

# **IBEX ESG & IBEX ESG WEIGHTED**

## **Indices Reports**

## **Technical Specifications**

**3700 Product**

FEBRUARY 2025

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## **EDITION CONTROL**

<b>Edition</b>	<b>Date</b>	<b>Author</b>
1.00	01/02/2025	BME Market Data

## **DIFUSSION CONTROL**

This Document is not distributed in paper format.

## **CHANGE CONTROL DUE TO EDITION CHANGE**

1.00 01.02.2025 – New Document.

## 1 Objective

IBEX ESG e IBEX ESG WEIGHTED Indices. Information generated at the end of the trading day detailing the constituents, weightings and divisors of the IBEX ESG and IBEX ESG WEIGHTED Indices.

### 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	indexlicense@grupobme.es	+ 34 91 709 58 77

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
IBEX ESG AND IBEX ESG WEIGHTED 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
<b>3700 IBEX ESG AND IBEX ESG WEIGHTED</b>	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (AT MARKET CLOSE)	IBEXESG_CLOSE_YYYYMMDD.TXT IBEXESG_CLOSE_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (PRE-OPEN NEXT TRADING DAY)	IBEXESG_PREOPE_YYYYMMDD.TXT IBEXESG_PREOPE_YYYYMMDD.HTM
	FORECAST IBEX ESG AND IBEX ESG WEIGHTED INDICES	IBEXESG_FORECAST_YYYYMMDD.TXT IBEXESG_FORECAST_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	IBEXESG_DIVISCLOS_YYYYMMDD.TXT IBEXESG_DIVISCLOS_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	IBEXESG_DIVISPROP_YYYYMMDD.TXT IBEXESG_DIVISPROP_YYYYMMDD.HTM
	DIVIDENDS AND ADJUSTMENTS	IBEXESG_AJUSDIVID_YYYYMMDD.TXT IBEXESG_AJUSDIVID_YYYYMMDD.HTM

## 2.2.6 Emails

The emails distribution by product is:

PRODUCT	TYPE	FILE NAME
<b>3700 IBEX ESG AND IBEX ESG WEIGHTED</b>	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (AT MARKET CLOSE)	IBEXESG_CLOSE_YYYYMMDD.TXT IBEXESG_CLOSE_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (PRE-OPEN NEXT TRADING DAY)	IBEXESG_PREOPE_YYYYMMDD.TXT IBEXESG_PREOPE_YYYYMMDD.HTM
	FORECAST IBEX ESG AND IBEX ESG WEIGHTED INDICES	IBEXESG_FORECAST_YYYYMMDD.TXT IBEXESG_FORECAST_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	IBEXESG_DIVISCLOS_YYYYMMDD.TXT IBEXESG_DIVISCLOS_YYYYMMDD.HTM

IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	IBEXESG_DIVISPROP_YYYYMMDD.TXT IBEXESG_DIVISPROP_YYYYMMDD.HTM
DIVIDENDS AND ADJUSTMENTS	IBEXESG_AJUSDIVID_YYYYMMDD.TXT IBEXESG_AJUSDIVID_YYYYMMDD.HTM

### 3 IBEX ESG AND IBEX ESG WEIGHTED INDICES

The structure of the files are as follows:

PRODUCT	TYPE	FILE NAME
<b>3700 IBEX ESG AND IBEX ESG WEIGHTED</b>	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (AT MARKET CLOSE)	IBEXESG_CLOSE_YYYYMMDD.TXT IBEXESG_CLOSE_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (PRE-OPEN NEXT TRADING DAY)	IBEXESG_PREOPE_YYYYMMDD.TXT IBEXESG_PREOPE_YYYYMMDD.HTM
	FORECAST IBEX ESG AND IBEX ESG WEIGHTED INDICES	IBEXESG_FORECAST_YYYYMMDD.TXT IBEXESG_FORECAST_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	IBEXESG_DIVISCLOS_YYYYMMDD.TXT IBEXESG_DIVISCLOS_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	IBEXESG_DIVISPROP_YYYYMMDD.TXT IBEXESG_DIVISPROP_YYYYMMDD.HTM
	DIVIDENDS AND ADJUSTMENTS	IBEXESG_AJUSDIVID_YYYYMMDD.TXT IBEXESG_AJUSDIVID_YYYYMMDD.HTM

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.

### 3.1 Components Weightings IBEX ESG AND IBEX ESG WEIGHTED Forecast Report

The files are:

TYPE	FILE NAME
<b>IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (AT MARKET CLOSE)</b>	IBEXESG_CLOSE_YYYYMMDD.TXT IBEXESG_CLOSE_YYYYMMDD.HTM
<b>IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (PRE-OPEN NEXT TRADING DAY)</b>	IBEXESG_PREOPE_YYYYMMDD.TXT IBEXESG_PREOPE_YYYYMMDD.HTM

The file structure has the following fields:

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



### 3.2 DIVISOR, LAST PRICE, CAPITALIZATION IBEX ESG e IBEX ESG WEIGHTED INDICES REPORT

The files:

TYPE	FILE NAME
IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	IBEXESG_DIVISCLOS_YYYYMMDD.TXT IBEXESG_DIVISCLOS_YYYYMMDD.HTM
IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	IBEXESG_DIVISPROP_YYYYMMDD.TXT IBEXESG_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 / NAME	X(40)	INDEX NAME	
CÓD. ISIN / 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 CAPITALIZATION	

### 3.3 DIVIDENDS & ADJUSTMENTS REPORT

The files:

TYPE	FILE NAME
DIVIDENDS AND ADJUSTMENTS	IBEXESG_AJUSDIVID_YYYYMMDD.TXT IBEXESG_AJUSDIVID_YYYYMMDD.HTM

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:	YYYYMMDD
HECHO RELEVANTE / (ESPAÑOL)	X(80)	Corporate action text in Spanish	
RELEVANT FACT / (ENGLISH)	X(80)	Corporate action text in English	
DIVIDENDO € / (SOLO PARA LOS DIV.)	9(04)v9(4)	Gross dividend in EUR	
ÍNDICES / 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 volumen 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 volumen before the adjustment	(ONLY FOR ADJUSTMENTS)

The file has information about:

- ADJUSTMENT IBEX ESG e IBEX ESG WEIGHTED ® (INCLUSION): NNNNNNN SHARES
- ADJUSTMENT FOR EXTRAORDINARY DIVIDEND: N.NN € GROSS (PAYMENT DATE: DD/MM/YY)
- ADJUSTMENT FOR CANCELLATION OF NNNNNN SHARES

- ADJUSTMENT FOR CAPITAL INCREASE NN X PP @ X.X €
- ADJUSTMENT FOR FREE CAPITAL INCREASE N\*PP
- ADJUSTMENT FOR CHANGE IN SIBE'S CODE "XXXX" FOR "ZZZZ"
- ADJUSTMENT FOR FREE FLOAT CHANGE: ( + NNNNNNNNN SHARES )
- ADJUSTMENT FOR FREE FLOAT CHANGE : ( - NNNNNNNNN SHARES )
- ADJUSTMENT FOR INTEGRATION OF NNNNNNNNN SHARES REV.IBEX ESG / ESG WEIGHTED
- ADJUSTMENT FOR INTEGRATION OF NNNNNNNNN SHARES
- ADJUSTMENT IBEX ESG AND IBEX ESG WEIGHTED ® (EXCLUSION)
- EX DATE DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/AA)
- EX DATE FINAL DIVIDEND YY: N.NN € GROSS(PAYMENT DATE: DD/MM/AA)
- EX DATE INTERIM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/AA)
- EX-DATE 3º DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/AA)
- EX-DATE 2º INTERIM DIVIDEND YY: N.NN € GROSS (PAYMENT DATE: DD/MM/AA)
- EX-DATE ISSUE PRIME YY: N.NNN€ GROSS (PAYMENT DATE: DD/MM/AA)

## 4 EMAILS

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

### 4.1 Simulación Composición / Constituents Forecast

Once a year, via e-mail, the client will receive a forecast of the composition of the IBEX ESG and IBEX ESG WEIGHTED Indices after the adjustments arising from the september review.

The files IBEXESG\_FORECAST\_AAAAMMDD.TXT / IBEXESG\_FORECAST\_AAAAMMDD.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 ESG AND IBEX ESG WEIGHTED INDICES	IBEXESG_FORECAST_YYYYMMDD.TXT
		IBEXESG_FORECAST_YYYYMMDD.HTM

The forecast files (simulation of the composition of the Indexes after the revisions) are published after the close of the Wednesday before the Third Friday of March, June, September and December. As well as the corresponding Technical Advisory Committee Notice corresponding to the annual review after the third Friday of September.

## 4.2 Mails sent

PRODUCT	TYPE	DAILY
3700 IBEX ESG AND IBEX ESG WEIGHTED	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (AT MARKET CLOSE)	IBEXESG_CLOSE_YYYYMMDD.TXT IBEXESG_CLOSE_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES COMPONENT WEIGHTINGS (PRE-OPEN NEXT TRADING DAY)	IBEXESG_PREOPE_YYYYMMDD.TXT IBEXESG_PREOPE_YYYYMMDD.HTM
	FORECAST IBEX ESG AND IBEX ESG WEIGHTED INDICES	IBEXESG_FORECAST_YYYYMMDD.TXT IBEXESG_FORECAST_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (AT MARKET CLOSE)	IBEXESG_DIVISCLOS_YYYYMMDD.TXT IBEXESG_DIVISCLOS_YYYYMMDD.HTM
	IBEX ESG AND IBEX ESG WEIGHTED INDICES DIVISOR, LAST PRICE, CAPITALIZATION (PRE-OPEN NEXT TRADING DAY)	IBEXESG_DIVISPROP_YYYYMMDD.TXT IBEXESG_DIVISPROP_YYYYMMDD.HTM
	DIVIDENDS AND ADJUSTMENTS	IBEXESG_AJUSDIVID_YYYYMMDD.TXT IBEXESG_AJUSDIVID_YYYYMMDD.HTM

## 5 Annexes

### 5.1 ANNEX A – IBEX® ESG AND IBEX® ESG WEIGHTED Codes & ISIN

The Indices included in the 3700 product are:

ISIN	CODE	LONG NAME	SHORT NAME
ES0S00001651	A	IBEX ESG	IBEX ESG
ES0S00001669	AT	IBEX ESG TOTAL RETURN	IBEX ESG TR
ES0S00001677	AN	IBEX ESG NET RETURN	IBEX ESG NR
ES0S00001685	O	IBEX ESG WEIGHTED	IBEX ESGW
ES0S00001693	OT	IBEX ESG WEIGHTED TOTAL RETURN	IBEX ESGW TR
ES0S00001701	ON	IBEX ESG WEIGHTED NET RETURN	IBEX ESGW NR

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