

MSCI Select ACWI for Mexican Afores (MXN)

The **MSCI Select ACWI for Mexican Afores** captures large and mid-cap representation across 22 Developed Markets and 12 Emerging Markets approved by CONSAR as eligible countries for investments. With 2,560 constituents, the index covers approximately 85% of the investable equity opportunity set in these markets.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (MXN) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Select ACWI for Mexican Afores	MSCI ACWI
2023	6.94	6.72
2022	-21.58	-21.88
2021	22.37	22.26
2020	23.44	23.27
2019	22.22	22.06
2018	-8.25	-8.33
2017	18.32	18.36
2016	28.99	29.40
2015	15.70	15.02
2014	18.10	17.84
2013	25.77	24.50
2012	8.57	8.69
2011	5.85	5.38
2010	6.35	6.96

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2002
MSCI Select ACWI for Mexican Afores	0.46	6.37	14.24	6.37	0.54	8.24	12.07	11.06
MSCI ACWI	0.51	6.32	13.97	6.32	0.27	8.06	11.89	11.05

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Select ACWI for Mexican Afores	2.54	13.39	13.90	13.09	41.40	2007-10-12–2008-11-20
MSCI ACWI	2.57	13.34	13.88	13.01	41.93	2007-10-12–2008-11-20

¹ Last 12 months

² Based on monthly gross returns data

MSCI Select ACWI for Mexican Afores (MXN)

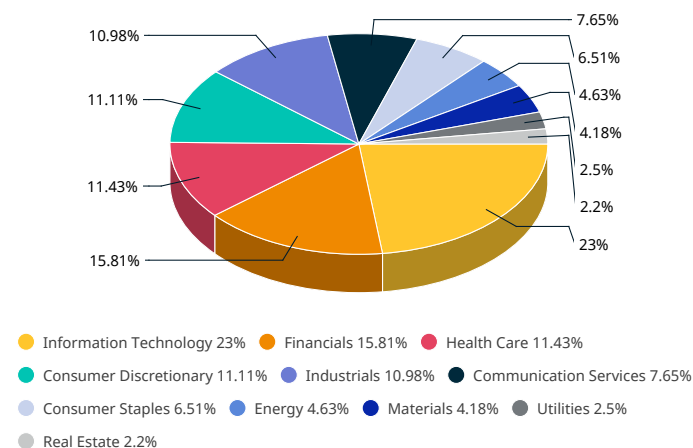
INDEX CHARACTERISTICS

MSCI Select ACWI for Mexican Afores	
Number of Constituents	2,560
Mkt Cap (MXN Millions)	
Index	1,163,832,864.14
Largest	49,375,844.79
Smallest	1,802.48
Average	454,622.21
Median	119,521.37

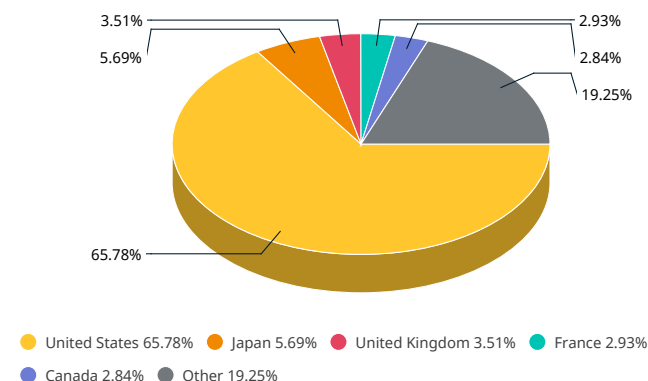
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MXN Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	49,375.84	4.24	Info Tech
APPLE	41,867.46	3.60	Info Tech
NVIDIA	37,096.31	3.19	Info Tech
AMAZON.COM	27,885.43	2.40	Cons Discr
META PLATFORMS A	17,914.87	1.54	Comm Srvcs
ALPHABET A	14,846.61	1.28	Comm Srvcs
ALPHABET C	13,040.09	1.12	Comm Srvcs
LILLY (ELI) & COMPANY	10,434.21	0.90	Health Care
BROADCOM	9,797.76	0.84	Info Tech
JPMORGAN CHASE & CO	9,625.14	0.83	Financials
Total	231,883.72	19.92	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* **DM countries** include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. **EM countries** include: Brazil, Chile, China, Colombia, Czech Republic, Greece, Hungary, India, Korea, Mexico, Peru and Poland.

The MSCI Select ACWI for Mexican Afores was launched on Oct 15, 2014. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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