

>December 2020<

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 36,299 billion euros and the number of trades amounted to 4.43 million.

IBEX 35® ENERGY is a tradable index suitable for derivatives. Designed to represent the performance of the largest securities belong to the Petrol and Power sector traded on the Spanish Stock Market.

IBEX 35 ENERGY is an underlying index for futures contracts traded on BME'S Derivatives Market (MEFF).

5Y Performance (Capital Value) – EUR terms



Features

The IBEX indices measure the performance of securities listed on the Spanish Stock Market.

The IBEX indices are Euro-denominated and calculated in real-time within the European time zone.

The IBEX 35® ENERGY Index is composed of those securities listed in the market segment of the Spanish Stock Exchange Interconnection System called Main Trading Market which, being constituents of the IBEX 35® index, they also belong to the Petrol and Power sector according to the Stock Exchange Sector Classification of the four Spanish Stock Exchanges.

IBEX 35 ENERGY is a market cap weighted index adjusted by free float.

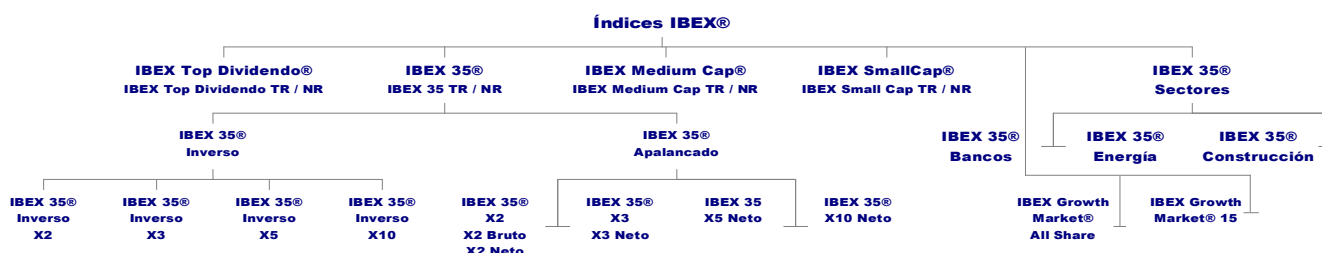
Sociedad de Bolsas also calculates the IBEX 35 BANK index and the IBEX 35 CONSTRUCTION index.

Constituents

IBEX 35 ENERGY

Security name	Ticker	Weighting %	Security name	Ticker	Weighting %
IBERDROLA	IBE	40,97	RED ELE.CORP	REE	12,24
REPSOL	REP	16,93	NATURGY ENER	NTGY	9,97
ENDESA	ELE	13,09	ENAGAS	ENG	6,80

IBEX Index Series



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Sector breakdown	IBEX 35	IBEX 35 BANK	IBEX 35 ENERGY	IBEX 35 CONSTR.
1. Oil and energy	28,04%	0,00%	100,00%	0,00%
2. Basic mat., Industry and construct.	10,81%	0,00%	0,00%	100,00%
3. Consumer goods	15,46%	0,00%	0,00%	0,00%
4. Consumer services	6,13%	0,00%	0,00%	0,00%
5. Financial services	22,88%	100,00%	0,00%	0,00%
6. Technology and telecommunications	15,24%	0,00%	0,00%	0,00%
7. Real estate services	1,42%	0,00%	0,00%	0,00%

Returns breakdown	6 M %	12 M %	3Y %	5Y %
IBEX 35	8,02	-16,47	-21,54	-17,29
IBEX 35 BANK	18,86	-27,38	-50,21	-48,27
IBEX 35 ENERGY	0,30	-5,08	10,05	18,70
IBEX 35 CONSTRUCTION	8,48	-11,53	13,41	16,27

Volatility	1-Year %	3-Years %	5-Years %
IBEX 35	33,93	22,34	21,68
IBEX 35 BANK	53,85	36,12	34,78
IBEX 35 ENERGY	30,13	20,53	19,18
IBEX 35 CONSTRUCTION	43,10	28,28	25,38

Correlation	IBEX 35	IBEX 35 BANK	IBEX 35 ENERGY	IBEX 35 CONSTR.
IBEX 35	100%			
IBEX 35 BANK	91%	100%		
IBEX 35 ENERGY	86%	67%	100%	
IBEX 35 CONSTRUCTION	83%	69%	74%	100%

Vendor Codes	ISIN	Reuters	Bloomberg
IBEX 35	ESOS10000005	<.IBEX>	IBEX Index <GO>
IBEX 35 BANK	ESOS00000901	<.IBEXIB>	IBEXBAN Index <GO>
IBEX 35 ENERGY	ESOS00000919	<.IBEXIE>	IBEXENE Index <GO>
IBEX 35 CONSTRUCTION	ESOS00000927	<.IBEXIC>	IBEXCON Index <GO>

Information

Index Launch

26th November 2015

Eligibility Criteria

IBEX 35 index constituents belonging to the Petrol and Power sector.

Index Calculation

Real-time

Weighting

Market cap adjusted by free float
Maximum weighting limit of 40% in reviews

Currency

Euro

Base Date

December 30th, 2010

Base Level

1,000

Review Dates

Quarterly
Ordinary in June and December
Follow-ups in March and September

Index Rules

Available at www.sbolsas.com

Factsheet Data

Sociedad de Bolsas' data as at 18th December, 2020