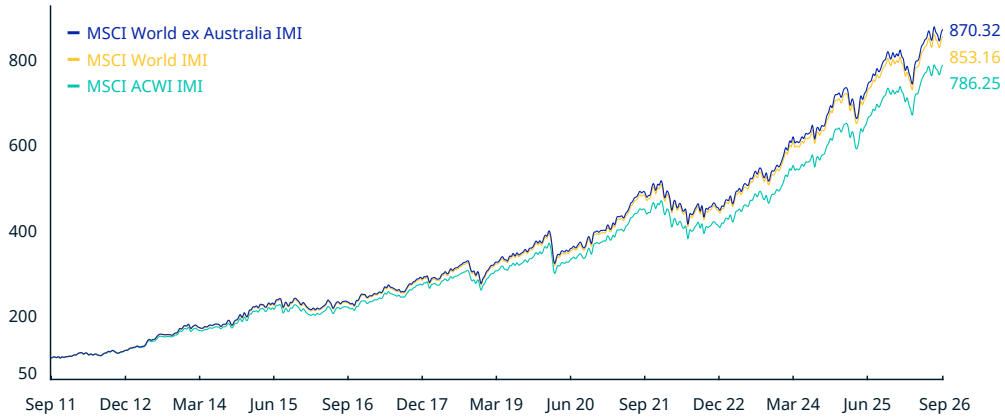
MSCI World ex Australia IMI (AUD)

The **MSCI World ex Australia Investable Market Index (IMI)** captures large, mid and small cap representation across 22 of 23 Developed Markets countries* (excepting Australia). With 4,892 constituents, the index is comprehensive, covering approximately 99% of the free float-adjusted market capitalization in each country.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (AUD) (SEP 2011 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia IMI	MSCI World IMI	MSCI ACWI IMI
2025	12.86	12.80	13.83
2024	30.51	30.09	28.83
2023	22.99	22.74	21.43
2022	-12.13	-11.89	-12.09
2021	29.29	29.01	26.00
2020	6.22	6.11	6.41
2019	28.52	28.39	27.23
2018	1.29	1.18	0.42
2017	14.00	13.95	15.34
2016	9.25	9.34	9.48
2015	12.48	12.19	10.59
2014	15.16	14.86	14.09
2013	49.78	48.64	44.10
2012	15.13	15.29	15.58

INDEX PERFORMANCE — GROSS RETURNS (%) (SEP 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 1994
MSCI World ex Australia IMI	1.57	0.92	10.37	7.57	18.69	12.78	14.18	9.12
MSCI World IMI	1.50	0.93	10.23	7.51	18.55	12.68	14.07	9.12
MSCI ACWI IMI	1.60	0.74	11.52	8.62	18.79	12.40	13.66	8.82

FUNDAMENTALS (SEP 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ex Australia IMI	1.54	22.85	17.69	3.74
MSCI World IMI	1.57	22.77	17.68	3.71
MSCI ACWI IMI	1.63	21.55	16.20	3.43

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World ex Australia IMI	2.39	9.49	10.88	10.97	50.59	2000-11-02—2003-03-10
MSCI World IMI	2.39	9.40	10.80	10.93	50.13	2000-11-02—2003-03-10
MSCI ACWI IMI	2.62	9.15	10.33	10.42	49.31	2000-11-02—2003-03-10

[1] Last 12 months

[2] Based on monthly gross returns data

* The Developed Markets countries include: Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World ex Australia IMI 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

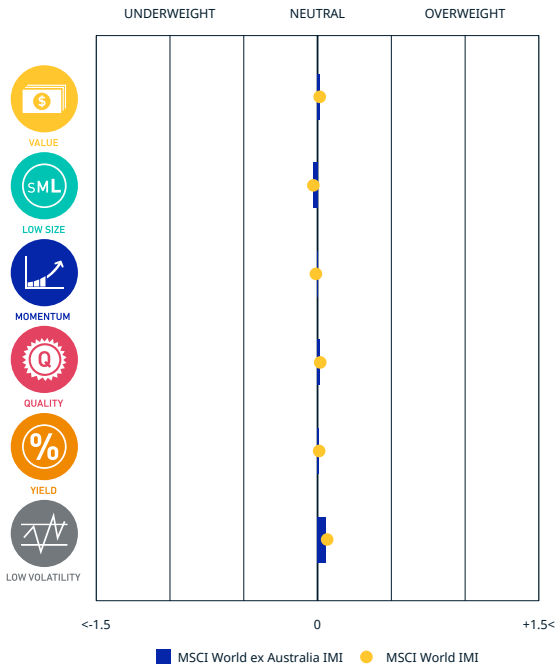
	MSCI World ex Australia IMI
Number of Constituents	4,892
	Mkt Cap (AUD Millions)
Index	142,348,336.17
Largest	7,547,011.93
Smallest	110.95
Average	29,098.19
Median	3,780.30

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
NVIDIA	7,547.01	5.30	Info Tech
APPLE	7,030.59	4.94	Info Tech
MICROSOFT CORP	5,202.73	3.65	Info Tech
AMAZON.COM	3,467.18	2.44	Cons Discr
ALPHABET A	2,901.95	2.04	Comm Srvcs
ALPHABET C	2,289.57	1.61	Comm Srvcs
META PLATFORMS A	2,289.10	1.61	Comm Srvcs
BROADCOM	2,281.55	1.60	Info Tech
MICRON TECHNOLOGY	1,729.09	1.21	Info Tech
TESLA	1,459.10	1.03	Cons Discr
Total	36,197.89	25.43	

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

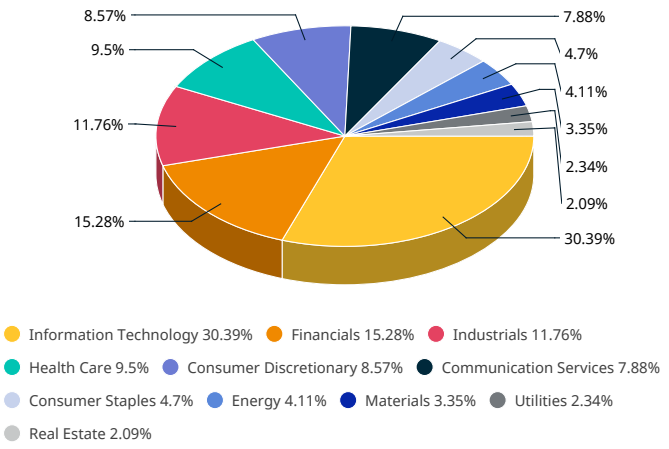
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

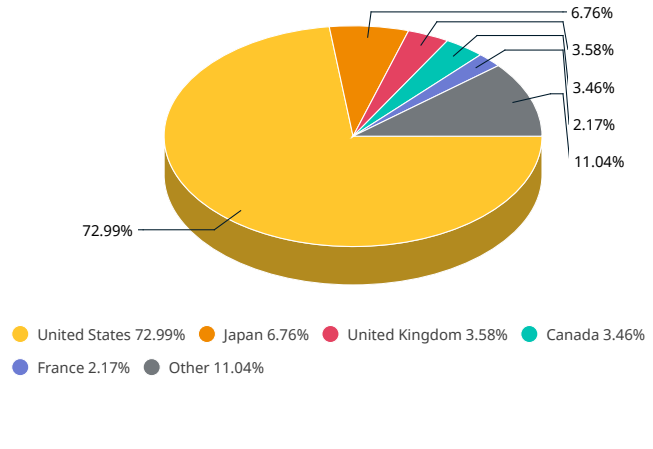
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY 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.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at https://www.msci.com/legal/notice-and-disclaimer. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to https://www.msci.com/privacy-pledge.

© 2026 MSCI Inc. All rights reserved.