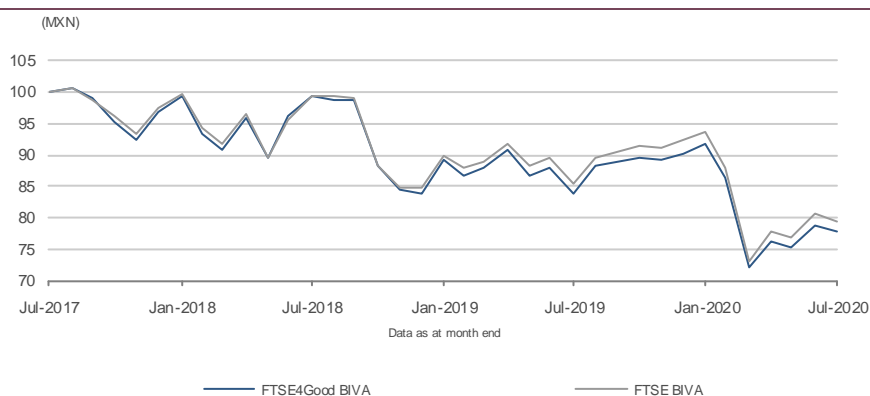


FTSE4Good BIVA Index

Data as at: 31 July 2020

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	2.1	-15.1	-13.7	-7.0	-22.1	-3.9	-8.0	-0.8	24.6	18.5	15.1
FTSE BIVA	2.0	-15.4	-14.1	-7.1	-20.7	-7.2	-7.4	-1.5	23.4	17.7	14.8

* 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)	2015	2016	2017	2018	2019
FTSE4Good BIVA	-	5.2	10.8	-13.3	7.5
FTSE BIVA	-0.2	8.8	9.6	-13.2	9.0

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	-	-28.2	-32.2	-32.5	-
FTSE BIVA	-0.3	-0.4	-0.1	0.3	-28.6	-31.4	-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 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	Mobile Telecommunications	398,386	19.87
Wal-Mart de Mexico S.A.B. de C.V.	General Retailers	268,951	13.41
Femsa UBD	Beverages	248,780	12.41
Grupo Banorte O	Banks	230,388	11.49
Grupo Mexico	Industrial Metals & Mining	177,377	8.85
Cemex Sa Cpo Line	Construction & Materials	103,237	5.15
Grupo Bimbo S.A.B. de C.V.	Food Producers	90,761	4.53
Televisa 'Cpo'	Media	53,468	2.67
Fibra Uno Administracion S.A. de C.V.	Real Estate Investment Trusts	52,851	2.64
Arca Continental SAB de CV	Beverages	48,412	2.41
Totals		1,672,614	83.43

Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (MXNm)	Wgt %
1000	Basic Materials	3	254,249	12.68
2000	Industrials	4	205,967	10.27
3000	Consumer Goods	6	473,653	23.62
5000	Consumer Services	3	333,827	16.65
6000	Telecommunications	1	398,386	19.87
7000	Utilities	1	33,878	1.69
8000	Financials	4	304,950	15.21
Totals		22	2,004,909	100.00

Index Characteristics

Attributes	FTSE4Good BIVA
Number of constituents	22
Net MCap (MXNm)	2,004,909
Dividend Yield %	3.58
Constituent Sizes (Net MCap MXNm)	
Average	91,132
Largest	398,386
Smallest	7,077
Median	44,721
Weight of Largest Constituent (%)	19.87
Top 10 Holdings (% Index MCap)	83.43

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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