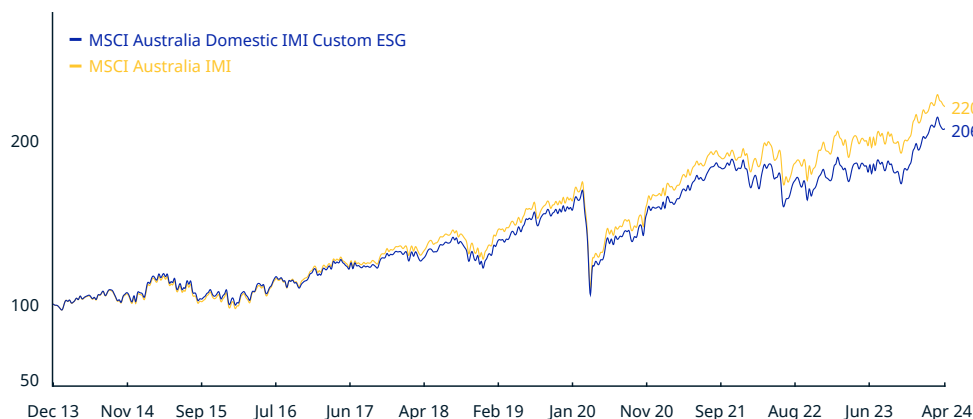


MSCI Australia Domestic IMI Custom ESG Index (AUD)

ESG factors can impact the long-term risk and return profile of investment portfolios. The MSCI Australia Domestic IMI Custom ESG Index is a capitalization weighted index that consists of large and mid-cap companies listed on Australian exchanges. The custom ESG index aims to represent the investable universe with constituent selection based on data from MSCI ESG Research and the ACT Government's business activity exclusions and environmental, social and governance (ESG) requirements. The index is designed to provide a broad, diversified sustainability benchmark with relatively low tracking error to the underlying global developed market equity index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (AUD) (DEC 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
2023	13.32	12.87
2022	-6.17	-1.06
2021	18.62	17.49
2020	0.57	1.65
2019	24.06	23.10
2018	-4.71	-2.85
2017	10.84	12.18
2016	9.35	12.64
2015	2.67	1.93
2014	6.14	5.03

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 2013
MSCI Australia Domestic IMI Custom ESG	-3.36	2.28	11.36	4.50	6.92	7.69	7.10	7.29
MSCI Australia IMI	-3.13	0.99	9.76	2.33	7.44	8.19	7.82	7.96

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia Domestic IMI Custom ESG	1.02	2.05	2.38	15.10	17.60	14.72	37.31	2020-02-20–2020-03-23
MSCI Australia IMI	1.00	0.00	1.91	13.87	16.86	14.30	36.82	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

MSCI Australia Domestic IMI Custom ESG Index (AUD)

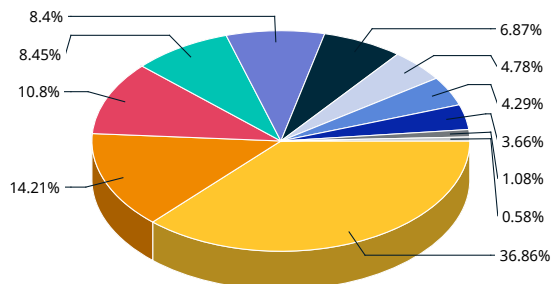
INDEX CHARACTERISTICS

	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
Number of Constituents	209	235
	Weight (%)	
Largest	10.50	9.92
Smallest	0.01	0.01
Average	0.48	0.43
Median	0.11	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	10.50	8.73	Financials
CSL	7.32	6.08	Health Care
NATIONAL AUSTRALIA BANK	5.77	4.80	Financials
WESTPAC BANKING	4.98	4.13	Financials
ANZ GROUP HOLDINGS	4.64	3.85	Financials
WESFARMERS	4.15	3.45	Cons Discr
MACQUARIE GROUP	3.76	3.12	Financials
GOODMAN GROUP	2.97	2.46	Real Estate
RIO TINTO LTD (AU)	2.65	2.20	Materials
FORTESCUE	2.42	2.01	Materials
Total	49.16	40.83	

SECTOR WEIGHTS



Financials 36.86% Materials 14.21% Health Care 10.8% Industrials 8.45%
 Real Estate 8.4% Consumer Discretionary 6.87% Consumer Staples 4.78%
 Communication Services 4.29% Information Technology 3.66% Energy 1.08%
 Utilities 0.58%

The MSCI Australia Domestic IMI Custom ESG Index was launched on Mar 04, 2014. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

