

Benchmark Statement in Accordance with Art. 27 of the Regulation (EU) 2016/1011 on Indices Used as Benchmarks

Sociedad de Bolsas publish this Benchmark Statement about the **Stock Exchanges Family non-significant Benchmarks (hereafter, “Stock Exchanges Indices”)**, pursuant to Article 27 of the Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016, on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds and amending Directives 2008/48/EC and 2014/17/EU and Regulation (EU) No 596/2014 (hereafter, **Benchmark Regulation**), as well as the Commission Delegated Regulation (EU) 2018/1643 of 13 July 2018, with regard to regulatory technical standards specifying further the contents of, and cases where updates are required to, the benchmark statement to be published by the administrator of a benchmark (hereafter, **“Delegated Regulation 2018/1643”**) and the Delegated Regulation (EU) 2020/1816 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the explanation in the benchmark statement of how environmental, social and governance factors are reflected in each benchmark provided and published (hereafter, **“Delegated Regulation 2020/1816”**).

This Statement refers to the family of the Stock Exchanges non-significant benchmarks, as specified in section 1.3 of this Benchmark Statement.

1 General Information

1.1 Date of Publication of the Statement and Last Update – Delegated Regulation 2018/1643 Article 1.1.a)

The benchmark statement shall state the date of publication of the statement and, where applicable, the date of its last update.

Date of publication: May 2022

Date of update: May 2024

1.2 Update the Benchmark Statement – Delegated Regulation 2018/1643 Article 27.1

The administrator shall review and, where necessary, update the benchmark statement for each benchmark or family of benchmarks in the event of any changes to the information to be provided under this Article and at least every two years.

Sociedad de Bolsas, company belonged to the Grupo de Bolsas y Mercados Españoles, provides the **Stock Exchanges Indices**, and has the status of administrator, registered in the registration of ESMA, in accordance with the Benchmark Regulation. In this way, Sociedad de Bolsas undertakes to review the Benchmark Statement at least every two years.

1.3 ISIN – Code – Delegated Regulation 2018/1643 Article 1.1.b)

The benchmark statement shall state where available, the international securities identification number (ISIN) of the benchmark or benchmarks; alternatively, for a family of benchmarks, the statement may provide details of where the ISINs are publicly accessible free of charge.

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
BCN GLOBAL 100 (BASE 1986)	ES0SI0000252	EUR	Real Time	Price	Volume	-
BCN PETROLEO Y ENERGIA BASE 86	ES0SI0000260	EUR	Real Time	Price	Volume	-
BCN SERVICIOS FINANCIEROS 86	ES0SI0000278	EUR	Real Time	Price	Volume	-
BCN SERVICIOS INMOBILIARIOS 86	ES0SI0000294	EUR	Real Time	Price	Volume	-
BCN MATERIALES BASICOS, IND Y CONS	ES0SI0000302	EUR	Real Time	Price	Volume	-
BCN SERVICIOS DE CONSUMO 86	ES0SI0000344	EUR	Real Time	Price	Volume	-
BCN TECNOLOGIA Y TELECOMUNICACIONES 86	ES0SI0000369	EUR	Real Time	Price	Volume	-
BCN BIENES DE CONSUMO 86	ES0SI0000336	EUR	Real Time	Price	Volume	-
BCN GLOBAL 100 (BASE AÑO)	ES0SI0001698	EUR	Real Time	Price	Volume	-
BCN PETROLEO Y ENERGIA BASE AÑO	ES0S00000166	EUR	Real Time	Price	Volume	-
BCN SERVICIOS FINANCIEROS AÑO	ES0S00000174	EUR	Real Time	Price	Volume	-
BCN SERVICIOS INMOBILIARIOS AÑO	ES0S00000190	EUR	Real Time	Price	Volume	-
BCN MATERIALES BASICOS, IND Y CONS AÑO	ES0S00000208	EUR	Close of trading	Price	Volume	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
BCN SERVICIOS DE CONSUMO AÑO	ES0S00000232	EUR	Real Time	Price	Volume	-
BCN TECNOLOGIA Y TELECOMUNICACIONES	ES0S00000240	EUR	Real Time	Price	Volume	-
BCN BIENES DE CONSUMO AÑO	ES0S00000224	EUR	Real Time	Price	Volume	-
BCN GLOBAL 100 (BASE 1963)	ES0SI0000377	EUR	Close of trading	Price	Volume	-
BCN INDEXCAT	ES0SI0000245	EUR	Real Time	Price	Free float capitalisation	15%
BCN MID-50	ES0SI0000427	EUR	Real Time	Price	-	-
BCN PROFIT-30	ES0SI0000229	EUR	Real Time	Price	Profit	10%
BCN ROE-30	ES0SI0000211	EUR	Real Time	Price	ROE	7%
BCN PER-30	ES0SI0000203	EUR	Real Time	Price	PER	7%
BOLSA BILBAO 2000	ES0SI0000484	EUR	Real Time	Price	-	-
INDICE GENERAL BOLSA MADRID BASE 1985	ES0SI0000609	EUR	Real Time	Price	Free float capitalisation	-
IGBM PETROLEO Y ENERGIA	ES0SI0000948	EUR	Real Time	Price	Free float capitalisation	-
IGBM Petróleo	ES0SI0000955	EUR	Real Time	Price	Free float capitalisation	-
IGBM Electricidad y Gas	ES0SI0000963	EUR	Real Time	Price	Free float capitalisation	-
IGBM Energías Renovables	ES0SI0001300	EUR	Real Time	Price	Free float capitalisation	-
IGBM MATERIALES BASICOS,IND.Y CONST.	ES0SI0000989	EUR	Real Time	Price	Free float capitalisation	-
IGBM Minerales, Metales y Transformación	ES0SI0000997	EUR	Real Time	Price	Free float capitalisation	-
IGBM Fabricación y Montaje Bienes Equipo	ES0SI0001003	EUR	Real Time	Price	Free float capitalisation	-
IGBM Construcción	ES0SI0001011	EUR	Real Time	Price	Free float capitalisation	-
IGBM Industria y Química	ES0SI0001037	EUR	Real Time	Price	Free float capitalisation	-
IGBM Ingeniería y Otros	ES0SI0001045	EUR	Real Time	Price	Free float capitalisation	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBM Aeroespacial	ES0SI0001052	EUR	Real Time	Price	Free float capitalisation	-
IGBM BIENES DE CONSUMO	ES0SI0001060	EUR	Real Time	Price	Free float capitalisation	-
IGBM Alimentación y Bebidas	ES0SI0001078	EUR	Real Time	Price	Free float capitalisation	-
IGBM Textil, Vestido y Calzado	ES0SI0001086	EUR	Real Time	Price	Free float capitalisation	-
IGBM Papel y Artes Gráficas	ES0SI0001094	EUR	Real Time	Price	Free float capitalisation	-
IGBM Prod. Farmacéuticos y Biotecnología	ES0SI0001110	EUR	Real Time	Price	Free float capitalisation	-
IGBM Otros Bienes de Consumo	ES0SI0001128	EUR	Real Time	Price	Free float capitalisation	-
IGBM SERVICIOS DE CONSUMO	ES0SI0001136	EUR	Real Time	Price	Free float capitalisation	-
IGBM Ocio, Turismo y Hostelería	ES0SI0001144	EUR	Real Time	Price	Free float capitalisation	-
IGBM Comercio	ES0SI0001151	EUR	Real Time	Price	Free float capitalisation	-
IGBM Medios Comunicación y Publicidad	ES0SI0001169	EUR	Real Time	Price	Free float capitalisation	-
IGBM Transportes y Distribución	ES0SI0001177	EUR	Real Time	Price	Free float capitalisation	-
IGBM Otros Servicios	ES0SI0001193	EUR	Real Time	Price	Free float capitalisation	-
IGBM SERVS.FINANCIEROS	ES0SI0001201	EUR	Real Time	Price	Free float capitalisation	-
IGBM Bancos y Cajas de Ahorros	ES0SI0001219	EUR	Real Time	Price	Free float capitalisation	-
IGBM Seguros	ES0SI0001227	EUR	Real Time	Price	Free float capitalisation	-
IGBM Sociedades Cartera y Holdings	ES0SI0001235	EUR	Real Time	Price	Free float capitalisation	-
IGBM Servicios de Inversión	ES0SI0001250	EUR	Real Time	Price	Free float capitalisation	-
IGBM TECNOLOGIA Y TELECOMUNICACION	ES0SI0001268	EUR	Real Time	Price	Free float capitalisation	-
IGBM Telecomunicaciones y Otros	ES0SI0001276	EUR	Real Time	Price	Free float capitalisation	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBM Electrónica y Software	ES0SI0001284	EUR	Real Time	Price	Free float capitalisation	-
IGBM SERVS.INMOBILIARIOS	ES0S00001313	EUR	Real Time	Price	Free float capitalisation	-
IGBM Inmobiliarias y Otros	ES0SI0001243	EUR	Real Time	Price	Free float capitalisation	-
IGBM SOCIMI	ES0S00000877	EUR	Real Time	Price	Free float capitalisation	-
INDICE GRAL BOLSA MADRID TOTAL BASE 1985	ES0SI0000930	EUR	End of day	Total Return	Free float capitalisation	-
ITBM PETROLEO Y ENERGIA	ES0SI0001318	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Petróleo	ES0SI0001326	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Electricidad y Gas	ES0SI0001334	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Energias Renovables	ES0SI0001359	EUR	End of day	Total Return	Free float capitalisation	-
ITBM MATERIALES BASICOS,IND.Y CONST.	ES0SI0001367	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Minerales, Metales y Transformación	ES0SI0001375	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Fabricación y Montaje Bienes Equipo	ES0SI0001383	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Construcción	ES0SI0001391	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Industria y Química	ES0SI0001417	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Ingeniería y Otros	ES0SI0001425	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Aeroespacial	ES0SI0001433	EUR	End of day	Total Return	Free float capitalisation	-
ITBM BIENES DE CONSUMO	ES0SI0001441	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Alimentación y Bebidas	ES0SI0001458	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Textil, Vestido y Calzado	ES0SI0001466	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Papel y Artes Gráficas	ES0SI0001474	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Prod. Farmacéuticos y Biotecnología	ES0SI0001490	EUR	End of day	Total Return	Free float capitalisation	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
ITBM Otros Bienes de Consumo	ES0SI0001508	EUR	End of day	Total Return	Free float capitalisation	-
ITBM SERVICIOS DE CONSUMO	ES0SI0001516	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Ocio, Turismo y Hostelería	ES0SI0001524	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Comercio	ES0SI0001532	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Medios Comunicación y Publicidad	ES0SI0001540	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Transportes y Distribución	ES0SI0001557	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Otros Servicios	ES0SI0001573	EUR	End of day	Total Return	Free float capitalisation	-
ITBM SERVS.FINANCIEROS	ES0SI0001581	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Bancos y Cajas de Ahorros	ES0SI0001599	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Seguros	ES0SI0001607	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Sociedades Cartera y Holdings	ES0SI0001615	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Servicios de Inversión	ES0SI0001631	EUR	End of day	Total Return	Free float capitalisation	-
ITBM TECNOLOGIA Y TELECOMUNICACION	ES0SI0001649	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Telecomunicaciones y Otros	ES0SI0001656	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Electrónica y Software	ES0SI0001664	EUR	End of day	Total Return	Free float capitalisation	-
ITM SERVS.INMOBILIARIOS	ES0S00001321	EUR	End of day	Total Return	Free float capitalisation	-
ITBM Inmobiliarias y Otros	ES0SI0001623	EUR	End of day	Total Return	Free float capitalisation	-
ITBM SOCIMI	ES0S00000885	EUR	End of day	Total Return	Free float capitalisation	-
IGBM NORMAL BASE 1940	ES0SI0001706	EUR	End of day	Price	Free float capitalisation	-
ITBM TOTAL BASE 1940	ES0SI0001714	EUR	End of day	Total Return	Free float capitalisation	-
INDICE GENERAL BOLSA VALENCIA BASE AÑO	ES0SI0000518	EUR	Real Time	Net Total Return	Volume	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBV PETROLEO Y ENERGIA BASE AÑO	ES0SI0000542	EUR	Real Time	Net Total Return	Volume	-
IGBV Petróleo Base Año	ES0S00000356	EUR	End of day	Net Total Return	Volume	-
IGBV Electricidad y Gas Base Año	ES0SI0000690	EUR	Real Time	Net Total Return	Volume	-
IGBV Energías Renovables Base Año	ES0S00000372	EUR	End of day	Net Total Return	Volume	-
IGBV MATERIALES BASICOS BASE AÑO	ES0SI0000567	EUR	Real Time	Net Total Return	Volume	-
IGBV Minerales, Metal y Transf Base Año	ES0S00000380	EUR	End of day	Net Total Return	Volume	-
IGBV Fabr y Mont Bienes Equipo Base Año	ES0S00000398	EUR	End of day	Net Total Return	Volume	-
IGBV Construcción Base Año	ES0SI0000757	EUR	Real Time	Net Total Return	Volume	-
IGBV Materiales Construcción Base Año	ES0S00000406	EUR	End of day	Net Total Return	Volume	-
IGBV Industria Química Base Año	ES0S00000414	EUR	End of day	Net Total Return	Volume	-
IGBV Ingeniería y Otros Base Año	ES0S00000422	EUR	End of day	Net Total Return	Volume	-
IGBV Aeroespacial Base Año	ES0S00000430	EUR	End of day	Net Total Return	Volume	-
IGBV BIENES DE CONSUMO BASE AÑO	ES0SI0000575	EUR	Real Time	Net Total Return	Volume	-
IGBV Alimentación y Bebidas Base Año	ES0S00000448	EUR	End of day	Net Total Return	Volume	-
IGBV Textil, Vestido y Calzado Base Año	ES0S00000455	EUR	End of day	Net Total Return	Volume	-
IGBV Papel y Artes Gráficas Base Año	ES0S00000463	EUR	End of day	Net Total Return	Volume	-
IGBV Prod. Farmacéut y Biotec Base Año	ES0S00000489	EUR	Real Time	Net Total Return	Volume	-
IGBV Otros Bienes de Consumo Base Año	ES0S00000497	EUR	End of day	Net Total Return	Volume	-
IGBV SERVICIOS DE CONSUMO BASE AÑO	ES0SI0000666	EUR	Real Time	Net Total Return	Volume	-
IGBV Ocio, Turismo y Hosteler Base Año	ES0S00000505	EUR	End of day	Net Total Return	Volume	-
IGBV Comercio Base Año	ES0S00000513	EUR	End of day	Net Total Return	Volume	-
IGBV Medios Comunic y Public Base Año	ES0S00000521	EUR	End of day	Net Total Return	Volume	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBV Transportes y Distribuc Base Año	ES0S00000539	EUR	End of day	Net Total Return	Volume	-
IGBV Otros Servicios Base Año	ES0S00000554	EUR	End of day	Net Total Return	Volume	-
IGBV SERVS.FINANCIEROS BASE AÑO	ES0SI0000674	EUR	Real Time	Net Total Return	Volume	-
IGBV Bancos y Cajas de Ahorro Base Año	ES0SI0000765	EUR	Real Time	Net Total Return	Volume	-
IGBV Seguros Base Año	ES0S00000562	EUR	End of day	Net Total Return	Volume	-
IGBV Socied Cartera y Holdings Base Año	ES0S00000570	EUR	End of day	Net Total Return	Volume	-
IGBV Servicios de Inversión Base Año	ES0S00000588	EUR	End of day	Net Total Return	Volume	-
IGBV TECNOLOGIA Y TELECOMUNIC BASE AÑO	ES0SI0000682	EUR	Real Time	Net Total Return	Volume	-
IGBV Telecomunicaciones y Otro Base Año	ES0SI0000781	EUR	Real Time	Net Total Return	Volume	-
IGBV Electrónica y Software Base Año	ES0S00000596	EUR	End of day	Net Total Return	Volume	-
IGBV SERVS.INMOBILIARIOS BASE AÑO	ES0S00001339	EUR	Real Time	Net Total Return	Volume	-
IGBV Inmobiliarias y Otros Base Año	ES0SI0000773	EUR	Real Time	Net Total Return	Volume	-
IGBV SOCIMI Base Año	ES0S00000893	EUR	End of day	Net Total Return	Volume	-
INDICE GENERAL BOLSA VALENCIA BASE 2004	ES0SI0000534	EUR	Real Time	Net Total Return	Volume	-
IGBV PETROLEO Y ENERGIA BASE 2004	ES0SI0000799	EUR	Real Time	Net Total Return	Volume	-
IGBV Petróleo Base 2004	ES0S00000612	EUR	End of day	Net Total Return	Volume	-
IGBV Electricidad y Gas Base 2004	ES0SI0000872	EUR	Real Time	Net Total Return	Volume	-
IGBV MATERIALES BASICOS BASE 2004	ES0SI0000823	EUR	Real Time	Net Total Return	Volume	-
IGBV Minerales, Metal y Transf Base 2004	ES0S00000646	EUR	End of day	Net Total Return	Volume	-
IGBV Fabr y Mont Bienes Equipo Base 2004	ES0S00000653	EUR	End of day	Net Total Return	Volume	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBV Construcción Base 2004	ES0SI0000880	EUR	Real Time	Net Total Return	Volume	-
IGBV Materiales Construcción Base 2004	ES0S00000661	EUR	End of day	Net Total Return	Volume	-
IGBV Industria Química Base 2004	ES0S00000679	EUR	End of day	Net Total Return	Volume	-
IGBV Ingeniería y Otros Base 2004	ES0S00000687	EUR	End of day	Net Total Return	Volume	-
IGBV Aeroespacial Base 2004	ES0S00000695	EUR	End of day	Net Total Return	Volume	-
IGBV BIENES DE CONSUMO BASE 2004	ES0SI0000831	EUR	Real Time	Net Total Return	Volume	-
IGBV Alimentación y Bebidas Base 2004	ES0S00000703	EUR	End of day	Net Total Return	Volume	-
IGBV Textil, Vestido y Calzado Base 2004	ES0S00000711	EUR	End of day	Net Total Return	Volume	-
IGBV Papel y Artes Gráficas Base 2004	ES0S00000729	EUR	End of day	Net Total Return	Volume	-
IGBV Prod. Farmacéut y Biotec Base 2004	ES0S00000745	EUR	Real Time	Net Total Return	Volume	-
IGBV SERVICIOS DE CONSUMO BASE 2004	ES0SI0000849	EUR	Real Time	Net Total Return	Volume	-
IGBV Ocio, Turismo y Hosteler Base 2004	ES0S00000760	EUR	End of day	Net Total Return	Volume	-
IGBV Comercio Base 2004	ES0S00000778	EUR	End of day	Net Total Return	Volume	-
IGBV Medios Comunic y Public Base 2004	ES0S00000786	EUR	End of day	Net Total Return	Volume	-
IGBV Transportes y Distribuc Base 2004	ES0S00000794	EUR	End of day	Net Total Return	Volume	-
IGBV Otros Servicios Base 2004	ES0S00000810	EUR	End of day	Net Total Return	Volume	-
IGBV SERVS.FINANCIEROS BASE 2004	ES0SI0000856	EUR	Real Time	Net Total Return	Volume	-
IGBV Bancos y Cajas de Ahorro Base 2004	ES0SI0000898	EUR	Real Time	Net Total Return	Volume	-
IGBV Seguros Base 2004	ES0S00000828	EUR	End of day	Net Total Return	Volume	-
IGBV Socied Cartera y Holdings Base 2004	ES0S00000836	EUR	End of day	Net Total Return	Volume	-
IGBV TECNOLOGIA Y TELECOMUNIC BASE 2004	ES0SI0000864	EUR	Real Time	Net Total Return	Volume	-
IGBV Telecomunicaciones y Otro Base 2004	ES0SI0000922	EUR	Real Time	Net Total Return	Volume	-

INDEX	ISIN CODE	CURRENCY	PRICE	TYPE OF INDEX	WEIGHTING	MAXIMUM WEIGHTING
IGBV Electrónica y Software Base 2004	ES0S00000851	EUR	End of day	Net Total Return	Volume	-
IGBV SERVS.IMMOBILIARIOS BASE 2004	ES0S00001347	EUR	Real Time	Net Total Return	Volume	-
IGBV Inmobiliarias y Otros Base 2004	ES0SI0000914	EUR	Real Time	Net Total Return	Volume	-
INDICE GENERAL BOLSA VALENCIA BAS 1985	ES0SI0000492	EUR	End of day	Net Total Return	Volume	-

The BCN GLOBAL 100 is the large General Index of the Barcelona Stock Exchange, composed of the 100 most liquid and trading frequency securities in the Barcelona Stock Exchange during the year. It is a fixed weightings Index reviewed once a year, modifying its composition and weightings of its securities after the third Friday of December of each year. A General Index and seven Sectorial Indices are calculated.

The BCN GLOBAL 100 Anual Base is the short General Index of the Barcelona Stock Exchange. The composition and the weightings of the securities are identical to those of the BCN GLOBAL 100 Base 86 Index. As it is a Year Base Index, after the close of each December 31st, that is, with effects from the first trading session of each year, the Index restarts at 100 points. A General Index and seven Annual Base Sectorial Indices are calculated.

Same index as BCN GLOBAL 100 Base 86 but with a different chaining factor. A General Index is calculated since this series does not have sectorial indices.

The BCN MID-50 Index is composed of the 50 companies listed on the Spanish Stock Exchange Interconnection System with the highest volume and trading frequency in the prior semester to the review, excluding those securities that are part of the IBEX 35® Index. It is calculated as the simple average of the percentage changes in the prices of the 50 securities and it is reviewed twice a year.

The BCN INDEXCAT Index is a free float adjusted capitalisation Index composed of the 15 most liquid stocks of the Stock Exchange Interconnection System of the four Spanish Stock Exchanges, which have their registered office or the main activity in Catalunya, with the higher market capitalisation adjusted by free float. It is reviewed twice a year. There is a maximum weighting of 15% allowed for each component.

The BCN PROFIT 30 Index is composed of the 30 companies belonging to the IBEX 35® Index with the highest profits. Is a profit weighted Index that is reviewed semi-annually and in each review there is a maximum weighting of 10% allowed for each component of the Index.

The BCN ROE 30 is composed of the 30 companies belonging in the IBEX 35® Index that present the highest profit/equity ratio. Therefore, it is a ROE weighted Index that is reviewed

every six months. To avoid excessive concentration in each review, a maximum weighting of 7% is allowed for each component of the Index.

The BCN PER 30 Index is composed of the 30 companies belonging to the IBEX 35® Index that have the lowest price / earning ratio. Therefore, it is a PER weighted Index that is reviewed every six months. To avoid excessive concentration in each review, a maximum weighting of 7% is allowed for each component of the Index.

The BOLSA BILBAO 2000 Index is composed of the 50 securities listed on the Stock Exchange Interconnection System of the four Spanish Stock Exchanges, which were most liquid during the control period. Equity securities admitted to trading on the Bilbao Stock Exchange may form part of the BOLSA BILBAO 2000 Index. Is a capitalisation weighting Index, and it is reviewed semi-annually.

The IGBM indices are divided into two series: the first corresponds to all the series of price indices (IGBM) and the second the performance indices (Total IGBM). At the same time, they are composed of one General Index, seven Sectorial Indices and 32 Subsectorial Indices. There are fixed weightings indices that are reviewed twice a year, and the weighting of each component is calculated based on the market capitalisation of the last trading day of the previous semester.

All securities admitted to trading in Bolsa de Madrid may be eligible to be part of IGBM, which trading volume exceeds EUR 3 million in the semester, turnover velocity of more than 10% of its free float capitalisation on an annual basis, and a trading frequency of more than 50% of the trading sessions.

This index is not made up of a fixed number of securities as its number varies. At each half-year meeting all those securities that fulfil all the requirements are admitted and those that no longer do so are excluded.

The IGBV is the General long Index of the Valencia Stock Exchange, composed of the highest volume and annual trading frequency securities. It is a fixed weightings index, that is reviewed once a year, modifying its composition and the securities' weightings after the last trading session of December of each year. The weightings are set based on the same criteria used for the selection of the values, that is, the product of the turnover traded in Valencia by the frequency. All securities admitted to trading in the Valencia Stock Exchange and traded by Valencia Stock Exchange members may be eligible to be part of the IGBV.

The IGBV Base Year Index is the General short Index of the Valencia Stock Exchange. The composition and the weightings of the securities are identical to those of the IGBV Index. As it is a Year Base Index, after the close of each December 31st, that is, with effects from the first trading session of each year, the Index restarts at 100 points. A General Index, seven Annual Base Sectorial Indices and 28 Subsectorial Indices are calculated.

The rules governing the **Stock Exchanges Indices** as regards the calculation formula, price and number of shares are the same as those laid down in the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

The ISIN Codes can be consulted in the [Constituents Indices Stock Exchanges](#), available on the website of BME Rent Variable.

1.4 Contributions of Input Data – Delegated Regulation 2018/1643 Article 1.1.c)

The benchmark statement shall state whether the benchmark, or any benchmark in the family of benchmarks, is determined using contributions of input data.

Sociedad de Bolsas does not use contributions of input data, in accordance with the definition of the point 8, Article 3(1) of Benchmark Regulation.

1.5 Typology of Benchmark in Compliance with Title III of Benchmark Regulation – Delegated Regulation 2018/1643 Article 1.1.d.

The benchmark statement shall state whether the benchmark or any benchmark in the family of benchmark qualifies as one of the types of benchmarks listed under Title III of Regulation (EU) 2016/1011, including the specific provision by virtue of which the benchmark qualifies as that type.

The **Stock Exchanges Indices** belongs to the regulated-data Benchmarks, in accordance with point 24(a)(i), Article 3(1) of the Benchmark Regulation, since is a benchmark determined by the application of a formula from input data contributed entirely and directly from a trading venue as defined in point 24, Article 4(1) of Directive 2014/65/EU.

The **Stock Exchanges Indices** are non-significative Benchmarks for meeting the requirements set out in point 27, Article 3(1) and Article 26 of the Benchmark Regulation.

The Article of Interest rate benchmarks do not apply to Sociedad de Bolsas' Benchmarks. Article 3 of Delegated Regulation 2018/1643.

The Article of Commodity benchmarks do not apply to Sociedad de Bolsas' Benchmarks. Article 4 of Delegated Regulation 2018/1643.

The Article of Critical benchmarks do not apply to Sociedad de Bolsas' Benchmarks. Article 5 of Delegated Regulation 2018/1643.

2 Content

2.1 Market Definition or Economic Reality. Delegated Regulation 2018/1643 Article 27.1.a) y 2.a).

The benchmark statement shall clearly and unambiguously define the market or economic reality measured by the benchmark and the circumstances in which such measurement may become unreliable.

The Benchmark Statement will include the definition of all the key terms in relation to the Benchmark.

2.2 Delegated Regulation 2018/1643 Article 1.2.

- a) *a general description of the market or economic reality;*
- b) *the geographical boundaries, if any, of the market or economic reality;*
- c) *any other information that the administrator reasonably considers to be relevant or useful to help users or potential users of the benchmark to understand the relevant features of the market or economic reality, including at least the following elements insofar as reliable data on these elements is available:*
 - i. *information on actual or potential participants in the market;*
 - ii. *an indication of the size of the market or economic reality.*

The **Stock Exchanges Indices** Family is composed of indices that supplements the IBEX 35® representation, offering broad indices with almost complete coverage of the securities listed on the Spanish Stock Exchange, in terms of size, sectors or strategies. The Sectorial and Subsectorial Indices are adjusted to the unified sectorial classification of the Stock Exchanges. There are Euro-denominated and calculated in real-time, except the ones that are calculated at the close of trading session, within the European time zone. These benchmarks are used to underly assets in the trading of derivative products and represents the Spanish Market segmented in the securities' size or in their respective sector. For these purposes, constitutes an active market, when exchanging homogeneous goods being a liquid market with transparent prices based on real transactions.

The **Stock Exchanges Indices** Family contains both Price Indices, in which ordinary dividends and other shareholders' remuneration similar to the payment of ordinary dividends will not give rise to adjustments, as well as Performance Indices.

The Performance Indices consider, in their revaluation, the reinvestment of the gross or net tax amount of the dividends paid by the Index' constituents. Composition and calculation criteria are the same for Price and Performance Indices, and as adjustments to the Index, it includes the same adjustments as the Price Indices, plus a technical adjustment to the Index,

for each payment of ordinary dividends and other shareholders' remuneration similar to the payment of ordinary dividends.

To calculate the Performance Indices, the gross or net amount of the dividend or remuneration will be discounted.

The Stock Exchanges Indices family general information requirements and the geographical boundaries of the market are described in the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

The family of IBEX® benchmarks are regulated-data benchmarks that consists on prices coming from firm trades, executed by [market members](#) encompassing the real or potential participants of the market.

In accordance with Article 1(7) of the Delegated Regulation (UE) 2018/1643, the Article 1(2)(c) is not for application as **Stock Exchanges Indices** are non-significant benchmarks.

2.3 Discretion – Benchmark Regulation Article 27.1.b). Delegated Regulation 2018/1643 Article 1.4.

The benchmark statement shall lay down technical specifications that clearly and unambiguously identify the elements of the calculation of the benchmark in relation to which discretion may be exercised, the criteria applicable to the exercise of such discretion and the position of the persons that can exercise discretion, and how such discretion may be subsequently evaluated.

The input data used for the real-time calculation of the **Stock Exchanges Indices** are prices based only on trades executed of the index' components by market members, in the order book, in the general trading system, prices calculated in accordance with the [Operating Rules of the Spanish Stock Exchange Interconnection System \(SIBE\)](#), and consequently, the intervention of a sufficient number of market participants.

Generally, with regard to the prices and shares used for the calculation of **Stock Exchanges Indices** family, discretion and expert judgement is not exercised.

The Technical regulations have been designed to eliminate discretion or expert judgement for the benchmark calculation to the greatest extent possible. However, there may be unexpected events, such as complex corporate actions or structural changes to the markets, which require actions that are not described in the Technical regulations.

In such (unexpected) events, the management Committees shall assess the situation and take a decision, which will be communicated to the Technical Advisory Committee and followed by the publication of a Notice. The methodology shall be updated whenever possible in the annual review with a clear and transparent rule to cover the unexpected issue.

All the details about the calculation and methodology used are described in the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

2.4 External Factors – Benchmark Regulation Article 27.1.c)

The benchmark statement shall provide notice of the possibility that factors, including external factors beyond the control of the administrator, may necessitate changes to, or the cessation of the benchmark.

Sociedad de Bolsas makes available the [procedure that address the need for possible cessation](#) of a Benchmark, due to market structure change, product definition changes, or any other condition, which makes the benchmark no longer representative of its intended function.

2.5 Modification or Cessation of the Benchmark – Benchmark Regulation Article 27.1.d)

The benchmark statement shall advise users that changes to, or the cessation of, the benchmark may have an impact upon the financial contracts and financial instruments that reference the benchmark or the measurement of the performance of investment funds.

Sociedad de Bolsas makes available the [procedure that address the need for possible cessation](#) of a Benchmark, due to market structure change, product definition changes, or any other condition, which makes the benchmark no longer representative of its intended function.

These procedures take into consideration the views of stakeholders and any relevant regulatory and national authorities (CNMV).

2.6 Definition of Key Terms – Benchmark Regulation Article 27.2.a)

A benchmark statement shall contain at least the definitions for all key terms relating to the benchmark.

Key terms of the methodology:

Ordinary reviews: in order to redefine the indices they are held in June and December, if they are semi-annually and in December if the Indices have annual reviews.

Extraordinary reviews: the Indices' constituents will be modified only when a review of the same is necessary due to corporate actions.

Control period: the six-month interval prior to the date of the review.

CAT: Technical Advisory Committee.

Management Committees: Committees of each of the four Spanish Stock Exchanges in charge of the periodic review of the Indices' constituents.

SIBE: Spanish Stock Exchange Interconnection System.

Liquidity factors: quantity and quality of the trading volume in the order-driven market of SIBE.

Capitalisation: market value of the Indices' constituents, that is, price per number of shares.

Price: as a general reference, the price will be that at which the last transaction was completed on the SIBE.

Number of shares: the number of each company's shares taken for calculation of the Index value will be adjusted by free float.

Free float: the free float shall be deemed complementary to block ownership capital. Shall be taken into account the data which appear in the Registry of the CNMV: the direct shareholdings greater than or equal to 3% of the share capital and direct shareholdings held by members of the Board of Directors independently from their amount.

Free float factor: the number of each company's shares taken for calculation of the index value shall be adjusted by a free float factor.

Maximum weighting: the maximum weighting allowed for each component in the index reviews, exceeding the maximum weight during the period between reviews.

2.7 Methodology, Approval Procedures and Review – Benchmark Regulation Article 27.2.b)

A benchmark statement shall contain at least the rationale for adopting the benchmark methodology and procedures for the review and approval of the methodology.

The methodology of the Stock Exchange indices is established in the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#), which highlights the key elements according to Article 13 of the Benchmark Regulation and to the specified in the Technical Regulations according to section 3, Article 13 of Benchmark Regulation (UE) 2016/1011 of the Commission.

The Index Management Secretariat research studies periodically to evaluate the necessity to modify the methodology in its annual revision.

The Technical Regulations shall be reviewed periodically and at least once year. The purpose of these reviews is, on the one hand, to ensure that the indices continue representing the reality they are intended to measure and, on the other, to ensure their role as underlying assets in the trading of derivative products, this means, that they continue to be appropriate, representative and replicable. The changes that affect, among others, to the calculation

formula, to the selection of components, or to the redefinition of the indices contemplated in the Present Regulations, are considered as Substantial changes.

Any modification or alteration of the Technical Regulations must be approved by the Board of Directors of Sociedad de Bolsas, S.A. following a report by the Indices Technical Advisory Committee at the proposal of the Managements Committees.

Said modifications or alterations shall be made public no later than 48 hours after the corresponding decision has been made and shall become effective within seven days following their publication, unless otherwise expressly agreed.

2.8 Criteria and Procedures Used to Determine the Benchmark – Benchmark Regulation Article 27.2.c). Delegated Regulation 2018/1643 Article 2.

A benchmark statement shall contain at least the criteria and procedures used to determine the benchmark including a description of the input data, the priority given to different types of input data, the minimum data needed to determine a benchmark, the use of any models or methods of extrapolation and any procedure for rebalancing the constituents of a benchmark's index.

In addition to the information to be included pursuant to Article 1, for a regulated-data benchmark or, where applicable, family of regulated-data benchmarks, the benchmark statement shall state at least the following in its description of the input data:

- a) *the sources of the input data used;*
- b) *for each source, the relevant type, as listed in Article 3(1)(24) of Regulation (EU) 2016/1011.*

The input data used for the real-time calculation of the family of the **Stock Exchanges Indices** are prices based only on trades executed in the family indices' components by market members, in the order book, in the general trading system, prices calculated in accordance with the [Operating Rules of the Spanish Stock Exchange Interconnection System \(SIBE\)](#), and consequently, the intervention of a sufficient number of market participants. The input data comes from traded and closing prices in a trading venue, Bolsas y Mercados Españoles.

The calculation of the real-time Indices will be during the opening session of the main trading market. Actually, the trading hours for the Main Trading is from 9:00 am to 17:30 pm, except for the calculation of those Indices that are only calculated at the close of the trading session.

The indices values do not vary during the period of adjustments of the market because no trades can be made. The periods of adjustments are the opening auction between 8:30 to 9:00am and the closing auction between 17:30 to 17:35pm. During these periods, an estimated index will be calculated.

The indices values are calculated in real-time and should vary whenever a company included therein trades, at a different previous price. Generally, the valid price to be taken shall be the price at which the last transaction was made in the Spanish Stock Exchange Interconnection System.

The minimum information to determine the Stock Exchanges Indices are detailed in [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

The procedure for rebalancing the indices' constituents according to methodology and periodicity is described in sections 3, 4, 5 and 6 of the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

2.9 Controls and Rules that Govern Any Exercise of Judgement or Discretion – Benchmark Regulation Article 27.2.d). Reglamento Delegado artículo 1.4.

A benchmark statement shall contain at least the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors, to ensure consistency in the use of such judgement or discretion.

In specifying the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors in calculating the benchmark or benchmarks, the benchmark statement shall include an outline of each step of the process for any ex post evaluation of the use of discretion, together with a clear indication of the position of any person(s) responsible for carrying out the evaluations.

In accordance with the Article 1(7) of the Delegated Regulation (EU) 2018/1643, the Article 1(4) is not for application as the Stock Exchanges Indices are non-significant benchmarks.

2.10 Determination of the Benchmark in Periods of Stress – Benchmark Regulation Article 27.2.e)

A benchmark statement shall contain at least the procedures which govern the determination of the benchmark in periods of stress or periods where transaction data sources may be insufficient, inaccurate or unreliable and the potential limitations of the benchmark in such periods.

The procedures governing the determination of the benchmarks in periods of stress are detailed in section 7.Price of the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#).

Sociedad de Bolsas publish the market monthly data used for the calculation of the family of IBEX® benchmarks is sufficient, accurate and reliable, in accordance with sections d and e, Article 2(1), and Article 2(2) of Delegated Regulation (EU) 2018/1638.

Regarding the sufficiency of the data sources of the securities, section [1.5. Security Details](#) of the monthly report presents monthly trading details (turnover, volume and trades) of securities admitted to the Spanish Stock Exchange Interconnection System, as well as daily average of turnover, volume and trades (ordinary trades and special operations) crossed during the applicable month as well as the previous 6 and 12 months.

The monthly detail of daily averages is based on the current number of trading sessions during the applicable month.

2.11 Procedures for Dealing with Errors in the Determination of the Benchmark – Benchmark Regulation Article 27.2.f)

A benchmark statement shall contain at least the procedures for dealing with errors in input data or in the determination of the benchmark, including when a redetermination of the benchmark is required.

Sociedad de Bolsas makes available an [Index Correction Procedure](#) about the Calculation of Sociedad de Bolsas' Indices, where provides the possible corrections that should be introduced to the data associated to the indices or to its calculation, in case there has been any inaccuracy or error, which has been noticed after its publication.

2.12 Possible Limitations of the Benchmark – Benchmark Regulation Article 27.2.g).

A benchmark statement shall contain at least the identification of potential limitations of the benchmark, including its operation in illiquid or fragmented markets and the possible concentration of inputs.

Delegated Regulation 2018/1643 Article 1.3

In defining the potential limitations of the benchmark and the circumstances in which the measurement of the market or economic reality may become unreliable, the benchmark statement shall include at least:

- a) *a description of the circumstances in which the administrator would lack sufficient input data to determine the benchmark in accordance with the methodology;*
- b) *where relevant, a description of instances when the accuracy and reliability of the methodology used for determining the benchmark can no longer be ensured, such as when the administrator deems the liquidity in the underlying market as insufficient;*
- c) *any other information that the administrator reasonably considers to be relevant or useful to help users and potential users to understand the circumstances in which the measurement of the*

market or economic reality may become unreliable, including a description of what might constitute an exceptional market event.

- a) In exceptional circumstances in which all or part of the market is not disseminating the values' price, due to trading suspensions, volatility auctions, technical interruptions, etc. and in accordance with the [Technical Regulations for the Composition and Calculation of the Stock Exchanges Indices](#), in section 7. Price of the Indices Constituents, where a security is suspended from trading for whatever reason, the valid price to be taken for the calculation of the Index shall be the price at which the last transaction was made prior to the suspension of the security in question.
- b) Where a security is suspended from trading for whatever reason (takeover bid, etc.) the valid price to be taken for the calculation of the Index shall be the price at which the last transaction was made prior to the suspension of the security in question.
- c) In accordance with the Article 1(7) of the Delegated Regulation (EU) 2018/1643, the Article 1(2)(c) is not for application as the **Stock Exchanges Indices** are non-significant benchmarks.

2.13 Explanation of How ESG Factors are Reflected in the Benchmark Statement. Benchmark Regulation Article 27.2.a). First Paragraph

The benchmark statement shall contain an explanation of how ESG factors are reflected in each benchmark or family of benchmarks provided and published. For those benchmarks or families of benchmarks that do not pursue ESG objectives, it shall be sufficient for benchmark administrators to clearly state in the benchmark statement that they do not pursue such objectives.

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT

SECTION 1 – CONSIDERATION OF ESG FACTORS

Item 1. Name of the benchmark administrator.	SOCIEDAD DE BOLSAS, S.A.
Item 2. Type of benchmark or family of benchmarks. <i>Choose the relevant underlying asset from the list provided in Annex II.</i>	EQUITY
Item 3. Name of the benchmark or family of benchmarks	STOCK EXCHANGES INDICES
Item 4. Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item 5. Does the benchmark or family of benchmarks pursue ESG objectives?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

2.14 Degree of Overall Alignment with the Target of Reducing Carbon Emissions or the Attainment of the Objectives of the Paris Agreement. Benchmark Regulation Article 27.2.a). Second Paragraph

For significant equity and bond benchmarks, as well as for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall disclose in their benchmark statements details on whether or not and to what extent a degree of overall alignment with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement is ensured.

In relation to **the family of the Stock Exchanges non-significant benchmarks**, an alignment with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement is not ensured.

2.15 Explanation of How the Methodology Aligns with the Target of Carbon Emission Reductions or Attains the Objectives of the Paris Agreement. Benchmark Regulation Article 27.2.a). Third Paragraph

Benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, with the exception of interest rate and foreign exchange benchmarks, include in their benchmark statement an explanation of how their methodology aligns with the target of carbon emission reductions or attains the objectives of the Paris Agreement.

SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT

Item 10. By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information.

By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:

(a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement;	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
(b) the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement;	
(c) the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement;	
(d) the methodology used for the measurement of the alignment with the temperature scenario;	
(e) the hyperlink to the website of the temperature scenario used.	
Date on which information has last been updated and reason for the update:	June 2021

3 Updates of the Benchmark Statement

3.1 Reviews and Updates of the Benchmark Statement – Delegated Regulation 2018/1643 Article 6.

In addition to the cases referred to in the third subparagraph of Article 27(1) of Regulation (EU) 2016/1011, an update of the benchmark statement shall be required whenever the information contained in the statement ceases to be correct or sufficiently precise, and including in any event in the following cases:

- a) whenever there is a change in the type of the benchmark;
- b) whenever there is a material change in the methodology used for determining the benchmark or, if the benchmark statement is for a family of benchmarks, in the methodology used for determining any benchmark within the family of benchmarks.

The Benchmark Statement of the **Stock Exchanges Indices** shall be reviewed at least every two years or whenever there is a material change in the methodology used for determining the benchmark.

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BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

