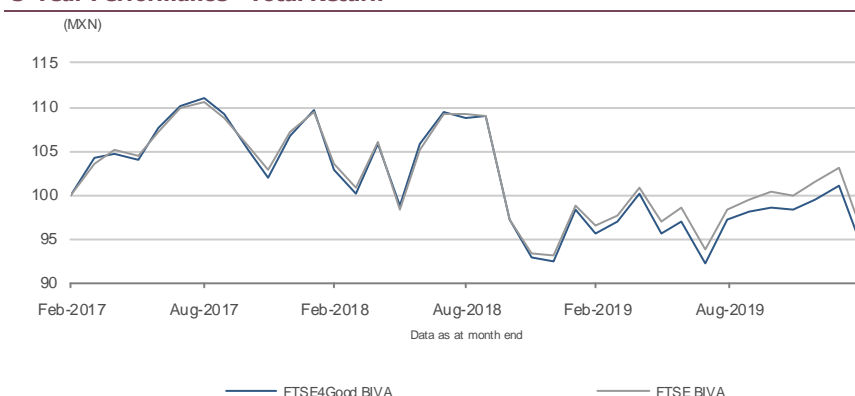


FTSE4Good BIVA Index

Data as at: 28 February 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 | -3.4 | -2.2 | -4.5 | -0.6 | -5.0 | - | -1.7 | - | 14.5 | 14.8 | - |
| FTSE BIVA | -3.3 | -1.7 | -4.7 | 0.2 | -3.3 | 4.8 | -1.1 | 0.9 | 13.4 | 14.3 | 11.7 |

* 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 | 0.0 | -0.1 | - | - | -14.6 | -22.0 | - | - |
| FTSE BIVA | 0.0 | 0.0 | 0.1 | 0.4 | -13.1 | -20.7 | -20.7 | -20.7 |

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 | 425,012 | 18.52 |
| Femsa UBD | Beverages | 333,964 | 14.55 |
| Grupo Banorte O | Banks | 299,381 | 13.04 |
| Wal-Mart de Mexico S.A.B. de C.V. | General Retailers | 284,245 | 12.38 |
| Grupo Mexico | Industrial Metals & Mining | 166,099 | 7.24 |
| Cemex Sa Cpo Line | Construction & Materials | 95,831 | 4.17 |
| Fibra Uno Administracion S.A. de C.V. | Real Estate Investment Trusts | 89,378 | 3.89 |
| Televisa 'Cpo' | Media | 79,486 | 3.46 |
| Grupo Bimbo S.A.B. de C.V. | Food Producers | 69,789 | 3.04 |
| Grupo Aeroportuario del Sureste SA de CV | Industrial Transportation | 65,753 | 2.86 |
| Totals | | 1,908,939 | 83.16 |

Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (MXNm) | Wgt % |
|---------------|--------------------|-------------|------------------|---------------|
| 1000 | Basic Materials | 3 | 227,773 | 9.92 |
| 2000 | Industrials | 4 | 241,173 | 10.51 |
| 3000 | Consumer Goods | 7 | 545,108 | 23.75 |
| 5000 | Consumer Services | 3 | 384,509 | 16.75 |
| 6000 | Telecommunications | 1 | 425,012 | 18.52 |
| 7000 | Utilities | 1 | 44,093 | 1.92 |
| 8000 | Financials | 4 | 427,819 | 18.64 |
| Totals | | 23 | 2,295,487 | 100.00 |

Index Characteristics

| Attributes | FTSE4Good BIVA |
|-----------------------------------|----------------|
| Number of constituents | 23 |
| Net MCap (MXNm) | 2,295,487 |
| Dividend Yield % | 3.53 |
| Constituent Sizes (Net MCap MXNm) | |
| Average | 99,804 |
| Largest | 425,012 |
| Smallest | 3,959 |
| Median | 44,093 |
| Weight of Largest Constituent (%) | 18.52 |
| Top 10 Holdings (% Index MCap) | 83.16 |

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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