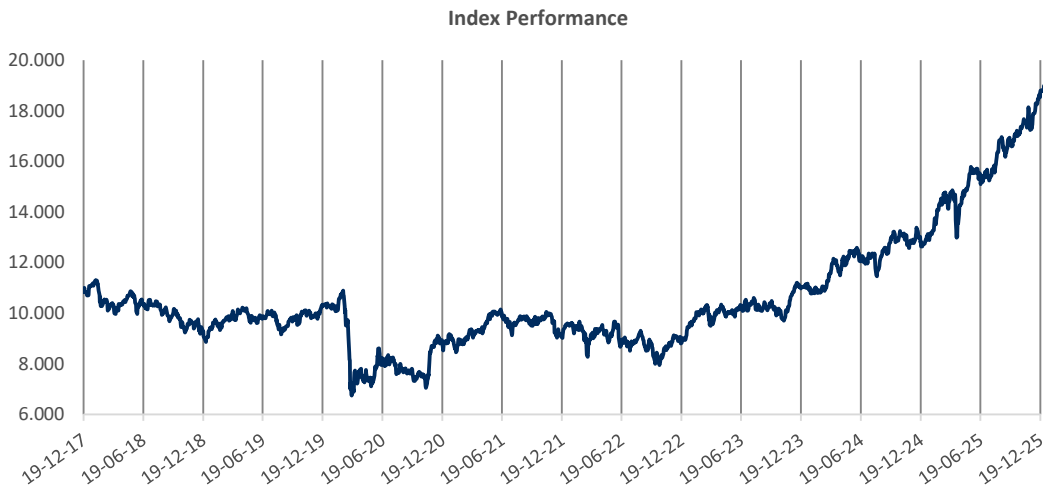
Indices

IBEX® ESG 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.

The IBEX® ESG index is designed to represent the performance of the securities that being components of the IBEX 35 or IBEX Medium Cap indices meet the requirements in ESG measured by a metric provided by Inrate.



Annual Index Return

YEAR	IBEX® ESG
YTD	46.82%
2024	15.85%
2023	23.53%
2022	-6.31%
2021	8.40%
2020	-13.88%
2019	12.89%
2018	-15.33%
2017	6.99%

Risk and Return Profile

	Returns Breakdowns				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	16.49	14.96	16.91
IBEX 35 TR	27.17	55.74	140.26	158.30	16.44	14.92	16.87
IBEX Medium Cap	4.59	16.84	38.03	39.25	11.81	11.54	12.97
IBEX Medium Cap TR	5.95	20.89	51.74	63.27	11.80	11.53	12.94
IBEX ESG	24.44	48.32	113.50	113.63	16.62	15.10	16.89
IBEX ESG TR	26.57	54.08	141.62	157.95	16.59	15.07	16.85
IBEX ESG WEIGHTED	22.19	46.34	106.58	105.02	16.40	14.89	16.58
IBEX ESG WEIGHTED TR	24.34	52.06	133.81	147.20	16.37	14.86	16.54

BME
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a SIX company

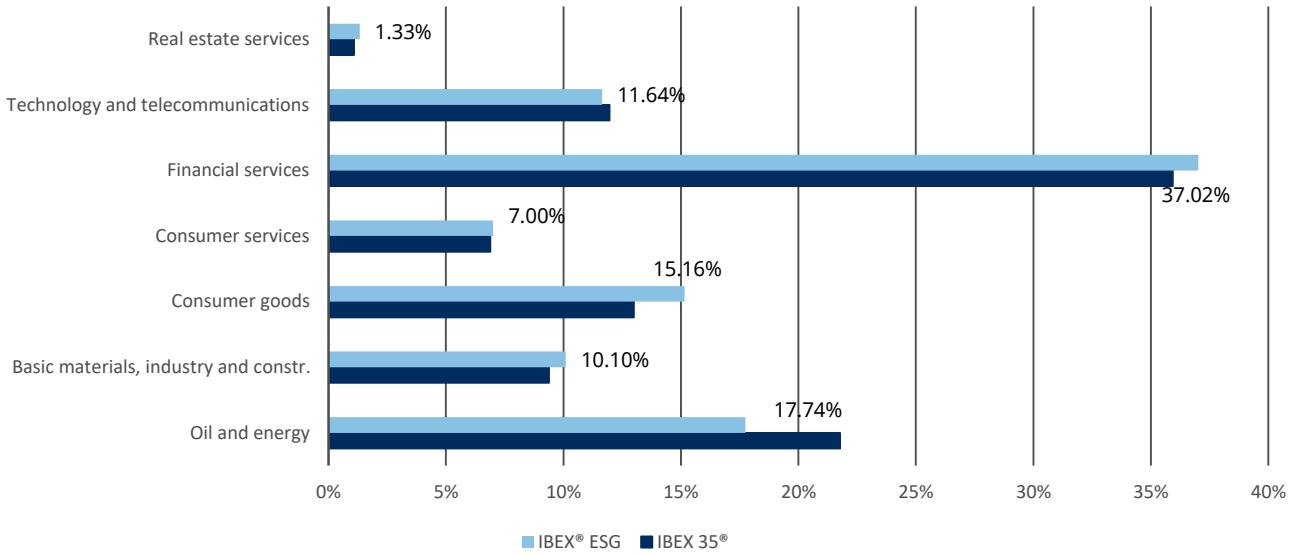
Index Characteristics

	IBEX 35®	IBEX® ESG
No of Components	35	48
Launch Date	14/01/1992	05/10/2023
Base Date	29/12/1989	30/12/2016
Base Level	3,000	10,000

Top 5 IBEX® ESG Components

Security Name	Ticker	WEIGHT %
IBERDROLA	IBE	15.40
SANTANDER	SAN	14.97
INDITEX	ITX	12.03
BBVA	BBVA	10.82
CAIXABANK	CABK	6.07

Sector Breakdown



Correlation (Returns since January 2017)

	IBEX 35	IBEX 35 TR	IBEX MEDIUM	IBEX MED TR	IBEX ESG	IBEX ESG TR	IBEX ESG W	IBEX ESG W TR
IBEX 35	100%							
IBEX 35 TR	100%	100%						
IBEX Medium Cap	79%	79%	100%					
IBEX Medium Cap TR	78%	78%	98%	100%				
IBEX ESG	100%	99%	79%	78%	100%			
IBEX ESG TR	99%	100%	79%	78%	100%	100%		
IBEX ESG WEIGHTED	99%	99%	79%	78%	100%	100%	100%	
IBEX ESG WEIGHTED TR	99%	99%	79%	78%	100%	100%	100%	100%

Data updated as of 19th December 2025

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Index Information

VENDOR CODES	ISIN	REUTERS	BLOOMBERG
IBEX ESG	ES0S00001651		
IBEX ESG TR	ES0S00001669		
IBEX ESG NR	ES0S00001677		

Index Methodology

The IBEX® ESG Index measures the development of the securities listed considering sustainability factors in the areas of environment, social and governance (ESG). The IBEX® ESG Index pursues sustainability goals in that fosters the development of sustainable practices in the Spanish listed companies. These factors are measured using a metric provided by Inrate. It does not have a fixed number of components.

Its components are weighted by free float market capitalization. The IBEX® ESG is a price return index, Sociedad de Bolsas also calculates the IBEX® ESG Total Return and IBEX® ESG Net Return indices.

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