

FACTSHEET - Solactive GBS Chile Large & Mid Cap USD Index NTR

AS OF 28-Jun-2024



DESCRIPTION

The Solactive GBS Chile Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Chilean market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-2.62%	6.25%	20.46%	-15.72%	-6.00%	-16.91%

CHARACTERISTICS

ISIN / WKN	DE000SLA4UV9 / SLA4UV	Base Value / Base Date	621.64 Points / 08.05.2006
Bloomberg / Reuters	/ .SCLLMCUN	Last Price	833.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	13		

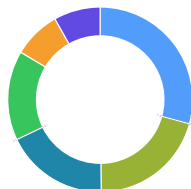
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.02%	0.18%	-2.62%	-7.59%	-2.62%	34.00%
Performance (p.a.)						1.63%
Volatility (p.a.)	18.82%	22.97%	23.02%	23.98%	22.94%	25.11%
High	895.87	924.21	924.21	952.93	924.21	1561.48
Low	833.02	798.47	750.57	708.16	750.57	443.06
Sharpe Ratio*	-3.41	-0.20	-0.46	-0.54	-0.46	-0.15
Max. Drawdown	-7.02%	-9.87%	-12.26%	-25.69%	-12.26%	-71.63%
VaR 95 \ 99				-39.9% \ -49.7%		-37.1% \ -67.1%
CVaR 95 \ 99				-48.2% \ -63.5%		-59.2% \ -105.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

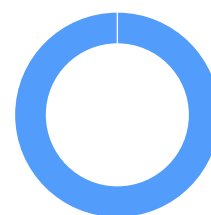
COMPOSITION BY SECTORS

- Finance 29.2%
- Non-Energy Materials 20.6%
- Industrials 18.1%
- Consumer Non-Cyclicals 15.7%
- Energy 8.3%
- Utilities 8.1%



COMPOSITION BY COUNTRIES

- Chile 100.0%



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
LATAM AIRLINES GROUP SA	LTM CC Equity	CL	CLP	15.58%
SOC QUIMICA Y MINERA CHILE-B	SQM/B CC Equity	CL	CLP	14.90%
BANCO DE CHILE	CHILE CC Equity	CL	CLP	12.68%
S.A.C.I. FALABELLA	FALAB CC Equity	CL	CLP	9.44%
EMPRESAS COPEC SA	COPEC CC Equity	CL	CLP	8.31%
BANCO SANTANDER CHILE	BSAN CC Equity	CL	CLP	7.54%
BANCO DE CREDITO E INVERSION	BCI CC Equity	CL	CLP	6.59%
CENCOSUD SA	CENCOSUD CC Equity	CL	CLP	6.23%
EMPRESAS CMPC SA	CMPC CC Equity	CL	CLP	5.68%
ENEL AMERICAS SA	ENELAM CC Equity	CL	CLP	4.60%

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