

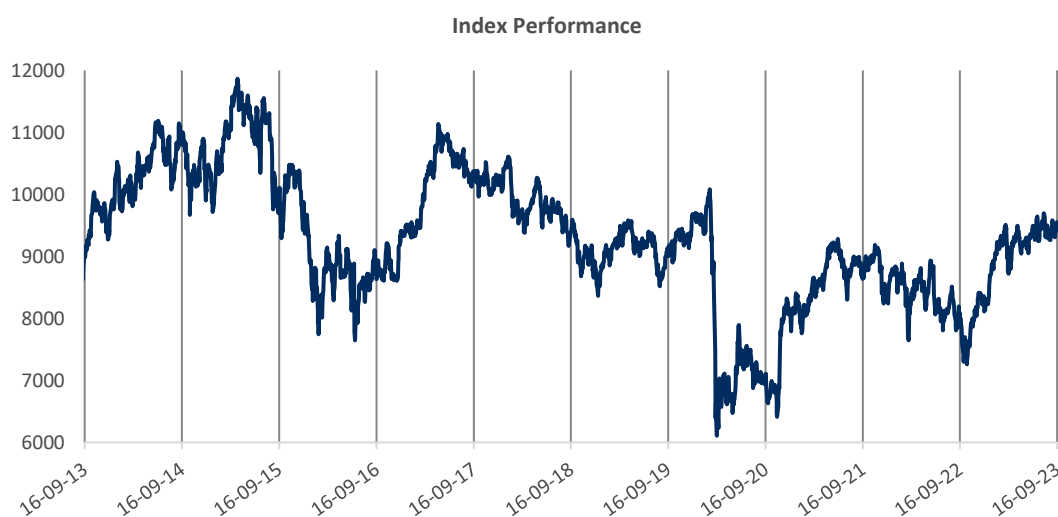
Indices

IBEX 35® 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 September was 20,540 billion euros and the number of trades amounted to 2.06 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	IBEX 35®
YTD	16.05%
2022	-5.56%
2021	7.93%
2020	-15.45%
2019	11.82%
2018	-14.97%
2017	7.40%
2016	-2.01%

Risk and Return Profile

	Returns Breakdown				Volatility		
	6 M %	12 M %	3 Y %	5 Y %	1-Year %	3-Years %	5-Years %
IBEX 35	9.03	18.11	35.73	1.54	15.13	18.12	20.91
IBEX 35 Total Return	12.05	23.11	50.46	21.62	15.14	18.09	20.91
IBEX 35 Net Return	11.47	22.14	47.63	17.59	15.13	18.09	20.90
IBEX Medium Cap	0.09	5.97	21.57	-11.29	11.79	13.89	15.88
IBEX Small Cap	-3.67	5.26	16.65	6.23	14.06	16.61	19.02
IBEX Top Dividendo	5.73	6.20	39.60	-11.79	12.39	16.42	19.66
IBEX Capped Net Return	11.47	22.14	47.63	17.59	15.13	18.09	20.90

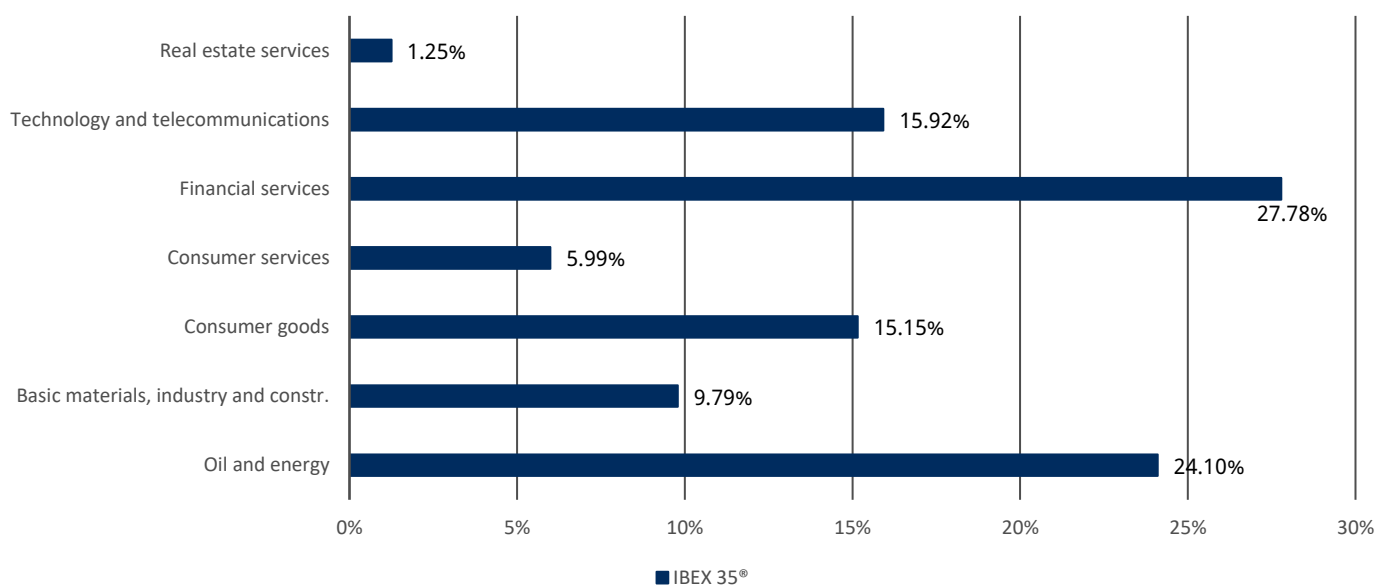
Index Characteristics

	IBEX 35®
No of Components	35
Launch Date	14/01/1992
Base Date	29/12/1989
Base Level	3,000

Top 10 IBEX 35® Components

Security Name	Ticker	WEIGHT %
IBERDROLA	IBE	14.21
INDITEX	ITX	13.66
SANTANDER	SAN	11.40
BBVA	BBVA	8.68
AMADEUS IT	AMS	5.71
CELLNEX	CLNX	5.14
TELEFONICA	TEF	4.57
FERROVIAL SE	FER	4.47
CAIXABANK	CABK	4.29
REPSOL	REP	3.93

Sector Breakdown



Correlation (Returns Since January 1992)

	IBEX 35	IBEX 35 TR	IBEX 35 NR	IBEX MEDIUM	IBEX SMALL	IBEX TD	IBEX CAP N
IBEX 35	100%						
IBEX 35 Total Return	100%	100%					
IBEX 35 Net Return	100%	100%	100%				
IBEX Medium Cap	79%	79%	79%	100%			
IBEX Small Cap	65%	65%	65%	72%	100%		
IBEX Top Dividendo	90%	90%	90%	85%	74%	100%	
IBEX Capped Net Return	100%	100%	100%	79%	65%	90%	100%

Data updated as of 15th September 2023

Index Information

VENDOR CODES	ISIN	REUTERS	BLOOMBERG
IBEX 35	ES0SI0000005	<.IBEX>	IBEX Index <GO>
IBEX 35 TR	ES0SI0000047	<.IBEXTR>	IBEX35TR Index <GO>
IBEX 35 NR	ES0SI0000062	<.IBEXNR>	IBEXNR 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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