

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 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
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 (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 2013
MSCI Australia Domestic IMI Custom ESG	-2.98	-3.02	5.41	9.06	11.28	9.93	8.97	8.00
MSCI Australia IMI	-3.06	-3.31	4.83	8.25	9.48	9.91	9.55	8.33

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – NOV 28, 2025)

	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	2.10	3.12	11.74	13.10	14.28	37.31	2020-02-20–2020-03-23
MSCI Australia IMI	1.00	0.00	2.97	10.83	12.08	13.74	36.82	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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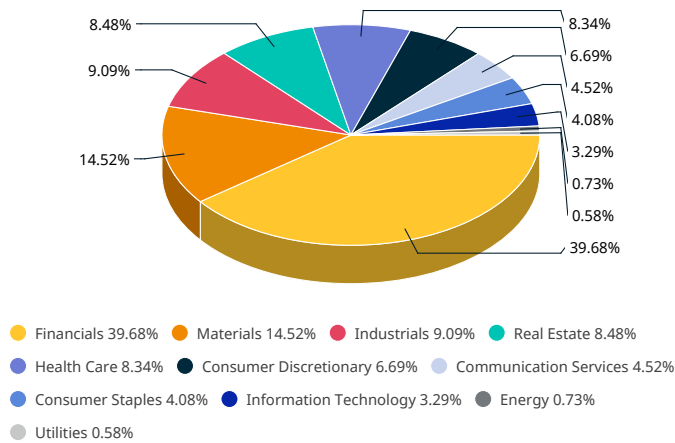
INDEX CHARACTERISTICS

	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
Number of Constituents	202	229
	Weight (%)	
Largest	12.11	10.30
Smallest	0.02	0.02
Average	0.50	0.44
Median	0.13	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	12.11	10.30	Financials
WESTPAC BANKING	6.10	5.19	Financials
NATIONAL AUSTRALIA BANK	5.83	4.96	Financials
ANZ GROUP HOLDINGS	4.90	4.17	Financials
WESFARMERS	4.41	3.75	Cons Discr
CSL	4.29	3.65	Health Care
MACQUARIE GROUP	3.38	2.88	Financials
GOODMAN GROUP	2.88	2.45	Real Estate
TELSTRA GROUP	2.65	0.79	Comm Srvcs
RIO TINTO LTD (AU)	2.33	1.98	Materials
Total	48.88	40.11	

SECTOR WEIGHTS



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

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