BME Indices Reports Technical Specifications

3500 and 3520 Products

January 2025

Contents

EDITION CONTROL

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

DIFFUSION CONTROL

This Document is not distributed in paper format.

CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

1.00 18.04.2011 – New Document

1.01 02.08.2023 – Template updates

1.00 01.01.2025 – Template updates

1 OBJECTIVE

Indices Weightings and Divisors. Information at the end of the trading day detailing the constituents, weightings and divisors of the BME indices family.

1.1 FILE AVAILABILITY

The files will be available as usual from 20:00 CET every business day of the official Stock Exchange calendar.

1.2 CLIENT SUPPORT

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

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

2 FORMAT AND DATA DELIVERY

2.1 FILE FORMAT

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

2.2 DATA FORMAT

2.2.1 Numeric Format

No thousand separations are included. The character "." or "," will be used as decimal separator.

2.2.2 Date and Time Conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

2.2.3 TXT files Headers

The first line of ASCII files (extensions TXT or similar) contains the headers of the file; the rest of lines contain the data, unless stated otherwise in the description specific to the product.

PRODUCT	TXT
Indices	Coincides with FIELD CODE

2.2.4 Data Delivery

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

2.2.5 File Names

Name of the files and type:

PRODUCT	TYPE	FILE NAME
3500. Global BME	IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (AT MARKET CLOSE)	INFIBEX_IBEXCLOSE_YYYYMMDD.TXT INFIBEX_IBEXCLOSE_YYYYMMDD.HTM
	IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (PRE-OPEN NEXT TRADING DAY)	INFIBEX_IBXPREOPE_YYYYMMDD.TXT INFIBEX_IBXPREOPE_YYYYMMDD.HTM
3520. Indices IBEX®	FORECAST IBEX 35®	IBEX_FORECAST_YYYYMMDD.TXT IBEX_FORECAST_YYYYMMDD.HTM
	FORECAST LATIBEX	LATIBEX_FORECAST_YYYYMMDD.TXT LATIBEX_FORECAST_YYYYMMDD.HTM

IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	INFIBEX_DIVISCLOS_YYYYMMDD.TXT INFIBEX_DIVISCLOS_YYYYMMDD.HTM
IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	INFIBEX_DIVISPROP_YYYYMMDD.TXT INFIBEX_DIVISPROP_YYYYMMDD.HTM
IBEX 35® TARGET VOLATILITY INDICES	INFIBEX_VOLATOBJE_YYYYMMDD.TXT INFIBEX_VOLATOBJE_YYYYMMDD.HTM
STRATEGY INDICES	INFIBEX_INDESTRAT_YYYYMMDD.TXT INFIBEX_INDESTRAT_YYYYMMDD.HTM
Strategy IBEX Indices on Derivatives	RESIBEX_ESTRDERIV_YYYYMMDD.CSV
DIVIDENDS AND ADJUSTMENTS	INFIBEX_AJUSDIVID_YYYYMMDD.TXT INFIBEX_AJUSDIVID_YYYYMMDD.HTM
PORTFOLIO IBEX 35®	INFIBEX_PORFOLIBX_YYYYMMDD.TXT INFIBEX_PORFOLIBX_YYYYMMDD.HTM
PORTFOLIO OTHER IBEX INDICES	INFIBEX_PORFOREST_YYYYMMDD.TXT INFIBEX_PORFOREST_YYYYMMDD.HTM
IBEX DIVIDEND IMPACT	INFIBEX_IMPADIVID_YYYYMMDD.TXT INFIBEX_IMPADIVID_YYYYMMDD.HTM
IBEX AND LATIBEX INDICES REPORTS (PDF FORMAT)	RESIBEX_IBXBAENCO_YYYYMMDD.PDF RESIBEX_IBXCAPNET_YYYYMMDD.PDF RESIBEX_IBXGENIND_YYYYMMDD.PDF RESIBEX_IBXIBEX35_YYYYMMDD.PDF RESIBEX_IBXMEDCAP_YYYYMMDD.PDF RESIBEX_IBXSMACAP_YYYYMMDD.PDF RESIBEX_IBXTOPDIV_YYYYMMDD.PDF ADJUSTMENTS_IBEX_YYYYMMDD.PDF RESLTBX_LTXBRASIL_YYYYMMDD.PDF RESLTBX_LTXLATIBX_YYYYMMDD.PDF RESLTBX_LTXLATTOP_YYYYMMDD.PDF RESIBEX_ESTRDERIV_YYYYMMDD.PDF RESIBEX_IBXMABALL_YYYYMMDD.PDF RESIBEX_IBEXMAB15_YYYYMMDD.PDF

PRODUCT	TYPE	FILE NAME
3500. Global BME	IGBM FAMILY	IGBM_PON_IND_YYYYMMDD.TXT IGBM_PON_VAL_YYYYMMDD.TXT
	BAR FAMILY	BAR_PON_IND_YYYYMMDD.TXT BAR_PON_VAL_YYYYMMDD.TXT
	BIL FAMILY	BIL_PON_IND_YYYYMMDD.TXT BIL_PON_VAL_YYYYMMDD.TXT
	VAL FAMILY	VAL_PON_IND_YYYYMMDD.TXT VAL_PON_VAL_YYYYMMDD.TXT
	IGBM COMPONENTS	IGBM_COM_YYYYMMDD.TXT
	BAR COMPONENTS	BAR_COM_YYYYMMDD.TXT
	BIL COMPONENTS	BIL_COM_YYYYMMDD.TXT
	VAL COMPONENTS	VAL_COM_YYYYMMDD.TXT
	IGBM PORTFOLIO	INFORME_IGBM_YYYYMMDD.TXT INFORME_IGBM_YYYYMMDD.XLS INFORME_IGBM_YYYYMMDD.PDF
	IGBM REPORTS	INFIBEX_INDGRALBM_YYYYMMDD.TXT INFIBEX_INDGRALBM_YYYYMMDD.HTM RESIBEX_INDGRALBM_YYYYMMDD.PDF

PRODUCT	TYPE	FILE NAME
3500. Global BME 3520. Indices IBEX®	FLOATING CAPITAL TRANCHES	RV_FF_YYYYMM.TXT
	MONTHLY LIQUIDITY REPORT	RV_LIQUIDEZ_YYYYMM.TXT
	SEMESTRAL LIQUIDITY REPORT (TURNOVER)	YYYYMMDD_RANK_LIQU_EFE.TXT YYYYMMDD_RANK_LIQU_EFE.CSV
	SEMESTRAL LIQUIDITY REPORT (VOLUME)	YYYYMMDD_RANK_LIQU_TIT.TXT YYYYMMDD_RANK_LIQU_TIT.CSV

PRODUCT	TYPE (INDICES PRICES AND VOLUMES)	FILE NAME
3500. Global BME **3520. Indices IBEX®**	IBEX FAMILY	IND_PV_YYYYMMDD.TXT
3500. Global BME	IGBM FAMILY	IGBM_PV_YYYYMMDD.TXT
3500. Global BME	BAR FAMILY	BAR_ PV_YYYYMMDD.TXT
3500. Global BME	BIL FAMILY	BIL _PV_YYYYMMDD.TXT
3500. Global BME	VAL FAMILY	VAL_PV_YYYYMMDD.TXT
3500. Global BME **3520. Indices IBEX®**	FAMILY STOCK STRATEGY INDICES	ACC_PV_YYYYMMDD.TXT
3500. Global BME	EXCHANGES FAMILY	BOLSAS_PV_YYYYMMDD.TXT
3500. Global BME	BME FAMILY	BME_PV_YYYYMMDD.TXT

2.2.6 Emails

The emails distribution by product is:

PRODUCT	TYPE	FILE NAME
3500. Global BME **3520. Indices IBEX®**	IBEX AND LATIBEX FAMILY INDEX CONSTITUENT FORECAST	IBEX_FORECAST_YYYYMMDD.TXT IBEX_FORECAST_YYYYMMDD.HTM LATIBEX_FORECAST_YYYYMMDD.TXT LATIBEX_FORECAST_YYYYMMDD.HTM
3500 Global BME **3520 Indices Ibex**	IBEX AND LATIBEX INDICES REPORTS (PDF FORMAT)	RESIBEX_IBXGENIND_YYYYMMDD.PDF RESIBEX_IBXIBEX35_YYYYMMDD.PDF RESIBEX_IBXMEDCAP_YYYYMMDD.PDF RESIBEX_IBXSMACAP_YYYYMMDD.PDF RESIBEX_IBXTOPDIV_YYYYMMDD.PDF ADJUSTMENTS_IBEX_YYYYMMDD.PDF

		INFIBEX_IBEXCLOSE_YYYYMMDD.TXT INFIBEX_IBXPREOPE_YYYYMMDD.TXT INFIBEX_DIVISCLOS_YYYYMMDD.TXT INFIBEX_DIVISPROP_YYYYMMDD.TXT INFIBEX_AJUSDIVID_YYYYMMDD.TXT
3500 Global BME **3520 Indices Ibex**	IBEX AND LATIBEX INDICES REPORTS (PDF FORMAT)	RESLTBX_LTXBRASIL_YYYYMMDD.PDF RESLTBX_LTXLATIBX_YYYYMMDD.PDF RESLTBX_LTXLATTOP_YYYYMMDD.PDF
3500. Global BME	IBEX® AGENDA	NEWSLETTER_BME_YYYYMMDD.TXT NEWSLETTER_BME_YYYYMMDD.HTM
3500. Global BME **3520. Indices IBEX®**	ADJUSTMENT ANOUNCEMENTS	ADJUSTMENTS_IBEX_YYYYMMDD.PDF
3500. Global BME	STOCK EXCHANGES ADJUSTMENT ANOUNCEMENTS	AVISO_INDICE_BAR_AAAAMMDD.PDF / NOTICE_INDEX_BAR_AAAAMMDD.PDF AVISO_INDICE_BIL_AAAAMMDD.PDF / NOTICE_INDEX_BIL_AAAAMMDD.PDF AVISO_INDICE_MAD_AAAAMMDD.PDF / NOTICE_INDEX_MAD_AAAAMMDD.PDF AVISO_INDICE_VAL_AAAAMMDD.PDF / NOTICE_INDEX_VAL_AAAAMMDD.PDF

3 Available Information

The information included in this product is as follows:

- Composition of the IBEX and LATIBEX indices, closing prices, weightings, capitalization, free float, dividends paid by the index constituents, index adjustments. Chapter 4.
- Portfolio of futures on the IBEX indices based on their constituents and IGBM Portfolio (files with daily information). Chapter 4.
- Report with provisional floating capital tranches. Ranking on the securities of the continuous market depending on their free float (files with monthly information). Chapter 5.
- Monthly liquidity report. ExPost Liquidity, ExAnte liquidity of the securities of the continuous Market and Latibex. Replica of the IBEX35® with their constituents. Chapter 5.
- Month / biannual liquidity ranking (turnover / volume). Chapter 5.
- Indices managed by the Stock Exchanges of Barcelona, Bilbao, Madrid and Valencia. Sector Indices. Chapter 6.
- Forecast (simulated) of the composition of the IBEX family indices after a revision due to an index adjustment (from twice to four times per year). Chapters 4 and 7.

- Notification, via e-mail, of the adjustments and corporate actions associated to the securities that make up the family of IBEX indices (sent throughout the trading session). Chapter 7.
- IBEX Agenda. Notification, via e-mail, of the most relevant information on the IBEX35® (dividends, adjustments, meetings of the Committee, etc.) in a calendar format (information throughout the trading session). Chapter 7.

4 IBEX Indices Weighting, DIVISOR and Portfolio (TXT, HTM)

The files are:

PRODUCT	TYPE	FILE NAME
3500. Global BME **3520. Indices IBEX®**	IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (AT MARKET CLOSE)	INFIBEX_IBEXCLOSE_YYYYMMDD.TXT INFIBEX_IBEXCLOSE_YYYYMMDD.HTM
	IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (PRE-OPEN NEXT TRADING DAY)	INFIBEX_IBXPREOPE_YYYYMMDD.TXT INFIBEX_IBXPREOPE_YYYYMMDD.HTM
	FORECAST IBEX 35®	IBEX_FORECAST_YYYYMMDD.TXT IBEX_FORECAST_YYYYMMDD.HTM
	FORECAST LATIBEX	LATIBEX_FORECAST_YYYYMMDD.TXT LATIBEX_FORECAST_YYYYMMDD.HTM
	IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	INFIBEX_DIVISCLOS_YYYYMMDD.TXT INFIBEX_DIVISCLOS_YYYYMMDD.HTM
	IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	INFIBEX_DIVISPROP_YYYYMMDD.TXT INFIBEX_DIVISPROP_YYYYMMDD.HTM
	IBEX 35® TARGET VOLATILITY INDICES	INFIBEX_VOLATOBJE_YYYYMMDD.TXT INFIBEX_VOLATOBJE_YYYYMMDD.HTM
	STRATEGY INDICES	INFIBEX_INDESTRAT_YYYYMMDD.TXT INFIBEX_INDESTRAT_YYYYMMDD.HTM
	Strategy IBEX Indices on Derivatives	RESIBEX_ESTRDERIV_YYYYMMDD.CSV
	DIVIDENDS AND ADJUSTMENTS	INFIBEX_AJUSDIVID_YYYYMMDD.TXT INFIBEX_AJUSDIVID_YYYYMMDD.HTM
	PORTFOLIO IBEX 35®	INFIBEX_PORFOLIBX_YYYYMMDD.TXT INFIBEX_PORFOLIBX_YYYYMMDD.HTM

PORTFOLIO OTHER IBEX INDICES	INFIBEX_PORFOREST_YYYYMMDD.TXT INFIBEX_PORFOREST_YYYYMMDD.HTM
IBEX DIVIDEND IMPACT	INFIBEX_IMPADIVID_YYYYMMDD.TXT INFIBEX_IMPADIVID_YYYYMMDD.HTM
IBEX AND LATIBEX INDICES REPORTS (PDF FORMAT)	RESIBEX_IBXBAENCO_YYYYMMDD.PDF RESIBEX_IBXCAPNET_YYYYMMDD.PDF RESIBEX_IBXGENIND_YYYYMMDD.PDF RESIBEX_IBXIBEX35_YYYYMMDD.PDF RESIBEX_IBXMEDCAP_YYYYMMDD.PDF RESIBEX_IBXSMACAP_YYYYMMDD.PDF RESIBEX_IBXTOPDIV_YYYYMMDD.PDF ADJUSTMENTS_IBEX_YYYYMMDD.PDF RESLTBX_LTXBRASIL_YYYYMMDD.PDF RESLTBX_LTXLATIBX_YYYYMMDD.PDF RESLTBX_LTXLATTOP_YYYYMMDD.PDF RESIBEX_ESTRDERIV_YYYYMMDD.PDF RESIBEX_IBXMABALL_YYYYMMDD.PDF RESIBEX_IBEXMAB15_YYYYMMDD.PDF

The information is available on T-1 (valid for the following trading session):

- Days without index adjustment. The information that is available in the PRE-OPEN file coincides with the information available in the “CLOSE” files and is valid for both the close of the publication day as well as the following trading session’s open.
- Days with index adjustments. The information available in the “CLOSE” file is valid for the day of publication. The “PRE-OPEN” file will provide information on the composition of the index the following trading session.

4.1 Components WEGHTINGS IBEX FAMILY INDICES AND IBEX 35 FORECAST REPORT

The files are:

TYPE	FILE NAME
IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (AT MARKET CLOSE)	INFIBEX_IBEXCLOSE_YYYYMMDD.TXT INFIBEX_IBEXCLOSE_YYYYMMDD.HTM

IBEX AND LATIBEX FAMILY INDICES COMPONENT WEGHTINGS (PRE-OPEN NEXT TRADING DAY)	INFIBEX_IBXPREOPE_YYYYMMDD.TXT INFIBEX_IBXPREOPE_YYYYMMDD.HTM
FORECAST IBEX 35®	IBEX_FORECAST_YYYYMMDD.TXT IBEX_FORECAST_YYYYMMDD.HTM
FORECAST LATIBEX	LATIBEX_FORECAST_YYYYMMDD.TXT LATIBEX_FORECAST_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	FIELD CODE	LENGTH
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / INDEX NAME	X(40)	INDEX NAME	
CÓD.ISIN ÍNDICE / INDEX ISIN CODE	X(12)	INDEX ISIN CODE	
CÓD.VALOR / SYMBOL	X(5)	SECURITY ID	
VALOR / COMPANY	X(12)	SECURITY NAME	
VALOR CÓD.ISIN / COMP.ISIN CODE	X(12)	SECURITY ISIN	
% AJUSTE F.FLOAT / % FREE-FLOAT ADJ.	9(03)	FREE FLOAT OF THE SECURITY WITHIN THE INDEX. AS PERCENTAGE BETWEEN 0 AND 100%	NO DECIMALS
# ACCIONES / # OF SHARES	9(11)	SECURITY NUMBER OF SHARES THAT WEIGHT IN THE INDEX	
CIERRE € / CLOSING €	9(12)V9(4)	SECURITY CLOSING PRICE	
CAPITAL. € / CAPITAL. €	9(17)V9(3)	SECURITY CAPITALISATION	
% PONDERACIÓN / % WEIGHTING	9(3)V9(6)	WEIGHTING OF THE SECURITY WITHIN THE INDEX (%)	

4.2 DIVISOR, LAST PRICE, CAPITALIZATION IBEX FAMILY INDICES REPORT

The files:

TYPE	FILE NAME
IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	INFIBEX_DIVISCLOS_YYYYMMDD.TXT INFIBEX_DIVISCLOS_YYYYMMDD.HTM
IBEX AND LATIBEX FAMILY INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	INFIBEX_DIVISPROP_YYYYMMDD.TXT INFIBEX_DIVISPROP_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	FIELD CODE	LENGTH
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / INDEX NAME	X(40)	INDEX NAME	
CÓD.ISIN ÍNDICE / INDEX ISIN CODE	X(12)	INDEX ISIN CODE	
DIVISOR CIERRE / CLOSING DIVISOR	9(12)V9(4)	INDEX DIVISOR	
CIERRE / CLOSING	9(12)V9(4)	INDEX LAST PRICE	
CAPITALIZ. CIERRE / CLOSING CAP	9(15)V9(3)	INDEX CAPITALISATION	

4.3 IBEX 35® TARGET VOLATILITY REPORT

The files:

TYPE	FILE NAME
IBEX 35® TARGET VOLATILITY INDICES	INFIBEX_VOLATOBJE_YYYYMMDD.TXT INFIBEX_VOLATOBJE_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	FIELD CODE	LENGTH
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / NAME	X(40)	INDEX NAME	
CÓD. ISIN / ISIN CODE	X(12)	INDEX ISIN CODE	
ANTERIOR / PREVIOUS	9(12)V9(4)	INDEX PREVIOUS PRICE	
CIERRE / CLOSING	9(12)V9(4)	INDEX LAST PRICE	
VARIACIÓN % / CHANGE %	9(15)V9(3)	CHANGE (%)	
TERMINO K / K TERM	9(10)v9(4)	K TERM	%

4.4 STRATEGY INDEX REPORT

The files:

TYPE	FILE NAME
STRATEGY INDEX	INFIBEX_INDESTRAT_YYYYMMDD.TXT

The file structure has the following fields:

FIELD CODE	LENGTH	FIELD CODE	LENGTH
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / NAME	X(40)	INDEX NAME	
CÓD. ISIN / ISIN CODE	X(12)	INDEX ISIN CODE	
ANTERIOR / PREVIOUS	9(12)V9(4)	INDEX PREVIOUS PRICE	
CIERRE / CLOSING	9(12)V9(4)	INDEX LAST PRICE	
VARIACIÓN % / CHANGE %	9(15)V9(3)	CHANGE (%)	

4.5 DIVIDENDS & ADJUSTMENTS REPORT

The files:

TYPE	FILE NAME
DIVIDENDS AND ADJUSTMENTS	INFIBEX_AJUSDIVID_YYYYMMDD.TXT

The file structure has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
TIPO HECHO RELEVANTE / RELEVANT FACT TYPE	X(01)	RELEVANT FACT TYPE	"A" ADJUSTMENT / "D" DIVIDEND
CÓDIGO VALOR / SYMBOL	X(05)	SECURITY ID	Security SIBE code
VALOR / COMPANY	X(12)	SECURITY NAME	
VALOR CÓDIGO ISIN / COMPANY ISIN CODE	X(12)	SECURITY ISIN	
FECHA EX / EX-DATE	X(08)	EX-DATE	
HECHO RELEVANTE / (ESPAÑOL)	X(80)	Corporate action text in Spanish	
RELEVANT FACT / (ENGLISH)	X(80)	Corporate action text in English	
DIVIDENDO € / (ONLY FOR DIV.)	9(04)v9(4)	Gross dividend IN EUR	
INDICES / INDEX	X(45)	Indices LIST CODES which are affected	See annex with indices codes
AJUS. PRECIO / PRICE ADJUST.	X(1)	Price adjustment ("S"yes or "N" not)	(ONLY FOR ADJUSTMENTS)
AJUS. TITULOS / SHARES ADJUST.	X(1)	Volume adjustment ("S"yes or "N" not)	(ONLY FOR ADJUSTMENTS)
TÍT. DESPUÉS DEL AJUS. / SHARES AFTER ADJUST.	9(11)	Weighted volume after the adjustment	(ONLY FOR ADJUSTMENTS)
FREEFLOAT DESPUÉS AJUS. / FREEFLOAT AFTER ADJUST	9(3)V9(6)	Freefloat after the adjustment	(ONLY FOR ADJUSTMENTS)
TÍT. ANTES AJUS. / SHARES BEFORE ADJUST.	9(11)	Weighted volume before the adjustment	(ONLY FOR ADJUSTMENTS)

The file has information about:

- ADJUSTMENT FOR CAPITAL INCREASE N*PP @ Z,ZZ €
- ADJUSTMENT FOR CANCELLATION OF NNNNNN SHARES
- ADJUSTMENT FOR CHANGE IN SIBE´S CODE "XXXX" FOR "ZZZZ"
- ADJUSTMENT FOR EXTRAORDINARY DIVIDEND: N,NN€ GROSS (PAYMENT DATE: DD/MM/YY)
- ADJUSTMENT FOR FREE CAPITAL INCREASE 1*20
- ADJUSTMENT FOR FREE FLOAT CHANGE: (+ NNNNNN SHARES)
- ADJUSTMENT FOR FREE FLOAT CHANGE: (- NNNNNN SHARES)
- ADJUSTMENT FOR IBEX35 BANKS REBALANCE CAP 40%: - NNNNNN SHARES
- ADJUSTMENT FOR IBEX35 CONST REBALANCE CAP 40%: - NNNNNN SHARES
- ADJUSTMENT FOR IBEX35 ENERGY REBALANCE CAP 40%: - NNNNNN SHARES
- ADJUSTMENT FOR INTEGRATION OF NNNNNN SHARES HALFY REVIEW
- ADJUSTMENT FOR INTEGRATION OF NNNNNN SHARES
- ADJUSTMENT IBEX 35® (INCLUSION): NNNNNN SHARES
- ADJUSTMENT IBEX MEDIUM CAP® REVIEW (EXCLUSION)
- ADJUSTMENT IBEX SMALL CAP ® (INCLUSION): NNNNNN SHARES
- ADJUSTMENT IBEX SMALL CAP® REVIEW (EXCLUSION)
- ADJUSTMENTIBEX MEDIUM CAP ® (INCLUSIÓN): NNNNNN SHARES
- EX DATE DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX DATE FINAL DIVIDEND. YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX DATE INTERIM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE 2º INTERIM DIVIDEND YY: N.NN € GROSS (SCRIP DIVIDEND) (P. DATE: DD/MM/YY)
- EX-DATE 3º DIVIDEND: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE FINAL DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE INTERIM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE INTERM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)

- EXDATE ISSUE PRIME YY: 0 N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- EX-DATE ISSUE PRIME: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- PAYMENT OF INTERIM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)

The detailed information about the adjustment will be included in the pdf document sent the adjustment communication date.

4.6 PORTFOLIO IBEX 35® REPORT

Contains the mimic portfolio in number of shares of IBEX 35® x 10 € (IBEX future) and Mini IBEX 35® x 1€ (Mini Ibex future). The files are:

TYPE	FILE NAME
PORTFOLIO IBEX 35®	INFIBEX_PORFOLIBX_YYYYMMDD.TXT INFIBEX_PORFOLIBX_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / NAME	X(40)	INDEX NAME	
CÓD. ISIN / ISIN CODE	X(12)	INDEX ISIN CODE	
CÓD. VALOR / SYMBOL	X(05)	SECURITY ID	
VALOR / COMPANY	X(80)	SECURITY NAME	
CÓD.ISIN VALOR / COMPANY ISIN CODE	X(12)	SECURITY ISIN CODE	
# ACC.IBEX 35® X 10€ / # OF SH.IBEX 35® X 10€	9(12)V9(2)	Number of shares weighting in the IBEX 35® future (Multiplier by 10)	
# ACC.IBEX 35® X 1€ / # OF SH.IBEX 35® X 1€	9(12)V9(2)	Number of shares weighting in the IBEX 35® future (Multiplier by 1)	

4.7 PORTFOLIO IBEX INDICES REPORT

Contains the mimic portfolio in number of shares of IBEX MEDIUM CAP®, mimic portfolio in number of shares of IBEX SMALL CAP®, mimic portfolio in number of shares of IBEX TOP DIVIDENDO®. The files are:

TYPE	FILE NAME
PORTFOLIO OTHER IBEX INDICES	INFIBEX_PORFOREST_YYYYMMDD.TXT INFIBEX_PORFOREST_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA / DATE	X(08)	INFORMATION DATE	YYYYMMDD
CÓD. ÍNDICE / INDEX CODE	X(05)	INDEX CODE	
NOMBRE / NAME	X(40)	INDEX NAME	
CÓD. ISIN / ISIN CODE	X(12)	INDEX ISIN CODE	
CÓD. VALOR / SYMBOL	X(05)	SECURITY ID	
VALOR / COMPANY	X(80)	SECURITY NAME	
CÓD.ISIN VALOR / COMPANY ISIN CODE	X(12)	SECURITY ISIN CODE	
# Acc.índ. x 10€ / # of Sh.ind x 10€	9(12)V9(2)	Number of shares weighting in the IBEX INDEX (Multiplier by 10)	
# Acc.índ. x 1€ / # of Sh.ind x 1€	9(12)V9(2)	Number of shares weighting in the IBEX INDEX (Multiplier by 1)	

4.8 IMPACT DIVIDEND IBEX INDEX REPORT

The files are:

TYPE	FILE NAME
IBEX IMPACT DIVIDEND	INFIBEX_IMPADIVID_YYYYMMDD.TXT INFIBEX_IMPADIVID_YYYYMMDD.HTM

The file structure has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
Fecha / Date	X(08)	INFORMATION DATE	YYYYMMDD
Código Valor / Symbol	X(05)	SECURITY ID	
Fecha EX / EX-Date	X(08)	EX-DATE	YYYYMMDD
# Acciones / # of Shares	9(11)	NUMBER OF SHARES THAT WEIGHT IN THE INDEX	
Dividendo € / Dividends €	9(04)v9(4)	GROSS DIVIDEND IN EUR	
Capitalización / Capitalization	9(15)V9(3)	IBEX 35 CAPITALIZACION	
Divisor / Divisor	9(12)V9(4)	IBEX 35 DIVISOR	
Puntos Dividendo / Dividend Points	9(12)V9(4)	DIVIDEND POINTS	
Precio Índice / Index Price	9(12)V9(4)	IMPACT DIVIDEND INDEX PRICE	

4.9 STRATEGY IBEX INDICES ON DERIVATIVES

The files are:

TYPE	FILE NAME
Strategy IBEX Indices on Derivatives	RESIBEX_ESTRDERIV_YYYYMMDD.CSV

The file structure has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
INDICE	CHART	Index Name	VIBEX, ISKEW30, IBEX 35 Short Strangle, IBEX 35 Protective Put, IBEX 35 PutWrite, IBEX 35 BuyWrite
CIERRE	Float	Index closing Price	
ANTERIOR	Float	Index previous day closing Price	
Dif.	Float	Difference in points compared with the close of the previous day	
% DIF.	Float	Difference in percentage compared with the close of the previous day	
% DIF. YYYY	Float	Difference in percentage compared with the close of the previous year	
VOLATILIDAD 22s	Float	Volatility 22 sessions	

"." Is decimal separator

4.10 IBEX REPORTS IN PDF

In addition to the TXT and HTM files, PDF files are also available:

- RESIBEX_IBXGENIND_YYYYMMDD.PDF: General summary of all IBEX indices.
- RESIBEX_IBXIBEX35_YYYYMMDD.PDF: (Composition of index IBEX 35® at closing of trading day (both before and after adjustment), registrations and deregistration of securities, daily summary of the index IBEX 35® (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index IBEX 35®).
- RESIBEX_IBXTOPDIV_YYYYMMDD.PDF: (Composition of index IBEX TOP DIVIDENDO® at closing of trading day (both before and after adjustment), adjustments, registrations and deregistration of securities, daily summary of the index IBEX TOP DIVIDENDO® (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index IBEX TOP DIVIDENDO®).
- RESIBEX_IBXSMACAP_YYYYMMDD.PDF: (Composition of index IBEX SMALL CAP® at closing of trading day (both before and after adjustment), registrations and deregistration of securities, daily summary of the index IBEX SMALL CAP® (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index IBEX SMALL CAP®).
- RESIBEX_IBXMEDCAP_YYYYMMDD.PDF: (Composition of index IBEX MEDIUM CAP® at the close of the trading day (both before and after adjustment), registrations and deregistration of securities, daily summary of the index IBEX MEDIUM CAP® (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index IBEX MEDIUM CAP®).

- RESIBEX_IBXCAPNET_YYYYMMDD.PDF: (Composition of index IBEX 35® CAPPED NET at the close of the trading day (both before and after adjustment), registrations and deregistration of securities, daily summary of the index IBEX 35® CAPPED NET (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index IBEX 35® CAPPED NET).
- RESIBEX_IBXBAENCO_YYYYMMDD.PDF: (Composition of INDICES IBEX 35® BANCOS, IBEX 35® ENERGIA, IBEX 35® CONSTRUCCION at the close of the trading day (both before and after adjustment), registrations and deregistration of securities, daily summary of the INDICES IBEX 35® BANCOS, IBEX 35® ENERGIA, IBEX 35® CONSTRUCCION (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the INDICES IBEX 35® BANCOS, IBEX 35® ENERGIA, IBEX 35® CONSTRUCCION).
- ADJUSTMENTS_IBEX_YYYYMMDD.PDF: Announcements of adjustments reported in the day, where the affected index, date, the security which produces the adjustment and the adjustment terms are indicated. Daily emails.
- RESLTBX_LTXLATIBX_YYYYMMDD.PDF: Composition of the Latibex All Share index at the close of the trading day (both before and after adjustment), registration and deregistration of securities, weekly Latibex All Share index summary (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index Latibex All Share.
- RESLTBX_LTXLATTOP_YYYYMMDD.PDF: Composition of the Latibex Top index at the close of the trading day (both before and after adjustment), registration and deregistration of securities, weekly Latibex Top index summary (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index Latibex Top.
- RESLTBX_LTXBRASIL_YYYYMMDD.PDF: Composition of the Latibex Brazil index at the close of the trading day (both before and after adjustment), registration and deregistration of securities, daily Latibex Brazil index summary (Previous, Opening, Closing, Minimum, Maximum, Medium, Variation, Variation %,...), Public Corporate Actions which affect the index Latibex Brazil.
- RESIBEX_ESTRDERIV_YYYYMMDD.PDF: Strategy IBEX Indices on Derivatives Information.
- RESIBEX_IBEXMAB15_YYYYMMDD.PDF: IBEX GROWTH MARKET® 15 Index composition.
- RESIBEX_IBXMABALL_YYYYMMDD.PDF: IBEX GROWTH MARKET® ALL SHARE Index composition.
- RESIBEX_INDGRALBM_YYYYMMDD.PDF: GENERAL BOLSA DE MADRID index composition.

Adjustments information is included in all cases if appropriate.

Relationship table between pdf files and information products:

PRODUCT	TYPE	FILE NAME
3500 Global BME **3520 Indices Ibex**	IBEX AND LATIBEX INDICES REPORTS (PDF FORMAT)	RESIBEX_IBXBAENCO_YYYYMMDD.PDF RESIBEX_IBXCAPNET_YYYYMMDD.PDF RESIBEX_IBXGENIND_YYYYMMDD.PDF RESIBEX_IBXIBEX35_YYYYMMDD.PDF RESIBEX_IBXMEDCAP_YYYYMMDD.PDF RESIBEX_IBXSMACAP_YYYYMMDD.PDF RESIBEX_IBXTOPDIV_YYYYMMDD.PDF ADJUSTMENTS_IBEX_YYYYMMDD.PDF RESLTBX_LTXBRASIL_YYYYMMDD.PDF RESLTBX_LTXLATIBX_YYYYMMDD.PDF RESLTBX_LTXLATTOP_YYYYMMDD.PDF RESIBEX_ESTRDERIV_YYYYMMDD.PDF RESIBEX_IBXMABALL_YYYYMMDD.PDF RESIBEX_IBEXMAB15_YYYYMMDD.PDF
3500. Global BME **3520. Indices IBEX®**	ADJUSTMENT ANOUNCEMENTS	ADJUSTMENTS_IBEX_YYYYMMDD.PDF

5 Indices – Analytics

PRODUCT	TYPE	FILE NAME
3500. Global BME **3520. Indices IBEX®**	FLOATING CAPITAL TRANCHES	RV_FF_YYYYMM.TXT
	MONTHLY LIQUIDITY REPORT	RV_LIQUIDEZ_YYYYMM.TXT
	SEMESTRAL LIQUIDITY REPORT (TURNOVER)	YYYYMMDD_RANK_LIQU_EFE.TXT YYYYMMDD_RANK_LIQU_EFE.CSV
	SEMESTRAL LIQUIDITY REPORT (VOLUME)	YYYYMMDD_RANK_LIQU_TIT.TXT YYYYMMDD_RANK_LIQU_TIT.CSV

5.1 PROVISIONAL FLOATING CAPITAL TRANCHES

Report on provisional floating capital tranches. Classification of the securities in the continuous market depending on the free-float of their shares. In the file, information is included on every security that belongs to the continuous market. They are forecasts of provisional free floats; they are not binding and are published before the revision of the components of the IBEX indices.

The file contains the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(8)	DATE	YYYYMMDD YYYYMM File date
TIPOINDICE	X(1)	INDEX ID	SEE ANEXE CODES
VALOR	X(5)	SECURITY ID	
ISIN	X(12)	SECURITY ISIN	
NOMBRE	X(80)	SECURITY NAME	
TPF	X(100)	Free float tranche (TEXT)	Under or 10% Between 10% and 20% inclusive Between 20% and 30% inclusive Between 30% and 40% inclusive Between 40% and 50% inclusive Over 50%
Coeficiente	9(4)V9(2)	Applicable coefficient in %	10 % “010,00” 20 % “020,00” 40 % “040,00” 60% “060,00” 80 % “080,00” 100 % “0100,00”

5.2 SECURITIES MONTHLY LIQUIDITY

Monthly liquidity report. Liquidity Ex – Post, liquidity ex – ante of the securities in the continuous market and Latibex. Mimic of the IBEX 35 from their components. The file would have the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
VALOR	X(5)	Security ID	Security ID (Equities markets)
INDICES	X(20)	Indices in which the security is included	
EFECTIVOSEMESTRE	9(17)V9(6)	Monthly average effective Ex_post liquidity corresponding to the last semiannual	
EFECTIVOMES	9(17)V9(6)	Monthly average effective Ex_post liquidity corresponding to the last close month	
VARIACIONEFECTIVO	X(1)	Trend “+” or “-“ of the monthly average effective	“+” “-“
HORQUILLAMEDIA	9(12)V9(6)	Ex_ante liquidity. Average monthly spread as defined by the quotient between the bid-ask spread and its average point. $Hmed_t = \frac{2(Ask_t - Bid_t)}{(Ask_t + Bid_t)}$	%
HORQUILLAPOND	9(12)V9(6)	Ex-ante liquidity. Monthly weighted average spread defined as the quotient between the spread of the first best bid-ask levels weighted by the volume and the spread’s average. $Hpond_t = \frac{2[\Sigma \frac{V_{ic}}{V_{tc}}(Ask_i) - \Sigma \frac{V_{iv}}{V_{tv}}(Bid_i)]}{(Ask_t + Bid_t)}$	%
LAMBDAKYLESEMESTRE	9(18)	Ex-ante liquidity. Average turnover needed to move the price of a security by 1% - semiannual (Kyle’s Lambda).	
LAMBDAKYLEMES	9(18)	Ex-ante liquidity. Average turnover needed to move the price of a security by 1% - month (Kyle’s Lambda).	
VARIACIONLAMBDA	X(1)	Ex-ante liquidity. Positive or negative trend of Kyle’s Lambda.	“+”

			"-"
HORQUILLA1CONTRATO	9(12)V9(6)	Replica that reflects the relationship between liquidity and the capitalization that computes in the index for the securities of the index IBEX 35. Relationship between the spreads for the bid-ask of the securities needed to cover one futures contract (H1C).	% (only securities of the IBEX 35)
APORTACION1CONTRATO	9(12)V9(6)	Replica that reflects the relationship between liquidity and the capitalization that computes in the index for the securities of the index IBEX 35. Contribution of the previous spread to the aggregate spread of the IBEX 35 for 1 contract.	% (only securities of the IBEX 35)
HORQUILLA5CONTRATOS	9(12)V9(6)	Replica that reflects the relationship between liquidity and the capitalization that computes in the index for the securities of the index IBEX 35. Relationship between the spreads that present the bid-ask of the securities needed to cover 5 futures contracts (H1C)	% (only securities of the IBEX 35)
APORTACION5CONTRATOS	9(12)V9(6)	Replica that reflects the relationship between liquidity and the capitalization that computes in the index for the securities of the index IBEX 35. Contribution of the previous spread to the aggregate spread of the IBEX 35 for 1 contract.	% (only securities of the IBEX 35)

The liquidity file includes three complementary approximations to the problematic of measuring liquidity of the stocks: "ex-ante" liquidity, "ex-post" liquidity and replicability.

Ex-post liquidity reflects a stock's liquidity as a result of the number of investors who buy and sell it.

The following indicators of ex-post liquidity have been included:

- The turnover monthly average for the last half-year
- The turnover monthly average for the last closed month, and
- The positive or negative trend of these turnover monthly averages.

Turnover figures are expressed in millions of euros and only include the turnover monthly average for ordinary trades during the period analyzed.

Ex-ante liquidity reflects the liquidity of a stock as a result of positions at different market buy and sell levels. The following indicators of ex-ante liquidity have been included:

- The average half- year Spread, as the coefficient between the Spread and its average point (expressed in monthly average of daily observations)
- The half-year weighted average spread which is the coefficient between the spread of the five best bid-ask price levels weighted by volume with respect to the average point of the spread. (expressed in monthly average of daily observations)
- The effective average required to move the price of a stock by 1% (Kyle's Lambda) over a half-year period (expressed in euros).
- The effective average required to move the price of a stock by 1% (Kyle's Lambda) over a month (expressed in euros).
- The positive or negative trend of Kyle's Lambda.

Replicability reflects the relationship between liquidity and the capitalization computed in the index for IBEX 35® stocks. The following replicability indicators have been included:

- The relationship between the SPREADS arising from the bid-ask of the stocks required to cover 1 futures contract (H1C), and 5 such contracts (H5C). Both expressed as monthly average.
- The contribution of these spreads to the aggregate IBEX 35® spread for these contracts

5.3 Biannual Liquidity Ranking (TURNOVER)

Biannual (JAN-JUN, JUL-DEC) liquidity ranking. Files YYYYMMDD_RANK_LIQU_EFE.txt and YYYYMMDD_RANK_LIQU_EFE.csv. The information shown in the files is base as follows:

				TODO EL MERCADO			MERCADO SIN BLOQ. Y OP. ESPECIALES		
FECHA	VALOR	ISIN	Nº DÍAS	EFECT. DIA	EFECT. MEDIO	EFECT. ACUMULADO	EFECT. DIA	EFECT. MEDIO	EFECT. ACUMULADO
20120622	A3TV	ES0000000001	49	1.348.527,70	1.262.082,75	61.842.054,78	1.348.527,70	1.208.527,61	59.217.852,79
20120622	ABE	ES0000000002	49	27.414.737,90	50.771.594,56	2.487.808.133,65	26.417.312,90	25.309.023,14	1.240.142.133,93
20120622	ABG	ES0000000003	49	5.552.040,53	7.421.218,67	363.639.714,83	5.552.040,53	6.892.863,40	337.750.306,50
20120622	ACS	ES0000000004	49	29.073.550,31	27.396.357,43	1.342.421.514,19	21.445.620,01	23.116.043,26	1.132.686.119,87

Fields:

- FECHA: Trading day
- VALOR: code of the security
- ISIN: Isin code
- Nº DÍAS: Number of days that the security has trading in the current semiannual.
- TURNOVER FOR THE FULL MARKET (TODO EL MERCADO)
  - EFECTIVO DÍA: Daily aggregate turnover for such security
  - EFECTIVO MEDIO: Average aggregate turnover based on the number of trading days that have elapsed in the current semiannual
  - EFECTIVO ACUMULADO: Aggregate turnover in the semiannual based on the number of trading days that have elapsed in the current semiannual
- TURNOVER only for Order Market (no block and special trades):

- EFFECTIVO DÍA: Daily aggregate turnover for such security
- EFECTIVO MEDIO: Average aggregate turnover based on the number of trading days that have elapsed in the current semiannual
- EFECTIVO ACUMULADO: Aggregate turnover in the semiannual based on the number of trading days that have elapsed in the current semiannual.

5.4 Semiannual Liquidity Ranking (VOLUME)

Semiannual (JAN-JUN, JUL-DEC) liquidity ranking based on volume. Files YYYYMMDD_RANK_LIQU_TIT.txt and YYYYMMDD_RANK_LIQU_TIT.csv. the information shown in the files is base as follows:

				TODO EL MERCADO			MERCADO SIN BLOQ. Y OP. ESPECIALES		
FECHA	VALOR	ISIN	Nº DÍAS	TIT. DIA	TIT. MEDIO	TIT. ACUMULADO	TIT. DIA	TIT. MEDIO	TIT. ACUMULADO
20120622	A3TV	ES0000000001	49	1.348.527	1.262.082	61.842.054	1.348.527	1.208.527	59.217.852
20120622	ABE	ES0000000002	49	27.414.737	50.771.594	2.487.808.133	26.417.312	25.309.023	1.240.142.133
20120622	ABG	ES0000000003	49	5.552.040	7.421.218	363.639.714	5.552.040	6.892.863	337.750.306
20120622	ACS	ES0000000004	49	29.073.550	27.396.357	1.342.421.514	21.445.620	23.116.043	1.132.686.119

Fields:

- FECHA: Trading day
- VALOR: code of the security
- ISIN: ISIN Code
- Nº DÍAS: Number of days that the security has trading in the current semiannual.
- VOLUME FOR THE FULL MARKET (TODO EL MERCADO)
  - TITULOS DÍA: Daily aggregate volume for such security
  - TITULOS MEDIO: Average aggregate volume based on the number of trading days that have elapsed in the current semiannual
  - TITULOS ACUMULADO: Aggregate volume in the semiannual based on the number of trading days that have elapsed in the current semiannual
- VOLUME only for Order Market (no block and special trades):

- TITULOS DÍA: Daily aggregate volume for such security
- TITULOS MEDIO: Average aggregate volume based on the number of trading days that have elapsed in the current semiannual
- TITULOS ACUMULADO: Aggregate volume in the semiannual based on the number of trading days that have elapsed in the current semiannual.

6 IGBM, BAR, BIL, VAL Indices

PRODUCT	TYPE	FILE NAME
REGIONAL EXCHANGES INDICES **3500. Global BME** **3530. Stock Exchanges Indices**	IGBM FAMILY	IGBM_PON_IND_YYYYMMDD.TXT IGBM_PON_VAL_YYYYMMDD.TXT
	BAR FAMILY	BAR_PON_IND_YYYYMMDD.TXT BAR_PON_VAL_YYYYMMDD.TXT
	BIL FAMILY	BIL_PON_IND_YYYYMMDD.TXT BIL_PON_VAL_YYYYMMDD.TXT
	VAL FAMILY	VAL_PON_IND_YYYYMMDD.TXT VAL_PON_VAL_YYYYMMDD.TXT
	IGBM COMPONENTS	IGBM_COM_YYYYMMDD.TXT
	BAR COMPONENTS	BAR_COM_YYYYMMDD.TXT
	BIL COMPONENTS	BIL_COM_YYYYMMDD.TXT
	VAL COMPONENTS	VAL_COM_YYYYMMDD.TXT
	IGBM PORTFOLIO	Informe_IGBM_YYYYMMDD.txt

6.1 REGIONAL EXCHANGES INDICES SECURITIES WEIGHTING

The files:

SECURITIES WEIGHTING INDICES	IGBM FAMILY	IGBM_PON_VAL_YYYYMMDD.TXT	COD_FAMILIA = '0103' MADRID – IGBM

BAR FAMILY	BAR_PON_VAL_YYYYMMDD.TXT	COD_FAMILIA = '0101' BARCELONA
BIL FAMILY	BIL_PON_VAL_YYYYMMDD.TXT	COD_FAMILIA = '0102' BILBAO
VAL FAMILY	VAL_PON_VAL_YYYYMMDD.TXT	COD_FAMILIA = '0104' VALENCIA

Which contain the weightings of the securities in the indices:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(8)	DATE	YYYYMMDD
PLATAFORMA	X(3)	Platform	MAD - Madrid BAR - Barcelona VAL - Valencia BIL - Bilbao
VALORRV VALOR	X(8)	constituent	
CVALISO	X(12)	constituent isin CODE	
NOMRED	X(12)	security short name	
NOMBRE80	X(80)	security long name	
CLAVE_INDICE	X(8)	INDEX CODE	MADX / IGBM = 20000
PRECIORV	9(12)V9(6)	security closing price	
TIPO_REGLA	X(2)	type of rule of the index TO WHICH IT belongs	01 - Capitalization 20 - Fixed weightings 21 - Average trading price
PESO	9(3)V9(6)	WEIGHTING of the security in the index for type of rule = 20 (TIPO_REGLA = 20)	
NUMTITU	9(11)	number of securities that weight in the index for the rule = 01 (TIPO_REGLA = 01)	
CAPITALIZ	9(17)V9(5)	capitalization of the security for indices of rule = 01 (TIPO_REGLA = 01) initial stock market capitalization for indices with rule = 20 (TIPO_REGLA = 20) and automatic weightings calculation	
PRECIO_REF	9(12)V9(6)	security reference price	

PRECIO_REFDIV	9(12)V9(6)	security reference price with dividend discount
FLOTANTE	9(12)V9(6)	floating rate PER UNIT

6.2 REGIONAL EXCHANGES INDICES WEIGHTING

The files:

INDICES WEIGTING INDICES	IGBM FAMILY	IGBM_PON_IND_YYYYMMDD.TXT	COD_FAMILIA = '0103' MADRID – IGBM
	BAR FAMILY	BAR_PON_IND_YYYYMMDD.TXT	COD_FAMILIA = '0101' BARCELONA
	BIL FAMILY	BIL_PON_IND_YYYYMMDD.TXT	COD_FAMILIA = '0102' BILBAO
	VAL FAMILY	VAL_PON_IND_YYYYMMDD.TXT	COD_FAMILIA = '0104' VALENCIA

Which include the weightings of the indices in other indices:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(8)	DATE	YYYYMMDD
PLATAFORMA	X(3)	Platform	MAD - Madrid BAR - Barcelona VAL - Valencia BIL - Bilbao
CLAVE_INDICE	X(8)	INDEX INDICATOR	
CLAVE_DESCEN	X(8)	INTERNAL CODE OF THE UPPER INDEX	
CVALISO_INDICE	X(12)	INDEX ISIN CODE	
NOMRED	X(12)	INDEX SHORT NAME	
NOMBRE	X(40)	INDEX long NAME	
IND_TIPO	X(1)	type of index, principal or subsidiary	" " = PRINCIPAL "D"= SUBSIDIARY
TIPO_REGLA	X(2)	type of rule of the index to which it belongs	01 - Capitalization

			20 - Fixed weightings 21 - Average trading price
TIPO_DEPEND	X(2)	TYPE OF SUBSIDIARY INDEX INDICATOR FOR TIPO_REGLA = 20	05 - General 10 - Sectorial 15 - Sub sectorial
SECTOR	9(2)	ALLOCATED SECTOR TO THE INDEX FOR TIPO_REGLA = 20	
SUBSECTOR	9(2)	ALLOCATED SUBSECTOR TO THE INDEX FOR TIPO_REGLA = 20	
PESO_SUP	9(3)V9(6)	WEIGTHING OF THE INDEX IN THE UPPER LEVEL IN % IN THE SUBSIDIARY FOR TIPO_REGLA = 20	
PESO_SUBSEC	9(3)V9(6)	WEIGTHING OF THE SUBSECTOR INDEX IN THE PRINCIPAL INDEX IN % FOR TIPO_REGLA = 20 AND TIPO_DEPEND = 15	
INDICE12_BASE	9(6)V9(12)	BASE INDEX, FOR INDICES TIPO_REGLA = 01	
CAPITALIZ_BASE	9(17)V9(5)	BASE CAPITALIZATION FOR INDICES TIPO_REGLA = 01	
CAPITALIZ_ACTUAL	9(17)V9(5)	Final CAPITALIZATION FOR INDICES TIPO_REGLA = 01	
IND_PESOAUT	X(1)	automatic weightings calculation INDICATOR	S - YES N - NO " " Not applicable

6.3 PORTFOLIO MIMIC IGBM

The file Informe_IGBM_YYYYMMDD.TXT, INFIBEX_INDGRALBM_AAAAMMDD.HTM and INFIBEX_INDGRALBM_AAAAMMDD.TXT includes the IGBM mimic portfolio and has the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
Fecha / Date	X(8)	TRADING SESSION DATE	YYYYMMDD
Valor/ Code	X(8)	SECURITY ID	SIBE CODE
ISIN	X(12)	ISIN CODE	
Nombre/ Name	X(24)	SECURITY NAME	

Precio Inicio / Initial price	9(12)V9(6)	INSTRUMENT PRICE AT THE BEGINNING OF THE PERIOD	
Valoración Inicio / Initial valuation	9(17)V9(5)	VALUATION OF THE INSTRUMENT AT THE BEGINNING OF THE PERIOD	
Peso / Weight %	9(3)V9(12)	WEIGHT OF THE INSTRUMENT IN THE INDEX	
Precio Cierre / Closing Price	9(12)V9(6)	CLOSING PRICE	
Titulos cartera/ Number of Shares	9(11)	NUMBER OF SHARES IN THE PORTFOLIO	
Valoracion cartera / Portfolio Valuation	9(17)V9(5)	VALUATION OF THE INSTRUMENT AT CLOSING PRICE	
Renta Efectiva / Effective Income	9(17)V9(5)	EFFECTIVE INCOME OF THE INSTRUMENT DURING THE PERIOD	
Total Cartera / Total Portfolio	9(17)V9(5)	VALUATION OF THE INSTRUMENT INCLUDING EFFECTIVE INCOME	SUM OF THE PORTFOLIO VALUATION AND EFFECTIVE INCOME

6.4 REGIONAL EXCHANGES INDICES CONSTITUENTS (IGBM, BAR, BIL, VAL)

The files:

Regional Exchanges Indices Constituents	FAMILIA IGBM	IGBM_COM_YYYYMMDD.TXT	COD_FAMILIA = ‘0103’ MADRID – IGBM
	FAMILIA BAR	BAR_COM_YYYYMMDD.TXT	COD_FAMILIA = ‘0101’ BARCELONA
	FAMILIA BIL	BIL_COM_YYYYMMDD.TXT	COD_FAMILIA = ‘0102’ BILBAO
	FAMILIA VAL	VAL_COM_YYYYMMDD.TXT	COD_FAMILIA = ‘0104’ VALENCIA

Which include the constituents of indices, sectors and subsectors and will have the following fields:

FIELD CODE	LENGTH	DESCRIPTION	VALUES
FECHA	X(8)	DATE	YYYYMMDD
PLATAFORMA	X(3)	PlatFORM	MAD - Madrid BAR - Barcelona VAL - Valencia BIL - Bilbao
CLAVE_INDICE	X(8)	INDICATOR OF SECURITY BELONGING TO THE INDEX	
VALORRV / VALOR	X(8)	SECURITY IDENTIFIER	Code of the constituent security
CODISIN / CVALISO	X(12)	ISIN	ISIN of the constituent security
NOMVALOR / NOMRED	X(24)	SECURITY NAME	Name of the constituent security

Only outstanding series and the composition of IGBM, current sectors and subsectors will be disclosed. It is available on D-1 (valid for the following trading day).

7 EMAILS

The following e-mail communications are associated to the service:

7.1 Simulación Composición / Constituents Forecast

Four times a year, via e-mail, the client will receive a forecast of the composition of the family of IBEX indices after the adjustments arising from a revision (revisions take place in March, June, September and in December).

The files IBEX_FORECAST_YYYYMMDD.TXT / IBEX_FORECAST_YYYYMMDD.HTM will be distributed with the forecast, following the format of the daily txt and htm files:

PRODUCT	TYPE	FILE NAME
CONSTITUENTS FORECAST	Forecast IBEX constituents DD/MM/YYYY	IBEX_FORECAST_ YYYYMMDD.TXT IBEX_FORECAST_ YYYYMMDD.HTM
CONSTITUENTS FORECAST	Forecast LATIBEX constituents DD/MM/YYYY	LATIBEX_FORECAST_YYYYMMDD.TXT

LATIBEX_FORECAST_YYYYMMDD.HTM

The forecast files (simulation of the composition of the Indexes after the revisions), as well as the corresponding Index Manager's Notice, are published after the close of the Wednesday before the Third Friday of March, June, September and December.

7.2 ADJUSTMENT NOTIFICATIONS

Announcements of adjustments reported in the day, where the affected index, date, the security which produces the adjustment and the adjustment terms are indicated. Daily emails.

Notifications, via e-mail, of the adjustments and corporate actions associated with the securities that make up the IBEX family Indices (information provided throughout the trading session).

The contents that will usually be delivered through adjustment notifications are as follows:

PRODUCT	TYPE	FILE NAME
IBEX Indices Adjustment Announcements	IBEX 35 Announcement of Adjustment / Anuncio de Ajuste IBEX 35 IBEX 35 IBEX TOP DIVIDENDO Announcement of Adjustment / Anuncio de Ajuste IBEX TOP DIVIDENDO IBEX SMALL CAP Announcement of Adjustment / Anuncio de Ajuste IBEX SMALL CAP IBEX MEDIUM CAP Announcement of Adjustment / Anuncio de Ajuste IBEX MEDIUM CAP BANCOS Announcement of Adjustment / Anuncio de Ajuste IBEX 35 BANCOS ENERGIA Announcement of Adjustment / Anuncio de Ajuste IBEX 35 ENERGÍA CONSTRUCTION Announcement of Adjustment / Anuncio de Ajuste IBEX 35 CONSTRUCCIÓN	ADJUSTMENTS_IBEX_YYYYMMDD.PDF
Indices Committee Announcements IBEX Committee Announcements	IBEX Committee NN/YYYY announcement	Aviso_Comite_IBEX_NN-YY.PDF (Spanish) Notice_IBEX_Committee_NN-YY.PDF (English)
Notice NºNN/YY of the Index Manager	Aviso del Gestor NºNN/YY / Notice NºNN/YY of the Index Manager	Aviso_Gestor_Indices_NN-AA.PDF (Spanish) Notice_Index_Manager_NN-AA.PDF (English)
FACTSHEETS IBEX INDICES	FACTSHEETS IBEX INDICES	Published on the website

IBEX Indices Reports	IBEX DD/MM/YYYY Indices Reports	RESIBEX_IBXGENIND_YYYYMMDD.PDF RESIBEX_IBXIBEX35_YYYYMMDD.PDF RESIBEX_IBXMEDCAP_YYYYMMDD.PDF RESIBEX_IBXSMACAP_YYYYMMDD.PDF RESIBEX_IBXTOPDIV_YYYYMMDD.PDF ADJUSTMENTS_IBEX_YYYYMMDD.PDF INFIBEX_IBEXCLOSE_YYYYMMDD.TXT INFIBEX_IBXPREOPE_YYYYMMDD.TXT INFIBEX_DIVISCLOS_YYYYMMDD.TXT INFIBEX_DIVISPROP_YYYYMMDD.TXT INFIBEX_AJUSDIVID_YYYYMMDD.TXT
STOCK EXCHANGES Indices Reports	STOCK EXCHANGE DD/MM/YYYY Indices Reports	AVISO_INDICE_BAR_AAAAMMDD.PDF / NOTICE_INDEX_BAR_AAAAMMDD.PDF AVISO_INDICE_BIL_AAAAMMDD.PDF / NOTICE_INDEX_BIL_AAAAMMDD.PDF AVISO_INDICE_MAD_AAAAMMDD.PDF / NOTICE_INDEX_MAD_AAAAMMDD.PDF AVISO_INDICE_VAL_AAAAMMDD.PDF / NOTICE_INDEX_VAL_AAAAMMDD.PDF
LATIBEX Indices Reports	Latibex DD/MM/YYYY Indices Reports	RESLTBX_LTXBRASIL_YYYYMMDD.PDF RESLTBX_LTXLATIBX_YYYYMMDD.PDF RESLTBX_LTXLATTOP_YYYYMMDD.PDF

7.3 IBEX Agenda

The IBEX Agenda is sent daily. Notifications via e-mail of the most relevant information on the IBEX35® index (dividends, adjustments) in a calendar format.

PRODUCTO	TIPO	DIARIO
AGENDA IBEX	Ibex Agenda / IBEX Schedule	NEWSLETTER_BME_YYYYMMDD.TXT NEWSLETTER_BME_YYYYMMDD.HTM

8 Indices Closing Prices and Volumes

PRODUCT	TYPE (INDICES PRICES AND VOLUMES)	FILE NAME
3500. Global BME 3520. Indices IBEX®	IBEX FAMILY	IND_PV_YYYYMMDD.TXT
3500. Global BME	IGBM FAMILY	IGBM_PV_YYYYMMDD.TXT
3500. Global BME	BAR FAMILY	BAR_ PV_YYYYMMDD.TXT
3500. Global BME	BIL FAMILY	BIL _PV_YYYYMMDD.TXT
3500. Global BME	VAL FAMILY	VAL_PV_YYYYMMDD.TXT
3500. Global BME 3520. Indices IBEX®	FAMILY STOCK STRATEGY INDICES	ACC_PV_YYYYMMDD.TXT
3500. Global BME	EXCHANGES FAMILY	BOLSAS_PV_YYYYMMDD.TXT
3500. Global BME	BME FAMILY	BME_PV_YYYYMMDD.TXT

8.1 IBEX & LATIBEX & EXCHANGES FAMILY

File which contains the last situation of each index. The key for accessing to the data of each index is CLAVE_INDICE or CVALISO_INDICE, one register per index.

IBEX FAMILY	IND_PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0001’ IBEX COD_FAMILIA = ‘0005’ IBEX MAB
IGBM FAMILY	IGBM_PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0103’ MADRID – IGBM
BAR FAMILY	BAR_ PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0101’ BARCELONA
BIL FAMILY	BIL _PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0102’ BILBAO
VAL FAMILY	VAL_PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0104’ VALENCIA
FAMILY STOCK STRATEGY INDICES	ACC_PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0004’ STOCK STRATEGY INDICES
EXCHANGES FAMILY	BOLSAS_PV_YYYYMMDD.TXT	COD_FAMILIA = ‘0101’ BARCELONA COD_FAMILIA = ‘0102’ BILBAO

		COD_FAMILIA = '0103' MADRID – IGBM COD_FAMILIA = '0104' VALENCIA
BME FAMILY	BME_PV_YYYYMMDD.TXT	COD_FAMILIA = '0001' IBEX COD_FAMILIA = '0002' LATIBEX COD_FAMILIA = '0004' STOCK STRATEGY INDICES COD_FAMILIA = '0005' IBEX MAB COD_FAMILIA = '0006' Strategy on Derivatives COD_FAMILIA = '0007' Fixed Income COD_FAMILIA = '0101' BARCELONA COD_FAMILIA = '0102' BILBAO COD_FAMILIA = '0103' MADRID – IGBM COD_FAMILIA = '0104' VALENCIA

The file contents are as follows.

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	CLAVE_INDICE COD_INTERNO	X(8)	INDEX ID	ANNEX with the list of indices with codes and isin
IND	CVALISO_INDICE	X(12)	INDEX ISIN CODE	ANNEX with the list of indices with codes and isin
IND	NOMCORTIND	X(12)	INDEX SHORT NAME	
IND	NOMINDICE	X(40)	index long name	
IND	SUBEN_INDICE	9(8)	NUMBER OF INDEX CONSTITUENTS THAT RISE AT THE END OF THE TRADING DAY	
IND	BAJAN_INDICE	9(8)	NUMBER OF INDEX CONSTITUENTS THAT FALL AT THE END OF THE TRADING DAY	
IND	REPITEN_INDICE	9(8)	NUMBER OF INDEX CONSTITUENTS THAT REPEAT PRICE AT THE END OF THE TRADING DAY	
IND	PRECIO_REF	9(12)V9(6)	REFERENCE PRICE	
IND	PRECIO_REFDIV	9(12)V9(6)	REFERENCE PRICE WITH DISCOUNT OF DIVIDENDS	

IND	INDICE_ANTERIOR	9(12)V9(6)	INDEX PRICE AT THE END OF THE PREVIOUS TRADING DAY	
IND	APERTURA_INDICE	9(12)V9(6)	OPENING INDEX PRICE	
IND	HORA_APERTURA	X(9)	OPENING TIME	HHMMSSXXX or HHMMSS
IND	INDICE_MAXIMO	9(12)V9(6)	INDEX HIGH PRICE IN THE TRADING DAY	
IND	HORA_MAXIMO	X(9)	INDEX HIGH PRICE TIME	HHMMSSXXX or HHMMSS
IND	INDICE_MINIMO	9(12)V9(6)	INDEX LOW PRICE	Index Minimum Price
IND	HORA_MINIMO	X(9)	INDEX LOW PRICE TIME	HHMMSSXXX or HHMMSS
IND	TITULOS_NEG	9(11)	VOLUME OF THE CONSTITUENTS IN THE INDEX (THOUSANDS) DURING THE TRADING DAY	
IND	INDICE_COMP	9(12)V9(6)	INDEX IBEX 35® buy.	Only apply to IBEX 35®
IND	INDICE_VENT	9(12)V9(6)	INDEX IBEX 35® sell.	Only apply to IBEX 35®
IND	EFEC_NEG	9(17)V9(5)	TURNOVER IN EUR (THOUSANDS) OF THE CONSTITUENTS OF THE INDEX DURING THE TRADING DAY.	
IND	INDICE_ACTUAL	9(12)V9(6)	LAST PRICE OF THE INDEX	LAST PRICE OF THE INDEX with 2 decimals
IND	INDICE12_CIERRE	9(12)V9(12)	LAST PRICE OF THE INDEX with 12 decimals	
IND	INDICE_MEDIO	9(12)V9(6)	AVERAGE PRICE OF THE INDEX	
IND	SIGNO_VARIA	X(1)	CHANGE SIGN	"+" Positive change "-" Negative change " " Repite
IND	VARIACION	9(12)V9(6)	CHANGE OF THE LAST PRICE WITH REGARD TO THE REFERENCE PRICE OF THE DAY (CLOSING PRICE OF THE PREVIOUS TRADING DAY)	
IND	PORCEN_VARIA	9(12)V9(6)	CHANGE % OF THE LAST PRICE WITH REGARD TO THE REFERENCE PRICE OF THE DAY (CLOSING PRICE OF THE PREVIOUS TRADING DAY)	
IND	INDICE_LIQ	9(12)V9(6)	SETTLEMENT INDEX	Always "0" for indices other than IBEX 35®.
IND	ESTIMADOR	9(12)V9(6)	BALANCE PRICE IN AUCTIONS	
IND	PROCESO_LIQ	X(2)	SETTLEMENT PROCESS	"00" Indicates that the settlement index is not being calculated. Always "00"

for indices other than IBEX 35®.

“01 to 30” Indicates the number ID of the settlement index being calculated.

“IP” Indicates that the settlement index calculated is provisional

“IL” Indicates that the settlement index calculated is official

9 Annexes

9.1 ANNEX A – IBEX® Codes & ISIN

ISIN	CODE	LONG NAME	SHORT NAME
ES0SI0000005	I	IBEX 35	IBEX-35
ES0SI0000047	J	IBEX 35 TOTAL RETURN	IBEX DIVIDEN
ES0SI0000062	Y	IBEX 35 NET RETURN	IBEX DIVNETO
ES0SI0000153	X	IBEX 35 CAPPED	IBEX-35 CAP
ES0SI0000146	Z	IBEX 35 CAPPED NET RETURN	IBEX CAP NET
ES0SI0000054	K	IBEX 35 SHORT	IBEX INVERSO
ES0SI0000013	C	IBEX MEDIUM CAP	IBEX MEDIUM
ES0S00000273	CT	IBEX MEDIUM CAP® TOTAL RETURN	IBXMEDIUM TR
ES0S00000281	CN	IBEX MEDIUM CAP® NET RETURN	IBXMEDIUM NR
ES0SI0000021	S	IBEX SMALL CAP	IBEX SMALL C
ES0S00000299	ST	IBEX SMALL CAP® TOTAL RETURN	IBX SMALL TR

ES0S00000307	SN	IBEX SMALL CAP® NET RETURN	IBX SMALL NR
ES0SI0000039	D	IBEX TOP DIVIDENDO	IBEX TOP DIV
ES0S00000315	DT	IBEX TOP DIVIDENDO® TOTAL RETURN	IBXTOPDIV TR
ES0S00000323	DN	IBEX TOP DIVIDENDO® NET RETURN	IBXTOPDIV NR
ES0S00000901	IB	IBEX 35 BANK	IBX BANCOS
ES0S00000919	IE	IBEX 35 ENERGY	IBX ENERGIA
ES0S00000927	IC	IBEX 35 CONSTRUCTION	IBX CONSTR
ES0SI0000070	V	IBEX 35 DOUBLE SHORT	IBEX INVX2
ES0SI0000088	W	IBEX 35 SHORT X3	IBEX INVX3
ES0SI0000195	G	IBEX 35 SHORT X5	IBEX INVX5
ES0SI0001730	GX	IBEX 35 SHORT X10	IBEX INVX10
ES0SI0000096	F	IBEX 35 DOUBLE LEVERAGE	IBEX X2
ES0SI0000112	P	IBEX 35 DOUBLE LEVERAGE GROSS	IBEXX2 BRUTO
ES0SI0000138	Q	IBEX 35 DOUBLE LEVERAGE NET	IBEXX2 NET
ES0SI0000104	M	IBEX 35 LEVERAGE X3	IBEX X3
ES0SI0000179	R	IBEX 35 LEVERAGE NET X3	IBEXX3 NET
ES0SI0000187	U	IBEX 35 LEVERAGE NET X5	IBEXX5 NET
ES0SI0001722	UX	IBEX 35 LEVERAGE NET X10	IBEXX10 NET
ES0SI0000658	H	IBEX 35 DIV IMPACT	IBEX IMPACTO
ES0S00000083	VA	IBEX 35® TARGET VOLATILITY 10% STANDARD	IVO ST 10%
ES0S00000091	VB	IBEX 35® TARGET VOLATILITY 12% STANDARD	IVO ST 12%
ES0S00000109	VC	IBEX 35® TARGET VOLATILITY 15% STANDARD	IVO ST 15%
ES0S00000117	VD	IBEX 35® TARGET VOLATILITY 18% STANDARD	IVO ST 18%
ES0S00000125	VE	IBEX 35® TARGET VOLATILITY 10% FINANCED	IVO F 10%
ES0S00000133	VF	IBEX 35® TARGET VOLATILITY 12% FINANCED	IVO F 12%
ES0S00000141	VG	IBEX 35® TARGET VOLATILITY 15% FINANCED	IVO F 15%

ES0S00000158	VH	IBEX 35® TARGET VOLATILITY 18% FINANCED	IVO F 18%
ES0S00000968	T3L	Index TEF Leverage X3	TEFX3
ES0S00000950	S3L	Index SAN Leverage X3	SANX3
ES0S00000935	B3L	Index BBVA Leverage X3	BBVAX3
ES0S00000943	I3L	Index ITX Leverage X3	ITXX3
ES0S00001008	T5L	Index TEF Leverage X5	TELX5
ES0S00000992	S5L	Index SAN Leverage X5	SANX5
ES0S00000976	B5L	Index BBVA Leverage X5	BBVAX5
ES0S00000984	I5L	Index ITX Leverage X5	ITXX5
ES0S00001040	T3S	Index TEF Short X3	TEFINVX3
ES0S00001032	S3S	Index SAN Short X3	SANINVX3
ES0S00001016	B3S	Index BBVA Short X3	BBVAINVX3
ES0S00001024	I3S	Index ITX Short X3	ITXINVX3
ES0S00001081	T5S	Index TEF Short X5	TEFINVX5
ES0S00001073	S5S	Index SAN Short X5	SANINVX5
ES0S00001057	B5S	Index BBVA Short X5	BBVAINVX5
ES0S00001065	I5S	Index ITX Short X5	ITXINVX5
ES0SI0000617	B	LATIBEX ALL SHARE	LATIBEX AS
ES0SI0000625	T	LATIBEX TOP	LATIBEX TOP
ES0SI0000633	L	LATIBEX BRASIL	LATIBEX BRAS
ES0S00001586	E	IBEX GENDER EQUALITY	IBEX GENDER
ES0S00001594	ET	IBEX GENDER EQUALITY TOTAL RETURN	IBEX GEN TR
ES0S00001602	EN	IBEX GENDER EQUALITY NET RETURN	IBEX GEN NR
ES0S00001149	GROAS	IBEX GROWTH MARKET® ALL SHARE	IBEX GROWTH MARKET® ALL SHARE
ES0S00001156	GRO15	IBEX GROWTH MARKET® 15	IBEX GROWTH MARKET® 15
ES0SI0000708	INDA200	AIAF 2000®	AIAF 2000

ES0SI0000716	INDAS13	AIAF 2000® S 1-3 yr	AIAF S1-3yr
ES0SI0000724	INDAM35	AIAF 2000® M 3-5 yr	AIAF M3-5yr
ES0SI0000732	INDA510	AIAF 2000® L 5-10 yr	AIAF L5-10yr
ES0S00001636	INDIXA	IBEX 35 TR DECREMENT 4,5%	IBEX DCR 4,5
ES0S00001644	INDIXB	IBEX 35 TR DECREMENT 5%	IBEX DCR 5
ES0S00001610	INDIXC	IBEX 35 TR DECREMENT 400P	IBEX DCR 400
ES0S00001628	INDIXD	IBEX 35 TR DECREMENT 450P	IBEX DCR 450

9.2 ANNEX B – Rules for the calculation of the indices

01 = Capitalization	The rule 01 Capitalization is applied to capitalization indices, this is, and those in which the calculation method multiplies the price of the security (quote) by the number of securities. It matches with the type "C" Capitalization of the indices types coding.
20 = Laspeyres / Fixed Weightings	The rule 20 is applicable to Fixed Weightings indices, this is, those in which calculation method uses the fixed data of the initial weighting multiplied by the index value (closing price/ initial price of the period). It matches with type "P" Fixed Weightings of the indices types coding.
21 = Average trading price	The rule 21 is applicable to the Barcelona MID 50 index, whose calculation method only uses constituents' prices variations. It is embedded in the type "O" Others of the indices types coding.

$$Ibex35_{ME}(t) = \frac{\left[\sum_{i=1}^{N} Ibex35_i\right]}{N}$$

The IBEX® Medio is defined as IBEX 35® simple moving average of all the IBEX 35® INDICES is being generated across the session,

, where N is equal to the number of IBEX 35® INDICES generated from opening until this moment t.

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