

FACTSHEET - Solactive GBS Mexico Large & Mid Cap USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Mexico Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Mexican market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	9.81%	52.30%	-27.84%	38.99%	-2.48%	22.16%

CHARACTERISTICS

ISIN / WKN	DE000SLA85Q1 / SLA85Q	Base Value / Base Date	770.16 Points / 08.05.2006
Bloomberg / Reuters	/ .SMXLMCUN	Last Price	1888.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	24		

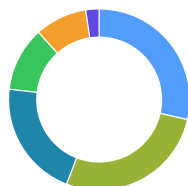
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.67%	8.56%	19.39%	58.93%	9.81%	145.23%
Performance (p.a.)						4.61%
Volatility (p.a.)	28.90%	28.47%	23.47%	20.27%	27.57%	25.49%
High	1907.61	2015.27	2015.27	2015.27	2015.27	2015.27
Low	1745.89	1739.66	1565.01	1234.26	1719.94	413.43
Sharpe Ratio*	1.18	1.26	1.69	2.78	1.40	0.04
Max. Drawdown	-6.82%	-13.37%	-13.37%	-13.37%	-13.37%	-63.52%
VaR 95 \ 99				-28.4% \ -51.9%		-38.8% \ -77.2%
CVaR 95 \ 99				-42.1% \ -67.3%		-60.8% \ -107.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

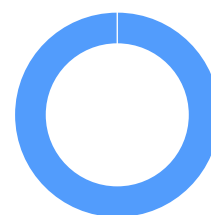
COMPOSITION BY SECTORS

- Consumer Non-Cyclicals 28.5%
- Non-Energy Materials 27.3%
- Finance 21.0%
- Industrials 11.5%
- Telecommunications 9.3%
- Energy 2.4%



COMPOSITION BY COUNTRIES

- Mexico 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	15.49%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	14.48%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	9.28%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	9.00%
CEMEX SAB DE CV	CEMEXCPO MF Equity	MX	MXN	7.70%
WAL-MART DE MEXICO SAB DE CV	WALMEX* MF Equity	MX	MXN	7.32%
INDUSTRIAS PENOLES SAB DE CV	PE&QLES* MF Equity	MX	MXN	4.13%
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	GAPB MF Equity	MX	MXN	4.04%
GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV	ASURB MF Equity	MX	MXN	2.72%
VISTA OIL & GAS SAB DE CV	VIST UN Equity	MX	USD	2.40%

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