

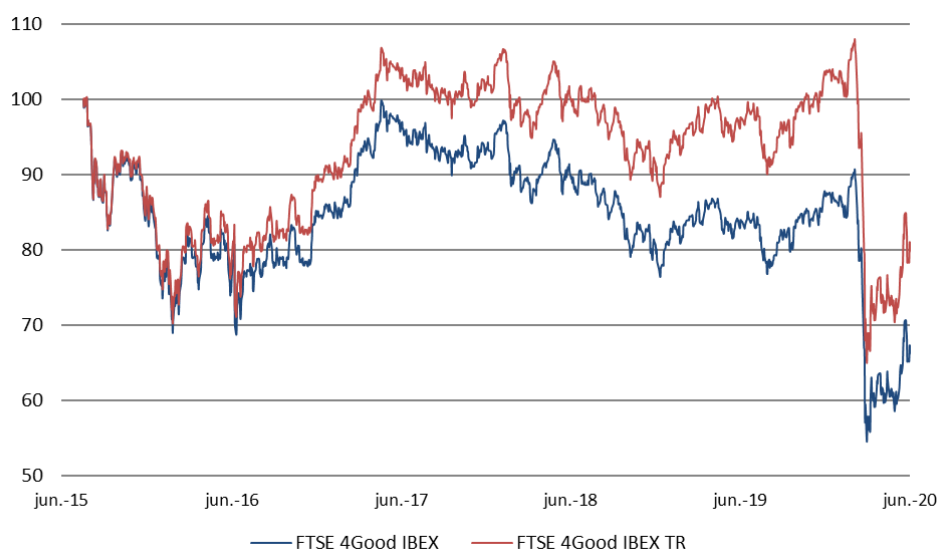
Since 2008, FTSE Group has partnered with Bolsas y Mercados Españoles (BME) to manage and calculate in real time the FTSE4Good IBEX Index.

The index comprises companies in the BME's IBEX 35 Index and the FTSE Spain All Cap Index that demonstrate good sustainability practices. Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements. The FTSE4Good selection criteria are designed to reflect strong ESG risk management practices.

Criteria are developed using an extensive market consultation process and are approved by an independent committee of experts. A broad range of stakeholders help shape the criteria, including NGOs, governmental bodies, consultants, academics, the investment community and the corporate sector. To remain consistent with market expectations and developments in ESG practice, the inclusion criteria are revised regularly. FTSE Russell engages with companies that no longer meet the standards and they are given a period of grace to try and improve their scores. If there is no improvement, then the company is deleted from the index series. The criteria have been designed to help investors minimize ESG risks. Companies with the largest risk and impacts have to meet additional sector specific criteria.

The index is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values.

5 Y Performance (Capital Return) – EUR terms



Performance and Volatility – Capital Return

Index	Return %				Volatility %		
	6 M %	12 M %	3Y %	5Y %	1 Y	3Y	5Y
FTSE 4Good IBEX	-23,70	-20,81	-31,46	-32,78	30,64	20,58	21,67
FTSE 4Good IBEX TR	-22,36	-17,81	-23,04	-18,36	30,69	20,60	21,67
IBEX 35	-22,91	-19,68	-31,66	-32,26	30,85	20,81	21,74
IBEX 35 Total Return	-21,69	-16,76	-23,33	-17,62	30,85	20,84	21,75

Features

Coverage

The index has been designed to identify Spanish companies with leading corporate responsibility practices.

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements – please see www.ftserussell.com for details

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Liquidity

Stocks are screened to ensure indexes are tradable.

Capping

To avoid over concentration in any one stock market cap weightings are adjusted by free float and capped at 10% descending to 4% at index reviews.

Availability

The FTSE4Good IBEX Index is calculated in Euro on a real time basis. Capital and Total Return Indexes are available on an end of day basis in Euro.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

> June 2020<

ICB Supersector breakdown

FTSE 4Good IBEX

0500 Oil & Gas	7,73
1700 Basic Resources	16,45
2300 Construction & Materials	4,35
2700 Industrial Goods & Services	5,86
3300 Automobiles & Parts	0,61
3500 Food & Beverage	0,76
4500 Health Care	2,77
5300 Retail	3,89
5500 Media	1,75
5700 Travel & Leisure	1,38
6500 Telecommunications	13,80
7500 Utilities	7,38
8300 Banks	13,68
8500 Insurance	12,01
8600 Real Estate	3,55
8700 Financial Services	0,10
9500 Technology	3,92

Information

Index Universe

The FTSE4Good IBEX Index is based on the constituents of the FTSE Spain All Cap Index and the constituents of BME's IBEX 35 Index

Index Launch

9 April 2008

Base Date

31st December 2002

Base Value

5000

Investability Screen

Free float adjusted and liquidity screened

Index Calculation

Index calculated by BME. Real-time index calculated every 30 seconds

End-of-Day Distribution

Index will be available from BME

Currency

EUR

Review Dates

Semi-annually in June and December

Index Rules

Available at www.bmerv.com and at www.ftserussell.com

Factsheet Data

Bolsas y Mercados Españoles data as at 19th June 2020

FTSE 4Good IBEX Index Top 10 Constituents Weight (%)

Ticker	ISIN Code	Stock Name	FTSE 4Good IBEX
IBE	ES0144580Y14	IBERDROLA	10,31
SAN	ES0113900J37	SANTANDER	8,64
ITX	ES0148396007	INDITEX	8,06
TEF	ES0178430E18	TELEFONICA	6,72
BBVA	ES0113211835	BBVA	5,87
CLNX	ES0105066007	CELLNEX	4,28
AMS	ES0109067019	AMADEUS IT	4,10
FER	ES0118900010	FERROVIAL	4,03
AENA	ES0105046009	AENA	3,97
GRF	ES0171996087	GRIFOLS	3,96
Totals			59,95

Correlation (returns since April 2008)

	FTSE 4Good IBEX	FTSE 4Good IBEX TR	IBEX 35	IBEX 35 Total Return
FTSE 4Good IBEX	100%			
FTSE 4Good IBEX TR	99%	100%		
IBEX 35	99%	98%	100%	
IBEX 35 Total Return	99%	98%	100%	100%

Vendor Codes

	ISIN	Reuters	Bloomberg
FTSE 4Good IBEX	ES0S10000641	<.IBEXFG>	FTSEIBEX Index <GO>
FTSE 4Good IBEX TR	ES0S00000331	<.IBEXNT>	BXF4GNT Index <GO>
FTSE 4Good IBEX NR	ES0S00000349	<.IBEXNN>	BXF4GNN Index <GO>
IBEX 35	ES0S10000005	<.IBEX>	IBEX Index <GO>
IBEX 35 Total Return	ES0S10000047	<.IBEXTR>	IBEX35TR Index <GO>