



# iShares NAFTRAC

Factsheet as of 30-Apr-2024



"The iShares NAFTRAC seeks investment results that correspond to the return of the Índice de Precios y Cotizaciones (IPC®), before fees and expenses. This index is comprised of 35 of the largest issuers of the Mexican stock market based on market capitalization. The main objective of the IPC® is to become a highly reliable indicator of the Mexican equity market.

As of May 14, 2009 the name of the ETF changed from NAFTRAC to iShares NAFTRAC."

## KEY FACTS

|                           |                  |
|---------------------------|------------------|
| Inception Date            | 30-Apr-2002      |
| Expense Ratio             | 0.25%            |
| Benchmark                 | S&P/BMV IPC      |
| Number of Holdings        | 35               |
| Net Assets of Share Class | \$84,112,962,371 |

## TOP 10 HOLDINGS (%)

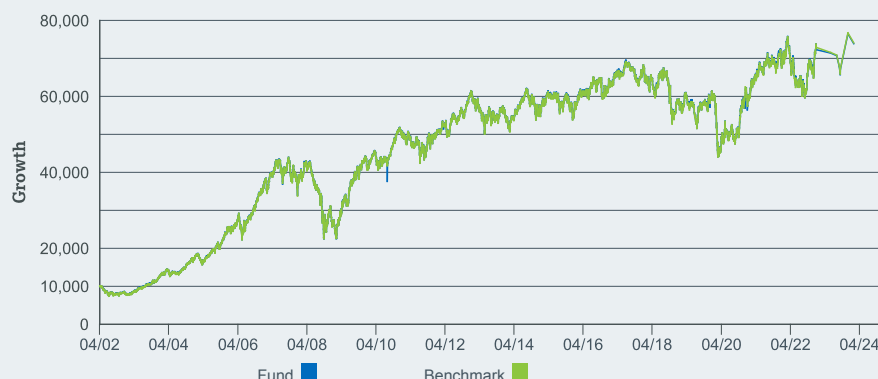
|                                  |       |
|----------------------------------|-------|
| GPO FINANCE BANORTE              | 11.30 |
| FOMENTO ECONOMICO MEXICANO       | 9.90  |
| GRUPO MEXICO B                   | 9.34  |
| AMERICA MOVIL B                  | 9.01  |
| WALMART DE MEXICO V              | 8.39  |
| CEMEX CPO                        | 6.62  |
| GRUPO AEROPORTUARIO DEL PACIFICO | 4.12  |
| GRUPO AEROPORTUARIO DEL          |       |
| SURESTE B                        | 3.62  |
| GRUPO BIMBO A                    | 3.61  |
| ARCA CONTINENTAL                 | 2.62  |
|                                  | 68.53 |

Holdings are subject to change.

## WHY NAFTRAC?

- 1 Exposure to Mexican stocks of medium and high capitalization
- 2 Access to 35 companies that compose the IPC Index at a low cost
- 3 Ease of operation and high liquidity

## GROWTH OF \$10,000 PESOS SINCE INCEPTION



The Hypothetical Growth of \$10,000 Pesos chart reflects a hypothetical \$10,000 Pesos investment and assumes reinvestment of dividends and capital gains. Fund expenses, including management fees and other expenses were deducted.

## ANNUALIZED PERFORMANCE †

|           | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
|-----------|--------|---------|---------|----------|-----------------|
| NAV ‡     | N/A    | N/A     | N/A     | N/A      | N/A             |
| Benchmark | N/A    | N/A     | N/A     | N/A      | N/A             |

## CALENDAR YEAR RETURNS (% MXN) \*

|           | 2023  | 2022  | 2021  | 2020 | 2019 |
|-----------|-------|-------|-------|------|------|
| Fund      | 17.93 | -9.24 | 21.17 | 1.27 | 4.47 |
| Benchmark | 18.41 | -9.03 | 20.89 | 1.21 | 4.56 |

† Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product ‡. Performance data is based on the net asset value (NAV) of the ETF which may not be the same as the market price of the ETF. Individual shareholders may realize returns that are different to the NAV performance.

## SECTOR BREAKDOWN (%)

|                         |        |
|-------------------------|--------|
| Consumer Staples        | 31.86% |
| Financials              | 20.36% |
| Materials               | 19.37% |
| Industrials             | 13.56% |
| Communication           | 10.66% |
| Consumer Discretionary  | 2.07%  |
| Real Estate             | 1.65%  |
| Health Care             | 0.41%  |
| Cash and/or Derivatives | 0.07%  |

## FEES AND CHARGES

|                     |       |
|---------------------|-------|
| Management Fee      | 0.25% |
| - Fee Waivers       | -     |
| = Net Expense Ratio | 0.00% |

## PORTFOLIO CHARACTERISTICS

|                               |       |
|-------------------------------|-------|
| Price to Earnings (TTM) Ratio | 12.35 |
| Price to Book Ratio           | 2.19  |

## GLOSSARY

**Beta** is a measure of the tendency of securities to move with the market as a whole. A beta of 1 indicates that the security's price will move with the market. A beta less than 1 indicates the security tends to be less volatile than the market, while a beta greater than 1 indicates the security is more volatile than the market.

**The price to earnings ratio (P/E)** is a fundamental measure used to determine if an investment is valued appropriately. Each holding's P/E is the latest closing price divided by the latest fiscal year's earnings per share. Negative P/E ratios are excluded from this calculation. For hedged funds, the underlying fund's value is shown.

**The price to book (P/B)** value ratio is a fundamental measure used to determine if an investment is valued appropriately. The book value of a company is a measure of how much a company's assets are worth assuming the company's debts are paid off. Each holding's P/B is the latest closing price divided by the latest fiscal year's book value per share. Negative book values are excluded from this calculation. For hedged funds, the underlying fund's value is shown.

Want to learn more?



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01-800-iShares

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SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund’s investment objective, do not change a fund’s investment objective or constrain the fund’s investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund’s investment strategy, please see the fund’s prospectus.

|  |               |  |        |
|--|---------------|--|--------|
| MSCI ESG Fund Rating (AAA-CCC)           | BBB           | MSCI ESG Quality Score (0-10)                                | 5.49   |
| MSCI ESG Quality Score - Peer Percentile | 38.57%        | MSCI ESG % Coverage  | 97.33% |
| Fund Lipper Global Classification        | Equity Mexico | MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES) | 295.81 |
| Funds in Peer Group                      | 70            |  |        |

All data is from MSCI ESG Fund Ratings as of **21 Apr 2024**, based on holdings as of **31 Mar 2024**. As such, the fund’s sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% (or 50% for bond funds and money market funds) of the fund’s gross weight must come from securities with ESG coverage by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund’s gross weight; the absolute values of short positions are included but treated as uncovered), the fund’s holdings date must be less than one year old, and the fund must have at least ten securities.

ESG GLOSSARY:

- MSCI ESG Fund Rating (AAA-CCC):** The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).
- MSCI ESG Quality Score - Peer Percentile:** The fund’s ESG Percentile compared to its Lipper peer group.
- Fund Lipper Global Classification:** The fund peer group as defined by the Lipper Global Classification.
- Funds in Peer Group:** The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.
- MSCI ESG Quality Score (0-10):** The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.
- MSCI ESG % Coverage:** Percentage of the fund’s holdings for which the MSCI ESG ratings data is available. The MSCI ESG Fund Rating, MSCI ESG Quality Score and MSCI ESG Quality Score – Peer Percentile metrics are displayed for funds with at least 65% coverage (or 50% for bond funds and money market funds).
- MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES):** Measures a fund’s exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per \$1 million in sales across the fund’s holdings. This allows for comparisons between funds of different sizes.
- MSCI Weighted Average Carbon Intensity % Coverage:** Percentage of the fund’s holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund’s carbon characteristics given the lack of coverage.

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