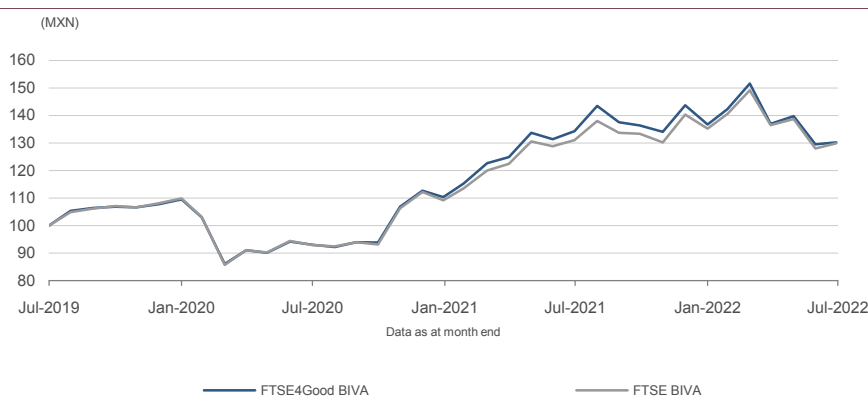


# FTSE4Good BIVA Index

Data as at: 29 July 2022

The FTSE4Good BIVA Index has been designed to measure the performance of liquid Mexican companies demonstrating strong Environmental, Social and Governance (ESG) practices. In order to be included, companies must be in both the FTSE BIVA Index, which includes constituents of the FTSE Mexico All Cap Index that pass certain liquidity criteria, and the FTSE4Good Emerging Index, which includes constituents of the FTSE Emerging Index that pass the FTSE4Good ESG selection criteria.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (MXN)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good BIVA	-4.9	-4.7	-9.4	-3.0	30.3	9.1	9.2	1.8	16.2	18.7	18.2
FTSE BIVA	-4.8	-3.9	-7.4	-0.9	29.9	10.8	9.1	2.1	14.8	17.6	17.8

\* 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 % (MXN)	2017	2018	2019	2020	2021
FTSE4Good BIVA	10.8	-13.3	7.5	4.5	27.6
FTSE BIVA	9.6	-13.2	9.0	3.7	25.0

## Return/Risk Ratio and Drawdown - Total Return

Index (MXN)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good BIVA	-0.3	0.4	0.1	-	-16.7	-28.2	-32.2	-
FTSE BIVA	-0.1	0.5	0.1	0.3	-16.1	-28.6	-31.4	-31.4

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

Drawdown - based on daily data

## FEATURES

### Transparency

Index governance is overseen by the independent FTSE ESG Russell 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 ESG criteria to meet the inclusion requirements – please see [www.ftserussell.com](http://www.ftserussell.com) for details.

### Objective

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

### Investability

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

### Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark (ICB)

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

**Top 10 Constituents**

Constituent	ICB Sector	Net MCap (MXNm)	Wgt %
America Movil L	Telecommunications Service Providers	510,955	20.25
Wal-Mart de Mexico S.A.B. de C.V.	Retailers	380,229	15.07
Grupo Banorte O	Banks	334,452	13.25
Grupo Mexico	Industrial Metals and Mining	254,343	10.08
Femsa UBD	Beverages	231,419	9.17
Grupo Bimbo S.A.B. de C.V.	Food Producers	159,362	6.32
Cemex Sa Cpo Line	Construction and Materials	121,076	4.80
Grupo Aeroportuario del Pacifico SAB de CV Series B	Industrial Transportation	95,855	3.80
Televisa 'Cpo'	Media	77,125	3.06
Grupo Elektra SAB DE CV	Investment Banking and Brokerage Services	75,893	3.01
<b>Totals</b>		<b>2,240,709</b>	<b>88.80</b>

**Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (MXNm)	Wgt %
15	Telecommunications	1	510,955	20.25
30	Financials	2	410,345	16.26
35	Real Estate	1	61,604	2.44
40	Consumer Discretionary	2	457,355	18.12
45	Consumer Staples	5	542,841	21.51
50	Industrials	3	260,534	10.32
55	Basic Materials	2	279,764	11.09
<b>Totals</b>		<b>16</b>	<b>2,523,397</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE4Good BIVA
Number of constituents	16
Net MCap (MXNm)	2,523,397
Dividend Yield %	3.45
Constituent Sizes (Net MCap MXNm)	
Average	157,712
Largest	510,955
Smallest	24,956
Median	86,490
Weight of Largest Constituent (%)	20.25
Top 10 Holdings (% Index MCap)	88.80

**INFORMATION****Index Universe**

FTSE BIVA Index, FTSE4Good Emerging Index

**Index Launch**

28 June 2019

**Base Date**

22 June 2015

**Base Value**

1000

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

End-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

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

**Review Dates**

Semi-annually in March and September

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