marketdata
BOLSAS Y MERCADOS ESPAÑOLES MARKET DATA

BME X

BME Indices

Technical Specifications

VERSION **1.15** DATE **06_06_2019** AUTHOR **BME Market Data**

Index

1 Product Description

The current document includes information about:

3200 Indices Tick Data Prices and Volumes. Information generated after market closing, which contains all the information regarding the distribution of the Indices IBEX, LATIBEX, FTSE, IGBM, BAR, BIL, VAL, Stock Strategy Indices.

3300 Indices Constituents. Information generated after market closing, which contains the constituents of the Indices IBEX, LATIBEX e IGBM, BAR, BIL, VAL.

1.1 FILE AVAILABILITY

The files will normally be available at 20:00 CET, and (excluding exceptional circumstances) will always be available before 23:59 CET every trading of the stock market 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 following formats. Format TXT (“;” 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. Depending on each file the “.” 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 HHMMSSXXX being HH the hour, MM the minute, SS the second and XXX second thousand. Dates and times refer to CET (Central European Time).

2.2.3 Headings of TXT files

The first line of ASCII files (extensions TXT or similar) contains the headings of the file; the rest of lines contain the data.

PRODUCT	TXT
Indices	Coincides with FIELD CODE

2.2.4 Data Delivery

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

2.2.5 Name of Files

Name of the file by product and type:

TYPE	FAMILY
FAMILY IBEX	COD_FAMILIA = '0001' IBEX COD_FAMILIA = '0005' IBEX MAB
FAMILY IGBM	COD_FAMILIA = '0103' MADRID – IGBM
FAMILY BAR	COD_FAMILIA = '0101' BARCELONA
FAMILY BIL	COD_FAMILIA = '0102' BILBAO
FAMILY VAL	COD_FAMILIA = '0104' VALENCIA
FAMILY STOCK STRATEGY INDICES	COD_FAMILIA = '0004' STOCK STRATEGY INDICES
FAMILY BOLSAS	COD_FAMILIA = '0101' BARCELONA COD_FAMILIA = '0102' BILBAO COD_FAMILIA = '0103' MADRID – IGBM COD_FAMILIA = '0104' VALENCIA
FAMILY BME	COD_FAMILIA = '0001' IBEX COD_FAMILIA = '0002' LATIBEX COD_FAMILIA = '0003' FTSE 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

PRODUCT PRICES AND VOLUMES	TYPE	DAILY
3200 TICKS INDICES PRICES AND VOLUMES	IBEX, LATIBEX, EXCHANGES INDICES	IND_AI_YYYYMMDD.TXT IND_EI_YYYYMMDD.TXT IND_IC_YYYYMMDD.TXT IND_IN_YYYYMMDD.TXT IND_RY_YYYYMMDD.TXT IND_CL_YYYYMMDD.TXT IND_IR_YYYYMMDD.TXT IND_IE_YYYYMMDD.TXT
3300 INDEX COMPONENTS	IBEX FAMILY	IND_COMP_YYYYMMDD.TXT IND_MIC_YYYYMMDD.TXT
	IGBM FAMILY	IGBM_COM_YYYYMMDD.TXT
	BAR FAMILY	BAR_COM_YYYYMMDD.TXT
	BIL FAMILY	BIL_COM_YYYYMMDD.TXT
	VAL FAMILY	VAL_COM_YYYYMMDD.TXT

3 Indices Prices and Volumes Tick Data

6 files are generated with information on:

Administrative data on the indices included in the calculation module (AI)	IND_AI_YYYYMMDD.TXT
Data on the status of the indices (IN)	IND_IN_YYYYMMDD.TXT
Complementary information on the situation of the index IBEX 35 (IC)	IND_IC_YYYYMMDD.TXT
Information on estimates of each index (EI)	IND_EI_YYYYMMDD.TXT
Information about weightings of the constituents of indices (RY)	IND_RY_YYYYMMDD.TXT
Information about indices closing	IND_CL_YYYYMMDD.TXT
FIXED INCOME INDICES SITUATION (AIAF).	IND_IR_YYYYMMDD.TXT
STRATEGY INDICES ON DERIVATIVES.	IND_IE_YYYYMMDD.TXT

TYPE	FAMILIES
BME FAMILY	COD_FAMILIA = ‘0001’ IBEX COD_FAMILIA = ‘0002’ LATIBEX COD_FAMILIA = ‘0003’ FTSE 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 key to access the data for each index is the combination of ([VALOR] + [SECUENCIA]). N registers of AI/IN/IC/EI for each index. The file contents are those included in the following tables:

3.1 AI – ADMINISTRATIVE DATA

File with administrative data on the indices

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	SECUENCIA	9(7)	SEQUENCE NUMBER	
IND	TIPO	X(2)	Message type	AI
IND	VALOR	X(8)	INDEX CODE	“IND”+Index ID Code (IBEX 35->”INDI”). ANNEX with the list of indices with codes and isin
IND	CODISIN COD_INTERNO	X(12)	INDEX ISIN CODE	ISIN Code of the Index. ANNEX with the list of indices with codes and isin
IND	NOM_INDICE	X(40)	INDEX LONG NAME	Index long description
IND	NOM_CORTO	X(12)	INDEX SHORT NAME	Index short description.
IND	COD_FAMILIA	X(5)	INDEX FAMILY CODE	Index family coding ‘00001’ Ibex ‘00002’ Latibex ‘00003’ FTSE ‘00004’ STOCK STRATEGY INDICES ‘00005’ IBEX MAB ‘00006’ Strategy on Derivatives ‘00007’ Fixed Income ‘00101’ Barcelona ‘00102’ Bilbao

				'00103' Madrid '00104' Valencia
IND	UNI_MEDIDA	X(1)	MEASURE UNIT	Measure unit: "0": N/A "1": Unit "2": Percentage "3": Thousands "4": Points "9": Other
IND	ESTADO	X(1)	INDEX STATUS	Index Status: "A": Provisionally registered "O": Operative "B": Deregistered (*) "T": Test
IND	HORA	X(8)	TIME	Time with format hhmmsscc
IND	TIPO_INDICE	X(1)	INDICES TYPE	"C": Capitalization "P": Laspeyres / Fixed Weightings "E": Strategy "V": Volatility "O": Others
IND	INDICE_RAIZ	X(8)	INTERNAL CODE OF THE GENERAL INDEX / SECTOR TO WHICH IT BELONGS	

This message is issued at the beginning of the trading session and every time there is a change in the index data that is included in this message.

(*) The status "B: deregistered" is aimed at being an indicator that allows to automatically identify the status in which an index stops being operative. This indicator helps to maintain databases in the BME Data Feed platform which would otherwise store obsolete information and would obliged to maintain an special maintenance procedure to eliminate these contents. This way of identifying the indices that are no longer operative are passed on to the information receptors. This value, as concerns the dataflow, will only be made available once (ie, when the index is no longer operative).

3.2 IN - STATUS

File with all the ticks on indices status:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	SECUENCIA	9(7)	SEQUENCE NUMBER	Sequence number
IND	TIPO	X(2)	MESSAGE TYPE	Message type: “IN” Situation.
IND	VALOR COD_INTERNO	X(8)	“IND”+Index ID Code	“IND”+ Index ID Code (IBEX 35->”INDI”). ANNEX with the list of indices with codes and isin
IND	CODISIN_ind CODISIN	X(12)	ISIN Code of the Index	
IND	NUMTITU TITULOS_NEG	9(11)	Volume in number of securities traded in the index	
IND	IMPORTE_EFECT EFEC_NEG	9(17)V9(5)	Volume in EUR traded in the index	
IND	INDICE_ACTUAL	9(12)V9(6)	Index last price.	
IND	HORA_ACTUAL	X(8)	Time with format hhmmsscc of the last value.	Format hhmmsscc
IND	SIGNO_VARIA	X(1)	Variation sign	“+” o “- ” variation
IND	VARIACION	9(12)V9(6)	Variation of the index last value	
IND	PORCEN_VARIA	9(12)V9(6)	% variation of the index last value.	
IND	INDICE_ANT INDICE_ANTERIOR	9(12)V9(6)	Previous day index closing value	
IND	INDICE_APER APERTURA_INDICE	9(12)V9(6)	Index open value	
IND	HORA_APER	X(8)	Time of the index open value.	Format hhmmsscc

	HORA_APERTURA			
IND	INDICE_MAX INDICE_MAXIMO	9(12)V9(6)	Index high value	
IND	HORA_MAX HORA_MAXIMO	X(8)	Time of the index high value	Format hhmmsscc
IND	INDICE_MIN INDICE_MINIMO	9(12)V9(6)	Index low value	
IND	HORA_MIN HORA_MINIMO	X(8)	Time of the index low value	Format hhmmsscc
IND	INDICE_MED INDICE_MEDIO	9(12)V9(6)	Index average price	
IND	SUBENIND SUBEN_INDICE	9(8)	Number of risers	
IND	BAJANIND BAJAN_INDICE	9(8)	Number of fallers	
IND	REPIND REPITEN_INDICE	9(8)	Number of securities repeating price	
IND	HORA	X(8)	Time in format hhmmsscc.	Format hhmmsscc

This register is issued with the same periodicity in which the information on indices is issued in SIBE (i.e. IBEX 35 every 5 seconds and the rest every 30 seconds).

3.3 IC – COMPLEMENTARY STATUS OF THE INDEX IBEX 35

File with all the complementary status ticks of the index IBEX 35:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	SECUENCIA	9(7)	SEQUENCE NUMBER	
IND	TIPO	X(2)	Message type	“IC” Complementary Status.
IND	VALOR COD_INTERNO	X(8)	INTERNAL CODE	“IND”+ Index ID Code (IBEX 35->”INDI”). ANNEX with the list of indices with codes and isin
IND	CODISIN_IND CODISIN	X(12)	ISIN Code	Index ISIN Code
IND	INDICE_COMP	9(12)V9(6)	Buy index	
IND	INDICE_VENT	9(12)V9(6)	Sell index	
IND	INDICE_LIQ	9(12)V9(6)	Settlement index	
IND	PROCESO_LIQ	X(2)	SETTLEMENT PROCEDURE	“00” indicates that the settlement index is not being calculated “01 to 30” indicator of the number of the calculated settlement index “IP” Indicates that the settlement index calculated is provisional “IL” Indicates that the settlement index calculated is official
IND	HORA	X(8)	Time	Time with format hhmmsscc

3.4 EI- INDEX ESTIMATES

File with all the ticks of indices statistics:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	SECUENCIA	9(7)	SEQUENCE NUMBER	
IND	TIPO	X(2)	Message type	“EI” Index estimate.

IND	VALOR COD_INTERNO	X(8)	INTERNAL CODE	"IND"+ Index ID Code. (IBEX 35->"INDI"). ANNEX with the list of indices with codes and isin
IND	CODISIN	X(12)	ISIN Code	
IND	ESTIMADOR	9(12)V9(6)	Estimate value	
IND	HORA_ESTIMADOR	X(8)	Time in which the estimate has been calculated	Time with format hhmmsscc
IND	HORA	X(8)	Time	Time with format hhmmsscc

3.5 RY- CONSTITUENTS WEIGHTINGS

File with information about weightings of indices constituents (RY) IND_RY_YYYYMMDD.TXT

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	date	YYYYMMDD
IND	SECUENCIA	9(7)	sequence number	
IND	TIPO	X(2)	type of message	"RY" INDICES WEIGHTING
IND	MIC_CODE	X/4)	MARKET CODE	XMCE - Continuos Market XLAT - Latibex
IND	VALOR COD_SIBE COD_INTERNO	X(8)	INSTRUMENT CODE	
IND	CODISIN	X(12)	instrument isin code	
IND	DIVISA	X(3)	currency code	EUR: Euro
IND	COD_INT_IND	X(8)	internal code	"IND"+ Index Identification Code. (IBEX 35->"INDI"). ANNEX with the list of indices with codes and isin
IND	COD_ISIN_IND	X(12)	isin code	Index ISIN code

IND	NUMTITU TITULOS_NEG	9(11)	Number of securities weighting in the index	
IND	HORA	X(8)	hour	Hour with format hhmmsscc

3.6 CL- INDEX CLOSING

File with information about indices closing IND_CL_YYYYMMDD.TXT:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	date	YYYYMMDD
IND	SECUENCIA	9(7)	sequence number	
IND	TIPO	X(2)	type of message	"IC" Complementary situation.
IND	VALOR COD_INTERNO	X(8)	Index internal code	"IND" + Index identification code. (IBEX 35->"INDI"). ANNEX with the list of indices with codes and isin
IND	CODISIN_IND	X(12)	isin code	
IND	PRECIO_DIE	9(12)V9(6)	BUY INDEX.	
IND	HORA_CIE	X(8)	hour	Hour with format hhmmsscc

3.7 IR - FIXED INCOME INDICES SITUATION (AIAF).

File with information about fixed income aiaf index situation IND_IR_YYYYmmdd.txt:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD

IND	SECUENCIA / NUM_SEQ	9(7)	NÚMERO DE SECUENCIA	
IND	TIPO / TIPO_MENSAJE	X(2)	Message Type	IR
IND	HORA	X(8)	Time when index has been disseminated	Time in hhmmsscc format
IND	COD_INTERNO	X(8)	Index internal code	“IND”+ AIAF Index identification code (I.E. AS13->”INDAS13”)
IND	CODISIN / COD-ISIN CodISIN_Ind	X(12)	ISIN Code	Index ISIN Code
IND	PRECIORF_IND	X(10)	Last value of the index	Format with 2 implicit decimals.
IND	HORA_CALCULO	X(8)	Time when index has been calculated (in hhmmsscc format).	Time in hhmmsscc format
IND	PRECIORF_DIF	X(10)	Difference from the previous day.	Format with 2 implicit decimals.
IND	IND_TENDIF	X(1)	Change trend from the previous day index value	‘+’ Up, `-`Down, ‘ ‘, Unchanged
IND	PORCEN_DIF	X(6)	Change in % from the previous day..	Format with 2 implicit decimals.
IND	DURACION	X(5)	Duration.	Format with 2 implicit decimals.
IND	PRECIORF_DIFMES	X(10)	Change with respect last day of previous month.	Format with 2 implicit decimals.
IND	IND_TENMES	X(1)	Change trend with respect last day of previous month.	‘+’ Up, `-`Down, ‘ ‘, Unchanged
IND	PRECIORF_DIFANO	X(10)	Index value of the day minus index value of the last day of last year.	Format with 2 implicit decimals.
IND	IND_TENANO	X(1)	Change trend of the index value with respect last day of previous month.	‘+’ Up, `-`Down, ‘ ‘, Unchanged
IND	PRECIORF_DIF2ANT	X(10)	Index value of the last day minus index value of last day two years ago.	Format with 2 implicit decimals.

IND	IND_TEN2ANT	X(1)	Change trend of the index value of the last day with respect last day 2 years ago	‘+’ Up, `-`Down, ‘ ‘, Unchanged
IND	PRECIORF_MAX_ANO	X(10)	Year high.	Format with 2 implicit decimals.
IND	PRECIORF_MIN_ANO	X(10)	Year low.	Format with 2 implicit decimals.
IND	PRECIORF_MAX_HIST	X(10)	Life high.	Format with 2 implicit decimals.
IND	PRECIORF_MIN_HIST	X(10)	Life low.	Format with 2 implicit decimals.
IND	PRECIORF_MIN_ANOANT	X(10)	Highest value of the year before.	Format with 2 implicit decimals.
IND	PRECIORF_MAX_ANOAMT	X(10)	Lowest value of the year before.	Format with 2 implicit decimals.
IND	PRECIORF_CIE_ANOANT	X(10)	Index close of year before.	Format with 2 implicit decimals.

3.8 IE - STRATEGY INDICES ON DERIVATIVES.

File with information about strategy indices on derivatives IND_IE_YYYYmmdd.txt:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	SECUENCIA NUM_SEQ	9(7)	SEQUENCE NUMBER	
IND	TIPO TIPO_MENSAJE	X(2)	Message Type	“IE” Strategy Indices.
IND	VALOR COD_INTERNO	X(8)	internal code	“IND” + Index identification code. (IBEX 35->”INDI”). ANNEX with the list of indices with codes and isin
IND	CODISIN	X(12)	ISIN Code	Index ISIN Code

	CodISIN_Ind			
IND	FECHA_SESION	X(8)	Session Date	YYYYMMDD
IND	INDICE_CIERRE	X(10)	Closing of the index.	
IND	FECHA_VTO1	X(8)	Expiration date period 1.	YYYYMMDD
IND	FECHA_VTO2	X(8)	Expiration date period 2.	YYYYMMDD
IND	FECHA_VTO3	X(8)	Expiration date period 3.	YYYYMMDD
IND	PORC_VOLAT1	X(6)	Future period volatility 1 in %.	
IND	PORC_VOLAT2	X(6)	Future period volatility 2 in %.	
IND	PORC_VOLAT3	X(6)	Future period volatility 3 in %.	
IND	PORC_VPUT951	X(6)	Volatility PUT 95 period 1 in %.	
IND	PORC_VPUT952	X(6)	Volatility PUT 95 period 2 in %.	
IND	PORC_VPUT953	X(6)	Volatility PUT 95 period 3 in %.	
IND	PORC_VPUT1051	X(6)	Volatility PUT 105 period 1 in %.	
IND	PORC_VPUT1052	X(6)	Volatility PUT 105 period 2 in %.	
IND	PORC_VPUT1053	X(6)	Volatility PUT 105 period 3 in %.	
IND	CLVCONT_FUT1	X(6)	Contract name Future period 1.	
IND	PRECIO_CIEFUT1	X(10)	Closing price Future period 1.	
IND	SIGNO_PYG	X(1)	Sign losses/earnings daily (+,-).	(+,-)
IND	PRECIO_PYG	X(10)	Daily losses/earnings Future.	
IND	CLVCONT_FUT2	X(6)	Contract name Future period 2.	
IND	PRECIO_CIEFUT2	X(10)	Closing price Future period 2.	
IND	RATIO	X(11)	Coverage ratio.	
IND	CINT_CALL1	X(22)	Contract name CALL 1.	
IND	PRECIO_CIECALL1	X(10)	Closing Price option CALL 1.	

IND	PRECIO_COST1	X(10)	Price to close reference option vto1.
IND	CINT_CALL2	X(22)	Contract name CALL 2.
IND	PRECIO_CIECALL2	X(10)	Closing Price option CALL 2.
IND	PRECIO_COST2	X(10)	Price to close reference option vto2.
IND	PORC_INGPOS	X(10)	Deposit to open option.
IND	CINT_PUT1	X(22)	Contract name PUT vto1.
IND	PRECIO_CIEPUT1	X(10)	Closing Price option PUT vto1.
IND	CINT_PUT2	X(22)	Contract name PUT vto2.
IND	PRECIO_CIEPUT2	X(10)	Closing Price option PUT vto2.
IND	PRECIO_LIQUIDEZ	X(10)	Amount not inverted.

4 Indices Constituents

INDICES CONSTITUENS	**IBEX FAMILY**	IND_COMP_YYYYMMDD.TXT IND_MIC_YYYYMMDD.TXT	COD_FAMILIA = '0001' COD_FAMILIA = '0005' IBEX MAB
	IGBM FAMILY	IGBM_COM_YYYYMMDD.TXT	COD_FAMILIA = '0103' MADRID – IGBM
	BAR FAMILY	BAR_COM_YYYYMMDD.TXT	COD_FAMILIA = '0101' BARCELONA
	BIL FAMILY	BIL_COM_YYYYMMDD.TXT	COD_FAMILIA = '0102' BILBAO
	VAL FAMILY	VAL_COM_YYYYMMDD.TXT	COD_FAMILIA = '0104' VALENCIA
	EXCHANGES FAMILY	BOLSAS_COM_YYYYMMDD.TXT	COD_FAMILIA = '0101' BARCELONA COD_FAMILIA = '0102' BILBAO COD_FAMILIA = '0103' MADRID – IGBM COD_FAMILIA = '0104' VALENCIA

4.1 IBEX & LATIBEX INDEX FAMILY

The file IND_COMP_YYYYMMDD.TXT includes information about IBEX 35®, IBEX 35® CON DIV, IBEX MEDIUM CAP®, IBEX SMALL CAP® e IBEX TOP DIVIDENDO®,... T-1 Available (valid for the following trading day) with the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	date	YYYYMMDD
IND	COD_INTERNO	X(8)	"IND"+ INDEX IDENTIFICATOR	"IND"+Index identification code. (IBEX 35->"INDI"). ANNEX with the list of indices with codes and isin
IND	VALOR	X(5)	INSTRUMENT ID	INSTRUMENT ID OF CONSTITUENT
IND	CODISIN	X(12)	ISIN	ISIN OF CONSTITUENT
IND	NOMVALOR	X(24)	NAME	NAME OF CONSTITUENT

4.2 INDICES INDICES IBEX & LATIBEX (MIC)

A is available for the components of the indices that include the market's MIC code. File with indices constituents IND_MIC_YYYYMMDD.TXT which includes the market MIC code. The files have the following fields:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	VALUES
IND	FECHA	X(8)	DATE	YYYYMMDD
IND	MIC_CODE	X(4)	MARKET CODE	XMCE". (ISO-15022) XLAT
IND	VALOR	X(6)	ALPHA CODE (SIBE CODE)	SIBE CODE
IND	CODISIN	X(12)	ISIN CODE	
IND	DIVISA	X(3)	CURRENCY	"EUR" (ISO-4217) (recommended).
IND	COD_INT_IND	X(6)	INDEX ID CODE	"IND"+ Index identification code. (IBEX 35->"INDI"). ANNEX with the list of indices with codes and isin
IND	COD_ISIN_IND	X(12)	INDEX ISIN CODE	
IND	ESTADO	X(1)	STATUS	Status of the security with regard to the index management: "A": Provisionally registered "O": Operative "B": Deregistered

T-1 Available (valid for the following trading day).

4.3 STOCKS EXCHANGES INDICES CONSTITUENTS (IGBM, BAR, BIL, VAL)

The files:

IGBM FAMILY	IGBM_COM_YYYYMMDD.TXT
BAR FAMILY	BAR_COM_YYYYMMDD.TXT
BIL FAMILY	BIL_COM_YYYYMMDD.TXT
VAL FAMILY	VAL_COM_YYYYMMDD.TXT
EXCHANGES FAMILY	BOLSAS_COM_YYYYMMDD.TXT

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

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

5 Annexes

5.1 ANEXO A – INDEX TABLE (CODE, 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
ES0SI0000641	N	FTSE4GOOD IBEX	FTSE4GOODIBX
ES0S00000331	NT	FTSE 4GOOD IBEX® TOTAL RETURN	F4G IBEX TR
ES0S00000349	NN	FTSE 4GOOD IBEX® NET RETURN	F4G IBEX 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
ES0S00001149	IBMAB	IBEX MAB® ALL SHARE	IBEX MAB AS
ES0S00001156	MAB15	IBEX MAB® 15	IBEX MAB 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**

5.2 ANNEX C – 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.

The IBEX® Medio is defined as IBEX 35® simple moving average of all the IBEX 35® indexes is being genereted accross the sesión,

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

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