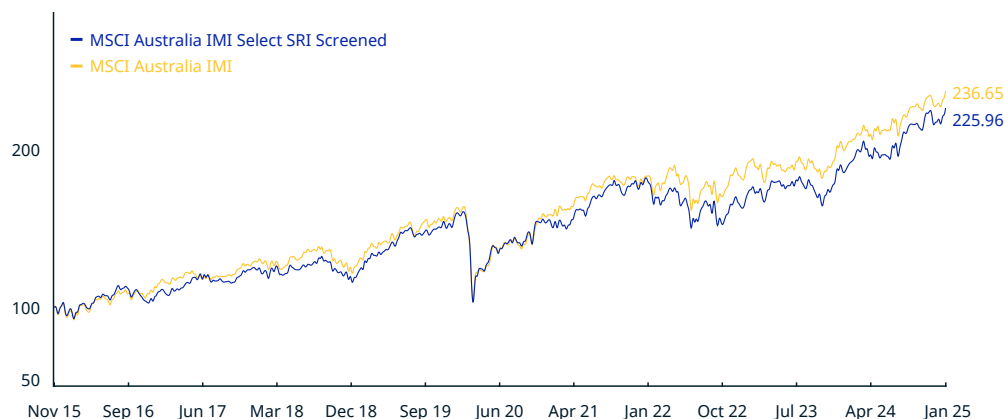


# MSCI Australia IMI Select SRI Screened Index (AUD)

The MSCI Australia IMI Select SRI Screened Index aims to represent the performance of a selection of securities whose MSCI Country of classification is Australia, while excluding companies with high negative social or environmental impact. Additionally, the index targets companies with high Environmental, Social and Governance (ESG) ratings. The Index aims to represent the performance of the larger liquid segment of securities in the eligible Australian equity universe while achieving diversification by controlling for the maximum weight assigned to each security.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (NOV 2015 – JAN 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Australia IMI Select SRI Screened | MSCI Australia IMI |
|------|--|--------------------|
| 2024 | 13.52                                  | 11.02              |
| 2023 | 16.45                                  | 12.72              |
| 2022 | -10.47                                 | -1.21              |
| 2021 | 19.12                                  | 17.31              |
| 2020 | 2.14                                   | 1.50               |
| 2019 | 26.10                                  | 22.86              |
| 2018 | -4.34                                  | -3.05              |
| 2017 | 12.63                                  | 11.96              |
| 2016 | 6.45                                   | 12.41              |

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2025)

|  | 1 Mo | 3 Mo | 1 Yr  | YTD  | ANNUALIZED |      |       |      | Since Nov 30, 2015 |
|--|------|------|-------|------|------------|------|-------|------|--------------------|
|  |      |      |       |      | 3 Yr       | 5 Yr | 10 Yr |      |                    |
| MSCI Australia IMI Select SRI Screened | 5.01 | 6.31 | 17.83 | 5.01 | 10.96      | 7.41 | na    | 9.29 |                    |
| MSCI Australia IMI                     | 4.56 | 4.94 | 14.56 | 4.56 | 11.36      | 7.95 | na    | 9.84 |                    |

## FUNDAMENTALS (JAN 31, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.71        | 34.40 | 21.21   | 2.46 |
| 3.47        | 22.97 | 18.28   | 2.43 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JAN 31, 2025)

|  | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | MAXIMUM DRAWDOWN |                       |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|------------------|-----------------------|
|  |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | (%)              | Period YYYY-MM-DD     |
| MSCI Australia IMI Select SRI Screened | 1.00 | 4.99               | 16.57                     | 15.30                               | 17.94 | na    | 36.03            | 2020-02-20–2020-03-23 |
| MSCI Australia IMI                     | 1.00 | 0.00               | 1.39                      | 13.71                               | 16.89 | na    | 36.83            | 2020-02-20–2020-03-23 |

<sup>1</sup> Last 12 months

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

# MSCI Australia IMI Select SRI Screened Index (AUD)

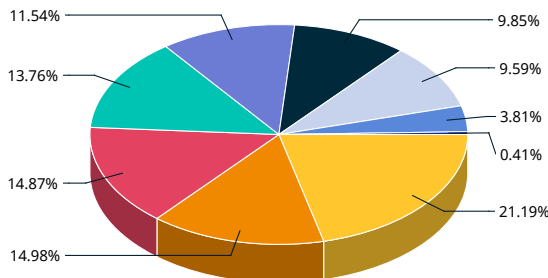
## INDEX CHARACTERISTICS

|                               | MSCI Australia IMI Select SRI Screened | MSCI Australia IMI |
|-------------------------------|--|--------------------|
| <b>Number of Constituents</b> | 90                                     | 231                |
|                               | Weight (%)                             |                    |
| <b>Largest</b>                | 5.16                                   | 11.04              |
| <b>Smallest</b>               | 0.11                                   | 0.01               |
| <b>Average</b>                | 1.11                                   | 0.43               |
| <b>Median</b>                 | 0.56                                   | 0.10               |

## TOP 10 CONSTITUENTS

|                        | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|------------------------|---------------|----------------------|-------------|
| TRANSURBAN GROUP       | 5.16          | 1.71                 | Industrials |
| WESTPAC BANKING        | 5.08          | 4.76                 | Financials  |
| TELSTRA GROUP          | 4.95          | 0.66                 | Comm Srvcs  |
| GOODMAN GROUP          | 4.81          | 2.58                 | Real Estate |
| CSL                    | 4.74          | 5.58                 | Health Care |
| QBE INSURANCE GROUP    | 4.01          | 1.29                 | Financials  |
| BRAMBLES               | 3.51          | 1.13                 | Industrials |
| XERO (AU)              | 3.39          | 1.09                 | Info Tech   |
| SUNCORP GROUP          | 3.37          | 1.09                 | Financials  |
| HARDIE (JAMES) IND CDI | 2.99          | 0.96                 | Materials   |
| <b>Total</b>           | <b>42.00</b>  | <b>20.85</b>         |             |

## SECTOR WEIGHTS



- Financials 21.19%
- Real Estate 14.98%
- Industrials 14.87%
- Materials 13.76%
- Health Care 11.54%
- Communication Services 9.85%
- Information Technology 9.59%
- Consumer Discretionary 3.81%
- Consumer Staples 0.41%

The MSCI Australia IMI Select SRI Screened Index was launched on Jun 07, 2019. 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.

## ABOUT MSCI

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