENAF N2	SENAF	Maximum depth available for bid and ask prices. IRR for the maximum depth available for bid and ask prices. Detail of each Trade. Last Price.	
AIAF LP	AIAF	Detail of each Trade. AIAF Indices.	

MARF N2	MARF	20 best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
SEND LP	SEND	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
MERF LP	MERF	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
SENAF LP	SENAF	Detail of each Trade. Last price.	
MARF LP	MARF	Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	

CORPORATE ACTIONS AND MATERIAL INFORMATION

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
HR	CORPORATE ACTIONS AND MATERIAL INFORMATION	Company ISIN Code, Company VAT Number, Announcer ISIN Code, Announcer Name, URL to download additional information, Instrument name, Corporate Action data, Corporate Action ID, Corporate Action language, (ISO 639-1) and Corporate Action Source.	

BME FUNDS

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
FONDOS BME	INVESTMENT FUNDS	Best (1) bid/ask aggregate quotes. Detail of each trade. Last, Close and Net Asset Value.	

APA BME

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
APA OP	APA BME TRADES	OTC Trades	
APA QT	APA BME QUOTES	Best bid/ask aggregate Quotes of Systematic Internalisers.	
APA ALL	APA BME TRADES + QUOTES	OTC Trades and best bid/ask aggregate Quotes of Systematic Internalisers.	

FX ROLLING SPOT FUTURES

NAME	CONTENTS	DEPTH	SPECIAL CONDITIONS
xRolling FX N2	FX Rolling Spot Futures	5/10 Best bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	
xRolling FX N1	FX Rolling Spot Futures	Best (1) bid/ask aggregate Quotes. Detail of each Trade. High, Low, Last, Closing Price, Average Weighted Price.	

<p>BMEMD</p> <p>Date: _____</p> <p>SANTIAGO XIMÉNEZ RODRÍGUEZ General Manager</p>	<p>CONTRACTING PARTY</p> <p>Date: _____</p> <p>_____ <i>First Name Last Name</i> Title</p>
<p>BMEMD</p> <p>Date: _____</p> <p>JULIÁN NAVAS GARCÍA COO</p>	