

# MSCI Select ACWI Frontier Markets IMI for Mexican Afores (MXN)

The **MSCI Select ACWI FM IMI for MEXICAN AFORES** captures large, mid and small cap representation across 22 Developed Markets (DM), 13 Emerging Markets (EM) and 14 Frontier Markets (FM) countries approved by CONSAR as eligible countries for investments. With 8,068 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) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Select ACWI FM IMI for Mexican Afores	MSCI ACWI + Frontier Markets IMI
2023	6.38	6.17
2022	-21.66	-21.93
2021	21.99	21.94
2020	23.40	23.22
2019	21.98	21.78
2018	-8.92	-9.04
2017	18.27	18.33
2016	29.59	29.97
2015	15.91	15.17
2014	17.68	17.48
2013	26.54	25.25
2012	8.77	8.88
2011	5.26	4.67
2010	7.93	8.56

## 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 FM IMI for Mexican Afores	0.50	5.91	13.53	5.91	-0.11	7.87	11.81	11.26
MSCI ACWI + Frontier Markets IMI	0.53	5.84	13.25	5.84	-0.34	7.71	11.63	11.20

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Select ACWI FM IMI for Mexican Afores	2.47	13.40	13.98	13.22	42.02	2007-10-12–2008-11-20
MSCI ACWI + Frontier Markets IMI	2.53	13.33	13.94	13.12	42.38	2007-10-12–2008-11-20

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

## MSCI Select ACWI Frontier Markets IMI for Mexican Afores (MXN)

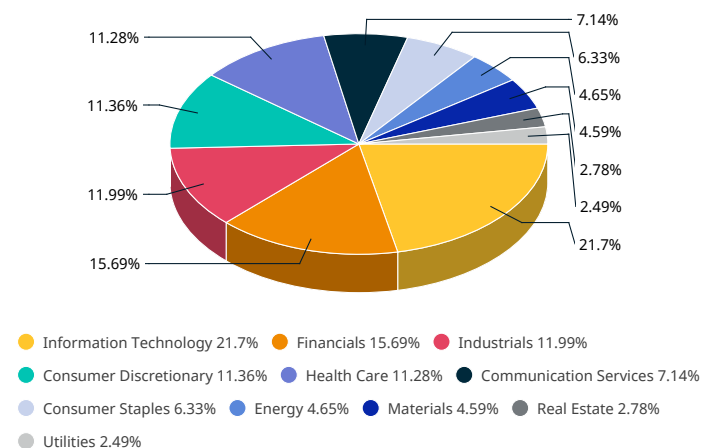
### INDEX CHARACTERISTICS

MSCI Select ACWI FM IMI for Mexican Afores	
<b>Number of Constituents</b>	8,068
<b>Mkt Cap (MXN Millions)</b>	
<b>Index</b>	1,303,299,822.57
<b>Largest</b>	49,375,844.79
<b>Smallest</b>	0.00
<b>Average</b>	161,539.39
<b>Median</b>	20,611.24

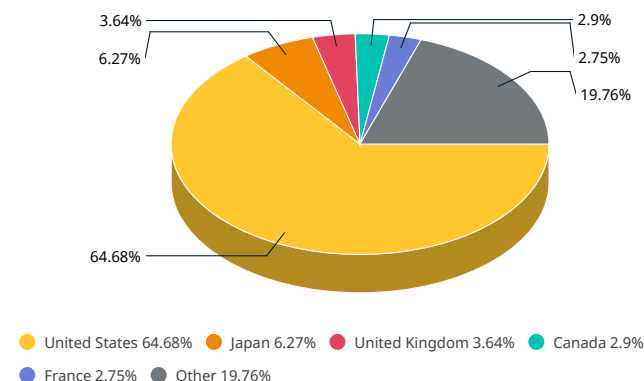
### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MXN Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	49,375.84	3.79	Info Tech
APPLE	41,867.46	3.21	Info Tech
NVIDIA	37,096.31	2.85	Info Tech
AMAZON.COM	27,885.43	2.14	Cons Discr
META PLATFORMS A	17,914.87	1.37	Comm Svcs
ALPHABET A	14,846.61	1.14	Comm Svcs
ALPHABET C	13,040.09	1.00	Comm Svcs
LILLY (ELI) & COMPANY	10,434.21	0.80	Health Care
BROADCOM	9,797.76	0.75	Info Tech
JPMORGAN CHASE & CO	9,625.14	0.74	Financials
<b>Total</b>	<b>231,883.72</b>	<b>17.79</b>	

### 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, Poland and Saudi Arabia. **FM countries** include: Benin, Burkina Faso, Estonia, Guinea-Bissau, Iceland, Ivory Coast, Latvia, Lithuania, Mali, Niger, Romania, Senegal, Slovenia and Togo.

The MSCI Select ACWI Frontier Markets IMI for Mexican Afores was launched on Aug 23, 2013. 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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