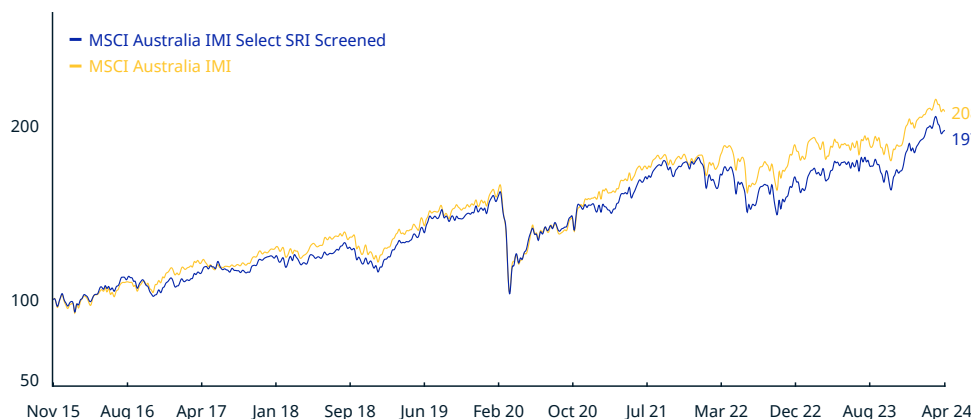


MSCI Australia IMI Select SRI Screened Index (AUD)

The MSCI Australia IMI Select SRI Screened Index aims to represent the performance of a selection of securities whose MSCI Country of classification is Australia, while excluding companies with high negative social or environmental impact. Additionally, the index targets companies with high Environmental, Social and Governance (ESG) ratings. The Index aims to represent the performance of the larger liquid segment of securities in the eligible Australian equity universe while achieving diversification by controlling for the maximum weight assigned to each security.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (NOV 2015 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI Select SRI Screened	MSCI Australia IMI
2023	16.45	12.72
2022	-10.47	-1.21
2021	19.12	17.31
2020	2.14	1.50
2019	26.10	22.86
2018	-4.34	-3.05
2017	12.63	11.96
2016	6.45	12.41

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Australia IMI Select SRI Screened	-3.85	2.91	10.21	4.11	6.91	7.64	na	8.41		3.19	25.18	18.64	2.19
MSCI Australia IMI	-3.13	0.96	9.61	2.30	7.29	8.02	na	9.12		3.83	19.17	16.18	2.21

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – 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 IMI Select SRI Screened	1.00	5.06	20.49	15.74	17.83	na	36.03	2020-02-20–2020-03-23	
MSCI Australia IMI	1.00	0.00	1.91	13.87	16.86	na	36.83	2020-02-20–2020-03-23	

¹ Last 12 months

² Based on monthly net returns data

MSCI Australia IMI Select SRI Screened Index (AUD)

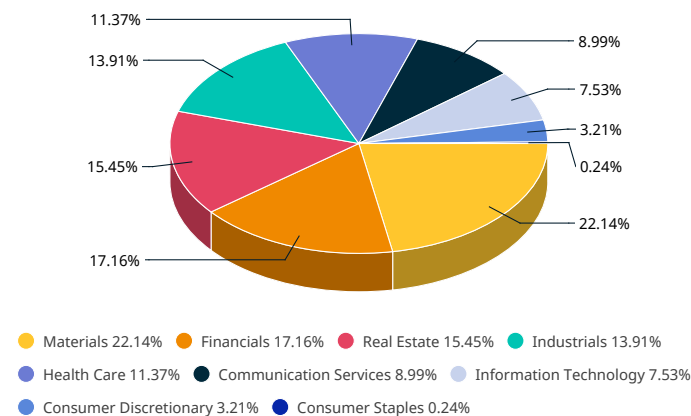
INDEX CHARACTERISTICS

	MSCI Australia IMI Select SRI Screened	MSCI Australia IMI
Number of Constituents	86	235
	Weight (%)	
Largest	5.57	9.92
Smallest	0.10	0.01
Average	1.16	0.43
Median	0.72	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
GOODMAN GROUP	5.57	2.46	Real Estate
WESTPAC BANKING	5.07	4.13	Financials
CSL	4.86	6.08	Health Care
TRANSURBAN GROUP	4.70	1.76	Industrials
TELSTRA GROUP	4.64	0.68	Comm Svcs
FORTESCUE	4.52	2.01	Materials
QBE INSURANCE GROUP	3.48	1.20	Financials
HARDIE (JAMES) IND CDI	3.14	1.09	Materials
COCHLEAR	2.80	0.97	Health Care
SUNCORP GROUP	2.78	0.96	Financials
Total	41.55	21.34	

SECTOR WEIGHTS



The MSCI Australia IMI Select SRI Screened Index was launched on Jun 07, 2019. 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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