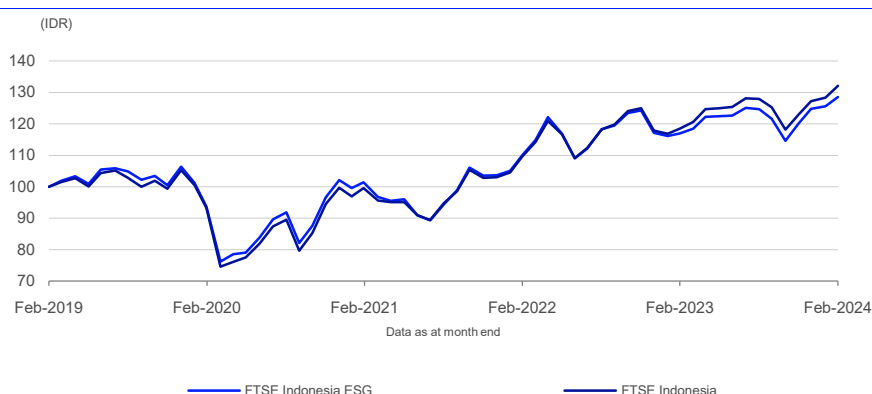


FTSE Indonesia ESG Index

Data as at: 29 February 2024

The FTSE Indonesia ESG Index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are “tilted” using FTSE Russell’s ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Indonesia ESG Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

5-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (IDR) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|--------------------|----------|-----|-----|------|------|------|--------------|-----|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Indonesia ESG | 7.0 | 3.1 | 3.1 | 9.9 | 26.8 | 28.6 | 8.2 | 5.2 | 11.0 | 14.0 | 17.3 |
| FTSE Indonesia | 7.5 | 3.3 | 3.9 | 11.5 | 32.7 | 32.1 | 9.9 | 5.7 | 10.9 | 13.7 | 17.6 |

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

| Index % (IDR) | 2019 | 2020 | 2021 | 2022 | 2023 |
|--------------------|------|------|------|------|------|
| FTSE Indonesia ESG | 8.9 | -4.1 | 1.5 | 13.1 | 6.5 |
| FTSE Indonesia | 6.8 | -5.3 | 3.4 | 14.4 | 7.9 |

Return/Risk Ratio and Drawdown - Total Return

| Index (IDR) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Indonesia ESG | 0.9 | 0.5 | 0.3 | - | -9.9 | -14.2 | -42.7 | - |
| FTSE Indonesia | 1.0 | 0.7 | 0.3 | 0.5 | -9.7 | -13.0 | -43.4 | -43.4 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

| Constituent | ICB Sector | FTSE Indonesia ESG (Wgt %) | (Wgt %) | Diff % |
|--------------------------|---------------------------------------|----------------------------|---------|--------|
| Bank Central Asia | Banks | 24.58 | - | 24.58 |
| Bank Rakyat Indonesia | Banks | 21.10 | - | 21.10 |
| Bank Mandiri | Banks | 12.96 | - | 12.96 |
| Telekomunikasi Indonesia | Telecommunications Service Providers | 9.10 | - | 9.10 |
| Bank Negara Indonesia | Banks | 4.40 | - | 4.40 |
| Astra International | Automobiles and Parts | 3.22 | - | 3.22 |
| Sumber Alfaria Trijaya | Personal Care Drug and Grocery Stores | 2.42 | - | 2.42 |
| GoTo Gojek Tokopedia | Software and Computer Services | 2.31 | - | 2.31 |
| Indofood Sukses Makmur | Food Producers | 2.27 | - | 2.27 |
| Merdeka Copper Gold | Industrial Metals and Mining | 2.01 | - | 2.01 |
| Totals | | 84.37 | 0.00 | |

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE Indonesia ESG | | FTSE Indonesia | | Diff % |
|----------|------------------------|--------------------|--------|----------------|--------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 10 | Technology | 1 | 2.31 | 1 | 2.24 | 0.07 |
| 15 | Telecommunications | 7 | 11.32 | 7 | 10.96 | 0.36 |
| 20 | Health Care | 1 | 1.26 | 1 | 1.19 | 0.07 |
| 30 | Financials | 6 | 63.29 | 6 | 59.71 | 3.57 |
| 35 | Real Estate | 1 | 0.41 | 1 | 0.39 | 0.02 |
| 40 | Consumer Discretionary | 3 | 4.55 | 3 | 5.16 | -0.61 |
| 45 | Consumer Staples | 7 | 8.21 | 9 | 8.01 | 0.20 |
| 50 | Industrials | 4 | 2.54 | 4 | 2.40 | 0.14 |
| 55 | Basic Materials | 5 | 5.59 | 7 | 7.72 | -2.12 |
| 60 | Energy | - | - | 2 | 1.72 | -1.72 |
| 65 | Utilities | 1 | 0.52 | 1 | 0.49 | 0.03 |
| Totals | | 36 | 100.00 | 42 | 100.00 | |

Index Characteristics

| Attributes | FTSE Indonesia ESG | FTSE Indonesia |
|-------------------------|--------------------|----------------|
| Number of constituents | 36 | 42 |
| Dividend Yield % | 4.14 | 4.42 |
| Constituent (Wgt %) | | |
| Average | 2.78 | 2.38 |
| Largest | 24.58 | 23.56 |
| Median | 0.69 | 0.66 |
| Top 10 Holdings (Wgt %) | 84.37 | 80.13 |

INFORMATION

Index Universe

FTSE Indonesia Index

Index Launch

18 October 2019

Base Date

22 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, IDR, Local

Review Dates

Annually in March

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