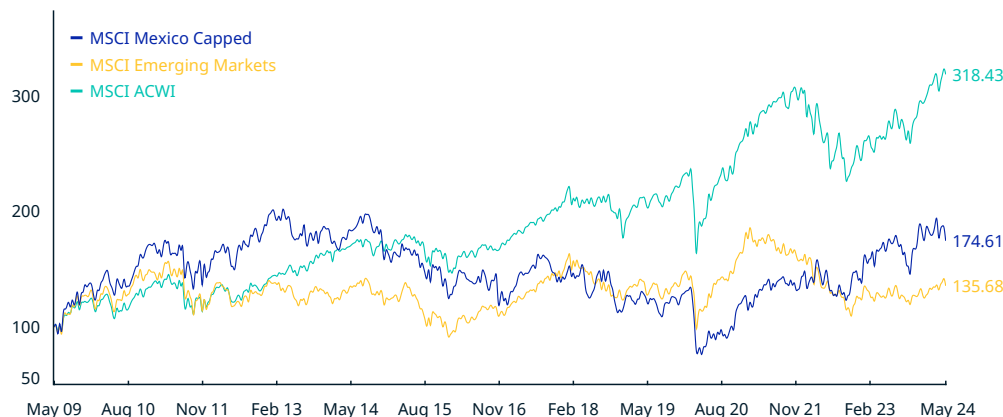


# MSCI Mexico Capped Index (USD)

The **MSCI Mexico Capped Index** is designed to measure the performance of the large and mid cap segments of the Mexican market while capping the weight of the largest companies to help ensure index diversification. With 24 constituents, the index covers about 85% 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 – PRICE RETURNS (USD) (MAY 2009 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Mexico Capped	MSCI Emerging Markets	MSCI ACWI
2023	36.22	7.04	20.09
2022	-5.22	-22.37	-19.80
2021	19.51	-4.59	16.80
2020	-3.95	15.84	14.33
2019	8.04	15.42	24.05
2018	-17.43	-16.63	-11.18
2017	13.56	34.35	21.62
2016	-10.74	8.58	5.63
2015	-15.98	-16.96	-4.26
2014	-10.23	-4.63	2.10
2013	-1.99	-4.98	20.25
2012	27.07	15.15	13.43
2011	-13.29	-20.41	-9.41
2010	27.85	16.36	10.42

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Mexico Capped	-2.81	-1.65	7.10	-6.33	7.97	8.00	-0.33	6.72
MSCI Emerging Markets	0.29	2.74	9.43	2.46	-8.65	1.00	0.21	5.01
MSCI ACWI	3.82	3.19	21.53	8.05	3.36	9.80	6.42	4.34

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Mexico Capped	12.50	24.63	26.40	23.58	0.31	0.35	0.04	0.32	65.51	2007-07-13–2009-03-09
MSCI Emerging Markets	6.15	17.58	18.65	17.11	-0.60	0.03	0.01	0.25	66.05	2007-10-29–2008-10-27
MSCI ACWI	2.57	16.74	17.61	14.84	0.11	0.50	0.39	0.24	59.61	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly price returns data

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

# MSCI Mexico Capped Index (USD)

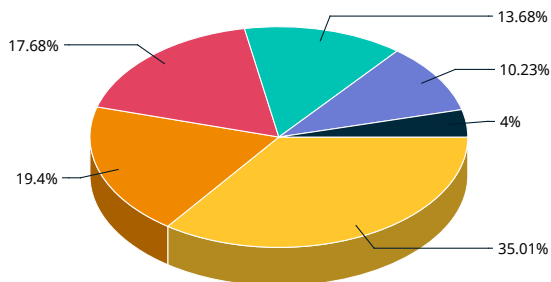
## INDEX CHARACTERISTICS

MSCI Mexico Capped	
<b>Number of Constituents</b>	24
Mkt Cap ( USD Millions)	
<b>Index</b>	181,666.91
<b>Largest</b>	24,556.43
<b>Smallest</b>	1,322.63
<b>Average</b>	7,569.45
<b>Median</b>	4,606.00

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
GRUPO FIN BANORTE O	24.56	13.52	Financials
FEMSA UNIT UBD	22.18	12.21	Cons Staples
WALMART MEXICO V	19.59	10.79	Cons Staples
GRUPO MEXICO B	19.15	10.54	Materials
AMERICA MOVIL B	17.27	9.51	Comm Svcs
CEMEX CPO	11.34	6.24	Materials
GRUPO AEROP PACIFICO B	7.34	4.04	Industrials
GRUPO AEROPORTUARIO B	6.03	3.32	Industrials
ARCA CONTINENTAL	5.24	2.88	Cons Staples
GRUPO BIMBO A	4.95	2.73	Cons Staples
<b>Total</b>	<b>137.65</b>	<b>75.77</b>	

## SECTOR WEIGHTS



● Consumer Staples 35.01% 
 ● Materials 19.4% 
 ● Financials 17.68% 
 ● Industrials 13.68% 
 ● Communication Services 10.23% 
 ● Real Estate 4%

The MSCI Mexico Capped Index was launched on Jul 05, 2010. 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.

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