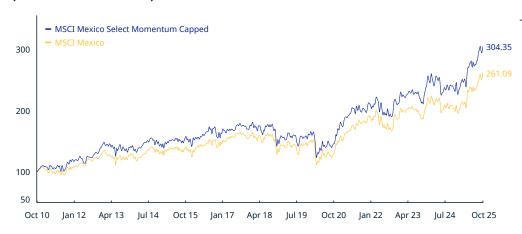
MSCI Mexico Select Momentum Capped Index (MXN)

The MSCI Mexico Select Momentum Capped Index is based on MSCI Mexico Index, its parent index, which includes Mexican large and mid cap stocks excluding REITs. With 21 constituents, the index is designed to reflect the performance of an equity momentum strategy by emphasizing stocks (excluding REITs) with high price momentum while maintaining reasonably high trading liquidity, investment capacity and moderate index turnover.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (MXN) (OCT 2010 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Mexico Select Momentum Capped	MSCI Mexico				
2024	-9.81	-10.16				
2023	25.55	22.99				
2022	-4.26	-6.34				
2021	24.29	26.23				
2020	8.14	3.81				
2019	4.31	7.18				
2018	-14.03	-14.74				
2017	11.13	10.42				
2016	5.79	8.57				
2015	3.45	0.49				
2014	2.21	2.15				
2013	0.43	1.07				
2012	18.47	20.09				
2011	8.18	-0.56				

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _D	Since Dec 31, 2007	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Mexico Select Momentum Capped	-0.68	10.73	29.30	32.12	13.15	16.48	6.98	8.31	3.46	15.84	12.44	2.53
MSCI Mexico	0.40	10.85	28.69	31.59	12.19	15.59	6.54	6.59	3.74	15.74	12.66	2.25

ANNIJALIZED

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2007 - OCT 31, 2025)

		Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) 2			MAXIMUM DRAWDOWN		
	Beta			3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI Mexico Select Momentum Capped	0.96	4.39	53.07	15.55	17.54	15.87	43.67	2008-05-19-2008-10-27	
MSCI Mexico	1.00	0.00	3.87	14.93	17.19	15.87	48.49	2008-04-21-2008-10-27	
		1 Last 12 months	² Based on m	onthly gross reti	urns data				



MSCI Mexico Select Momentum Capped Index (MXN)

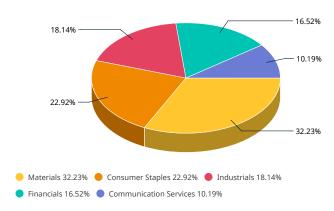
INDEX CHARACTERISTICS

	MSCI Mexico Select Momentum Capped	MSCI Mexico				
Number of	21	23				
Constituents						
	Weight (%)					
Largest	13.05	14.05				
Smallest	0.89	0.95				
Average	4.76	4.35				
Median	3.17	2.35				

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
GRUPO FIN BANORTE O	13.05	12.43	Financials
GRUPO MEXICO B	11.03	14.05	Materials
INDUSTRIAS PENOLES CP	10.97	4.29	Materials
CEMEX CPO	10.23	8.03	Materials
AMERICA MOVIL B	10.19	10.79	Comm Srvcs
GRUPO AEROP PACIFICO B	7.59	4.20	Industrials
WALMART MEXICO V	5.29	9.03	Cons Staples
FEMSA UNIT UBD	4.22	8.54	Cons Staples
ARCA CONTINENTAL	4.14	2.61	Cons Staples
GRUPO AERO CENTRO NOR. B	3.57	1.84	Industrials
Total	80.29	75.82	

SECTOR WEIGHTS



The MSCI Mexico Select Momentum Capped Index was launched on May 14, 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.



OCT 31, 2025 Index Factsheet

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.

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