

# STOXX MEXICO SMALL CAP

## Index description

The STOXX Mexico Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Mexico covering approximately 15% of investable market capitalization. STOXX Mexico Small 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 Small 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.

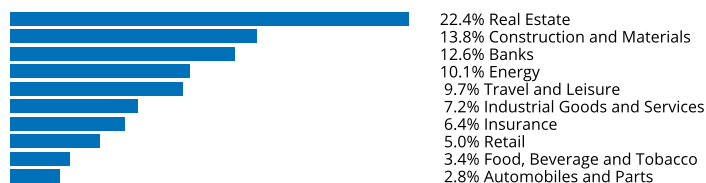
»Constructed using STOXX World Methodology.

»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 Small Cap         | 37.1                 | 24.7       | 1.3                  | 1.3    | 2.6     | 0.4      | 10.6                 | 1.5      | 41.9           |
| STOXX Emerging Markets All Cap | 14,741.6             | 8,108.7    | 1.6                  | 0.3    | 418.5   | 0.0      | 5.2                  | 0.0      | 7.6            |

## 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 Small Cap         | -2.0                      | 33.0 | 70.5 | 168.2 | 83.3 | N/A                          | N/A  | 70.2 | 38.8 | 12.8 |
| STOXX Emerging Markets All Cap | -5.2                      | 9.5  | 2.6  | -2.4  | 6.8  | N/A                          | N/A  | 2.6  | -0.8 | 1.3  |
| Index volatility and risk      | Annualized volatility (%) |      |      |       |      | Annualized Sharpe ratio      |      |      |      |      |
|                                | Last month                | YTD  | 1Y   | 3Y    | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Mexico Small Cap         | N/A                       | N/A  | 19.8 | 19.4  | 24.3 | N/A                          | N/A  | 2.5  | 1.6  | 0.4  |
| STOXX Emerging Markets All Cap | N/A                       | N/A  | 14.9 | 16.2  | 17.5 | N/A                          | N/A  | -0.0 | -0.1 | 0.1  |
| Index to benchmark             | Correlation               |      |      |       |      | Tracking error (%)           |      |      |      |      |
|                                | Last month                | YTD  | 1Y   | 3Y    | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Mexico Small Cap         | 0.5                       | 0.4  | 0.3  | 0.4   | 0.5  | 21.3                         | 19.1 | 21.1 | 19.3 | 21.6 |
| Index to benchmark             | Beta                      |      |      |       |      | Annualized information ratio |      |      |      |      |
|                                | Last month                | YTD  | 1Y   | 3Y    | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Mexico Small Cap         | 1.0                       | 0.7  | 0.4  | 0.5   | 0.7  | 1.7                          | 1.7  | 2.3  | 1.7  | 0.4  |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

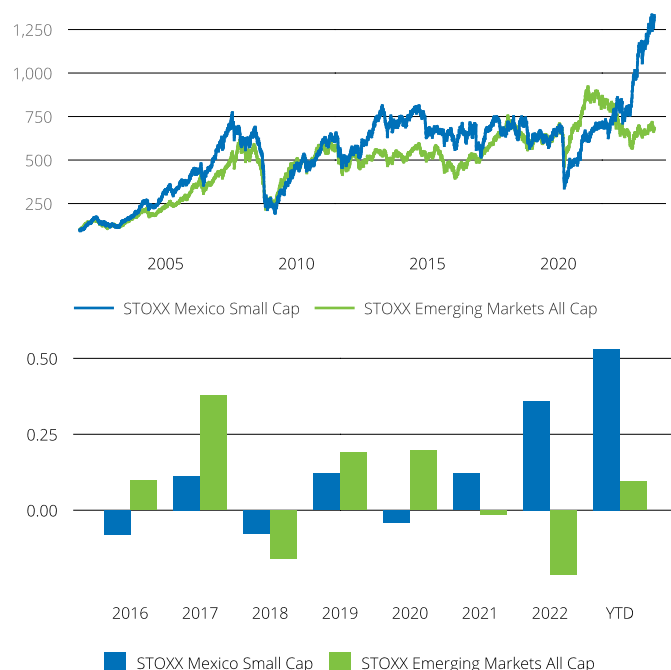
(USD, net return), all data as of Aug. 31, 2023

## BENCHMARK INDICES

## STOXX MEXICO SMALL CAP

## Fundamentals (for last 12 months)

| Index                          | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Mexico Small Cap         | 12.0                             | 14.3      | 11.7                             | 13.9      | 0.5            | 4.4                                | 0.5             | 0.7                 |
| STOXX Emerging Markets All Cap | 14.7                             | 13.0      | 12.1                             | 12.2      | 1.5            | 2.3                                | 0.7             | 1.5                 |

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

## Methodology

The STOXX Mexico Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Mexico covering approximately 15% of investable market capitalization. STOXX Mexico Small 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   |
|------------------|--------------|----------|-----------|-----------|
| Net Return EUR   | CH1213347102 | SWMXSCR  |           | .SWMXSCR  |
| Gross Return EUR | CH1213347110 | SWMXSCGR |           | .SWMXSCGR |
| Price EUR        | CH1213347128 | SWMXSCP  |           | .SWMXSCP  |
| Net Return USD   | CH1213347078 | SWMXSCV  |           | .SWMXSCV  |
| Gross Return USD | CH1213347086 | SWMXSCGV |           | .SWMXSCGV |
| Price USD        | CH1213347094 | SWMXSCL  |           | .SWMXSCL  |

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> Net dividend yield is calculated as net return index return minus price index return

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

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

BENCHMARK INDICES

STOXX MEXICO SMALL CAP

Top 10 Components<sup>5</sup>

| Company                      | Supersector                | Country | Weight (%) |
|------------------------------|----------------------------|---------|------------|
| VESTA                        | Real Estate                | Mexico  | 10.59      |
| VISTA ENERGY ADR             | Energy                     | Mexico  | 10.08      |
| ALSEA                        | Travel and Leisure         | Mexico  | 7.44       |
| Promotora y Opr              | Construction and Materials | Mexico  | 7.30       |
| REGIONAL S.A.B. DE C.V.      | Banks                      | Mexico  | 7.18       |
| GCC                          | Construction and Materials | Mexico  | 6.52       |
| QUALITAS CONTROLADORA        | Insurance                  | Mexico  | 6.45       |
| TERRA '13'                   | Real Estate                | Mexico  | 5.93       |
| MACQUARIE MEXICO REAL ESTATE | Real Estate                | Mexico  | 5.86       |
| GENTERA                      | Banks                      | Mexico  | 5.41       |

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