

VFMX / VettaFi Mexico Large/Mid Cap Index

Index fact sheet as of March 29, 2024

VFMX Facts

Ticker

Price Return: VFMX
Total Return: VFMXG
Net Total Return: VFMXN

Index Launch

November 29, 2023

Base Value

1,000 on December 15, 2000

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March and
September

Rebalancing Dates

Every 3rd Friday of March, June,
September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 24

Company Size by Market
Capitalization (millions):

Average: \$17,186
Median: \$8,230
Largest: \$70,324
Smallest: \$1,713

Performance Data

3 Month: 2.1%
6 Month: 19.3%
YTD: 2.1%
1 Year: 20.4%
Annualized 3 Year: 18.0%
Annualized 5 Year: 12.2%
Annualized 10 Year: 3.8%
Standard Deviation: 23.2%
Sharpe Ratio: 0.26

The VettaFi Mexico Large/Mid Cap Country Index represents the investment opportunity in the Large/Mid Cap segment of Mexico's market.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Grupo Mexico SAB de CV	Materials	GMEXICOB MM	15.9%
Grupo Financiero Banorte S.A.B. de C.V.	Financials	GFNORTEO MM	13.1%
Fomento Economico Mexicano S A B de C V	Consumer Staples	FEMSAUBD MM	11.9%
Wal-Mart De Mexico	Consumer Staples	WALMEX* MM	8.8%
Grupo Financiero Inbursa S.A.B. de C.V.	Financials	GFINBURO MM	7.3%
America Movil S.A.B. de C.V.	Media & Communications	AMXB MM	6.9%
CEMEX S.A.B. de C.V.	Materials	CEMEXCPO MM	5.7%
Arca Continental S.A.B. de C.V.	Consumer Staples	AC* MM	4.0%
Grupo Bimbo S.A.B de C.V.	Consumer Staples	BIMBOA MM	3.0%
Grupo Aeroportuario Del Pacifico S.A.B.	Industrials	GAPB MM	2.7%
Total:			79.3%

Market Capitalization



Large-Cap 80.0%
Mid-Cap 19.3%
Small-Cap 0.7%

Sector Weightings



Consumer Staples 34.4%
Financials 27.5%
Materials 22.7%
Industrials 7.8%
Media & Communications 6.9%
Consumer Discretionary 0.7%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi Mexico Large/Mid Cap Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the

trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The VettaFi Mexico Large/Mid Cap Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.

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