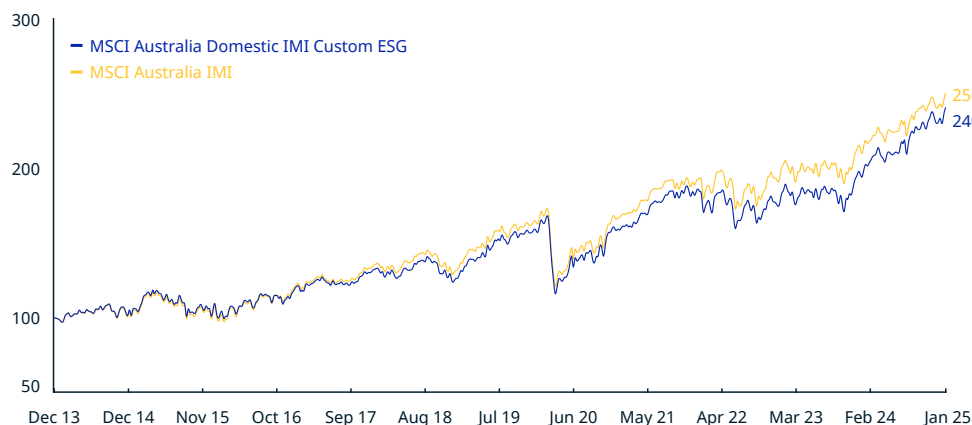


# MSCI Australia Domestic IMI Custom ESG Index (AUD)

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 – JAN 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 (%) (JAN 31, 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	5.02	6.19	19.08	5.02	12.09	7.93	8.19	8.25
MSCI Australia IMI	4.56	4.98	14.72	4.56	11.52	8.11	8.78	8.64

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – 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 Domestic IMI Custom ESG	1.02	2.12	1.73	14.72	17.69	14.65	37.31	2020-02-20–2020-03-23
MSCI Australia IMI	1.00	0.00	1.39	13.69	16.88	14.18	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)

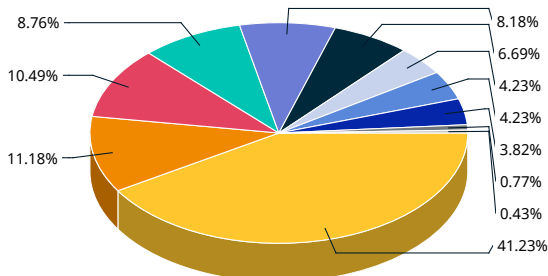
## INDEX CHARACTERISTICS

	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
<b>Number of Constituents</b>	204	231
	Weight (%)	
<b>Largest</b>	12.98	11.04
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.49	0.43
<b>Median</b>	0.12	0.10

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	12.98	11.04	Financials
CSL	6.56	5.58	Health Care
NATIONAL AUSTRALIA BANK	5.96	5.07	Financials
WESTPAC BANKING	5.60	4.76	Financials
ANZ GROUP HOLDINGS	4.40	3.75	Financials
MACQUARIE GROUP	4.21	3.58	Financials
WESFARMERS	4.20	3.57	Cons Discr
GOODMAN GROUP	3.03	2.58	Real Estate
TELSTRA GROUP	2.20	0.66	Comm Srvcs
RIO TINTO LTD (AU)	2.10	1.79	Materials
<b>Total</b>	<b>51.25</b>	<b>42.37</b>	

## SECTOR WEIGHTS



- Financials 41.23%
- Materials 11.18%
- Health Care 10.49%
- Industrials 8.76%
- Real Estate 8.18%
- Consumer Discretionary 6.69%
- Consumer Staples 4.23%
- Communication Services 4.23%
- Information Technology 3.82%
- Energy 0.77%
- Utilities 0.43%

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](http://www.msci.com).

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