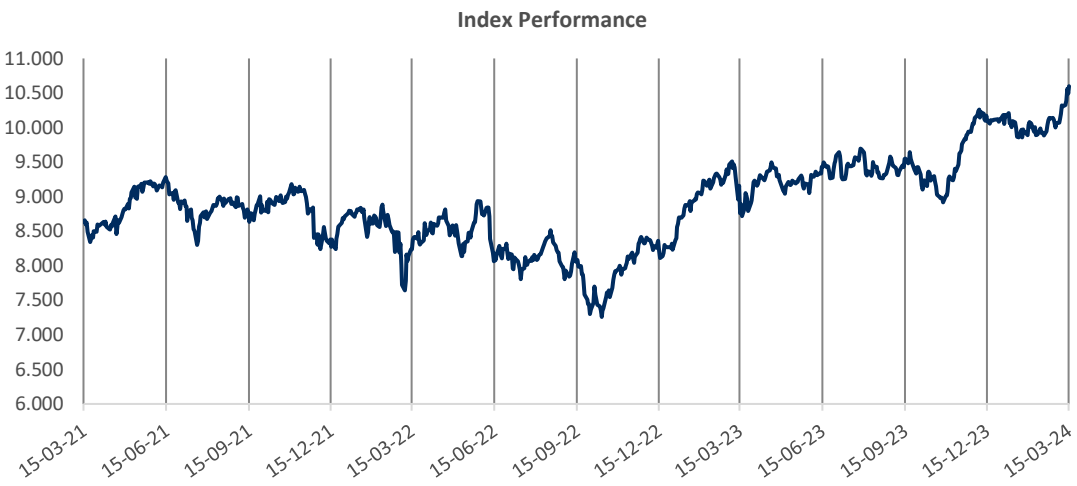
Indices

IBEX 35® LEVERAGE NET X10 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 March was 29,362 billion euros and the number of trades amounted to 2.84 million.

IBEX 35® LEVERAGE NET X10 is a tradable index suitable for derivatives designed to represent the ten times performance of the IBEX 35 NET RETURN.



Annual Index Return

YEAR	IBEX 35 ® X10 NET
YTD	**34.95%**
2023*	**-68.86%**
2022*	**12228.76%**
2021	**-25.58%**
2020*	**-84.85%**
2019	**105.38%**
2018	**-88.89%**
2017	**27.70%**

Risk and Return Profile

	Returns Breakdown				Volatility		
	6 M %	12 M %	3 Y %	5 Y %	1-Year %	3-Years %	5-Years %
IBEX 35	10.98	20.99	22.73	13.44	13.13	16.69	26.82
IBEX 35 X2	19.68	38.50	32.11	-2.44	26.33	33.49	57.86
IBEX 35 X2 Gross	23.33	50.75	63.35	39.28	26.19	33.38	54.93
IBEX 35 X2 Net	22.63	48.34	57.07	30.35	26.21	33.39	55.47
IBEX 35 X3	28.13	56.00	31.04	-33.74	39.59	50.41	94.28
IBEX 35 Net X3	32.91	73.04	69.63	2.05	39.41	50.26	90.44
IBEX 35 Net X5	52.82	124.44	53.55	-73.19	66.09	84.49	185.85
IBEX 35 Net X10*	90.92	228.12	2,360.20	438.54	135.59	465.55	546.02

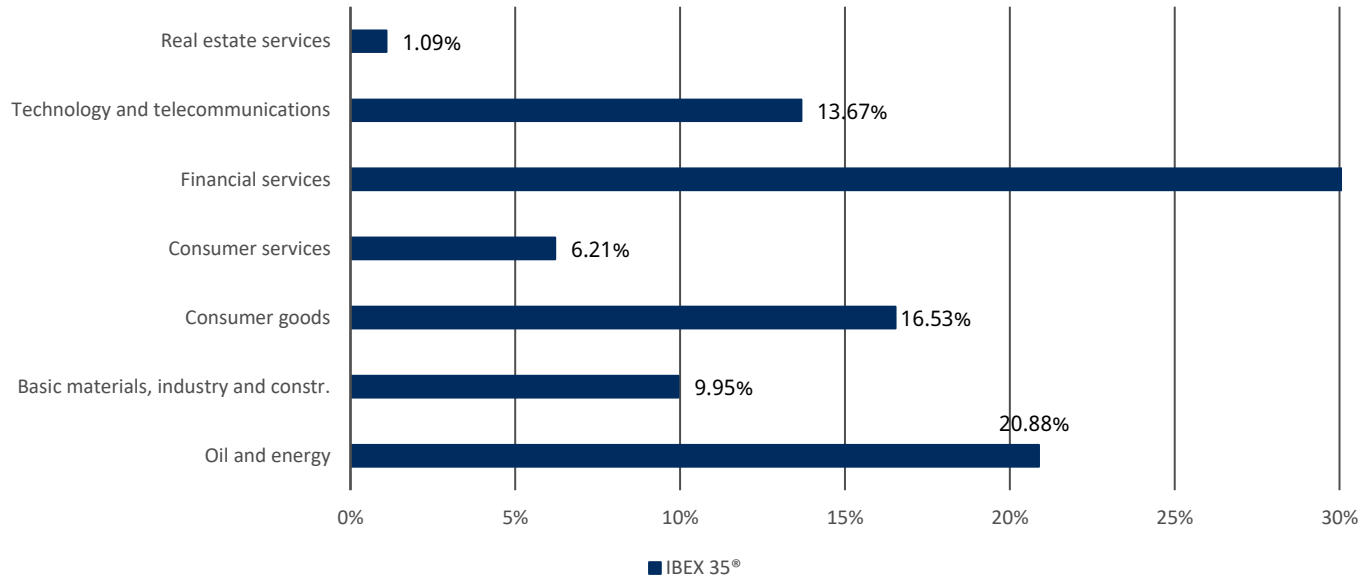
Index Characteristics

	IBEX 35®	IBEX 35 ® X10 NET
No of Components	35	
Launch Date	14/01/1992	10/03/2015
Base Date	29/12/1989	31/12/2013
Base Level	3,000	10,000

Top 10 IBEX 35 ® Components

Security Name	Ticker	WEIGHT %
INDITEX	ITX	15.48
IBERDROLA	IBE	12.95
SANTANDER	SAN	11.97
BBVA	BBVA	11.17
CAIXABANK	CABK	4.96
FERROVIAL SE	FER	4.94
AMADEUS IT	AMS	4.76
CELLNEX	CLNX	4.18
TELEFONICA	TEF	4.14
AENA	AENA	3.93

Sector Breakdown



Sharpe Ratio

	IBEX 35	IBEX X2	IBEX X2 G	IBEX X2 N	IBEX X3	IBEX N X3	IBEX N X5	IBEX N X10
1 YEAR	0.0563	0.0487	0.0688	0.0650	0.0432	0.0595	0.0498	0.0266
3 YEARS	0.0217	0.0154	0.0288	0.0263	0.0098	0.0207	0.0098	0.0141
5 YEARS	0.0065	-0.0008	0.0097	0.0077	-0.0077	0.0006	-0.0139	0.0041

Data updated as of 15th March 2024

Index Information

VENDOR CODES	ISIN	REUTERS	BLOOMBERG
IBEX 35	ES0SI0000005	<.IBEX>	IBEX Index <GO>
IBEX 35 X10 NET	ES0SI0001722	<.IBEXUX>	IBEXSHL 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. The IBEX 35® LEVERAGE NET X10 offers ten times exposure to the daily return on the IBEX 35® NET RETURN, through the investment of an initial capital plus an equivalent loaned capital. A positive daily return on the IBEX 35® NET RETURN yields an also positive return, but ten times that amount for the IBEX 35® LEVERAGE NET X10 and vice versa. The formula for the calculation of IBEX 35® LEVERAGE NET X10 incorporates a financing term to achieve the leverage needed.

Sociedad de Bolsas also calculates a IBEX 35 ® DOUBLE, TRIPLE and QUINTUPLE SHORT and an IBEX 35® DOUBLE, TRIPLE & QUITUPLE LEVERAGE.

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(*) The level of IBEX 35 leverage Net X10 was adjusted as from 17th March 2020 and 4th October 2022, according to the section 3.30.1, and as from 17th January 2023, according to the section 3.30.2, of the Technical Regulations for the Composition and Calculation of IBEX Indexes and Strategy Indexes on Stocks.

For legal purposes, please consider the BME Disclaimer.

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