# **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 23 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 — GROSS RETURNS (USD) (OCT 2010 – OCT 2025)



### **ANNUAL PERFORMANCE (%)**

Year	MSCI Mexico Capped	MSCI Emerging Markets	MSCI ACWI	
2024	-26.83	8.05	18.02	
2023	41.53	10.27	22.81	
2022	-1.64	-19.74	-17.96	
2021	22.90	-2.22	19.04	
2020	-1.62	18.69	16.82	
2019	11.77	18.88	27.30	
2018	-15.29	-14.24	-8.93	
2017	16.27	37.75	24.62	
2016	-8.98	11.60	8.48	
2015	-14.24	-14.60	-1.84	
2014	-9.23	-1.82	4.71	
2013	0.21	-2.27	23.44	
2012	29.06	18.63	16.80	
2011	-11.93	-18.17	-6.86	

## INDEX PERFORMANCE - GROSS RETURNS (%) (OCT 31, 2025)

					ANNOALIZED			
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Mexico Capped	-0.78	12.50	38.98	47.49	14.75	18.80	5.32	9.22
MSCI Emerging Markets	4.19	13.31	28.69	33.59	21.72	7.95	8.13	8.90
MSCI ACWI	2.26	8.66	23.19	21.54	22.21	15.14	11.87	7.65

## **INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)**

		ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	(%)	Period YYYY-MM-DD
MSCI Mexico Capped	3.87	21.82	23.84	23.95	0.52	0.71	0.25	0.41	64.33	2007-07-13-2009-03-09
MSCI Emerging Markets	4.32	15.58	16.10	16.57	1.04	0.37	0.42	0.43	65.14	2007-10-29-2008-10-27
MSCI ACWI	2.51	12.29	14.93	14.51	1.31	0.82	0.70	0.43	58.06	2007-10-31-2009-03-09

 $<sup>^{1}</sup>$  Last 12 months  $^{2}$  Based on monthly gross returns data



 $<sup>^{\</sup>rm 3}$  Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# **MSCI Mexico Capped Index (USD)**

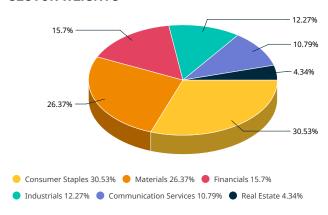
### **INDEX CHARACTERISTICS**

MSCI Mexico Capped				
Number of	23			
Constituents				
	Mkt Cap ( USD Millions)			
Index	191,952.25			
Largest	26,961.20			
Smallest	1,816.24			
Average	8,345.75			
Median	4,506.54			

### **TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
GRUPO MEXICO B	26.96	14.05	Materials
GRUPO FIN BANORTE O	23.86	12.43	Financials
AMERICA MOVIL B	20.72	10.79	Comm Srvcs
WALMART MEXICO V	17.33	9.03	Cons Staples
FEMSA UNIT UBD	16.40	8.54	Cons Staples
CEMEX CPO	15.42	8.03	Materials
INDUSTRIAS PENOLES CP	8.24	4.29	Materials
GRUPO AEROP PACIFICO B	8.07	4.20	Industrials
GRUPO AEROPORTUARIO B	5.46	2.84	Industrials
ARCA CONTINENTAL	5.01	2.61	Cons Staples
Total	147.46	76.82	

### **SECTOR WEIGHTS**



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.



OCT 31, 2025 Index Factsheet

# ABOUT MSCI

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