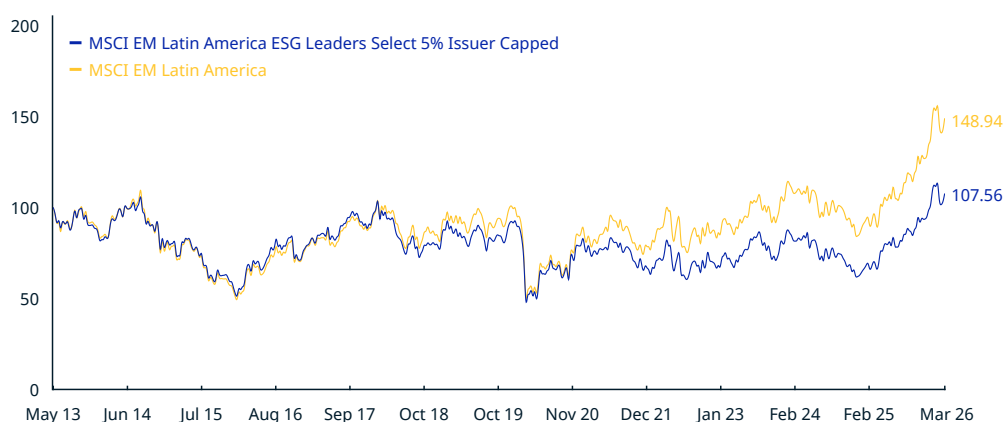


# MSCI EM Latin America ESG Leaders Select 5% Issuer Capped Index (USD)

The MSCI EM Latin America ESG Leaders Select 5% Issuer Capped Index captures large and mid-cap stocks across 5 Emerging Markets (EM) countries\* in Latin America. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI EM Latin America ESG Leaders Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EM Latin America ESG Leaders Select 5% Issuer Capped	MSCI EM Latin America
2025	54.75	54.81
2024	-29.40	-26.38
2023	27.39	32.71
2022	3.57	8.92
2021	-17.43	-8.09
2020	-12.16	-13.80
2019	13.83	17.46
2018	-13.09	-6.57
2017	23.67	23.74
2016	28.23	31.04
2015	-30.24	-31.04
2014	-7.95	-12.30

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI EM Latin America ESG Leaders Select 5% Issuer Capped	-4.10	12.78	55.72	12.78	14.78	7.50	4.51	0.57	
MSCI EM Latin America	-4.30	14.58	57.38	14.58	18.58	12.88	8.37	3.15	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.62	13.28	11.51	2.05
4.68	12.33	10.86	2.17

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2013 (%)	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period YYYY-MM-DD	
MSCI EM Latin America ESG Leaders Select 5% Issuer Capped	0.97	4.67	23.20	21.31	23.68	26.03	0.53	0.28	0.22	0.08	57.19	2014-09-03–2020-03-23
MSCI EM Latin America	1.00	0.00	2.88	20.77	22.98	26.11	0.69	0.50	0.36	0.18	56.63	2014-09-03–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI EM Latin America ESG Leaders Select 5% Issuer Capped Index (USD)

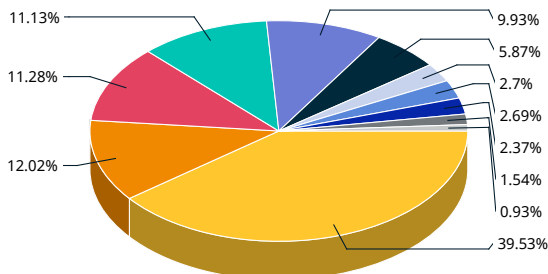
## INDEX CHARACTERISTICS

	MSCI EM Latin America ESG Leaders Select 5% Issuer Capped	MSCI EM Latin America
<b>Number of Constituents</b>	42	85
<b>Weight (%)</b>		
<b>Largest</b>	11.59	6.71
<b>Smallest</b>	0.39	0.18
<b>Average</b>	2.38	1.18
<b>Median</b>	1.50	0.69

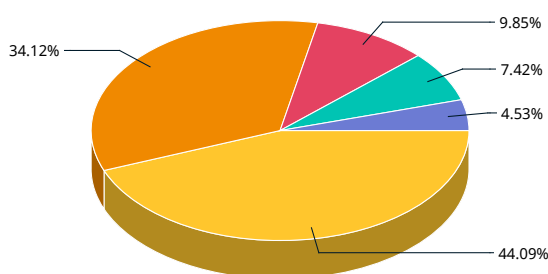
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ITAU UNIBANCO PN	BR	11.59	5.27	Financials
GRUPO FIN BANORTE O	MX	7.18	3.26	Financials
CREDICORP	PE	5.89	2.68	Financials
AMERICA MOVIL B	MX	5.87	2.67	Comm Svcs
BANCO BRADESCO PN	BR	5.00	2.27	Financials
FEMSA UNIT UBD	MX	4.83	2.20	Cons Staples
B3	BR	4.77	2.17	Financials
CEMEX CPO	MX	4.44	2.02	Materials
WALMART MEXICO V	MX	4.32	1.96	Cons Staples
SABESP ON	BR	3.85	1.75	Utilities
<b>Total</b>		<b>57.73</b>	<b>26.23</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



- Financials 39.53%
- Utilities 12.02%
- Materials 11.28%
- Consumer Staples 11.13%
- Industrials 9.93%
- Communication Services 5.87%
- Energy 2.7%
- Consumer Discretionary 2.69%
- Real Estate 2.37%
- Health Care 1.54%
- Information Technology 0.93%

- Brazil 44.09%
- Mexico 34.12%
- Chile 9.85%
- Peru 7.42%
- Colombia 4.53%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

\* EM Latin America countries include: Brazil, Chile, Colombia, Mexico, and Peru.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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