STOXX® MEXICO LARGE CAP INDEX

Index description

The STOXX Mexico Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Mexico covering approximately 70% of investable market capitalization. STOXX Mexico Large Cap 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.
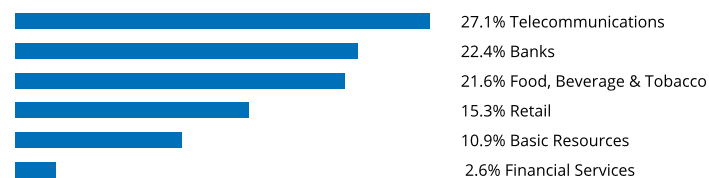
Key facts

»Broad, yet liquid coverage of Large 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 Large Cap Index	266.4	127.6	14.2	13.9	34.6	1.1	27.1	0.9	10.0
STOXX Emerging Markets Large Cap Index	10,082.1	5,585.9	6.5	1.9	440.8	0.0	7.9	0.0	28.1

Supersector weighting (top 10)

27.1% Telecommunications
22.4% Banks
21.6% Food, Beverage & Tobacco
15.3% Retail
10.9% Basic Resources
2.6% Financial Services

Country weighting

100.0% Mexico

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Mexico Large Cap Index	-3.1	18.2	12.4	89.4	46.2	N/A	N/A	12.3	23.7	7.9
STOXX Emerging Markets Large Cap Index	-1.0	1.3	-8.3	7.0	-3.7	N/A	N/A	-8.2	2.3	-0.8
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Mexico Large Cap Index	22.1	21.4	21.9	22.1	25.3	N/A	N/A	0.4	0.9	0.3
STOXX Emerging Markets Large Cap Index	9.1	13.0	17.1	18.0	18.4	N/A	N/A	-0.6	0.1	-0.0
Index to benchmark				Correlation					Tracking error (%)	
STOXX Mexico Large Cap Index	-0.0	0.3	0.2	0.3	0.5	24.0	21.7	24.6	23.1	23.4
Index to benchmark				Beta					Annualized information ratio	
STOXX Mexico Large Cap Index	-0.0	0.4	0.3	0.4	0.6	-1.0	1.7	0.7	0.7	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
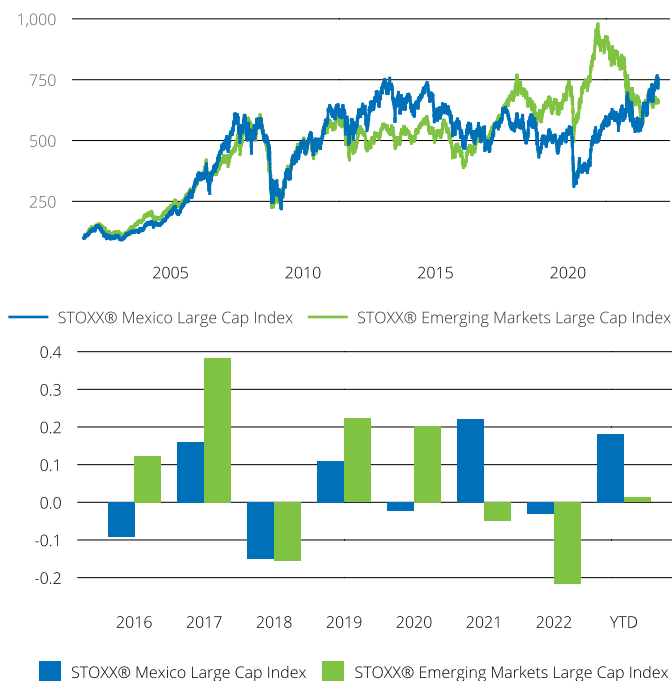[2] Based on EURIBOR1M

(USD, net return), all data as of May 31, 2023

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Mexico Large Cap Index	13.4	13.9	12.8	13.9	2.9	2.6	1.3	N/A
STOXX Emerging Markets Large Cap Index	12.6	12.5	11.7	12.1	1.6	2.3	0.8	5.5

Performance and annual returns[4]

— STOXX® Mexico Large Cap Index — STOXX® Emerging Markets Large Cap Index

■ STOXX® Mexico Large Cap Index ■ STOXX® Emerging Markets Large Cap Index

Methodology

The STOXX Mexico Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Mexico covering approximately 70% of investable market capitalization. STOXX Mexico Large Cap 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	CH1213338309	SWMXLCGR		.SWMXLCGR
Net Return	EUR	CH1213338291	SWMXLCR		.SWMXLCR
Price	EUR	CH1213338317	SWMXLCP		.SWMXLCP
Gross Return	USD	CH1213338275	SWMXLCGV		.SWMXLCGV
Net Return	USD	CH1213338267	SWMXLCV		.SWMXLCV
Price	USD	CH1213338283	SWMXLCL		.SWMXLCL

Complete list available here: 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.

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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Sep. 24, 2001 to May 31, 2023

(USD, net return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
America Movil SAB de CV	Telecommunications	Mexico	27.14
Grupo Financiero Banorte SAB d	Banks	Mexico	18.09
Fomento Economico Mexicano	Food, Beverage & Tobacco	Mexico	17.04
Wal-Mart de Mexico SAB de CV	Retail	Mexico	15.29
Grupo Mexico SAB de CV	Basic Resources	Mexico	10.91
Grupo Financiero Inbursa SA	Banks	Mexico	4.34
ARCA CONTINENTAL	Food, Beverage & Tobacco	Mexico	3.68
GRUPO ELEKTRA SAB DE CV	Financial Services	Mexico	2.65
BECLE DE CV	Food, Beverage & Tobacco	Mexico	0.86
null	Oil & Gas	null	null

[5] Based on the composition as of May 31, 2023