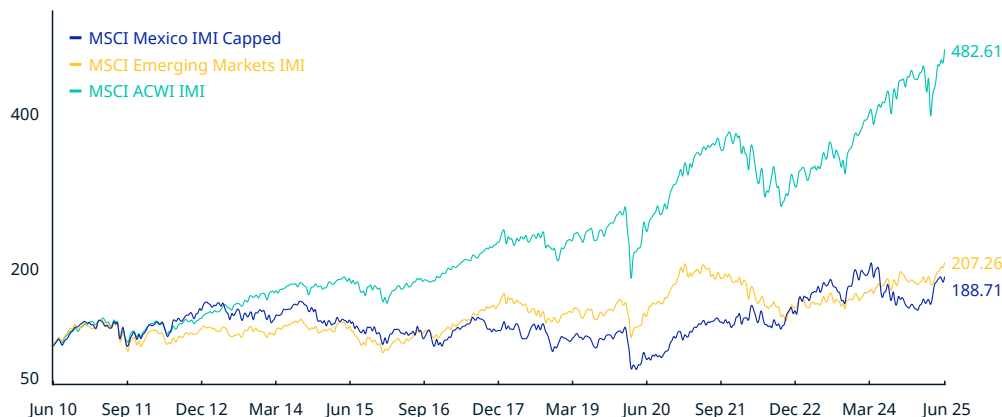


MSCI Mexico IMI Capped (USD)

The **MSCI Mexico Investable Market Index (IMI) Capped** is designed to measure the performance of the large, mid and small cap segments of the Mexican market while capping the weight of the largest companies to help ensure index diversification. With 41 constituents, the index covers about 99% of the free float-adjusted market capitalization in the Mexican equity universe.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JUN 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Mexico IMI Capped	MSCI Emerging Markets IMI	MSCI ACWI IMI
2024	-26.98	7.62	16.89
2023	42.09	12.13	22.18
2022	0.43	-19.46	-18.00
2021	21.48	0.06	18.71
2020	-1.34	18.78	16.81
2019	13.34	18.10	27.04
2018	-14.87	-14.71	-9.61
2017	15.30	37.28	24.58
2016	-9.14	10.30	8.96
2015	-13.95	-13.55	-1.68
2014	-9.33	-1.42	4.36
2013	-0.35	-1.86	24.17
2012	29.67	19.08	17.04
2011	-13.00	-19.24	-7.43

INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Mexico IMI Capped	2.07	20.82	12.61	30.89	13.77	17.98	3.78	8.66
MSCI Emerging Markets IMI	6.09	12.91	14.93	14.92	10.75	8.08	5.36	8.52
MSCI ACWI IMI	4.58	11.78	16.42	10.11	17.36	13.92	10.24	7.55

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	(%)	Period YYYY-MM-DD
MSCI Mexico IMI Capped	2.81	22.69	23.36	24.01	0.48	0.70	0.19	0.39	64.79	2007-07-13–2009-03-09
MSCI Emerging Markets IMI	5.37	16.55	15.88	16.84	0.43	0.39	0.27	0.41	65.34	2007-10-31–2008-10-27
MSCI ACWI IMI	2.24	14.93	15.51	15.13	0.85	0.74	0.59	0.42	58.28	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Mexico IMI Capped (USD)

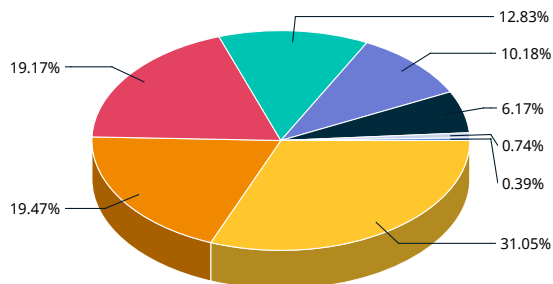
INDEX CHARACTERISTICS

MSCI Mexico IMI Capped	
Number of Constituents	41
Mkt Cap (USD Millions)	
Index	193,359.14
Largest	22,986.52
Smallest	227.93
Average	4,716.08
Median	2,408.95

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
GRUPO FIN BANORTE O	22.99	11.89	Financials
GRUPO MEXICO B	18.73	9.69	Materials
FEMSA UNIT UBD	17.84	9.23	Cons Staples
WALMART MEXICO V	17.22	8.90	Cons Staples
AMERICA MOVIL B	16.18	8.37	Comm Srvcs
CEMEX CPO	10.39	5.37	Materials
GRUPO AEROP PACIFICO B	8.81	4.56	Industrials
GRUPO AEROPORTUARIO B	5.71	2.95	Industrials
INDUSTRIAS PENOLES CP	5.49	2.84	Materials
ARCA CONTINENTAL	5.35	2.77	Cons Staples
Total	128.71	66.57	

SECTOR WEIGHTS



● Consumer Staples 31.05%
 ● Materials 19.47%
 ● Financials 19.17%
 ● Industrials 12.83%
 ● Communication Services 10.18%
 ● Real Estate 6.17%
 ● Consumer Discretionary 0.74%
 ● Health Care 0.39%

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