MSCI Select ACWI IMI for Mexican Afores (MXN)

The **MSCI Select ACWI IMI for Mexican Afores** captures large, mid and small-cap representation across 22 Developed Markets and 12 Emerging Markets approved by CONSAR as eligible countries for investments. With 7,318 constituents, the index covers approximately 99% 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) (JUN 2010 – JUN 2025)

— MSCI Select ACWI IMI for Mexican Afores — 724.78
— MSCI ACWI IMI — 707.64

ANNUAL PERFORMANCE (%)

Year	MSCI Select ACWI IMI for Mexican Afores	MSCI ACWI IMI
2024	43.44	43.53
2023	6.38	6.18
2022	-21.66	-21.92
2021	21.99	21.93
2020	23.40	23.26
2019	21.98	21.81
2018	-8.93	-9.02
2017	18.26	18.32
2016	29.59	29.98
2015	15.91	15.21
2014	17.68	17.45
2013	26.54	25.24
2012	8.77	8.91
2011	5.26	4.74

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

	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2002
					ANNUALIZED			
MSCI Select ACWI IMI for Mexican Afores	1.75	3.03	20.41	0.08	14.92	9.52	12.42	12.07
MSCI ACWI IMI	1.81	3.22	20.28	0.04	14.82	9.42	12.30	12.04

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2]			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Select ACWI IMI for Mexican Afores	2.21	14.07	13.69	13.83	42.02	2007-10-12—2008-11-20
MSCI ACWI IMI	2.24	14.04	13.65	13.75	42.43	2007-10-12—2008-11-20

[1] Last 12 months   [2] Based on monthly gross returns data

MSCI

MSCI Select ACWI IMI for Mexican Afores (MXN)

INDEX CHARACTERISTICS

	MSCI Select ACWI IMI for Mexican Afores
Number of Constituents	7,318

	Mkt Cap (MXN Millions)
Index	1,723,089,756.14
Largest	72,827,828.75
Smallest	1,177.76
Average	235,459.11
Median	30,863.86

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MXN Billions)	Index Wt. (%)	Sector
NVIDIA	72,827.83	4.23	Info Tech
MICROSOFT CORP	66,364.77	3.85	Info Tech
APPLE	58,226.63	3.38	Info Tech
AMAZON.COM	39,586.71	2.30	Cons Discr
META PLATFORMS A	30,543.41	1.77	Comm Srvcs
BROADCOM	23,261.48	1.35	Info Tech
ALPHABET A	19,420.02	1.13	Comm Srvcs
TESLA	17,372.76	1.01	Cons Discr
ALPHABET C	16,579.65	0.96	Comm Srvcs
JPMORGAN CHASE & CO	15,314.22	0.89	Financials
Total	359,497.48	20.86	

SECTOR WEIGHTS
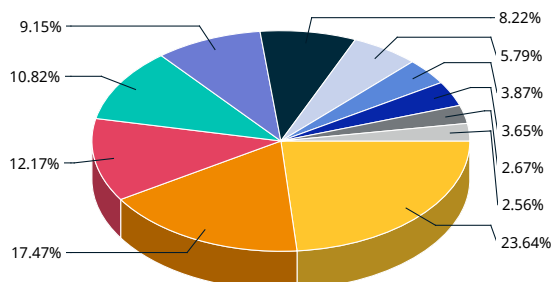
- Information Technology 23.64%
- Financials 17.47%
- Industrials 12.17%
- Consumer Discretionary 10.82%
- Health Care 9.15%
- Communication Services 8.22%
- Consumer Staples 5.79%
- Materials 3.87%
- Energy 3.65%
- Utilities 2.67%
- Real Estate 2.56%

COUNTRY WEIGHTS
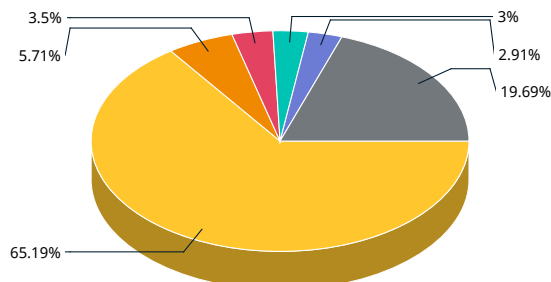
- United States 65.19%
- Japan 5.71%
- United Kingdom 3.5%
- Canada 3%
- China 2.91%
- Other 19.69%

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* **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 IMI 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.