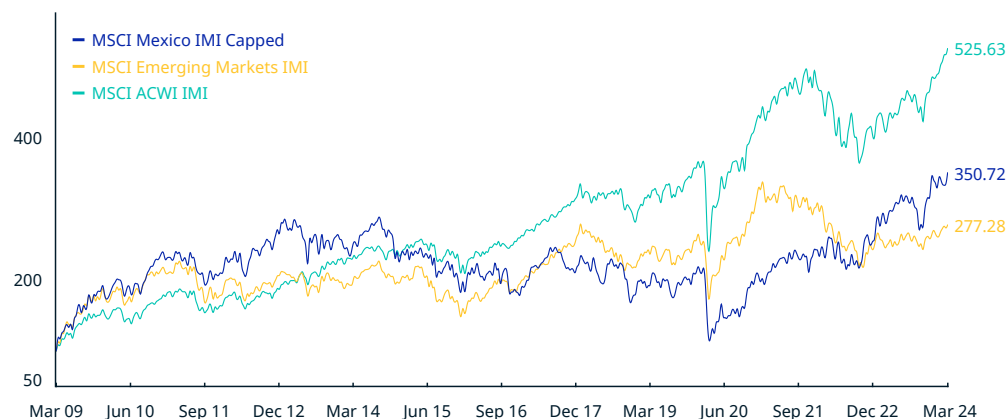


MSCI Mexico IMI Capped (USD)

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 43 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 – NET RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Mexico IMI Capped	MSCI Emerging Markets IMI	MSCI ACWI IMI
2023	41.45	11.67	21.58
2022	0.00	-19.83	-18.40
2021	21.08	-0.28	18.22
2020	-1.60	18.39	16.25
2019	12.90	17.64	26.35
2018	-15.11	-15.04	-10.08
2017	15.01	36.83	23.95
2016	-9.31	9.90	8.36
2015	-14.12	-13.86	-2.19
2014	-9.43	-1.79	3.84
2013	-0.35	-2.20	23.55
2012	29.67	18.68	16.38
2011	-13.00	-19.49	-7.89
2010	27.83	19.90	14.35

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Mexico IMI Capped	5.91	1.24	18.86	1.24	18.70	12.64	3.36	9.28
MSCI Emerging Markets IMI	2.12	2.17	9.76	2.17	-3.93	2.98	3.21	7.76
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	8.43	6.64

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	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	9.55	24.48	26.79	23.61	0.72	0.51	0.20	0.42	64.79	2007-07-13–2009-03-09
MSCI Emerging Markets IMI	6.35	17.23	18.93	17.00	-0.30	0.14	0.19	0.38	65.44	2007-10-31–2008-10-27
MSCI ACWI IMI	2.51	16.72	18.06	14.96	0.30	0.54	0.52	0.37	58.59	2007-10-31–2009-03-09

¹ Last 12 months ² Based on monthly net 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)

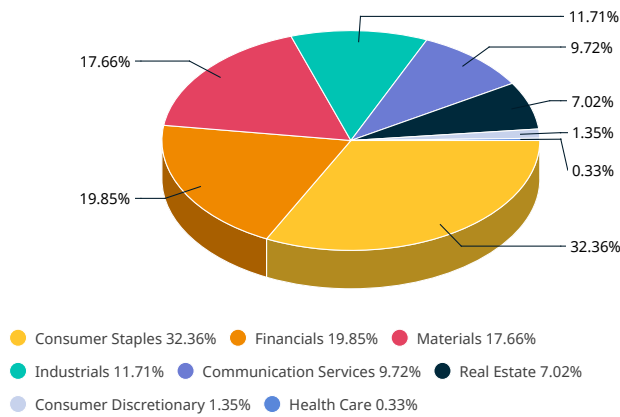
INDEX CHARACTERISTICS

MSCI Mexico IMI Capped	
Number of Constituents	43
Mkt Cap (USD Millions)	
Index	220,646.71
Largest	27,536.20
Smallest	311.57
Average	5,131.32
Median	2,422.08

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
GRUPO FIN BANORTE O	27.54	12.48	Financials
FEMSA UNIT UBD	25.23	11.43	Cons Staples
WALMART MEXICO V	21.12	9.57	Cons Staples
GRUPO MEXICO B	18.38	8.33	Materials
AMERICA MOVIL B	17.56	7.96	Comm Srvcs
CEMEX CPO	13.36	6.05	Materials
GRUPO AEROP PACIFICO B	6.30	2.85	Industrials
GRUPO BIMBO A	6.24	2.83	Cons Staples
GRUPO AEROPORTUARIO B	5.68	2.57	Industrials
GRUPO FIN INBURSA O	5.64	2.56	Financials
Total	147.04	66.64	

SECTOR WEIGHTS



ABOUT MSCI

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