

Notice 06/2024 – Indices Management Secretariat

REPO and SPREAD



Indices

15 March 2024

The Indices Management Secretariat communicates that, according to the section 3.18 and 4.1 of the Technical Regulations for the Composition and Calculation of IBEX® Indexes and Strategy Indexes on Stocks, has decided to **maintain** the stock borrowing cost (REPO) for the calculation of the Short Indices as follows:

IBEX 35® SHORT	20 p.b	Index BBVA Short X3	600 p.b.
IBEX 35® DOUBLE SHORT	20 p.b	Index BBVA Short X5	600 p.b.
IBEX 35® SHORT X3	20 p.b	Index ITX Short X3	600 p.b.
IBEX 35® SHORT X5	20 p.b	Index ITX Short X5	600 p.b.
IBEX 35® SHORT X10	20 p.b	Index SAN Short X3	600 p.b.
		Index SAN Short X5	600 p.b.
		Index TEF Short X3	600 p.b.

Also, according to the section 3.23 and 4.2 of the Technical Regulations for the Composition and Calculation of IBEX Indexes and Strategy Indexes on Stocks, has decided to update the additional financing cost (**SPREAD**) to **25 basis points** for the calculation of IBEX 35® DOUBLE LEVERAGE index, IBEX 35® DOUBLE LEVERAGE GROSS index, IBEX 35® DOUBLE LEVERAGE NET index, IBEX 35® LEVERAGE X3 index, IBEX 35® LEVERAGE NET X3 index, IBEX 35® LEVERAGE NET X5 index and IBEX 35® LEVERAGE NET X10 index and the Leverage Indices on Stocks.

According to the relevant regulations in force, the withholding tax rate applicable to dividend payments is 19%.

The Index Manager will introduce these modifications after the close of session on 15th March, which shall be effective as from 18th March 2024.

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

Madrid, March 15th, 2024.

Notice 06/2024 – Indices Management Secretariat
Indices

Indices Management Secretariat
Email: ibex@grupobme.es
Phone: 00 34 91 709 53 86

This material has been prepared by Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. (BME) and/or its subsidiaries (collectively, "BME") for the exclusive use of the persons to whom BME delivers this material. This material or any of its contents should not be construed as a binding agreement, recommendation, investment advice, solicitation, invitation or offer to buy or sell financial information, products, solutions or services. Nor is this information a reflection of firm positions (own or third parties) of the participants in the Spanish Stock Market. BME is under no obligation to update, revise or keep up to date the content of this material, and it will be subject to change without notice at any time. No representation, warranty or undertaking - express or implied - is a commitment - express or implied - is or will be given by BME as to the accuracy, completeness, sufficiency, suitability or reliability of the content of this material.

Reflecting theoretical opinions, its content is merely informative and therefore should not be used for portfolio or equity valuation, nor serve as a basis for investment recommendations. Neither the contributing entities, nor Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S.A. (BME) nor any of its subsidiaries, will be responsible for any financial loss, nor decision taken on the basis of the information contained in this material. In general, Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. (BME) nor any of its subsidiaries, nor the contributing entities, their administrators, representatives, associates, controlled companies, directors, partners, employees or advisors assume any responsibility in relation to such information, or for any unauthorized use thereof.

This material is the property of BME and may not be printed, copied, reproduced, published, transmitted, disclosed or distributed in any form without BME's prior written consent.

2023 Bolsas y Mercados Españoles, Sociedad Holding de Mercados y Sistemas Financieros S. A. All rights reserved.

BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

