

# 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 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Australia Domestic IMI Custom ESG | MSCI Australia IMI |
|------|--|--------------------|
| 2025 | 10.11                                  | 9.88               |
| 2024 | 15.85                                  | 11.17              |
| 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, 2026)

|  | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |      |       |                    |
|--|------|-------|-------|-------|------------|------|-------|--------------------|
|  |      |       |       |       | 3 Yr       | 5 Yr | 10 Yr | Since Dec 31, 2013 |
| MSCI Australia Domestic IMI Custom ESG | 2.30 | -2.60 | 5.58  | -2.36 | 9.90       | 7.82 | 8.60  | 7.59               |
| MSCI Australia IMI                     | 2.48 | -0.71 | 10.23 | 0.98  | 9.78       | 8.38 | 9.45  | 8.26               |

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – APR 30, 2026)

|  | 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 Domestic IMI Custom ESG | 1.02 | 2.14               | 2.79                      | 11.91                               | 13.62 | 14.34 | 37.31            | 2020-02-20–2020-03-23 |
| MSCI Australia IMI                     | 1.00 | 0.00               | 2.79                      | 11.07                               | 12.62 | 13.76 | 36.82            | 2020-02-20–2020-03-23 |

<sup>1</sup> Last 12 months

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

# MSCI Australia Domestic IMI Custom ESG Index (AUD)

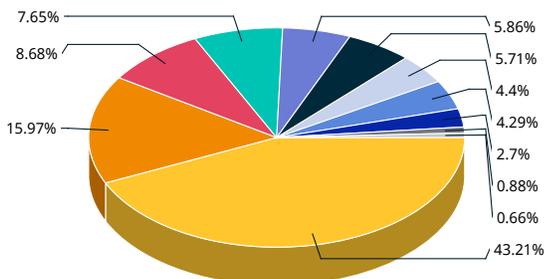
## INDEX CHARACTERISTICS

|                               | MSCI Australia Domestic IMI Custom ESG | MSCI Australia IMI |
|-------------------------------|--|--------------------|
| <b>Number of Constituents</b> | 200                                    | 233                |
|                               | Weight (%)                             |                    |
| <b>Largest</b>                | 14.13                                  | 11.54              |
| <b>Smallest</b>               | 0.01                                   | 0.01               |
| <b>Average</b>                | 0.50                                   | 0.43               |
| <b>Median</b>                 | 0.13                                   | 0.10               |

## TOP 10 CONSTITUENTS

|                          | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|--------------------------|---------------|----------------------|-------------|
| COMMONWEALTH BANK OF AUS | 14.13         | 11.54                | Financials  |
| WESTPAC BANKING          | 6.40          | 5.23                 | Financials  |
| NATIONAL AUSTRALIA BANK  | 5.95          | 4.86                 | Financials  |
| ANZ GROUP HOLDINGS       | 5.37          | 4.39                 | Financials  |
| MACQUARIE GROUP          | 4.14          | 3.38                 | Financials  |
| WESFARMERS               | 4.03          | 3.29                 | Cons Discr  |
| RIO TINTO LTD (AU)       | 3.02          | 2.47                 | Materials   |
| GOODMAN GROUP            | 2.94          | 2.40                 | Real Estate |
| CSL                      | 2.93          | 2.40                 | Health Care |
| TELSTRA GROUP            | 2.91          | 0.83                 | Comm Srvc   |
| <b>Total</b>             | <b>51.83</b>  | <b>40.79</b>         |             |

## SECTOR WEIGHTS



- Financials 43.21%
- Materials 15.97%
- Industrials 8.68%
- Real Estate 7.65%
- Health Care 5.86%
- Consumer Discretionary 5.71%
- Communication Services 4.4%
- Consumer Staples 4.29%
- Information Technology 2.7%
- Energy 0.88%
- Utilities 0.66%

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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

