

# 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 20 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) (MAR 2011 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Mexico Select Momentum Capped	MSCI Mexico
2025	40.13	35.71
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

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 2007
					3 Yr	5 Yr	10 Yr		
MSCI Mexico Select Momentum Capped	-6.39	5.39	36.69	5.39	14.84	12.46	8.00	8.78	
MSCI Mexico	-3.88	8.10	37.30	8.10	13.27	12.36	7.31	7.07	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.38	16.18	12.09	2.62
3.80	16.14	12.79	2.42

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2007 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Mexico Select Momentum Capped	0.96	4.41	45.03	14.59	16.98	16.15	43.67	2008-05-19–2008-10-27
MSCI Mexico	1.00	0.00	2.23	13.25	16.26	16.01	48.49	2008-04-21–2008-10-27

<sup>1</sup> Last 12 months

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

# MSCI Mexico Select Momentum Capped Index (MXN)

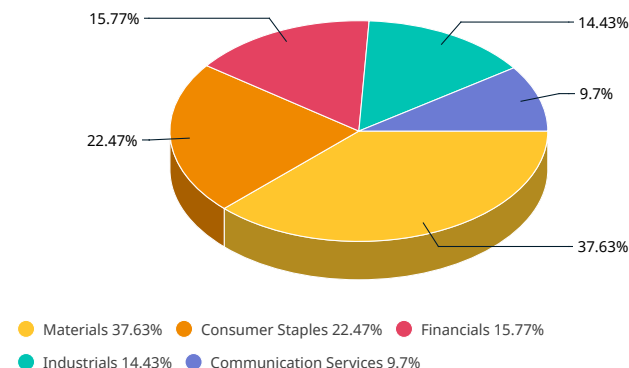
## INDEX CHARACTERISTICS

	MSCI Mexico Select Momentum Capped	MSCI Mexico
<b>Number of Constituents</b>	20	22
<b>Weight (%)</b>		
<b>Largest</b>	14.23	15.59
<b>Smallest</b>	0.89	0.92
<b>Average</b>	5.00	4.55
<b>Median</b>	2.66	2.28

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
GRUPO FIN BANORTE O	14.23	13.13	Financials
GRUPO MEXICO B	14.20	15.59	Materials
CEMEX CPO	11.83	8.11	Materials
INDUSTRIAS PENOLES CP	11.59	4.13	Materials
AMERICA MOVIL B	9.70	10.74	Comm Svcs
FEMSA UNIT UBD	5.39	8.84	Cons Staples
GRUPO AEROP PACIFICO B	4.97	4.46	Industrials
WALMART MEXICO V	4.62	7.90	Cons Staples
PROMOTORA Y OPER DE INFR	2.93	1.44	Industrials
SIGMA FOODS	2.68	1.69	Cons Staples
<b>Total</b>	<b>82.16</b>	<b>76.01</b>	

## 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.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

