

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 – FEB 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI Custom ESG Leaders	MSCI Australia IMI
2024	3.35	0.74
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 (%) (FEB 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Australia IMI Custom ESG Leaders	-4.56	-6.83	4.88	1.19	4.27	7.92	na	7.01	
MSCI Australia IMI	-4.17	-7.13	3.99	0.94	3.59	8.08	na	5.50	

FUNDAMENTALS (FEB 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.75	27.71	20.71	3.03
3.52	21.65	17.56	2.29

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – FEB 28, 2025)

	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	4.40	14.75	23.24	25.13	na	0.12	0.33	na	0.34	44.36	2020-01-22–2020-03-23
MSCI Australia IMI	1.00	0.00	1.39	22.19	24.89	na	0.08	0.34	na	0.27	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)

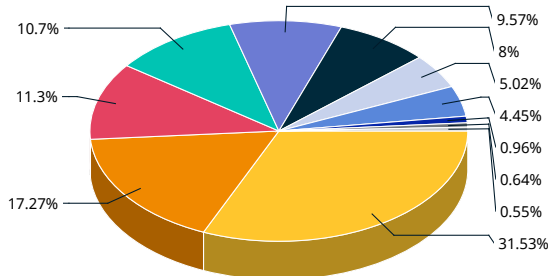
INDEX CHARACTERISTICS

	MSCI Australia IMI Custom ESG Leaders	MSCI Australia IMI
Number of Constituents	83	230
	Weight (%)	
Largest	13.90	11.28
Smallest	0.05	0.01
Average	1.20	0.43
Median	0.29	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	13.90	11.28	Financials
CSL	9.16	5.42	Health Care
WESFARMERS	8.47	3.62	Cons Discr
MACQUARIE GROUP	8.26	3.53	Financials
GOODMAN GROUP	5.42	2.32	Real Estate
TRANSURBAN GROUP	4.11	1.75	Industrials
QBE INSURANCE GROUP	3.26	1.39	Financials
BRAMBLES	2.93	1.25	Industrials
FORTESCUE	2.81	1.20	Materials
XERO (AU)	2.49	1.07	Info Tech
Total	60.80	32.83	

SECTOR WEIGHTS



- Financials 31.53%
- Materials 17.27%
- Health Care 11.3%
- Consumer Discretionary 10.7%
- Industrials 9.57%
- Real Estate 8%
- Information Technology 5.02%
- Communication Services 4.45%
- Utilities 0.96%
- Energy 0.64%
- Consumer Staples 0.55%

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2025 MSCI Inc. All rights reserved.