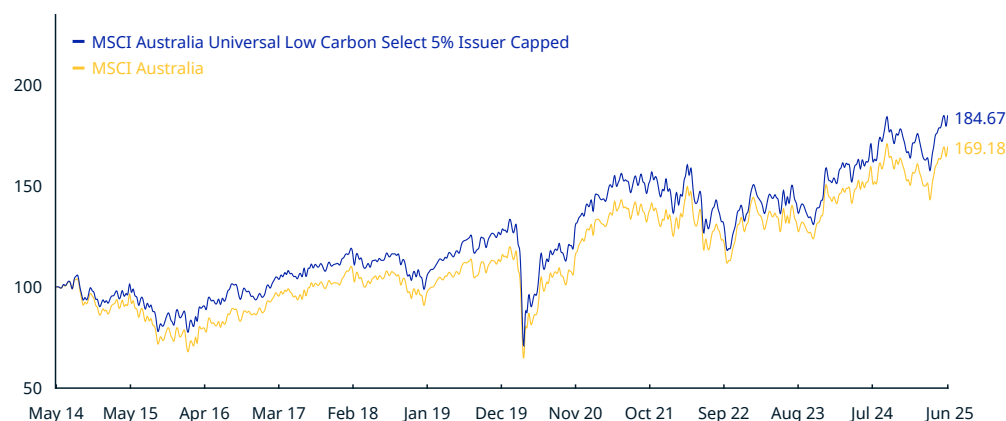


# MSCI Australia Universal Low Carbon Select 5% issuer Capped Index (USD)

The MSCI Australia 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 – JUN 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Australia Universal Low Carbon Select 5% Issuer Capped | MSCI Australia |
|------|---|----------------|
| 2024 | 4.41  | 1.23           |
| 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 (%) (JUN 30, 2025)

|   | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |                    |
|---|------|-------|-------|-------|------------|-------|-------|--------------------|
|   |      |       |       |       | 3 Yr       | 5 Yr  | 10 Yr | Since May 30, 2014 |
| MSCI Australia Universal Low Carbon Select 5% Issuer Capped | 3.20 | 15.97 | 13.20 | 12.26 | 12.54      | 10.92 | 7.32  | 5.69               |
| MSCI Australia  | 3.40 | 15.06 | 10.73 | 12.04 | 11.99      | 11.27 | 7.05  | 4.85               |

## FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.97        | 24.73 | 20.89   | 2.90 |
| 3.41        | 20.21 | 19.40   | 2.55 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – JUN 30, 2025)

|   | 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 Universal Low Carbon Select 5% Issuer Capped | 0.98 | 2.98               | 16.31                     | 20.30                               | 20.49 | 20.00 | 0.46                        | 0.47 | 0.35  | 0.29               | 46.67            | 2020-01-22–2020-03-23 |
| MSCI Australia  | 1.00 | 0.00               | 5.34                      | 19.79                               | 20.47 | 20.13 | 0.44                        | 0.49 | 0.34  | 0.25               | 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

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

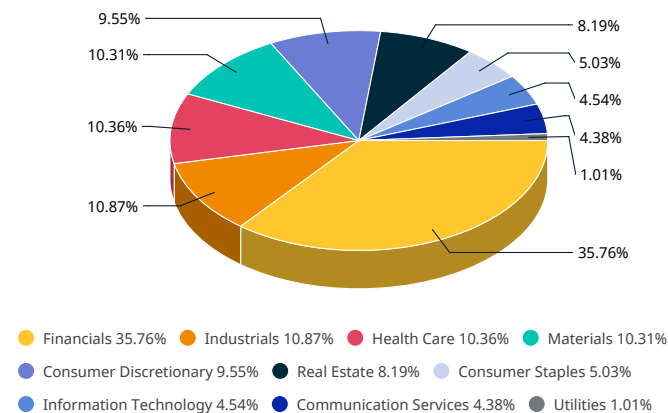
## INDEX CHARACTERISTICS

|                               | MSCI Australia Universal Low Carbon Select 5% Issuer Capped | MSCI Australia |
|-------------------------------|---|----------------|
| <b>Number of Constituents</b> | 42  | 48             |
|                               | Weight (%)  |                |
| <b>Largest</b>                | 5.38  | 15.63          |
| <b>Smallest</b>               | 0.20  | 0.16           |
| <b>Average</b>                | 2.38  | 2.08           |
| <b>Median</b>                 | 1.92  | 1.07           |

## TOP 10 CONSTITUENTS

|                          | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|--------------------------|---------------|----------------------|-------------|
| MACQUARIE GROUP          | 5.38          | 4.19                 | Financials  |
| WESTPAC BANKING          | 5.26          | 5.86                 | Financials  |
| COMMONWEALTH BANK OF AUS | 5.25          | 15.63                | Financials  |
| GOODMAN GROUP            | 5.21          | 3.52                 | Real Estate |
| NATIONAL AUSTRALIA BANK  | 5.18          | 6.09                 | Financials  |
| WESFARMERS               | 4.97          | 4.86                 | Cons Discr  |
| ANZ GROUP HOLDINGS       | 4.96          | 4.38                 | Financials  |
| CSL                      | 4.81          | 5.86                 | Health Care |
| TRANSURBAN GROUP         | 4.10          | 2.20                 | Industrials |
| ARISTOCRAT LEISURE       | 3.47          | 1.85                 | Cons Discr  |
| <b>Total</b>             | <b>48.59</b>  | <b>54.44</b>         |             |

## SECTOR WEIGHTS



The MSCI ESG Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

The MSCI Australia 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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