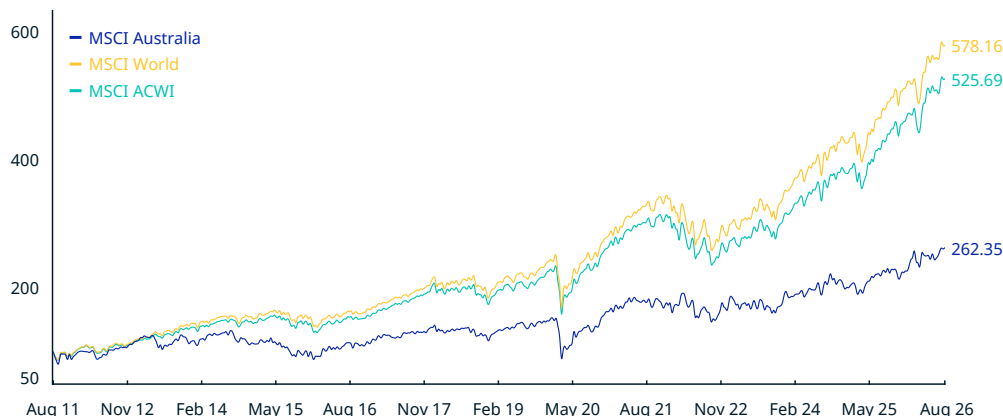


MSCI Australia Index (USD)

The MSCI Australia Index is designed to measure the performance of the large and mid cap segments of the Australia market. With 47 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in Australia.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia	MSCI World	MSCI ACWI
2025	14.84	21.60	22.87
2024	1.34	19.19	18.02
2023	14.92	24.42	22.81
2022	-5.13	-17.73	-17.96
2021	9.57	22.35	19.04
2020	8.87	16.50	16.82
2019	23.15	28.40	27.30
2018	-11.83	-8.20	-8.93
2017	20.15	23.07	24.62
2016	11.67	8.15	8.48
2015	-9.77	-0.32	-1.84
2014	-3.24	5.50	4.71
2013	4.34	27.37	23.44
2012	22.30	16.54	16.80

INDEX PERFORMANCE – GROSS RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 31, 1987
MSCI Australia	2.44	4.12	14.79	16.30	14.87	7.86	9.02	9.53
MSCI World	2.60	2.44	20.83	13.40	20.62	11.71	13.56	9.08
MSCI ACWI	2.70	2.01	22.81	14.61	21.00	11.39	13.12	8.94

FUNDAMENTALS (AUG 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.43	20.39	18.82	2.74
1.50	23.20	18.55	4.12
1.56	21.85	16.87	3.80

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 31, 1987	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia	2.62	17.13	20.08	19.59	0.63	0.30	0.42	na	65.01	2007-11-01–2009-03-09
MSCI World	2.95	12.25	15.21	14.86	1.23	0.57	0.77	na	57.46	2007-10-31–2009-03-09
MSCI ACWI	3.21	12.40	15.07	14.71	1.24	0.55	0.75	0.43	58.06	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Australia Index was launched on Mar 31, 1986. 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

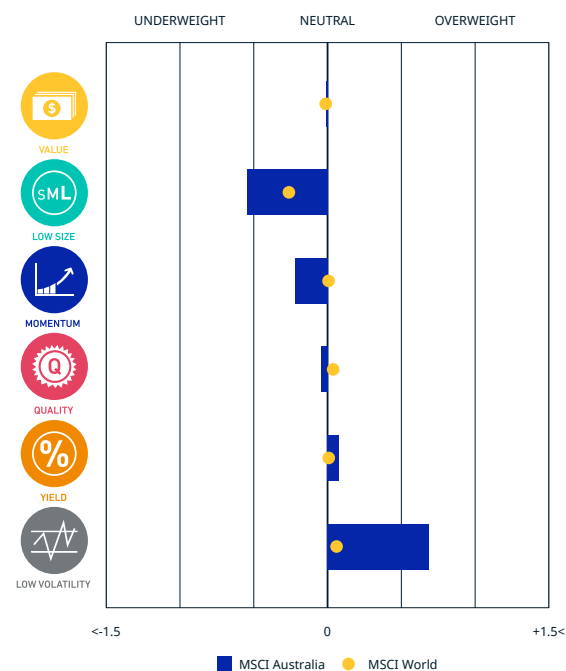
MSCI Australia	
Number of Constituents	47
Mkt Cap (USD Millions)	
Index	1,496,776.45
Largest	241,181.80
Smallest	5,005.53
Average	31,846.31
Median	14,636.07

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
BHP GROUP (AU)	241.18	16.11	Materials
COMMONWEALTH BANK OF AUS	191.77	12.81	Financials
NATIONAL AUSTRALIA BANK	84.92	5.67	Financials
WESTPAC BANKING	84.69	5.66	Financials
ANZ GROUP HOLDINGS	80.36	5.37	Financials
MACQUARIE GROUP	65.02	4.34	Financials
WESFARMERS	64.63	4.32	Cons Discr
CSL	59.67	3.99	Health Care
RIO TINTO LTD (AU)	46.58	3.11	Materials
WOODSIDE ENERGY GROUP	44.17	2.95	Energy
Total	963.00	64.34	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



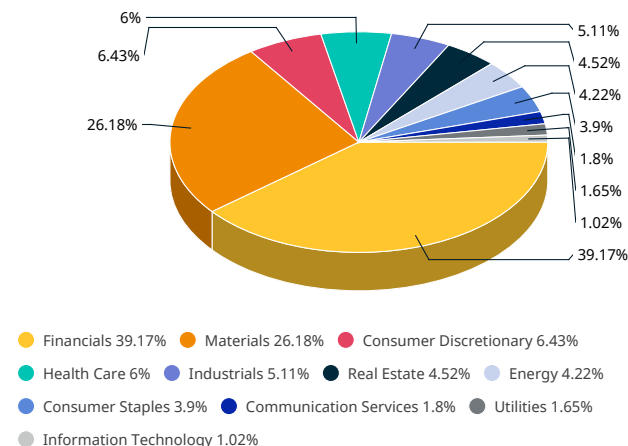
MSCI FaCS

- 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.

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