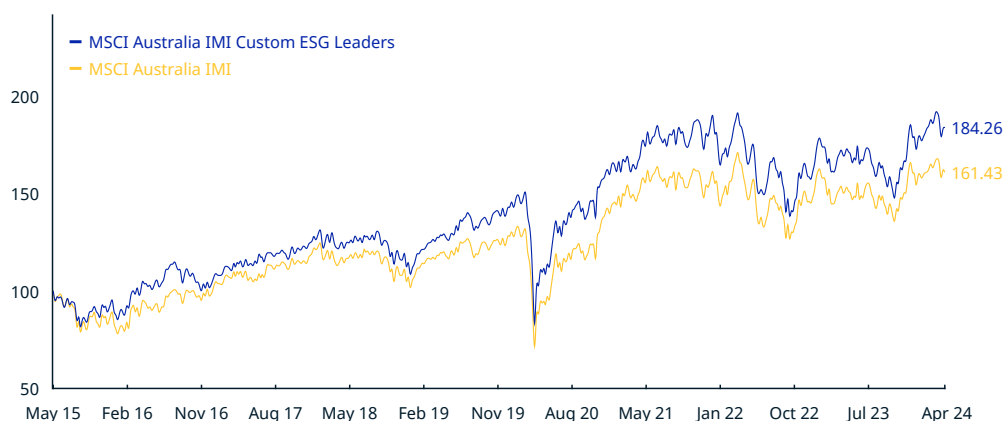


MSCI Australia IMI Custom ESG Leaders Index (USD)

The MSCI Australia IMI Custom ESG Leaders ESG Leaders Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI Australia IMI Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to ESG controversies. The Indexes are derived from the MSCI Australia IMI Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. the MSCI Australia IMI Custom ESG Leaders Index consists of Large, Mid and Small cap companies in Australian markets. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, the trend in that rating and the company's industry-adjusted ESG score. The Index is a member of the MSCI ESG Leaders Index series.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2015 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI Custom ESG Leaders	MSCI Australia IMI
2023	16.73	13.41
2022	-15.07	-7.85
2021	13.89	10.53
2020	13.78	11.42
2019	29.33	22.68
2018	-11.87	-12.73
2017	20.82	20.94
2016	10.03	11.87

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 29, 2015				
MSCI Australia IMI Custom ESG Leaders	-4.06	0.93	9.22	-0.52	1.81	7.51	na	7.09	3.09	23.54	19.05	2.50
MSCI Australia IMI	-3.58	-0.82	7.70	-2.65	1.26	6.29	na	5.51	3.83	19.17	16.18	2.21

FUNDAMENTALS (APR 30, 2024)

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia IMI Custom ESG Leaders	0.97	4.54	9.77	23.50	24.80	na	0.07	0.34	na	0.36	44.36	2020-01-22–2020-03-23
MSCI Australia IMI	1.00	0.00	1.91	22.17	24.74	na	0.04	0.29	na	0.28	46.47	2020-01-22–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI Australia IMI Custom ESG Leaders Index (USD)

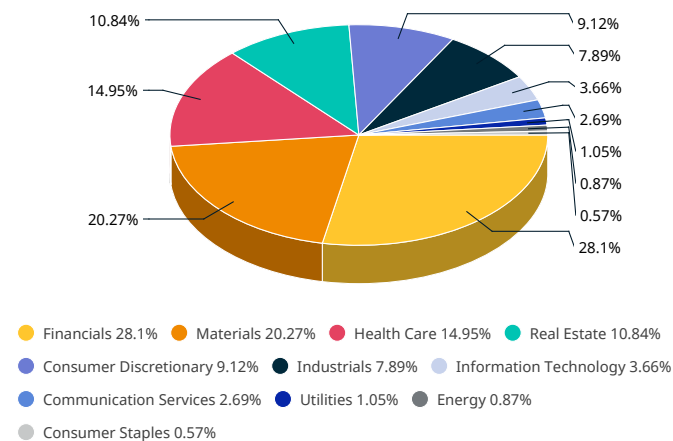
INDEX CHARACTERISTICS

	MSCI Australia IMI Custom ESG Leaders	MSCI Australia IMI
Number of Constituents	103	235
	Weight (%)	
Largest	11.01	9.92
Smallest	0.02	0.01
Average	0.97	0.43
Median	0.29	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	11.01	8.73	Financials
CSL	9.71	6.08	Health Care
WESFARMERS	7.48	3.45	Cons Discr
MACQUARIE GROUP	6.76	3.12	Financials
GOODMAN GROUP	5.34	2.46	Real Estate
FORTESCUE	4.35	2.01	Materials
TRANSURBAN GROUP	3.82	1.76	Industrials
QBE INSURANCE GROUP	2.61	1.20	Financials
HARDIE (JAMES) IND CDI	2.35	1.09	Materials
COCHLEAR	2.10	0.97	Health Care
Total	55.54	30.87	

SECTOR WEIGHTS



The MSCI ESG Leaders Indexes are products of MSCI Inc. that utilize information such as company ratings and research produced and provided by MSCI ESG Research LLC (MSCI ESG Research), a subsidiary of MSCI Inc.

The MSCI Australia IMI Custom ESG Leaders Index was launched on Apr 12, 2021. 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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