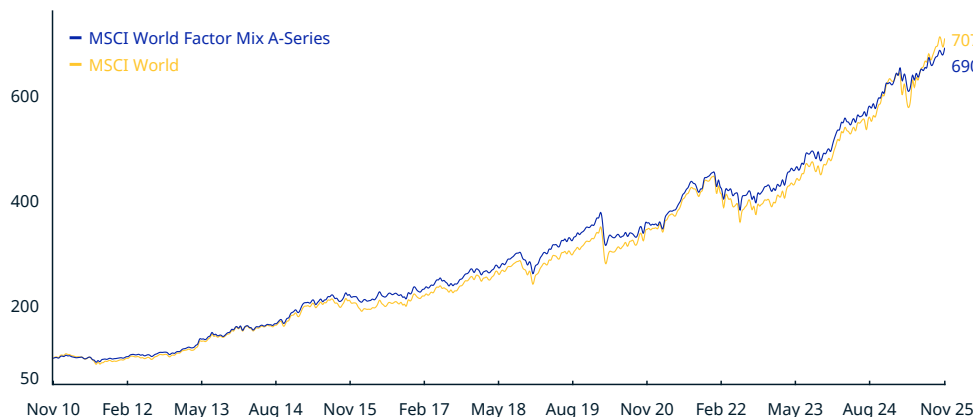


MSCI World Factor Mix A-Series Index (AUD)

The **MSCI World Factor Mix A-Series Index** captures large and mid cap representation across 23 Developed Market countries*. It aims to represent the performance of quality, value and low volatility factor strategies. The index is an equal weighted combination of the MSCI Value Weighted, MSCI Minimum Volatility and MSCI Quality Indexes in a single composite index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (NOV 2010 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Factor Mix A-Series	MSCI World
2024	25.49	30.78
2023	18.87	23.03
2022	-7.54	-12.24
2021	28.81	29.29
2020	0.21	5.58
2019	27.87	27.86
2018	3.83	1.42
2017	12.50	13.32
2016	8.43	8.02
2015	14.24	11.50
2014	17.35	14.72
2013	44.46	47.00
2012	11.60	14.38
2011	0.69	-5.55

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Jun 30, 1994
MSCI World Factor Mix A-Series	1.93	4.05	12.16	10.90	16.55	14.23	12.17	9.89
MSCI World	0.11	5.37	16.22	13.41	19.94	15.56	13.00	8.68

FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.01	20.28	17.82	3.24
1.58	24.23	20.25	3.93

INDEX RISK AND RETURN CHARACTERISTICS (JUN 01, 1994 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World Factor Mix A-Series	0.87	3.24	18.17	8.04	9.42	9.70	42.78	2000-11-02–2003-03-10
MSCI World	1.00	0.00	2.37	9.69	10.78	10.93	51.18	2000-10-31–2003-03-10

¹ Last 12 months

² Based on monthly net returns data

* Developed Markets 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 Factor Mix A-Series Index was launched on Jul 11, 2013. 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

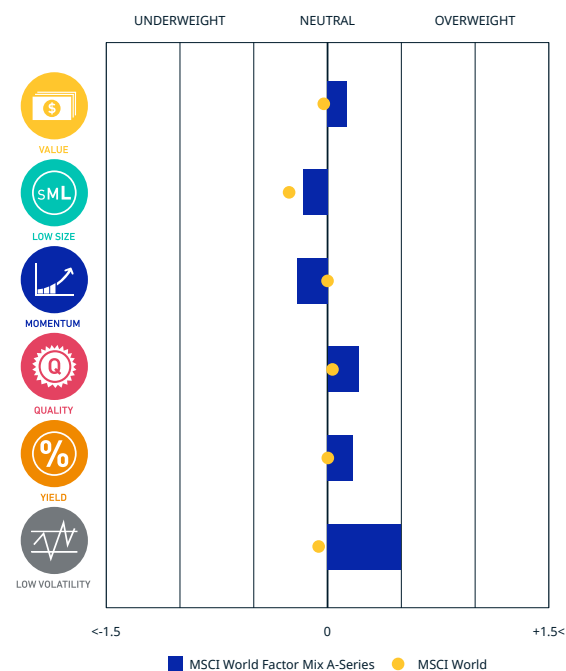
	MSCI World Factor Mix A-Series	MSCI World
Number of Constituents	1,321	1,321
	Weight (%)	
Largest	2.65	5.23
Smallest	0.00	0.00
Average	0.08	0.08
Median	0.02	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	2.65	4.22	Info Tech
APPLE	2.35	5.03	Info Tech
META PLATFORMS A	2.08	1.71	Comm Svcs
NVIDIA	1.90	5.23	Info Tech
LILLY (ELI) & COMPANY	1.38	1.05	Health Care
ALPHABET A	1.34	2.26	Comm Svcs
VISA A	1.32	0.69	Financials
JOHNSON & JOHNSON	1.30	0.61	Health Care
ALPHABET C	1.24	1.90	Comm Svcs
CISCO SYSTEMS	0.94	0.37	Info Tech
Total	16.49	23.06	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



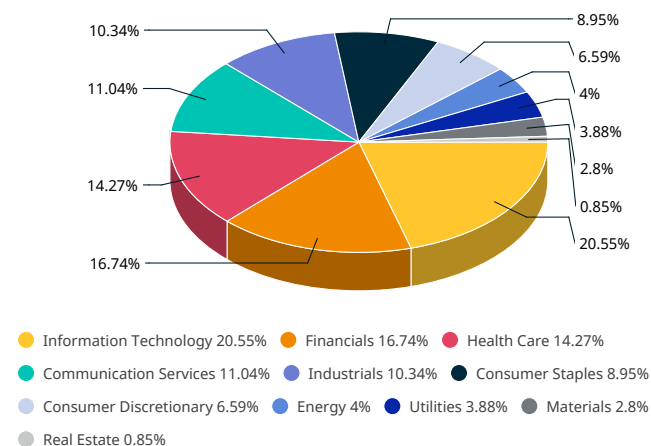
MSCI FaCS

- 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

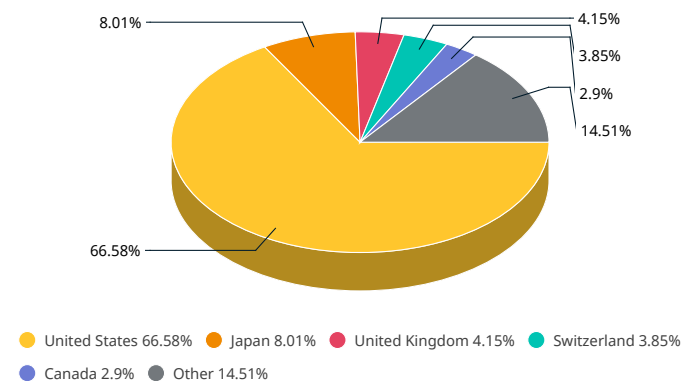
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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.

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