

**NOTICE no. 19/2022 OF THE IBEX® INDICES MANAGEMENT SECRETARIAT  
REPO and SPREAD**

The IBEX® 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 b.p.	<i>Index BBVA Short X3</i>	<i>600 p.b.</i>
IBEX 35® DOUBLE SHORT	20 b.p.	<i>Index BBVA Short X5</i>	<i>600 p.b.</i>
IBEX 35® SHORT X3	20 b.p.	<i>Index ITX Short X3</i>	<i>600 p.b.</i>
IBEX 35® SHORT X5	20 b.p.	<i>Index ITX Short X5</i>	<i>600 p.b.</i>
IBEX 35® SHORT X10	20 b.p.	<i>Index SAN Short X3</i>	<i>600 p.b.</i>
		<i>Index SAN Short X5</i>	<i>600 p.b.</i>
		<i>Index TEF Short X3</i>	<i>600 p.b.</i>
		<i>Index TEF Short X5</i>	<i>600 p.b.</i>

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 **9.8 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 16<sup>th</sup> September, which shall be effective as from 19<sup>th</sup> September 2022.

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

Madrid, September 16<sup>th</sup>, 2022

IBEX® Indices Management Secretariat

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