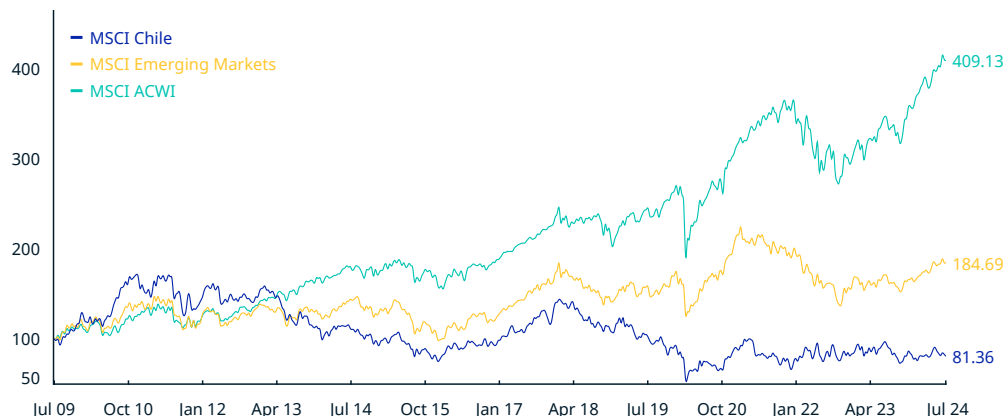


MSCI Chile Index (USD)

The **MSCI Chile Index** is designed to measure the performance of the large and mid cap segments of the Chilean market. With 12 constituents, the index covers approximately 85% of the Chile equity universe.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JUL 2009 – JUL 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Chile	MSCI Emerging Markets	MSCI ACWI
2023	3.66	9.83	22.20
2022	19.36	-20.09	-18.36
2021	-17.27	-2.54	18.54
2020	-5.59	18.31	16.25
2019	-16.94	18.42	26.60
2018	-19.65	-14.57	-9.41
2017	42.23	37.28	23.97
2016	15.55	11.19	7.86
2015	-17.67	-14.92	-2.36
2014	-13.01	-2.19	4.16
2013	-21.98	-2.60	22.80
2012	7.77	18.22	16.13
2011	-20.39	-18.42	-7.35
2010	44.16	18.88	12.67

INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000	FUNDAMENTALS (JUL 31, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Chile	-0.47	-0.88	-14.66	-6.18	0.57	-4.21	-2.82	4.50		4.18	16.26	9.28	1.14
MSCI Emerging Markets	0.30	4.84	6.27	7.81	-2.74	3.41	2.63	7.70		2.68	15.90	11.98	1.79
MSCI ACWI	1.61	8.09	17.02	13.10	5.75	11.05	8.74	6.47		1.89	21.29	17.63	3.14

INDEX RISK AND RETURN CHARACTERISTICS (JUL 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Chile	5.36	29.30	30.55	25.62	0.05	-0.06	-0.05	0.23	72.03	2011-01-03–2020-03-18
MSCI Emerging Markets	5.10	17.39	18.58	17.17	-0.26	0.15	0.14	0.38	65.25	2007-10-29–2008-10-27
MSCI ACWI	2.41	16.78	17.43	14.82	0.23	0.56	0.53	0.36	58.38	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

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

The MSCI Chile Index was launched on Jan 01, 2001. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

INDEX CHARACTERISTICS

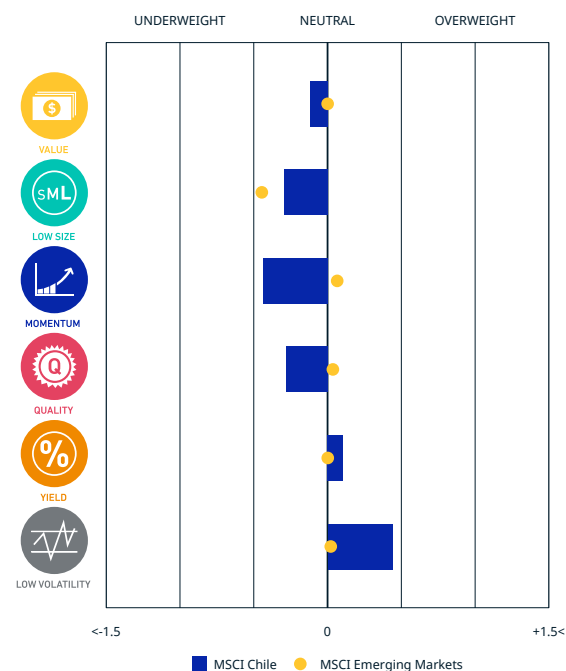
MSCI Chile	
Number of Constituents	12
Mkt Cap (USD Millions)	
Index	32,698.27
Largest	5,398.54
Smallest	1,054.75
Average	2,724.86
Median	2,290.29

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
BANCO DE CHILE	5.40	16.51	Financials
SOQUIMICH PREF B	5.40	16.51	Industrials
BCO SANTANDER CHILE (NEW)	3.27	10.01	Financials
FALABELLA SACI	2.90	8.86	Cons Discr
EMPRESAS COPEC	2.71	8.28	Energy
CENCOSUD	2.35	7.19	Cons Staples
BANCO DE CREDITO E INVER	2.23	6.82	Financials
ENEL AMERICAS	2.00	6.12	Utilities
EMPRESAS CMPC	1.95	5.96	Materials
LATAM AIRLINES GROUP	1.86	5.70	Industrials
Total	30.07	91.96	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



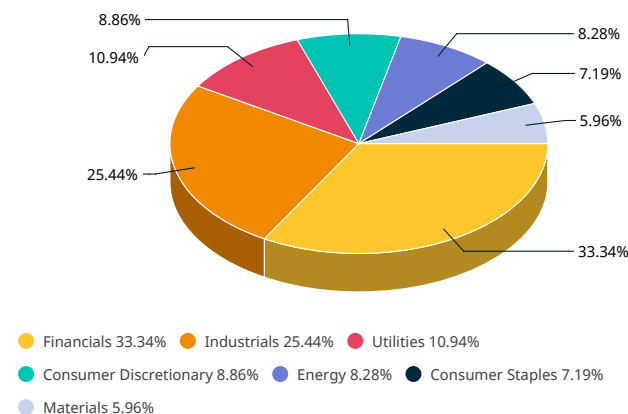
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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