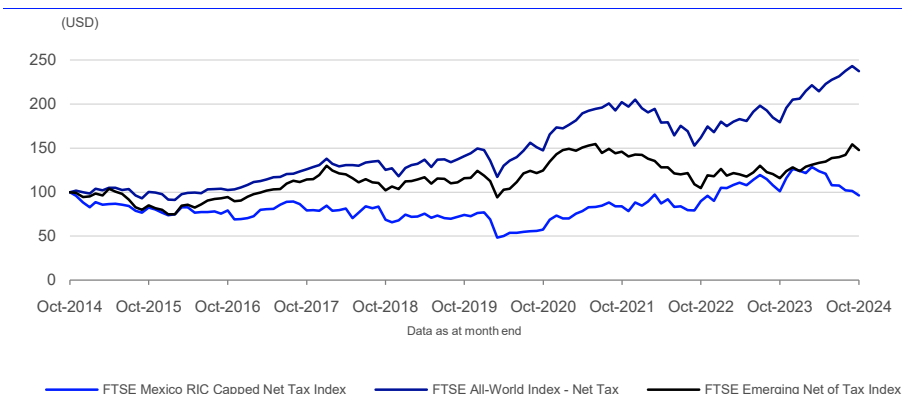


FTSE Mexico RIC Capped Index

Data as at: 31 October 2024

The FTSE Global RIC Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. The FTSE Global RIC Capped Indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization. The FTSE Mexico RIC Capped Index represents the performance of Mexican large and mid capitalization stocks. Securities are weighted based on their free float-adjusted market capitalization and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

10-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|--------------------------------------|----------|-------|-------|------|------|------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Mexico RIC Capped Index | -10.4 | -22.0 | -23.6 | -4.2 | 16.1 | 32.0 | 5.1 | 5.7 | 23.7 | 22.3 | 27.7 |
| FTSE Mexico RIC Capped Net Tax Index | -10.5 | -22.2 | -23.8 | -4.5 | 14.8 | 29.9 | 4.7 | 5.4 | 23.7 | 22.3 | 27.7 |
| FTSE All-World Index | 2.6 | 11.0 | 16.2 | 33.1 | 19.1 | 72.6 | 6.0 | 11.5 | 10.1 | 15.9 | 17.4 |
| FTSE All-World Index - Net Tax | 2.5 | 10.8 | 15.8 | 32.5 | 17.5 | 68.6 | 5.5 | 11.0 | 10.1 | 15.9 | 17.4 |
| FTSE Emerging Index | 5.9 | 11.2 | 15.7 | 28.2 | 2.7 | 30.0 | 0.9 | 5.4 | 12.5 | 16.0 | 18.1 |
| FTSE Emerging Net of Tax Index | 5.8 | 10.9 | 15.3 | 27.7 | 1.4 | 27.7 | 0.5 | 5.0 | 12.5 | 16.0 | 18.1 |

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

| Index % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--------------------------------------|------|-------|------|------|-------|------|------|------|-------|------|
| FTSE Mexico RIC Capped Index | -9.7 | -13.2 | -9.3 | 14.1 | -13.4 | 12.3 | -3.4 | 20.7 | 2.5 | 40.7 |
| FTSE Mexico RIC Capped Net Tax Index | -9.7 | -13.4 | -9.5 | 13.8 | -13.7 | 12 | -3.6 | 20.4 | 2.1 | 40.2 |
| FTSE All-World Index | 4.8 | -1.7 | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 |
| FTSE All-World Index - Net Tax | - | -2.2 | 8 | 24 | -9.6 | 26.5 | 16 | 18.4 | -18.1 | 22 |
| FTSE Emerging Index | 1.6 | -15.2 | 13.5 | 32.5 | -13 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 |
| FTSE Emerging Net of Tax Index | - | -15.5 | 13.1 | 32.1 | -13.3 | 20.1 | 15.1 | -0.2 | -17.3 | 8.6 |

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the indexes weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--------------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Mexico RIC Capped Index | -0.2 | 0.2 | 0.2 | 0.0 | -27.0 | -27.0 | -47.4 | -56.8 |
| FTSE Mexico RIC Capped Net Tax Index | -0.2 | 0.2 | 0.2 | 0.0 | -27.2 | -27.2 | -47.4 | -57.3 |
| FTSE All-World Index | 3.1 | 0.4 | 0.7 | 0.6 | -8.2 | -26.0 | -33.7 | -33.7 |
| FTSE All-World Index - Net Tax | 3.1 | 0.4 | 0.6 | 0.6 | -8.2 | -26.2 | -33.7 | -33.7 |
| FTSE Emerging Index | 2.2 | 0.1 | 0.3 | 0.3 | -8.1 | -29.9 | -34.8 | -35.1 |
| FTSE Emerging Net of Tax Index | 2.1 | 0.0 | 0.3 | 0.2 | -8.1 | -30.2 | -35.3 | -35.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE Mexico RIC Capped

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|---|--------------------------------------|-----------------|-------|
| Grupo Banorte O | Banks | 18,467 | 11.17 |
| America Movil L | Telecommunications Service Providers | 16,430 | 9.94 |
| Femsa UBD | Beverages | 16,367 | 9.90 |
| Grupo Mexico | Industrial Metals and Mining | 15,387 | 9.30 |
| Wal-Mart de Mexico S.A.B. de C.V. | Retailers | 13,235 | 8.00 |
| Cemex Sa Cpo Line | Construction and Materials | 7,026 | 4.25 |
| Grupo Aeroportuario del Pacifico SAB de CV Series B | Industrial Transportation | 6,532 | 3.95 |
| Grupo Bimbo S.A.B. de C.V. | Food Producers | 6,212 | 3.76 |
| Grupo Aeroportuario del Sureste SA de CV | Industrial Transportation | 5,490 | 3.32 |
| Grupo Financiero Inbursa O | Banks | 4,925 | 2.98 |
| Totals | | 110,070 | 66.56 |

ICB Industry Breakdown - FTSE Mexico RIC Capped

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 15 | Telecommunications | 3 | 18,450 | 11.16 |
| 30 | Financials | 6 | 29,738 | 17.98 |
| 35 | Real Estate | 4 | 9,706 | 5.87 |
| 40 | Consumer Discretionary | 5 | 19,096 | 11.55 |
| 45 | Consumer Staples | 7 | 37,450 | 22.65 |
| 50 | Industrials | 9 | 33,017 | 19.97 |
| 55 | Basic Materials | 3 | 17,909 | 10.83 |
| Totals | | 37 | 165,367 | 100.00 |

Index Characteristics

| Attributes | FTSE Mexico RIC Capped |
|-----------------------------------|------------------------|
| Number of constituents | 37 |
| Net MCap (USDm) | 165,367 |
| Dividend Yield % | 4.18 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 4,469 |
| Largest | 18,467 |
| Smallest | 279 |
| Median | 2,572 |
| Weight of Largest Constituent (%) | 11.17 |
| Top 10 Holdings (% Index MCap) | 66.56 |

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

29 September 2017

Base Date

16 June 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

History

Available from June 2000

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