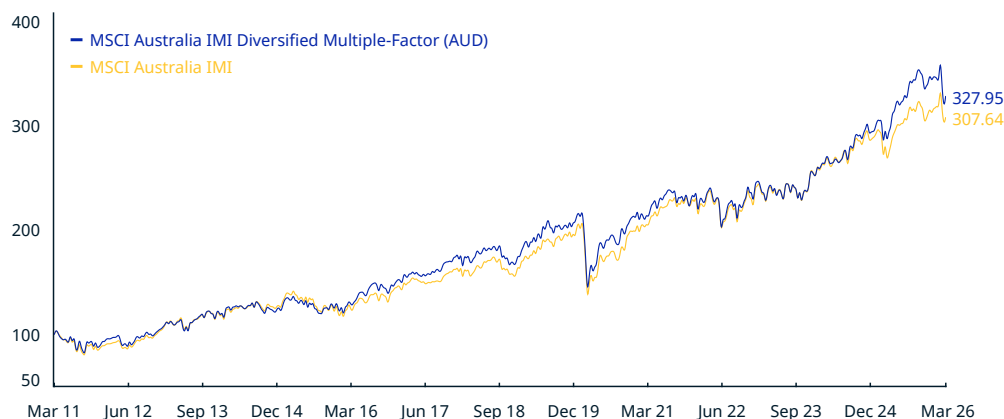


MSCI Australia IMI Diversified Multiple-Factor (AUD) Index (AUD)

The MSCI Australia IMI Diversified Multiple-Factor (AUD) Index is designed to measure the performance of the large, mid and small cap segments of the Australia market. The index aims to maximize exposure to four factors – Value, Momentum, Quality and Low Size – while maintaining a risk profile similar to that of the underlying parent index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI Diversified Multiple-Factor (AUD)	MSCI Australia IMI
2025	17.82	9.76
2024	13.99	11.02
2023	9.68	12.72
2022	-0.77	-1.21
2021	11.55	17.31
2020	2.57	1.50
2019	21.72	22.86
2018	-3.37	-3.05
2017	15.68	11.96
2016	14.26	12.41
2015	6.26	1.72
2014	1.87	4.81
2013	17.76	18.96
2012	17.78	19.12

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI Australia IMI Diversified Multiple-Factor (AUD)	-8.37	-4.45	12.01	-4.45	11.60	9.14	9.71	9.41	
MSCI Australia IMI	-7.10	-1.49	11.37	-1.49	9.41	8.48	9.39	7.87	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
3.81	5.06	16.65	13.89	2.09
3.39	4.47	20.73	16.79	2.33

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia IMI Diversified Multiple-Factor (AUD)	1.00	4.10	39.17	11.57	12.84	13.77	58.39	2007-11-01–2009-03-06
MSCI Australia IMI	1.00	0.00	2.79	11.03	12.67	13.78	51.82	2007-11-01–2009-03-06

¹ Last 12 months

² Based on monthly net returns data

* Grossed up yield includes dividends plus corresponding franking credits.

The MSCI Australia IMI Diversified Multiple-Factor (AUD) Index was launched on Sep 08, 2016. 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.

INDEX CHARACTERISTICS

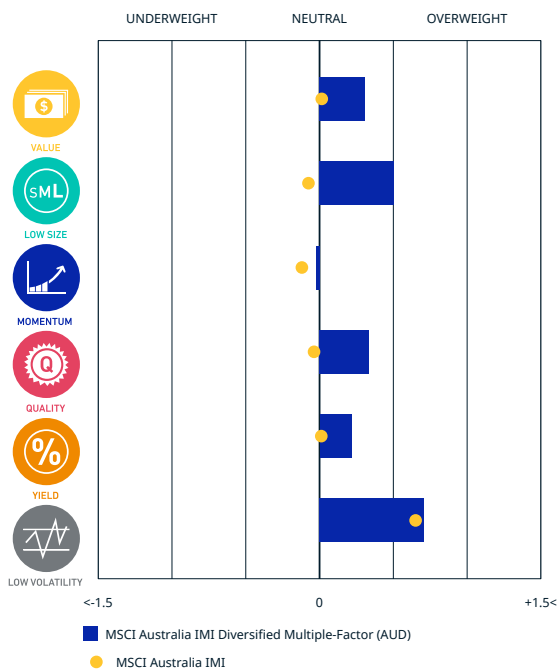
	MSCI Australia IMI Diversified Multiple-Factor (AUD)	MSCI Australia IMI
Number of Constituents	128	233
Weight (%)		
Largest	9.55	11.41
Smallest	0.04	0.01
Average	0.78	0.43
Median	0.35	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	9.55	11.41	Financials
BHP GROUP (AU)	8.50	10.40	Materials
RIO TINTO LTD (AU)	4.59	2.44	Materials
FORTESCUE	3.58	1.40	Materials
WESTPAC BANKING	3.49	5.49	Financials
NATIONAL AUSTRALIA BANK	3.28	5.17	Financials
TELSTRA GROUP	3.17	0.85	Comm Srvcs
ANZ GROUP HOLDINGS	2.51	4.41	Financials
QBE INSURANCE GROUP	2.15	1.30	Financials
EVOLUTION MINING	1.96	1.04	Materials
Total	42.79	43.90	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



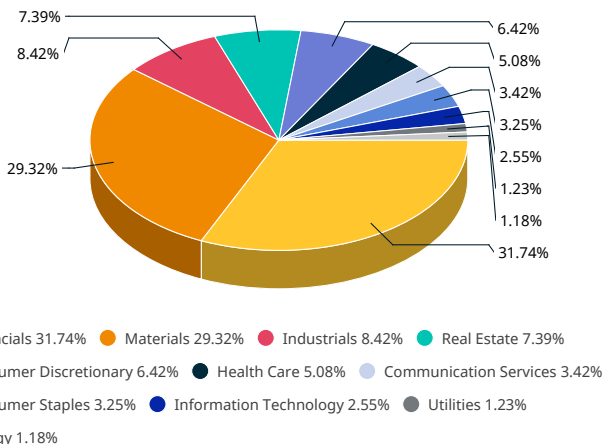
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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.

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.

