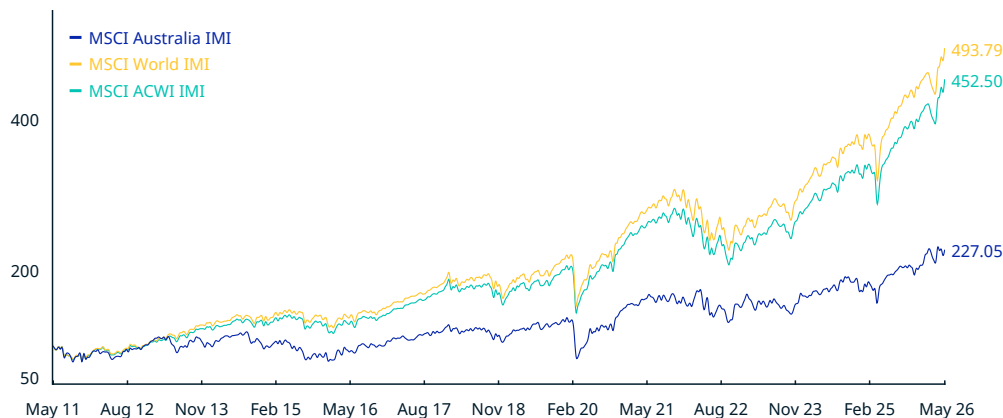


MSCI Australia IMI Index (USD)

The MSCI Australia Investable Market Index (IMI) is designed to measure the performance of the large, mid and small cap segments of the Australia market. With 231 constituents, the index covers approximately 99% 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) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI	MSCI World IMI	MSCI ACWI IMI
2025	18.35	21.49	22.60
2024	0.87	18.04	16.89
2023	13.57	23.50	22.18
2022	-7.72	-17.81	-18.00
2021	10.70	21.56	18.71
2020	11.58	16.48	16.81
2019	22.92	28.20	27.04
2018	-12.56	-8.93	-9.61
2017	21.17	23.09	24.58
2016	12.11	8.82	8.96
2015	-9.38	-0.26	-1.68
2014	-3.93	5.07	4.36
2013	2.71	28.09	24.17
2012	20.89	16.75	17.04

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Australia IMI	1.29	-2.70	19.83	10.27	15.18	6.53	9.19	9.02	
MSCI World IMI	4.52	7.14	28.68	11.14	22.16	11.91	13.34	8.98	
MSCI ACWI IMI	5.05	7.34	31.18	12.66	22.52	11.48	13.07	8.69	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.25	21.31	17.12	2.41
1.57	24.92	19.30	3.77
1.62	24.04	18.06	3.52

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia IMI	2.79	17.51	20.26	20.04	0.63	0.24	0.42	0.39	66.24	2007-11-01–2009-03-09
MSCI World IMI	1.70	12.91	15.33	15.14	1.26	0.59	0.75	0.46	57.69	2007-10-31–2009-03-09
MSCI ACWI IMI	1.89	13.01	15.15	14.97	1.28	0.57	0.74	0.44	58.28	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 IMI Index was launched on Jun 05, 2007. 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

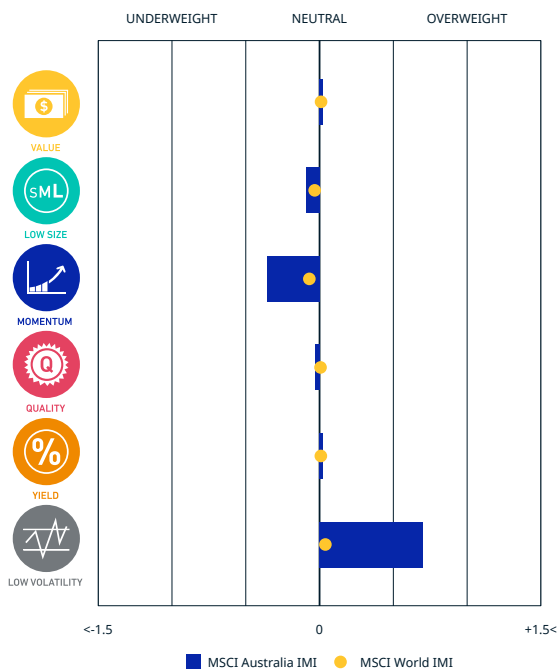
MSCI Australia IMI	
Number of Constituents	231
Mkt Cap (USD Millions)	
Index	1,826,714.72
Largest	227,698.06
Smallest	174.86
Average	7,907.86
Median	1,859.79

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
BHP GROUP (AU)	227.70	12.46	Materials
COMMONWEALTH BANK OF AUS	198.69	10.88	Financials
WESTPAC BANKING	88.59	4.85	Financials
NATIONAL AUSTRALIA BANK	82.39	4.51	Financials
ANZ GROUP HOLDINGS	76.34	4.18	Financials
WESFARMERS	65.18	3.57	Cons Discr
MACQUARIE GROUP	62.15	3.40	Financials
RIO TINTO LTD (AU)	49.60	2.72	Materials
GOODMAN GROUP	46.59	2.55	Real Estate
WOODSIDE ENERGY GROUP	41.94	2.30	Energy
Total	939.16	51.41	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



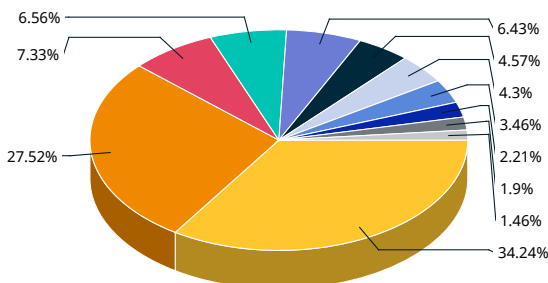
MSCI FaCS

- 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



- Financials 34.24%
- Materials 27.52%
- Industrials 7.33%
- Consumer Discretionary 6.56%
- Real Estate 6.43%
- Energy 4.57%
- Health Care 4.3%
- Consumer Staples 3.46%
- Information Technology 2.21%
- Communication Services 1.9%
- Utilities 1.46%

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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