

# MSCI Mexico Select Risk Weighted Index

July 2014



## 1 Introduction

The MSCI Mexico Select Risk Weighted Index aims to reflect the performance of the universe of Mexican Large Cap and Mid Cap companies, excluding Real Estate Investment Trusts (REITs), but with lower risk than a market capitalization weighted Index. To do so, the MSCI Risk Weighted Indexes methodology is applied on the MSCI Mexico ex REITs Index.

## 2 Constructing the MSCI Mexico Select Risk Weighted Index

## 2.1 Defining the Applicable Universe

The applicable universe is the MSCI Mexico ex REITs Index (the "Parent Index"), which is constructed as the MSCI Mexico Index excluding securities of companies classified as Real Estate Investment Trusts (REITs) as per the Global Industry Classification Standard (GICS®).

## 2.2 Applying the MSCI Risk Weighted Indexes methodology

The MSCI Risk Weighted Indexes methodology is applied on the Parent Index.

For more information on the MSCI Risk Weighted Indexes methodology, please refer to http://www.msci.com/products/indexes/strategy/factor/risk\_weighted/

## 3 Maintaining the MSCI Mexico Select Risk Weighted Index

The Index is maintained as per the MSCI Risk Weighted Indexes methodology.



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<sup>1</sup>As of March 31, 2014, as reported on June 25, 2014, by eVestment, Lipper and Bloomberg

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