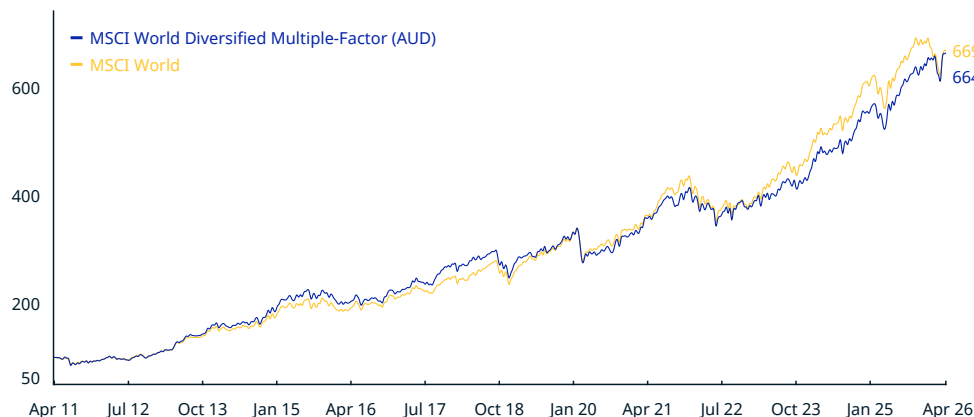


MSCI World Diversified Multiple-Factor (AUD) Index (AUD)

The **MSCI World Diversified Multiple-Factor (AUD) Index** is based on the MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries**. The index aims to maximize exposure to four factors – Value, Momentum, Quality and Low Size – while maintaining a risk profile similar to that of the underlying parent index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Diversified Multiple-Factor (AUD)	MSCI World
2025	16.02	12.43
2024	28.59	30.78
2023	14.70	23.03
2022	-8.59	-12.24
2021	27.87	29.29
2020	0.74	5.58
2019	22.89	27.86
2018	-2.61	1.42
2017	18.19	13.32
2016	4.70	8.02
2015	13.45	11.50
2014	17.96	14.72
2013	52.55	47.00
2012	14.04	14.38

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI World Diversified Multiple-Factor (AUD)	5.44	3.12	22.57	3.64	17.72	13.15	12.58	9.28	
MSCI World	4.40	0.72	14.95	-1.98	16.38	12.90	13.33	6.75	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
1.58	5.05	19.07	15.61	2.76
1.56	4.44	24.39	19.36	4.00

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World Diversified Multiple-Factor (AUD)	0.96	4.11	40.04	9.33	10.98	11.34	46.39	2007-06-04–2009-03-05
MSCI World	1.00	0.00	2.30	9.59	10.99	10.95	51.18	2000-10-31–2003-03-10

¹ Last 12 months

² Based on monthly net returns data

* Grossed up yield includes dividends plus corresponding franking credits.

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

The MSCI World Diversified Multiple-Factor (AUD) Index was launched on Sep 07, 2016. 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

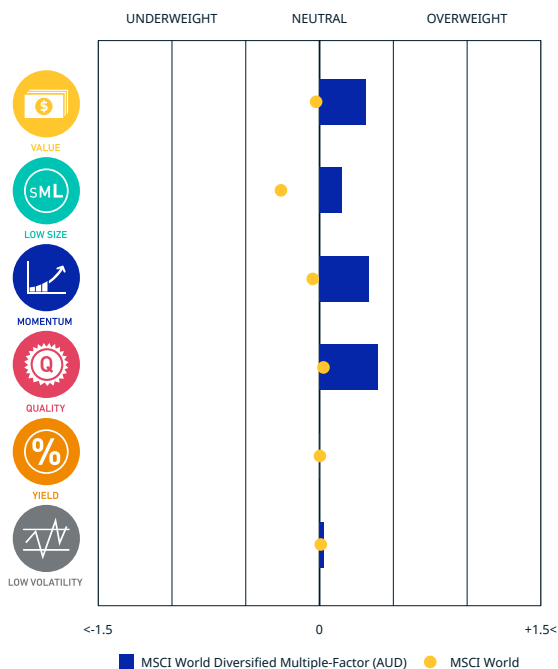
	MSCI World Diversified Multiple-Factor (AUD)	MSCI World
Number of Constituents	460	1,310
Weight (%)		
Largest	4.56	5.57
Smallest	0.01	0.00
Average	0.22	0.08
Median	0.09	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALPHABET C	4.56	2.13	Comm Svcs
NVIDIA	3.47	5.57	Info Tech
MICRON TECHNOLOGY	3.16	0.67	Info Tech
WALMART	2.64	0.66	Cons Staples
APPLE	2.61	4.58	Info Tech
LAM RESEARCH CORP	2.48	0.37	Info Tech
JOHNSON & JOHNSON	2.46	0.64	Health Care
ALPHABET A	2.22	2.57	Comm Svcs
ARISTA NETWORKS	1.96	0.21	Info Tech
MICROSOFT CORP	1.80	3.31	Info Tech
Total	27.35	20.71	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



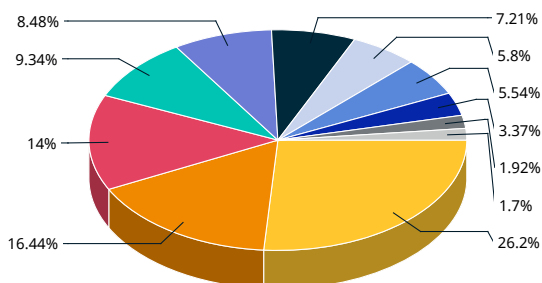
MSCI FaCS

- 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.

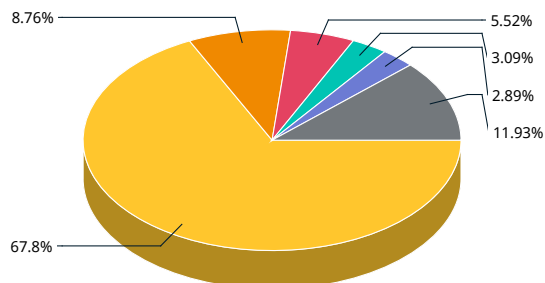
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 26.2%
- Industrials 16.44%
- Financials 14%
- Communication Services 9.34%
- Health Care 8.48%
- Materials 7.21%
- Consumer Discretionary 5.8%
- Consumer Staples 5.54%
- Utilities 3.37%
- Real Estate 1.92%
- Energy 1.7%

COUNTRY WEIGHTS



- United States 67.8%
- Japan 8.76%
- Canada 5.52%
- Germany 3.09%
- United Kingdom 2.89%
- Other 11.93%

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

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