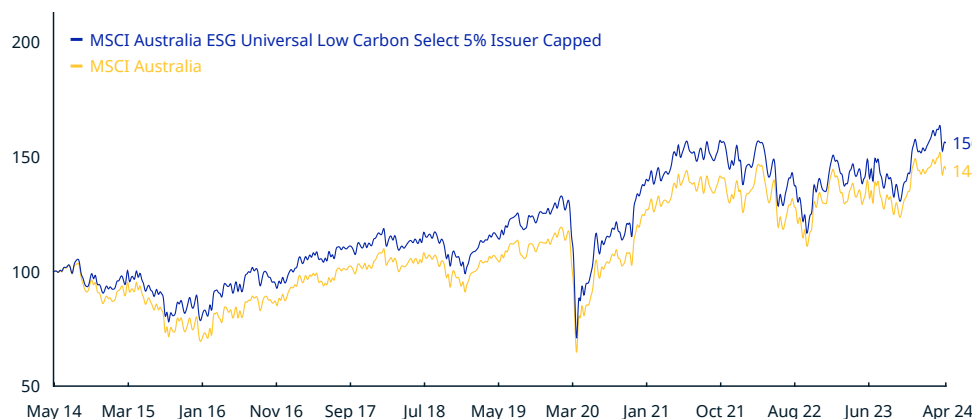


# MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped Index (USD)

The MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped Index is based on the MSCI Australia Index, its parent index, and includes large and mid-cap securities of the Australian equity markets. The index aim to represent the performance of an investment strategy that by re-weighting free-float market cap weights based upon certain ESG metrics seeks to increase exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, while excluding companies based on various ESG and climate change criteria.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2014 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped	MSCI Australia
2023	16.31	14.79
2022	-10.98	-5.25
2021	9.94	9.41
2020	8.12	8.73
2019	26.14	22.92
2018	-12.37	-11.99
2017	19.68	19.93
2016	8.44	11.45
2015	-3.51	-9.95

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 30, 2014
MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped	-4.24	-0.12	9.23	-0.92	1.39	6.18	na	4.59
MSCI Australia	-3.76	-1.45	8.11	-3.00	2.08	6.48	na	3.79

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.76	20.44	17.52	2.26
3.99	18.39	16.17	2.33

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped	0.97	3.06	8.70	21.72	24.24	na	0.04	0.29	na	0.25	46.67	2020-01-22–2020-03-23
MSCI Australia	1.00	0.00	1.55	21.81	24.23	na	0.07	0.30	na	0.21	45.73	2020-01-22–2020-03-23

<sup>1</sup> Last 12 months

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

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

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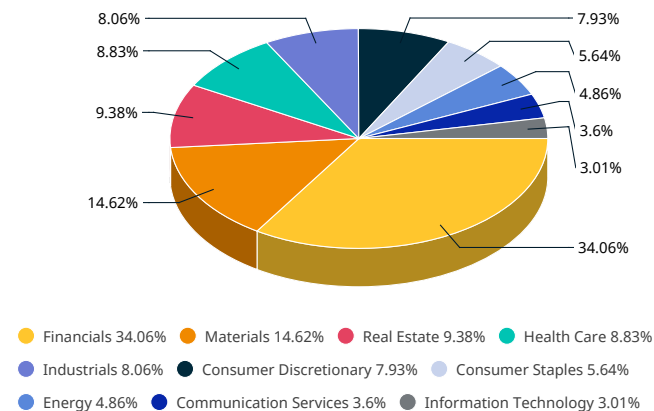
## INDEX CHARACTERISTICS

	MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped	MSCI Australia
<b>Number of Constituents</b>	51	58
<b>Weight (%)</b>		
<b>Largest</b>	5.54	12.00
<b>Smallest</b>	0.21	0.24
<b>Average</b>	1.96	1.72
<b>Median</b>	1.35	0.83

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
WESTPAC BANKING	5.54	5.00	Financials
NATIONAL AUSTRALIA BANK	5.54	5.80	Financials
ANZ GROUP HOLDINGS	5.31	4.66	Financials
MACQUARIE GROUP	5.10	3.77	Financials
COMMONWEALTH BANK OF AUS	5.08	10.55	Financials
GOODMAN GROUP	4.94	2.98	Real Estate
CSL	4.92	7.35	Health Care
WESFARMERS	4.61	4.17	Cons Discr
WOODSIDE ENERGY GROUP	4.06	2.95	Energy
FORTESCUE	4.02	2.43	Materials
<b>Total</b>	<b>49.12</b>	<b>49.65</b>	

## SECTOR WEIGHTS



The MSCI Australia ESG Universal Low Carbon Select 5% Issuer Capped Index was launched on Oct 26, 2022. 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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