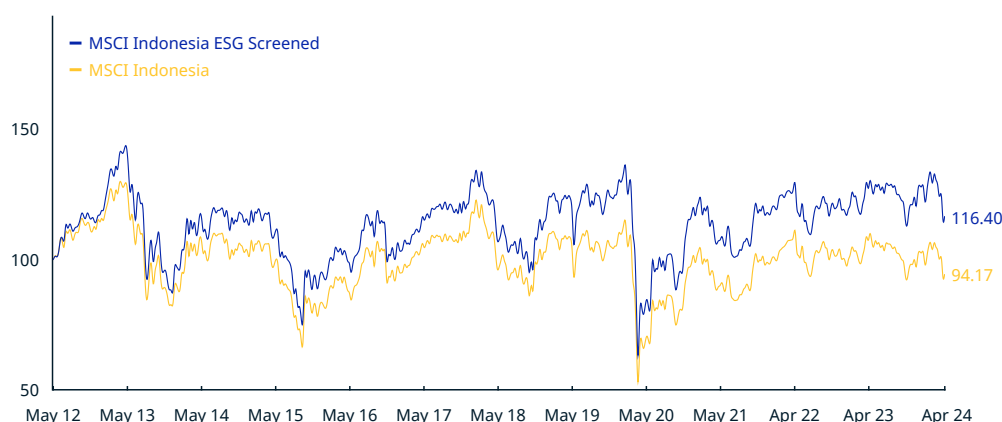


# MSCI Indonesia ESG Screened Index (USD)

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 as well as tobacco, palm oil and arctic oil & gas or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies. In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Indexes.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Indonesia ESG Screened	MSCI Indonesia
2023	8.35	3.31
2022	0.83	1.08
2021	0.91	0.06
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 (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Indonesia ESG Screened	-9.22	-7.59	-10.48	-9.23	2.70	-1.16	0.54	1.28	
MSCI Indonesia	-8.54	-6.58	-14.25	-8.48	1.51	-2.74	-0.85	-0.50	

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.09	22.19	14.48	2.70
4.92	16.36	12.62	2.29

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI Indonesia ESG Screened	1.01	3.05	8.44	15.66	23.27	21.03	0.07	-0.02	0.06	0.11	51.21	2013-05-20–2020-03-19
MSCI Indonesia	1.00	0.00	8.66	15.63	23.15	20.93	-0.00	-0.09	-0.00	0.03	55.15	2013-05-20–2020-03-19

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

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

MSCI Indonesia ESG Screened Index (USD)

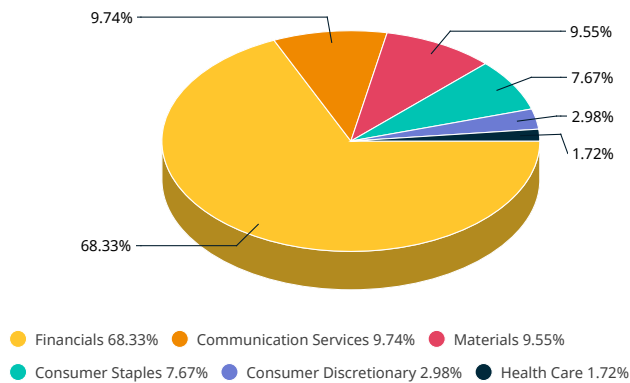
INDEX CHARACTERISTICS

	MSCI Indonesia ESG Screened	MSCI Indonesia
Number of Constituents	18	22
	Weight (%)	
Largest	30.54	27.35
Smallest	0.77	0.69
Average	5.56	4.55
Median	1.89	1.85

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BANK CENTRAL ASIA	30.54	27.35	Financials
BANK RAKYAT INDONESIA	18.93	16.95	Financials
BANK MANDIRI	14.47	12.96	Financials
TELKOM INDONESIA	8.82	7.90	Comm Srvcs
BANK NEGARA INDONESIA	4.40	3.94	Financials
AMMAN MINERAL INTL	3.56	3.18	Materials
SUMBER ALFARIA TRIJAYA	3.08	2.75	Cons Staples
GOTO GOJEK TOKOPEDIA	2.98	2.67	Cons Discr
CHAROEN POKPHAND INDO	2.05	1.84	Cons Staples
KALBE FARMA	1.72	1.54	Health Care
Total	90.54	81.08	

SECTOR WEIGHTS



The MSCI Indonesia ESG Screened Index was launched on Jul 03, 2020. 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.

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