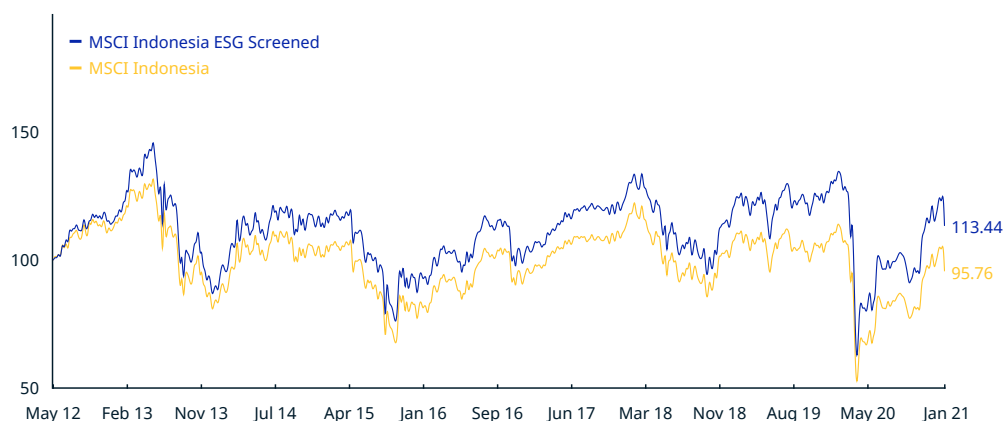


MSCI Indonesia ESG Screened Index (USD)

The MSCI Indonesia ESG Screened Index is based on the MSCI Indonesia Index, its parent index, and includes large and mid-cap securities of the Indonesian equity markets. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles.

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – JAN 2021)



ANNUAL PERFORMANCE (%)

Year	MSCI Indonesia ESG Screened	MSCI Indonesia
2020	-10.62	-10.57
2019	12.70	6.71
2018	-10.24	-11.22
2017	24.04	21.95
2016	9.93	14.84
2015	-19.15	-20.96
2014	29.59	24.13
2013	-21.79	-24.98

INDEX PERFORMANCE – PRICE RETURNS (%) (JAN 29, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI Indonesia ESG Screened	-2.47	18.56	-10.99	-2.47	-4.74	3.65	na	1.47	
MSCI Indonesia	-2.76	17.77	-10.55	-2.76	-7.17	2.57	na	-0.50	

FUNDAMENTALS (JAN 29, 2021)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.97	22.35	17.37	2.68
3.05	20.39	16.15	2.37

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 29, 2021)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Indonesia ESG Screened	1.01	3.23	6.73	28.28	23.95	na	-0.08	0.22	na	0.15	51.21	2013-05-20–2020-03-19
MSCI Indonesia	1.00	0.00	6.35	28.00	23.75	na	-0.17	0.18	na	0.06	55.15	2013-05-20–2020-03-19

¹ Last 12 months

² Based on monthly price returns data

³ Based on ICE LIBOR 1M

The MSCI Indonesia ESG Screened Index was launched on Jul 03, 2020. Data prior to the launch date is back-tested data (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.

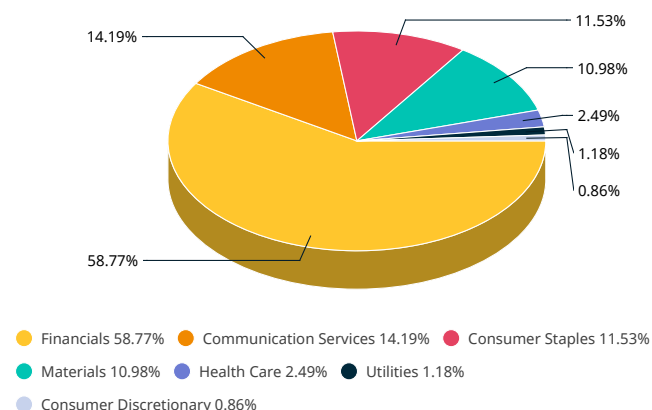
INDEX CHARACTERISTICS

	MSCI Indonesia ESG Screened	MSCI Indonesia
Number of Constituents	18	22
	Weight (%)	
Largest	26.86	23.17
Smallest	0.86	0.74
Average	5.56	4.55
Median	2.51	2.17

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BANK CENTRAL ASIA	26.86	23.17	Financials
BANK RAKYAT INDONESIA	18.69	16.13	Financials
TELKOM INDONESIA	12.41	10.71	Comm Svcs
BANK MANDIRI	9.89	8.53	Financials
UNILEVER INDONESIA	4.26	3.67	Cons Staples
CHAROEN POKPHAND INDO	3.42	2.95	Cons Staples
BANK NEGARA INDONESIA	3.34	2.88	Financials
INDAH KIAT PULP & PAPER	2.84	2.45	Materials
SEMEN INDONESIA	2.53	2.19	Materials
KALBE FARMA	2.49	2.15	Health Care
Total	86.72	74.83	

SECTOR WEIGHTS



INDEX METHODOLOGY

The MSCI ESG Screened Indexes aim to represent the performance of an investment strategy that excludes companies from the parent index that are involved in business activities of Controversial Weapons, Nuclear Weapons, Civilian Firearms, Tobacco, Thermal Coal, Oil Sands. In addition to the above, companies that fail to comply with the United Nations Global Compact Principles are also excluded from the MSCI ESG Screened Indexes. The indexes are maintained following the [MSCI Global Investable Indexes \(GIMI\) Methodology](#) – a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability.

The index is reviewed in February, May, August and November, coinciding with the quarterly and semiannually index reviews of MSCI Global Investable Market Indexes.

ABOUT MSCI

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