

Notice 22/2023 – Indices Management Secretariat

REPO and SPREAD



Indices

15 December 2023

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 **35.3 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 December, which shall be effective as from 18th December 2023.

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

Madrid, December 15th, 2023.

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