

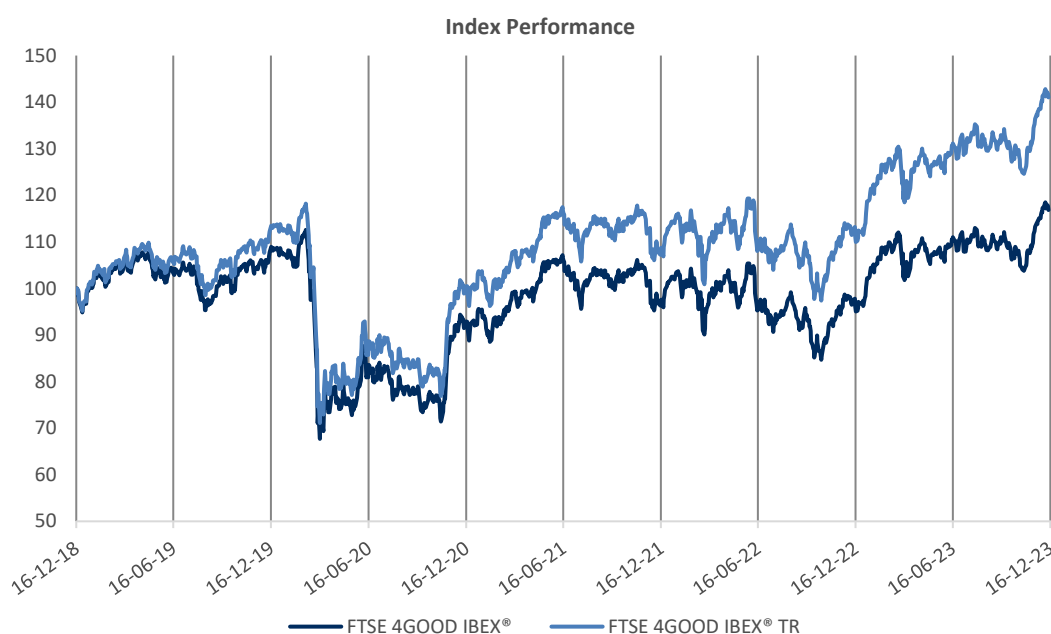
Indices

FTSE 4GOOD IBEX® Index

Index Description

Bolsas y Mercados Españoles (BME) calculates, publishes and disseminates in real-time the IBEX Index. BME, the company that integrates the principal securities markets and financial systems in Spain, is Europe's fifth biggest exchange operator by equity turnover according to data from FESE. The equity turnover for December was 22.506 billion euros and the number of trades amounted to 2.29 million.

IBEX 35® is a tradable index suitable for investment products. Designed to represent the performance of the largest securities traded on the Spanish Stock Market.



Annual Index Return

YEAR	FTSE 4GOOD IBEX®
YTD	21.23%
2022	-5.09%
2021	10.18%
2020	-14.09%
2019	10.59%
2018	-15.25%
2017	9.19%
2016	-0.41%

Risk and Return Profile

	Returns Breakdown				Volatility		
	6 M %	12 M %	3 Y %	5 Y %	1-Year %	3-Years %	5-Years %
FTSE 4GOOD IBEX	5.74	21.34	25.53	16.63	14.26	16.82	20.87
FTSE 4GOOD IBEX TR	7.99	26.55	40.16	40.77	14.25	16.79	20.87
IBEX 35	7.05	22.84	23.84	14.56	14.09	16.86	20.83
IBEX 35 TR	9.22	28.06	37.70	37.50	14.09	16.84	20.83

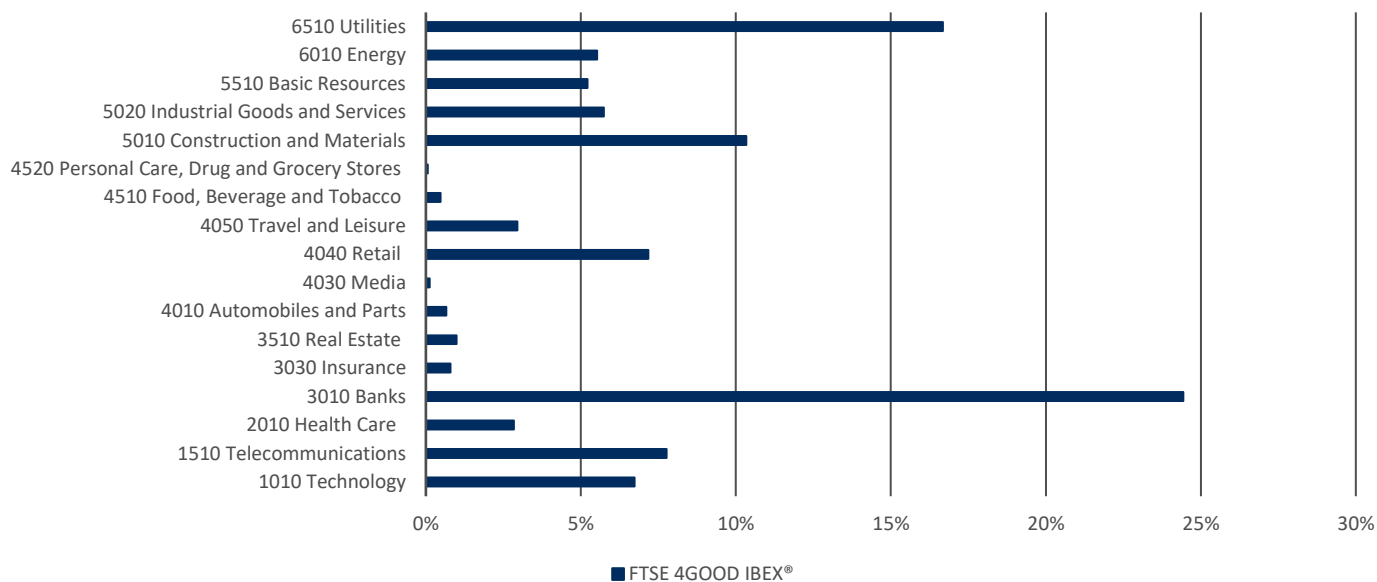
Index Characteristics

	IBEX 35®	FTSE 4GOOD IBEX®
No of Components	35	45
Launch Date	14/01/1992	09/04/2008
Historical Data Since	29/12/1989	31/12/2002
Base Level	3,000	5,000

Top 10 FTSE 4GOOD IBEX ® Components

Security Name	Ticker	POND %
IBERDROLA	IBE	10.08
SANTANDER	SAN	8.78
BBVA	BBVA	7.88
INDITEX	ITX	7.18
AMADEUS IT	AMS	6.04
ARCEL.MITTAL	MTS	4.26
CELLNEX	CLNX	4.11
FERROVIAL SE	FER	4.09
AENA	AENA	4.06
REPSOL	REP	3.87

Sector Breakdown



Correlation (Returns Since April 2008)

	FTSE 4GOOD IBEX	FTSE 4GOOD IBEX TR	IBEX 35	IBEX 35 TR
FTSE 4GOOD IBEX	100%			
FTSE 4GOOD IBEX TR	99%	100%		
IBEX 35	99%	98%	100%	
IBEX 35 TR	99%	98%	100%	100%

Index Information

VENDOR CODES	ISIN	REUTERS	BLOOMBERG
IBEX 35	ES0SI0000005	<.IBEX>	IBEX Index <GO>
FTSE 4GOOD IBEX	ES0SI0000047	<.IBEXFG>	FTSEIBEX Index <GO>
FTSE 4GOOD IBEX TR	ES0SI0000062	<.IBEXNT>	BXF4GNT Index <GO>
FTSE 4GOOD IBEX NR	ES0SI0000047	<.IBEXNN>	BXF4GNN Index <GO>

Index Methodology

The IBEX indices measure the performance of securities listed on the Spanish Stock Market. The IBEX indices are Eurodenominated and calculated in realtime within the European time zone. IBEX 35 is the domestic and international benchmark for the Spanish Stock Market. IBEX 35 is made up by the 35 most liquid securities traded on the Spanish Stock Market. Selection criteria of constituents have no sector diversification bias.

IBEX 35 constituents are weighted by market capitalization adjusted by free float. IBEX 35 is a price return index; Sociedad de Bolsas also calculates a TOTAL RETURN IBEX 35 and an IBEX 35 NET RETURN, as well as a variety of versions of short and leverage indices.

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