

# STOXX® MEXICO INDEX

## Index description

The STOXX Mexico Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Mexico covering approximately 85% of investable market capitalization. STOXX Mexico Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

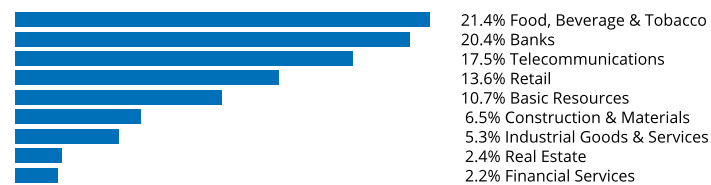
## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Mexico Index	348.0	178.1	9.4	4.3	31.1	1.2	17.5	0.7	12.0
STOXX Emerging Markets Index	13,503.8	7,490.9	4.0	1.1	436.5	0.0	5.8	0.0	23.3

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Mexico Index	5.3	33.5	43.4	105.9	37.2	N/A	N/A	43.2	27.2	6.5
STOXX Emerging Markets Index	6.0	11.9	8.7	3.4	9.8	N/A	N/A	8.7	1.1	1.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Mexico Index	15.7	19.3	20.1	20.6	24.6	N/A	N/A	1.7	1.1	0.2
STOXX Emerging Markets Index	13.0	12.4	15.5	16.8	17.9	N/A	N/A	0.3	0.0	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Mexico Index	0.4	0.3	0.2	0.4	0.5	16.0	18.8	22.2	21.1	22.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Mexico Index	0.5	0.5	0.3	0.5	0.7	-0.6	1.6	1.2	1.0	0.1

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

(USD, gross return), all data as of Jul. 31, 2023

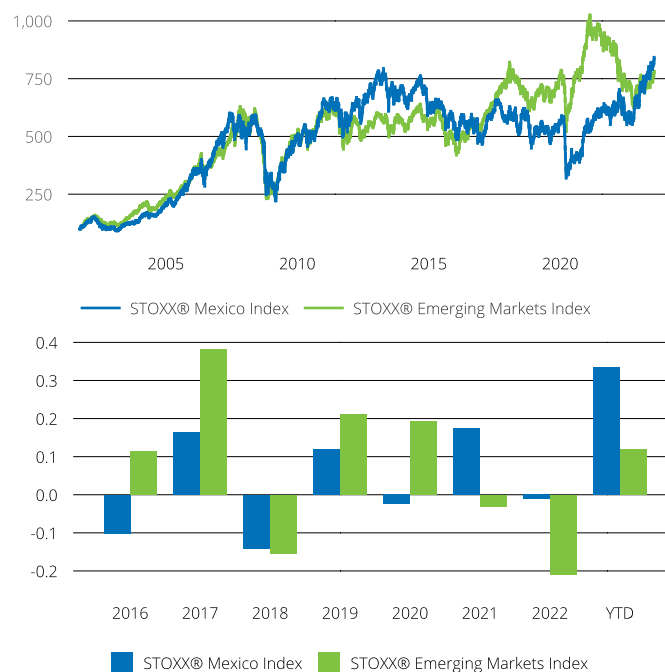
# STOXX INDICES

## STOXX® MEXICO INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) <sup>3</sup>	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Mexico Index	13.2	13.0	13.2	13.0	2.5	5.5	1.3	3.1
STOXX Emerging Markets Index	14.0	13.5	12.5	12.8	1.6	3.0	0.8	1.4

### Performance and annual returns<sup>4</sup>



### Methodology

The STOXX Mexico Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Mexico covering approximately 85% of investable market capitalization. STOXX Mexico Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213334084	SWMXGR		.SWMXGR
Net Return EUR	CH1213334076	SWMXR		.SWMXR
Price EUR	CH1213334092	SWMXP		.SWMXP
Gross Return USD	CH1213334050	SWMXGV		.SWMXGV
Net Return USD	CH1213334043	SWMXV		.SWMXV
Price USD	CH1213334068	SWMXL		.SWMXL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

### CONTACT DETAILS

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### BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

### CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Sep. 24, 2001 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

## STOXX® MEXICO INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
America Movil SAB de CV	Telecommunications	Mexico	17.46
Grupo Financiero Banorte SAB d	Banks	Mexico	15.39
Fomento Economico Mexicano	Food, Beverage & Tobacco	Mexico	13.79
Wal-Mart de Mexico SAB de CV	Retail	Mexico	12.08
Grupo Mexico SAB de CV	Basic Resources	Mexico	9.19
CEMEX ADR	Construction & Materials	Mexico	6.48
Grupo Financiero Inbursa SA	Banks	Mexico	3.42
ARCA CONTINENTAL	Food, Beverage & Tobacco	Mexico	2.63
Coca-Cola Femsa SAB de CV	Food, Beverage & Tobacco	Mexico	2.49
Fibra Uno Administracion	Real Estate	Mexico	2.40

<sup>5</sup> Based on the composition as of Jul. 31, 2023