

# Iberian Index

## Objective

The Euronext® Iberian Index is a free float market capitalization weighted index that reflects the performance of the 20 most actively traded shares listed on Bolsa de Madrid and the performance of the 10 most actively traded shares on Euronext Lisbon. The index serves as an underlying for structured products, funds and exchange traded funds.

## Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

## Transparency

The index rules, that are available on our website, are overseen by Euronext that acts as Supervisor. All our rulebooks can be found on the following webpage: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

Jun-2018

Market Capitalization	EUR Bil
Full	557.7
Free float	398.5

Components (full)	EUR Bil
Average	19.23
Median	12.43
Largest	91.19
Smallest	0.21

Component Weights	(%)
Largest	11.31
Smallest	0.04
Top ten	75.15

Performance	(%)
Q2 2018	1.76%
YTD	-2.71%
2017	7.54%
2016	-2.39%
2015	-4.01%

Annualized	(%)
2 Year	8.27%
3 Years	-2.71%
5 Years	4.40%
Since Base Date 31-Dec-2001	0.83%

Performance vs. (YTD)	(%)
FTEF80	0.21%

Fundamentals	
P/E Incl. Neg LTM	16.43
P/E Incl. Neg FY1	15.71
P/E excl. Neg LTM	16.43
P/E excl. Neg FY1	15.71
Price/Book	3.03
Price/Sales	2.18
Price/Cash Flow	6.78
Dividend Yield (%)	3.33%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	15.61

## Performance others

Euronext Iberian Index NR	(%)
Q2 2018	3.27%
YTD	-0.85%
2017	10.89%
2016	1.41%
2015	-1.19%

Euronext Iberian Index GR	(%)
Q2 2018	3.65%
YTD	-0.39%
2017	11.72%
2016	2.34%
2015	-0.45%

FTEF80	(%)
Q2 2018	0.50%
YTD	-2.92%
2017	9.21%
2016	1.92%
2015	5.41%

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## Index Facts

### Categories

Weighting

Component Number

Review Frequency

### Facts

Free float market capitalization subject to 10% weighting cap

30

Semi-annual review each March and September. Effective after the third Friday

Calculation and Distribution

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours

Isin code / Base Value / Base Date

Euronext Iberian Index (QS0011181250) 1,000 as of 31 December 2001

Euronext Iberian Index NR (QS0011181268) 1,000 as of 31 December 2001

Euronext Iberian Index GR (QS0011181276) 1,000 as of 31 December 2001

Date Introduced

The Euronext Iberian Index was introduced on 4 November 2009

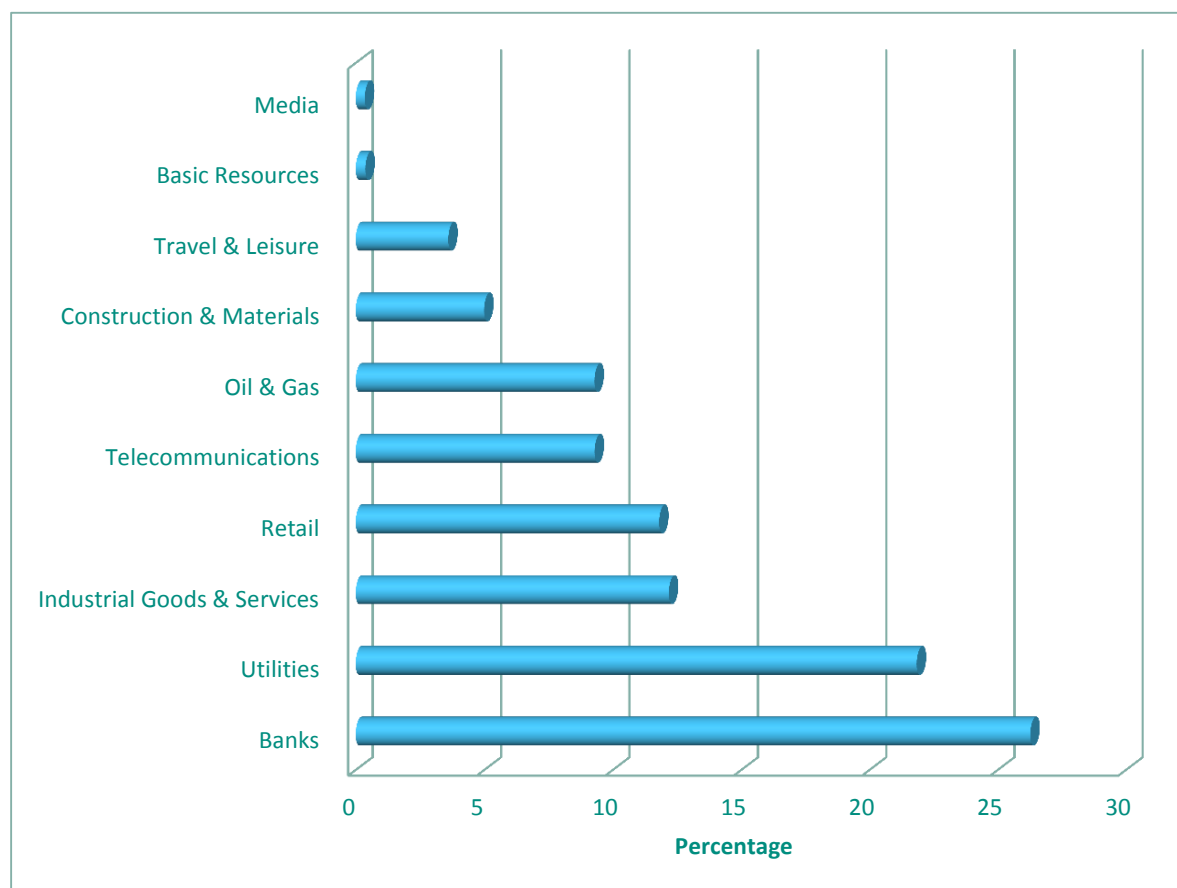
The Euronext Iberian Index NR was introduced on 4 November 2009

The Euronext Iberian Index GR was introduced on 4 November 2009

Settlement Procedure

N.A.

## Sector Allocation



# Iberian Index

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ACS ACTIVIDADES CONS	ACS	ES	Construction & Materials	2.55	8.74	0.8
AENA SME	AENA	ES	Industrial Goods & Services	3.41	11.66	0.5
AMADEUS IT GROUP	AMS	ES	Industrial Goods & Services	8.66	29.66	1
B.COM.PORTUGUES	BCP	PT	Banks	0.74	2.53	0.65
BANCO DE SABADELL	SABE	ES	Banks	2.36	8.08	1
BANCO SANTANDER CENT	SAN	ES	Banks	8.80	30.13	1
BANKIA SA	BKIA	ES	Banks	1.01	3.46	0.35
BBVA	BBVA	ES	Banks	9.48	32.46	1
CAIXABANK	CABK	ES	Banks	3.88	13.30	0.6
CTT CORREIOS PORT	CTT	PT	Industrial Goods & Services	0.11	0.38	0.85
EDP	EDP	PT	Utilities	2.36	8.08	0.65
ENAGAS	ENAG	ES	Utilities	1.66	5.68	0.95
ENDESA	ELE	ES	Utilities	1.75	6.00	0.3
FERROVIAL SA	FER	ES	Construction & Materials	2.44	8.37	0.65
GALP ENERGIA-NOM	GALP	PT	Oil & Gas	2.39	8.19	0.65
GAS NATURAL	GAS	ES	Utilities	2.32	7.94	0.35
IBERDROLA	IBE	ES	Utilities	11.31	38.73	0.95
INDITEX	ITX	ES	Retail	10.65	36.48	0.4
INTL CONS AIRLINES	ICAG	ES	Travel & Leisure	3.60	12.32	0.8
J MARTINS SGPS	JMT	PT	Retail	0.91	3.11	0.4
NOS SGPS	NOS	PT	Media	0.35	1.21	0.5
PHAROL	PHR	PT	Telecommunications	0.04	0.14	0.65
RED ELECTRICA CORP	REE	ES	Utilities	2.20	7.55	0.8
REN	RENE	PT	Utilities	0.23	0.80	0.5
REPSOL	REP	ES	Oil & Gas	6.10	20.88	0.8
SIEMENS GAMESA	SGREN	ES	Oil & Gas	0.80	2.74	0.35
SONAE	SON	PT	Retail	0.24	0.82	0.4
TELEFONICA	TEF	ES	Telecommunications	9.25	31.68	0.9
THE NAVIGATOR COMP	NVG	PT	Basic Resources	0.37	1.28	0.35