

	Annual data (december month)			Monthly data (average of daily data)						Weekly data		Daily data						
	2021	2022	2023	Dec 23	Jan 24	Feb 24	Mar 24	Apr 24	May 24	Week ending 10-May-24	Week ending 17-May-24	9-May-24	10-May-24	13-May-24	14-May-24	15-May-24	16-May-24	17-May-24
Debt markets. Yields (transaction prices)																		
12-month bill yield	-0.59	2.47	3.26	3.26	3.33	3.39	3.46	3.43	3.40	3.42	3.39	3.43	3.40	3.43	3.40	3.37	3.39	3.37
3-year bond yield	-0.46	2.53	2.77	2.77	2.74	2.89	2.97	3.03	3.07	3.04	3.07	3.04	3.05	3.10	3.18	3.04	3.01	3.02
5-year bond yield	-0.18	2.70	2.78	2.78	2.79	2.95	2.89	2.98	3.02	3.01	3.00	3.04	3.03	3.04	3.00	3.02	2.98	2.95
10-year bond yield	0.41	3.11	3.14	3.14	3.19	3.27	3.19	3.28	3.27	3.24	3.26	3.24	3.26	3.29	3.27	3.29	3.22	3.21
Historical volatility at 3 months of 10-year bond	11.08	19.47	13.88	9.64	9.72	11.44	11.41	11.25	9.90	10.72	8.50	11.35	8.26	8.21	8.24	8.65	8.65	8.75
15-year bond yield	0.69	3.41	3.62	...	3.55	3.66	3.55	3.62	3.64	3.62	3.65	3.64	3.73	3.59	3.79	3.65	3.60	3.60
30-year bond yield . . (a)	1.24	2.79	4.02	3.75	3.81	3.88	3.75	3.82	3.86	3.84	3.89	3.84	3.91	3.96	3.91	3.96	3.83	3.81
Public-debt cumulative yield . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
10-year spreads over German Bund. (REUTERS reference prices)																		
Spain	0.74	1.04	0.98	0.98	0.95	0.92	0.82	0.82	0.77	0.78	0.77	0.79	...	0.79	0.79	0.77	...	0.75
United Kingdom	1.15	1.29	1.71	1.71	1.66	1.74	1.70	1.77	1.74	1.76	1.69	1.71	...	1.70	1.69	1.69	...	1.66
United States.	1.78	1.57	1.97	1.97	1.87	1.90	1.88	2.13	2.04	2.07	1.99	2.06	...	2.03	2.00	1.98	...	1.94
10-year German Bund rate	-0.31	2.08	2.13	2.13	2.21	2.38	2.38	2.45	2.49	2.46	2.48	2.48	...	2.49	2.53	2.41	...	2.51
Expected interest rates																		
10-year bond nearest month futures . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Euro-denominated private fixed-income market. Spreads over government bonds with the same maturity																		
3 months . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
12 months . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
3 years . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
10 years . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

a. The annual data correspond to the average of monthly data.

	Annual data			Monthly data						Weekly data		Daily data						
	2021	2022	2023	Dec 23	Jan 24	Feb 24	Mar 24	Apr 24	May 24	Week ending 10-May-24	Week ending 17-May-24	9-May-24	10-May-24	13-May-24	14-May-24	15-May-24	16-May-24	17-May-24
National equity markets																		
Cumulative returns over the year to date																		
Madrid Stock Exchange General Index	7.1	-4.8	21.6	21.6	-0.3	-1.0	9.7	8.0	12.7	10.5	12.7	9.9	10.5	10.9	11.7	13.0	12.4	12.7
IBEX 35	7.9	-5.6	22.8	22.8	-0.2	-1.0	9.6	7.4	12.1	9.9	12.1	9.4	9.9	10.4	11.3	12.5	11.9	12.1
Historical volatility																		
at 3 months of IBEX 35	20.1	23.9	16.8	15.1	13.3	13.3	13.5	14.0	15.0	15.0	15.2	15.6	13.5	15.6	15.6	15.7	15.7	13.5
IBEX Utilities . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Financial . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Industrial . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Other	8.6	-7.4	5.9	5.9	-41.5	-42.2	-0.7	-39.1	9.0	5.5	9.0	-36.5	5.5	-35.2	-34.8	-34.7	-34.7	9.0
IBEX 35 Nuevo Mercado. . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
LATIBEX	4.6	10.7	10.4	10.4	-0.9	-1.1	-4.8	-2.3	-3.9	-0.9	-3.9	-1.3	-0.9	-0.9	-1.5	-4.0	-4.3	-3.9
World equity markets																		
Cumulative returns over the year to date																		
DJ EURO STOXX 50	21.0	-11.7	19.2	19.2	2.8	7.9	12.4	8.8	12.0	12.5	12.0	11.8	12.5	12.3	12.4	12.8	12.2	12.0
Frankfurt Stock Exchange (Dax 30)	15.6	-12.2	20.3	20.3	0.9	5.5	10.4	7.0	11.7	12.1	11.7	11.6	12.1	11.9	11.7	12.6	11.9	11.7
Milan Stock Exchange (MIB 30)	22.8	-12.0	26.2	26.2	1.3	7.3	14.5	11.2	16.6	14.2	16.6	13.1	14.2	14.7	15.8	16.5	16.7	16.6
London Stock Exchange (FTSE 100)	14.3	0.9	1.2	1.2	...	...	...	...	...	...	...	...	...	...	...	...	...	...
New York Stock Exchange (DJ IA)	1.4	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
NASDAQ Composite	21.4	-33.1	44.0	44.0	-	3.5	...	8.8	8.4	8.4	8.4	8.4	...	8.4	8.4	8.4	8.4	...
Tokyo Stock Exchange (Nikkei 225)	4.9	-9.4	28.2	28.2	8.4	17.0	20.6	14.8	15.9	14.2	15.9	13.8	14.2	14.1	14.6	...	16.3	15.9
Derivatives markets																		
IBEX 35 futures. Nearest month . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX 35 volatilities. Nearest month	28.33	25.11	22.54	27.64	19.49	19.00	20.58	21.36	20.01	19.29	21.45	19.11	18.59	20.26	21.31	21.98	20.98	22.74
Exchange rates: level and depreciation(-)/appreciation(+) over the year to date																		
Euro/US dollar rate	1.183	1.053	1.081	1.090	1.091	1.079	1.087	1.073	1.078	1.076	1.083	1.073	1.078	1.080	1.080	1.083	1.087	1.084
Euro/US dollar. Change	-7.7	-5.8	3.6	3.6	-1.9	-2.0	-2.2	-3.0	-1.9	-2.5	-1.9	-2.9	-2.5	-2.3	-2.3	-2.0	-1.7	-1.9
Euro/Yen rate	129.877	138.027	151.990	157.213	159.458	161.377	162.773	165.030	167.300	166.898	168.572	167.320	167.870	168.250	168.890	168.430	168.330	168.960
Euro/Yen. Change	3.1	7.9	11.1	11.1	2.5	4.0	4.6	7.6	8.1	7.4	8.1	7.0	7.4	7.6	8.0	7.7	7.7	8.1
Euro/US dollar risk-reversal . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
One-month implied volatility . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Three-month implied volatility. . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Nominal component of the index of Spain's competitiveness	78.2	77.4	78.3	78.3	78.3	78.3	78.4	78.4	78.6	78.5	78.6	78.5	78.6	78.6	78.6	78.6	78.6	78.6