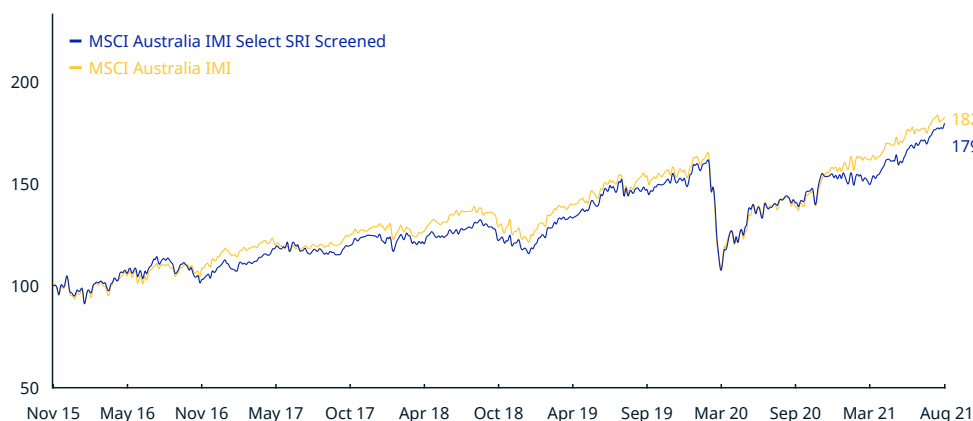


# MSCI Australia IMI Select SRI Screened Index (AUD)

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.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (NOV 2015 – AUG 2021)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Australia IMI Select SRI Screened | MSCI Australia IMI |
|------|--|--------------------|
| 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 (%) (AUG 31, 2021)

|  | 1 Mo | 3 Mo | 1 Yr  | YTD   | ANNUALIZED |       |       |                    | Since Nov 30, 2015 |
|--|------|------|-------|-------|------------|-------|-------|--------------------|--------------------|
|  |      |      |       |       | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 30, 2015 |                    |
| MSCI Australia IMI Select SRI Screened | 4.05 | 9.39 | 25.87 | 17.57 | 10.73      | 9.86  | na    | 10.69              |                    |
| MSCI Australia IMI                     | 2.36 | 5.46 | 28.50 | 16.97 | 9.74       | 10.95 | na    | 11.02              |                    |

## FUNDAMENTALS (AUG 31, 2021)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.68        | 28.85 | 20.53   | 2.57 |
| 3.35        | 27.96 | 17.22   | 2.37 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – AUG 31, 2021)

|  | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 30, 2015 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD     |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
|  |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    |                      |                       |
| MSCI Australia IMI Select SRI Screened | 0.96 | 5.13               | 30.01                     | 18.11                               | 14.95 | na    | 0.66                        | 0.71 | na    | 0.77               | 36.03                | 2020-02-20–2020-03-23 |
| MSCI Australia IMI                     | 1.00 | 0.00               | 3.72                      | 17.97                               | 14.60 | na    | 0.61                        | 0.79 | na    | 0.81               | 36.83                | 2020-02-20–2020-03-23 |

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on ICE LIBOR 1M

The MSCI Australia IMI Select SRI Screened Index was launched on Jun 07, 2019. Data prior to the launch date is back-tested data (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.

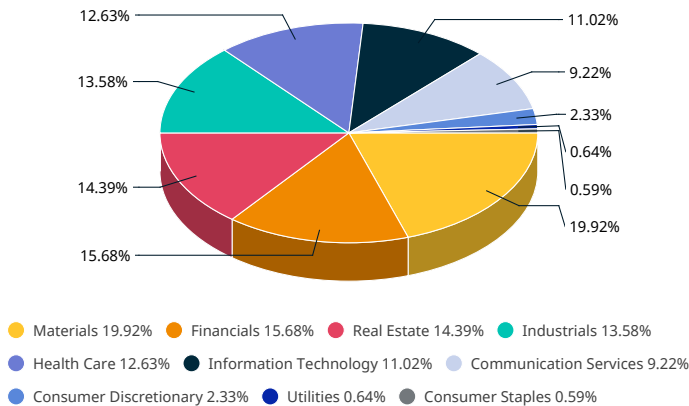
**INDEX CHARACTERISTICS**

|                               | MSCI Australia IMI Select SRI Screened | MSCI Australia IMI |
|-------------------------------|--|--------------------|
| <b>Number of Constituents</b> | 93                                     | 254                |
|                               | <b>Weight (%)</b>                      |                    |
| <b>Largest</b>                | 5.09                                   | 8.64               |
| <b>Smallest</b>               | 0.11                                   | 0.01               |
| <b>Average</b>                | 1.08                                   | 0.39               |
| <b>Median</b>                 | 0.64                                   | 0.10               |

**TOP 10 CONSTITUENTS**

|                        | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|------------------------|---------------|----------------------|-------------|
| CSL                    | 5.09          | 6.91                 | Health Care |
| TELSTRA CORP           | 5.06          | 0.78                 | Comm Svcs   |
| GOODMAN GROUP          | 5.01          | 1.87                 | Real Estate |
| ANZ BANKING GROUP      | 4.61          | 3.86                 | Financials  |
| TRANSURBAN GROUP       | 4.55          | 1.89                 | Industrials |
| FORTESCUE METALS GROUP | 4.11          | 1.73                 | Materials   |
| AFTERPAY               | 3.80          | 1.42                 | Info Tech   |
| SYDNEY AIRPORT         | 2.80          | 0.51                 | Industrials |
| NEWCREST MINING        | 2.63          | 0.98                 | Materials   |
| XERO (AU)              | 2.61          | 0.98                 | Info Tech   |
| <b>Total</b>           | <b>40.27</b>  | <b>20.93</b>         |             |

**SECTOR WEIGHTS**



**INDEX METHODOLOGY**

The MSCI Australia IMI Select SRI Screened Index is derived from a domestic version of the MSCI Australia Investable Market Index (IMI) (the Parent Index), encompassing all the constituents of the parent index with the addition of Qantas Airways. The methodology excludes companies based on the value based exclusions that are inherent to the MSCI SRI Indexes methodology, along with the exclusions based on Human Rights Controversies, Animal Welfare and Nutrition and Health. In addition to the exclusions above, companies with market capitalization below a certain threshold are excluded to enhance liquidity, while the weight of the companies in the index is capped to avoid concentration risk.

The Index is reviewed on a quarterly basis, coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index whereas the existing constituents of the index are reviewed for value based exclusions on a monthly basis.

**ABOUT MSCI**

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