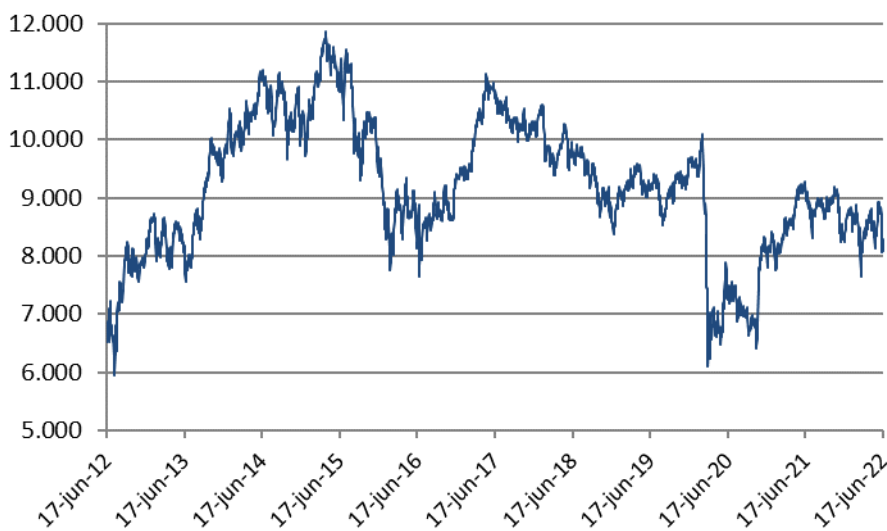


Bolsas y Mercados Españoles (BME) calculates, publishes and disseminates in real-time the IBEX Index. BME, the company that integrates the principal securities markets and financial systems in Spain, is Europe's fifth biggest exchange operator by equity turnover according to data from FESE. The equity turnover for June was 32,776.4 billion euros and the number of trades amounted to 3.3 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.

Since 1992, IBEX 35 has been the underlying index for futures and options contracts traded on BME's Derivatives Market (MEFF). IBEX 35 is also the benchmark for Exchange-traded funds (ETFs) issued by BBVA Asset Management and Lyxor Asset Management.

10 Y Performance (Capital Value) – EUR terms

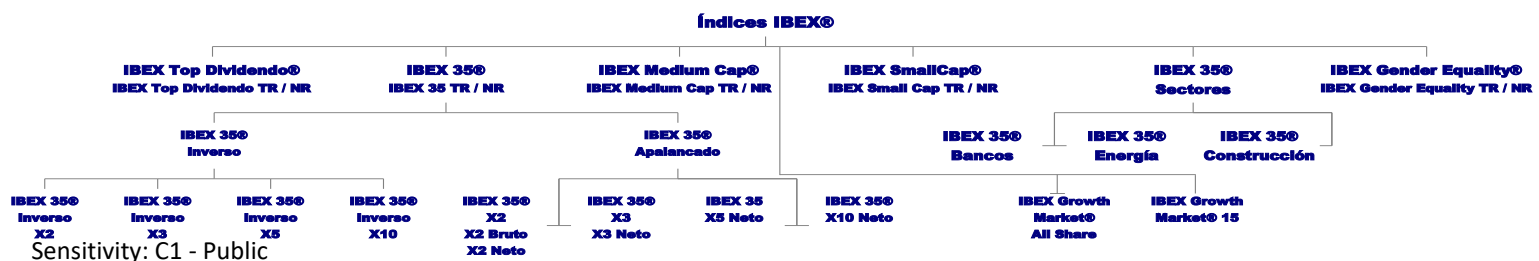


Constituents

IBEX 35

Security name	Ticker	Weighting %	Security name	Ticker	Weighting %	Security name	Ticker	Weighting %
IBERDROLA	IBE	14.59	ENDESA	ELE	1.86	FLUIDRA	FDR	0.76
SANTANDER	SAN	10.58	ACCIONA	ANA	1.78	MAPFRE	MAP	0.72
INDITEX	ITX	9.34	GRIFOLS	GRF	1.75	INM. COLONIA	COL	0.65
BBVA	BBVA	6.55	ACS CONST.	ACS	1.62	ACERINOX	ACX	0.63
CELLNEX	CLNX	6.01	INT.AIRL.GRP	IAG	1.51	LABORAT.ROVI	ROVI	0.58
TELEFONICA	TEF	5.70	ENAGAS	ENG	1.27	ACCIONA ENER	ANE	0.52
AMADEUS IT	AMS	5.43	NATURGY ENER	NTGY	1.21	SOLARIA	SLR	0.46
CAIXABANK	CABK	5.05	BANKINTER	BKT	1.19	INDRA "A"	IDR	0.42
REPSOL	REP	4.59	SIEMENS GAM.	SGRE	1.12	SACYR	SCYR	0.35
FERROVIAL	FER	3.99	ARCEL.MITTAL	MTS	1.07	MELIA HOTELS	MEL	0.27
AENA	AENA	3.77	MERLIN PROP.	MRL	1.06	PHARMA MAR	PHM	0.26
RED ELE.CORP	RED	2.31	B. SABADELL	SAB	1.03			

IBEX Index Series



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.

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.

Sector breakdown

	IBEX 35	IBEX Medium Cap	IBEX Small Cap
1. Oil and energy	26.81%	2.73%	5.74%
2. Basic materials, industry and construction	11.32%	23.28%	31.75%
3. Consumer goods	11.94%	37.86%	17.50%
4. Consumer services	5.55%	14.70%	19.84%
5. Financial services	25.12%	18.72%	-
6. Technology and telecommunications	17.57%	2.70%	4.03%
7. Real estate services	1.71%	-	21.13%

Returns breakdown

	6 M %	12 M %	3Y %	5Y %
IBEX 35	-1.99	-11.42	-10.80	-24.29
IBEX 35 Con Dividendos	-0.24	-8.50	-1.55	-9.75
IBEX 35 Con Dividendos Netos	-0.57	-9.05	-3.33	-12.66
IBEX Medium Cap	-2.67	-8.93	-4.19	-19.88
IBEX Small Cap	3.45	-10.01	25.27	39.66
IBEX Top Dividendo	8.91	4.04	-8.28	-20.78
IBEX Capped Net Return	-0.57	-9.05	-3.33	-12.66

Volatility

	1-Year %	3-Years %	5-Years %
IBEX 35	19.88	24.17	20.50
IBEX 35 Con Dividendos	19.85	24.18	20.51
IBEX 35 Con Dividendos Netos	19.85	24.17	20.51
IBEX Medium Cap	15.04	17.68	15.47
IBEX Small Cap	18.62	21.59	18.73
IBEX Top Dividendo	15.57	23.18	19.54
IBEX Capped Net Return	19.85	24.17	20.51

Correlation (returns since January 1992)

	IBEX 35	IBEX 35 C D	IBEX C D N	IBEX Medium	IBEX Small	IBEX TD	IBEX CAP N
IBEX 35	100%						
IBEX 35 C D	100%	100%					
IBEX 35 C N	100%	100%	100%				
IBEX Medium	79%	79%	79%	100%			
IBEX Small	65%	65%	65%	72%	100%		
IBEX TD	90%	90%	90%	85%	74%	100%	
IBEX CapNet	100%	100%	100%	79%	65%	90%	100%

Vendor Codes

	ISIN	Reuters	Bloomberg
IBEX 35	ES0SI0000005	<.IBEX>	IBEX Index <GO>
IBEX 35 C D	ES0SI0000047	<.IBEXTR>	IBEX35TR Index <GO>
IBEX 35 C N	ES0SI0000062	<.IBEXNR>	IBEXNR Index <GO>
IBEX Medium	ES0SI0000013	<.IBEXC>	IBEXC Index <GO>
IBEX Small	ES0SI0000021	<.IBEXS>	IBEXS Index <GO>
IBEX TD	ES0SI0000039	<.IBEXD>	IBEXTDIV Index <GO>
IBEX CapNet	ES0SI0000146	<.IBEXCNR>	IBEXZ Index <GO>

Information

Index Launch

14th January 1992

Eligibility Criteria

Highest Liquidity

Index Calculation

Real-time

Weighting

Market cap adjusted by free float
Maximum weighting limit of 20%
in reviews.

Currency

Euro

Base Date

December 29th, 1989

Base Level

3,000

Review Dates

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

Index Rules

Available at www.s Bolsas.com

Factsheet Data

Sociedad de Bolsas' data as at
17th June, 2022