

# MSCI EM LATAM Low Carbon SRI Leaders Index (USD)

The MSCI EM LATAM Low Carbon SRI Leaders is based on the MSCI EM Latin America Index, its parent index, and includes large and mid-cap stocks across 5 Emerging Markets (EM) countries\* in Latin America. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. 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) (NOV 2014 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI EM LATAM Low Carbon SRI Leaders	MSCI EM Latin America
2024	-28.71	-26.38
2023	27.02	32.71
2022	3.99	8.92
2021	-20.28	-8.09
2020	-14.21	-13.80
2019	16.47	17.46
2018	-7.30	-6.57
2017	26.50	23.74
2016	34.71	31.04
2015	-32.01	-31.04

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI EM LATAM Low Carbon SRI Leaders	3.85	20.39	18.43	37.39	10.48	5.86	1.81	-0.16
MSCI EM Latin America	6.08	15.22	13.38	29.85	11.60	11.07	3.68	1.62

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.92	12.05	10.60	1.84
5.44	11.45	9.36	1.71

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EM LATAM Low Carbon SRI Leaders	1.03	5.84	34.23	21.70	26.42	28.36	0.35	0.24	0.14	0.08	53.69	2018-01-26–2020-03-23
MSCI EM Latin America	1.00	0.00	14.76	19.90	24.93	26.86	0.42	0.43	0.20	0.14	54.42	2018-01-26–2020-03-23

<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 LATAM Low Carbon SRI Leaders Index (USD)

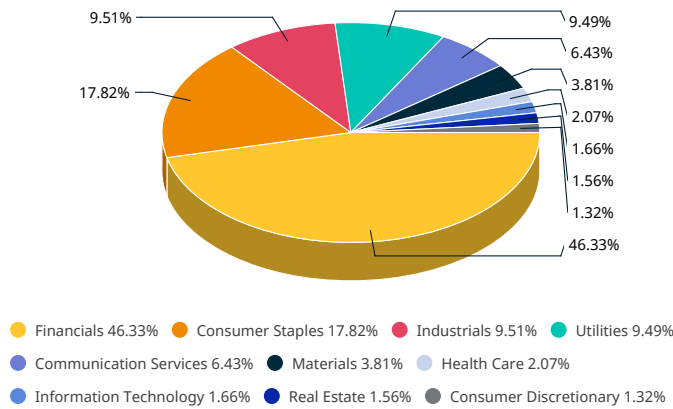
INDEX CHARACTERISTICS

	MSCI EM LATAM Low Carbon SRI Leaders	MSCI EM Latin America
Number of Constituents	33	84
	Weight (%)	
Largest	14.35	6.88
Smallest	0.67	0.25
Average	3.03	1.19
Median	1.66	0.69

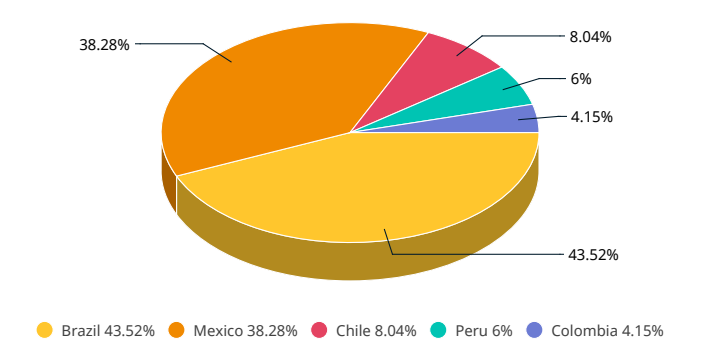
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ITAU UNIBANCO PN	BR	14.35	5.65	Financials
GRUPO FIN BANORTE O	MX	9.14	3.60	Financials
FEMSA UNIT UBD	MX	7.09	2.80	Cons Staples
WALMART MEXICO V	MX	6.85	2.70	Cons Staples
BANCO BRADESCO PN	BR	6.48	2.55	Financials
AMERICA MOVIL B	MX	6.43	2.54	Comm Srvcs
CREDICORP	PE	6.00	2.36	Financials
B3	BR	5.59	2.20	Financials
GRUPO AEROP PACIFICO B	MX	3.50	1.38	Industrials
EQUATORIAL ON	BR	3.12	1.23	Utilities
Total		68.57	27.02	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at [www.msci.com/legal/privacy-notice](https://www.msci.com/legal/privacy-notice)

© 2025 MSCI Inc. All rights reserved.

