

Notice 01/2024 – Indices Management Secretariat

Adjustment level in ITX Short X5 and BBVA Short X5
Indices

Indices

31 January 2024

Adjustment level in ITX Short X5 and BBVA Short X5 Indices

The Indices Management Secretariat communicates that, according to the section 4.4.1 and 4.4.2 of the Technical Regulations for the Composition and Calculation of IBEX® Indexes and Strategy Indexes on Stocks, has decided to adjust the closing level of the **ITX Short X5 and BBVA Short X5 Indices**.

Following the Regulation, the Short and Leverage indexes on Stocks will be adjusted when reaching a minimum level of 10 (ten) points. In the case that a closing index is below that level, a new level of index will be established through a proportional adjustment. The adjustment will consist in a reverse split of the index level in the proportion of 1 to 1,000.

This adjustment will be implemented one session after the date in which the closing index is below the limit (30th January), after the close of the market.

MNMEMO	NAME	ISIN	CLOSE 31/01	ADJUSTED CLOSE
I5S	ITX SHORT X5	ES0S00001065	9.60	9,600.00
B5S	BBVA SHORT X5	ES0S00001057	9.00	9,000.00

The adjustment in the index level will be introduced after the close of session on 31st January 2024. The adjusted closing level will be used for calculation and performance of the index from 1st February.

This information is hereby placed in the public domain for the appropriate purposes.

Madrid, 31st January 2024

Indices Management Secretariat

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