

## Indices

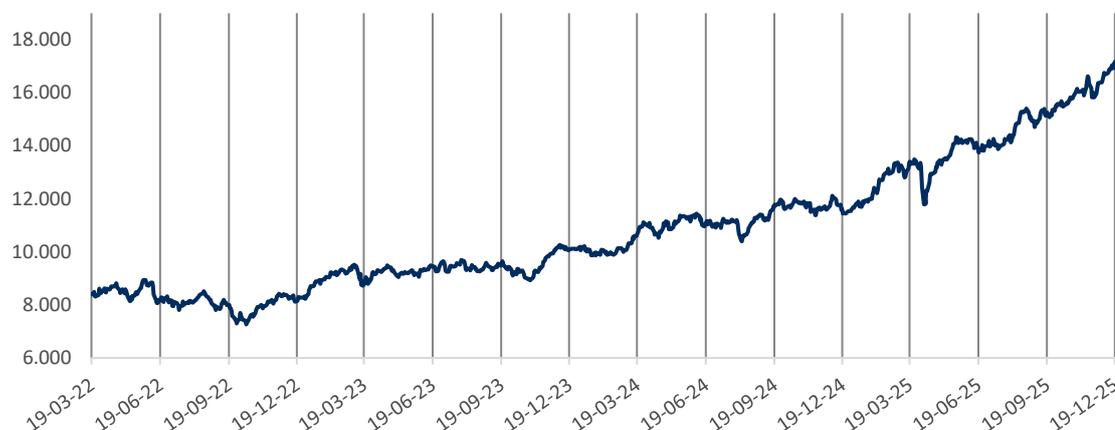
### IBEX 35® DOUBLE LEVERAGE Index

#### 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 December was 35,451 billion euros and the number of trades amounted to 2.180 million.

IBEX 35® DOUBLE LEVERAGE is a tradable index suitable for derivatives, designed to represent the double performance of the IBEX 35.

Index Performance



Annual Index Return

YEAR	IBEX 35® X2
YTD	108.24%
2024	24.30%
2023	42.61%
2022	-14.53%
2021	13.38%
2020	-36.96%
2019	22.81%
2018	-29.21%
2017	13.17%

#### Risk and Return Profile

	Returns Breakdown				Volatility		
	6 M %	12 M %	3 Y %	5 Y %	1-Year %	3-Years %	5-Years %
IBEX 35	24.92	49.73	111.65	113.62	16.04	15.08	17.01
IBEX 35 X2	53.02	112.68	279.40	260.34	32.25	30.27	34.07
IBEX 35 X2 Gross	58.59	-76.99	-51.10	-47.29	206.89	135.57	108.46
IBEX 35 X2 Net	-84.25	-77.33	-53.39	-50.90	206.43	135.28	108.24
IBEX 35 X3	85.89	193.77	536.91	432.87	48.68	45.59	51.21
IBEX 35 Net X3	94.17	223.29	766.90	746.02	48.52	45.47	51.05
IBEX 35 Net X5	187.95	502.48	2,345.82	1,570.23	82.15	76.56	85.62
IBEX 35 Net X10*	567.48	57.22	-11.71	6,819.09	268.58	479.27	394.05

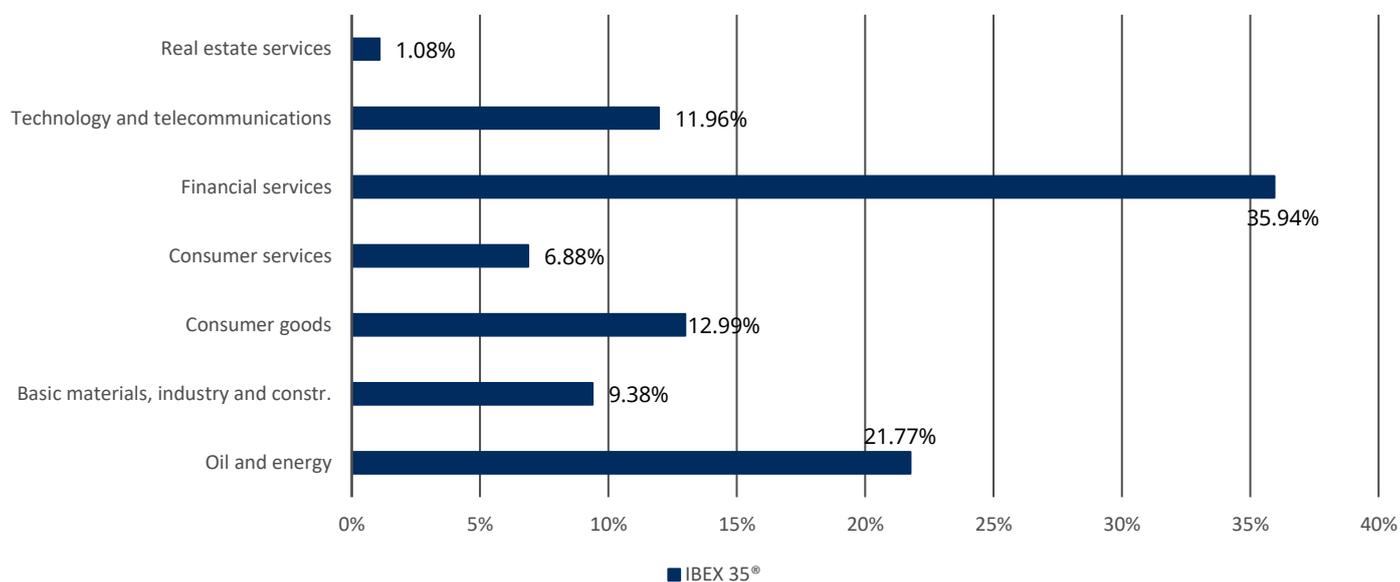
## Index Characteristics

	IBEX 35®	IBEX 35® X2
No of Components	35	
Launch Date	14/01/1992	22/04/2010
Base Date	29/12/1989	30/12/2003
Base Level	3,000	10,000

## Top 10 IBEX 35® Components

Security Name	Ticker	WEIGHT %
SANTANDER	SAN	16.99
IBERDROLA	IBE	13.93
BBVA	BBVA	13.05
INDITEX	ITX	11.91
CAIXABANK	CABK	6.70
FERROVIAL SE	FER	4.73
AMADEUS IT	AMS	3.25
AENA	AENA	3.24
ACS CONST.	ACS	2.64
INT.AIRL.GRP	IAG	2.59

## 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	-1.1842	-0.5210	-0.1332	-0.1339	-0.3038	-0.2924	-0.1255	-0.0645
3 YEARS	-0.3875	-0.1527	-0.0698	-0.0707	-0.0775	-0.0635	-0.0092	-0.0169
5 YEARS	-0.2142	-0.0867	-0.0484	-0.0493	-0.0476	-0.0359	-0.0110	0.0022

## Index Information

VENDOR CODES	ISIN	REUTERS	BLOOMBERG
IBEX 35	ES0SI0000005	<.IBEX>	IBEX Index <GO>
IBEX 35 X2	ES0SI0000096	<.IBEXDL>	IBEXDL Index <GO>
IBEX 35 X2 GROSS	ES0SI0000112	<.IBEXDLG>	IBXP Index <GO>
IBEX 35 X2 NET	ES0SI0000138	<.IBEXDLN>	IBXQ 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® DOUBLE LEVERAGE offers double exposure to the daily return on the IBEX 35®, through the investment of an initial capital plus an equivalent loaned capital. A positive daily return on the IBEX 35® yields an also positive return, but doubles that amount for the IBEX 35® DOUBLE LEVERAGE and vice versa. The formula for the calculation of IBEX 35® DOUBLE LEVERAGE incorporates a financing term to achieve the leverage needed.

Sociedad de Bolsas also calculates a IBEX 35 ® DOUBLE, TRIPLE, QUINTUPLE & X10 SHORT and an IBEX 35® TRIPLE, QUINTUPLE & X10 LEVERAGE.

## Licensing

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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.