

# MSCI EAFE Index (AUD)

The **MSCI EAFE Index** is an equity index which captures large and mid cap representation across 21 Developed Markets countries\* around the world, excluding the US and Canada. With 690 constituents, the index covers approximately 85% 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 – NET RETURNS (AUD) (APR 2011 – APR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EAFE	MSCI World	MSCI ACWI
2025	21.83	12.43	13.59
2024	14.42	30.78	29.48
2023	17.51	23.03	21.45
2022	-8.28	-12.24	-12.48
2021	18.09	29.29	25.81
2020	-1.78	5.58	5.90
2019	22.20	27.86	26.79
2018	-4.22	1.42	0.64
2017	15.75	13.32	14.77
2016	1.48	8.02	8.38
2015	11.56	11.50	9.82
2014	3.96	14.72	13.87
2013	42.48	47.00	42.51
2012	15.85	14.38	14.68

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI EAFE	2.36	-1.73	10.89	-1.57	12.10	10.40	9.50	4.47	
MSCI World	4.40	0.72	14.95	-1.98	16.38	12.90	13.33	6.26	
MSCI ACWI	4.96	0.93	16.59	-1.08	16.52	12.28	12.93	6.20	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.72	17.87	15.28	2.23
1.56	24.39	19.36	4.00
1.62	23.50	18.07	3.72

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI EAFE	2.81	8.62	9.74	10.38	50.58	2000-10-31–2003-03-10
MSCI World	2.30	9.59	10.99	10.95	51.18	2000-10-31–2003-03-10
MSCI ACWI	2.47	9.23	10.42	10.37	46.80	2001-02-15–2003-03-10

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

\* Developed Markets countries in the MSCI EAFE Index include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

The MSCI EAFE Index was launched on Mar 31, 1986. 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

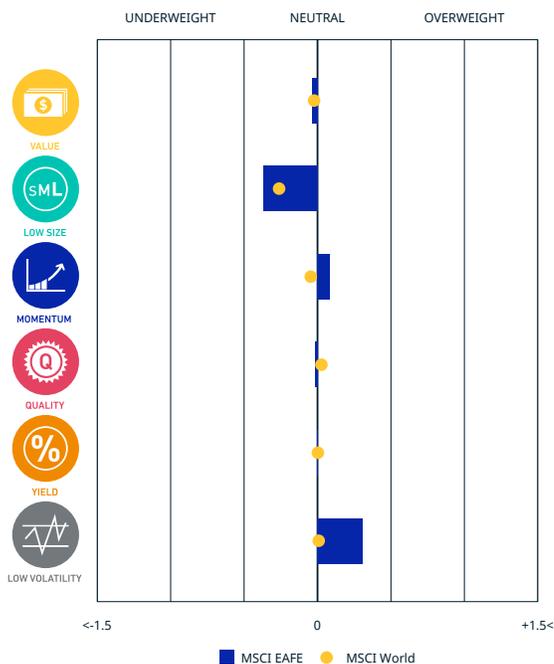
MSCI EAFE	
Number of Constituents	690
Mkt Cap (AUD Millions)	
Index	29,797,488.16
Largest	774,155.43
Smallest	158.18
Average	43,184.77
Median	20,295.87

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
ASML HLDG	NL	774.16	2.60	Info Tech
HSBC HOLDINGS (GB)	GB	437.91	1.47	Financials
ASTRAZENECA	GB	408.86	1.37	Health Care
ROCHE HOLDING PART	CH	397.86	1.34	Health Care
NOVARTIS	CH	391.90	1.32	Health Care
NESTLE	CH	362.24	1.22	Cons Staples
SHELL	GB	358.28	1.20	Energy
SIEMENS	DE	313.17	1.05	Industrials
COMMONWEALTH BANK OF AUS	AU	290.61	0.98	Financials
MITSUBISHI UFJ FIN GRP	JP	281.90	0.95	Financials
Total		4,016.89	13.48	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



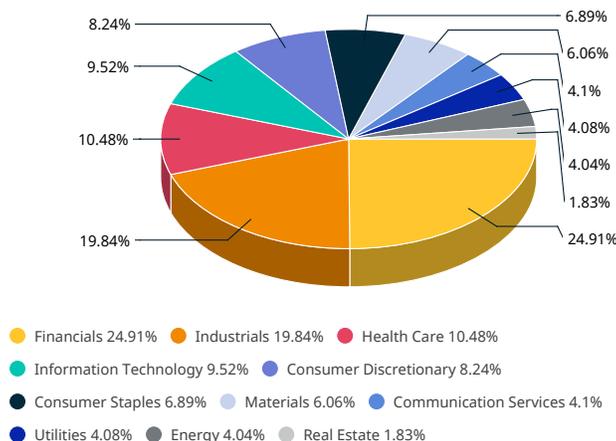
MSCI FaCS

- 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

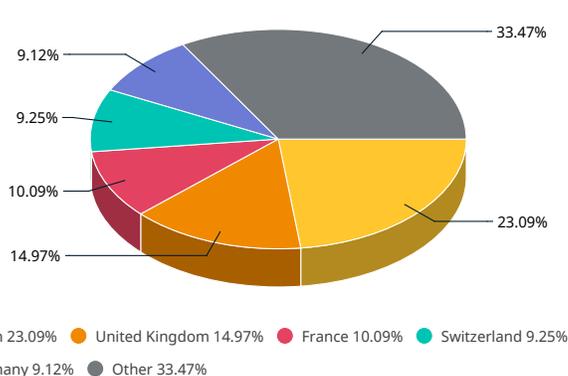
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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](http://www.msci.com).

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