

# MSCI Chile Value Weighted Index (USD)

The **MSCI Chile Value Weighted Index** is based on a traditional market cap weighted parent index, the MSCI Chile Index, which includes Chilean large and mid cap stocks. The MSCI Chile Value Weighted Index reweights each security of the parent index to emphasize stocks with lower valuations. Index weights are determined using fundamental accounting data—sales, book value, earnings and cash earnings—rather than market prices.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2010 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Chile Value Weighted	MSCI Chile
2024	-1.47	-6.11
2023	15.41	6.35
2022	11.08	22.58
2021	-17.34	-15.13
2020	-3.61	-4.11
2019	-13.26	-16.02
2018	-18.60	-18.91
2017	41.71	43.58
2016	20.94	16.81
2015	-18.66	-16.85
2014	-13.02	-12.20
2013	-20.07	-21.41
2012	7.77	8.34
2011	-18.83	-20.00

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1995
MSCI Chile Value Weighted	0.79	8.53	12.36	22.90	10.86	10.92	1.63	4.99
MSCI Chile	1.96	10.55	16.33	25.17	4.05	11.21	1.28	4.51

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.44	16.30	10.88	1.11
3.53	16.32	11.18	1.41

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1995 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			Since Nov 30, 1995	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Chile Value Weighted	0.98	4.03	24.53	22.12	24.84	24.95	0.38	0.43	0.11	0.22	68.66	2011-07-05–2020-03-18
MSCI Chile	1.00	0.00	5.52	23.77	26.58	25.63	0.10	0.43	0.10	0.20	69.77	2011-07-05–2020-03-18

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Chile Value Weighted Index was launched on Feb 29, 2016. 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

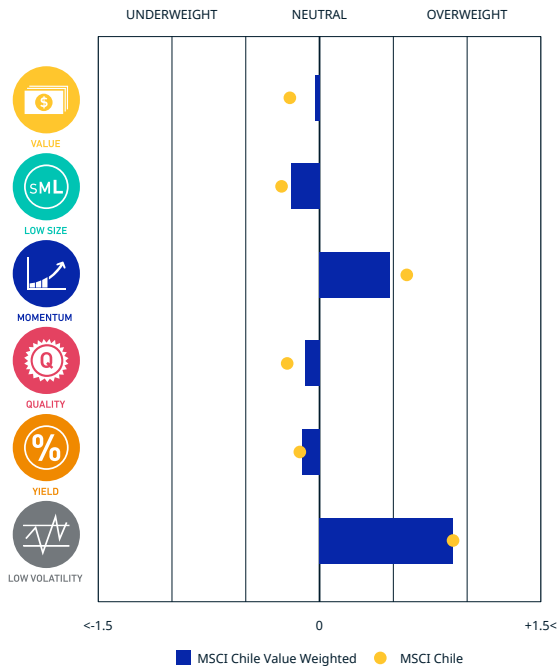
	MSCI Chile Value Weighted	MSCI Chile
Number of Constituents	11	11
	Weight (%)	
Largest	13.90	17.53
Smallest	1.18	4.71
Average	9.09	9.09
Median	8.59	8.84

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BANCO DE CHILE	13.90	17.53	Financials
CENCOSUD	13.30	11.52	Cons Staples
EMPRESAS COPEC	12.74	7.02	Cons Discr
BANCO DE CREDITO E INVER	11.22	8.84	Financials
SOQUIMICH PREF B	10.50	11.18	Materials
FALABELLA SACI	8.59	7.84	Cons Discr
EMPRESAS CMPC	8.41	4.71	Materials
BCO SANTANDER CHILE (NEW	7.06	10.30	Financials
ENEL AMERICAS	6.74	5.24	Utilities
ENEL CHILE	6.35	5.26	Utilities
Total	98.82	89.45	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



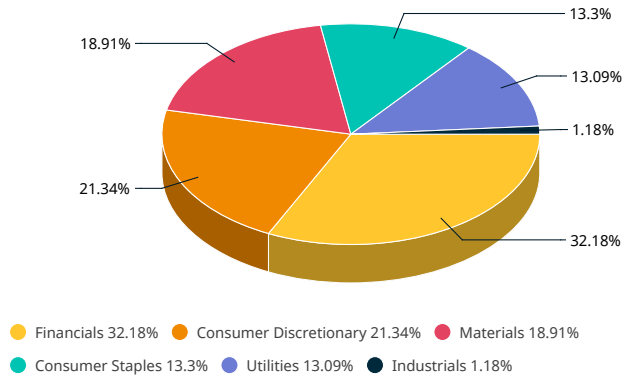
MSCI FaCS

- 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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