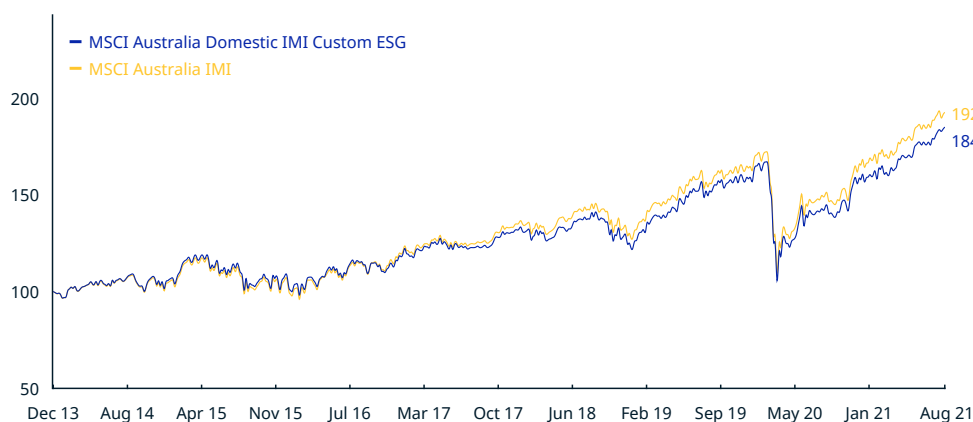


MSCI Australia Domestic IMI Custom ESG Index (AUD)

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.

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (AUD) (DEC 2013 – AUG 2021)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
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 (%) (AUG 31, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 2013
MSCI Australia Domestic IMI Custom ESG	3.73	6.38	29.05	17.75	9.57	10.14	na	8.34
MSCI Australia IMI	2.38	5.53	28.72	17.10	9.94	11.15	na	8.92

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – AUG 31, 2021)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia Domestic IMI Custom ESG	1.00	1.44	4.60	18.27	14.85	na	0.60	0.73	na	0.64	37.31	2020-02-20–2020-03-23
MSCI Australia IMI	1.00	0.00	3.72	17.97	14.60	na	0.62	0.80	na	0.68	36.82	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

³ Based on ICE LIBOR 1M

The MSCI Australia Domestic IMI Custom ESG Index was launched on Mar 04, 2014. 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.

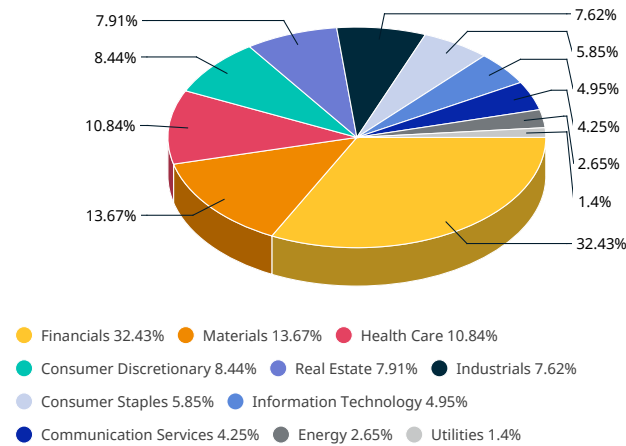
INDEX CHARACTERISTICS

	MSCI Australia Domestic IMI Custom ESG	MSCI Australia IMI
Number of Constituents	245	254
	Weight (%)	
Largest	9.15	8.64
Smallest	0.01	0.01
Average	0.41	0.39
Median	0.10	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	9.15	8.64	Financials
CSL	7.31	6.91	Health Care
WESTPAC BANKING	4.88	4.61	Financials
NATIONAL AUSTRALIA BANK	4.71	4.45	Financials
ANZ BANKING GROUP	4.08	3.86	Financials
WESFARMERS	3.50	3.31	Cons Discr
MACQUARIE GROUP	2.95	2.79	Financials
WOOLWORTHS GROUP	2.72	2.57	Cons Staples
TELSTRA CORP	2.35	0.78	Comm Srvcs
RIO TINTO LTD (AU)	2.14	2.02	Materials
Total	43.80	39.94	

SECTOR WEIGHTS



INDEX METHODOLOGY

The MSCI Australia Domestic IMI Custom ESG Index does not include companies of the parent index (MSCI Australia IMI) which are: Tobacco producers; Cluster Munitions manufacturers; Landmine manufacturers; assessed as having the highest ESG risk relative to industry peers; involved in very severe controversies; assessed as having significant and long term exposure to fossil fuel reserves, high carbon emissions and a high carbon intensity of business operations.

The MSCI Australia Domestic IMI Custom ESG Index will be updated quarterly and made effective as of close of last business day of February, May, August and November.

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.

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