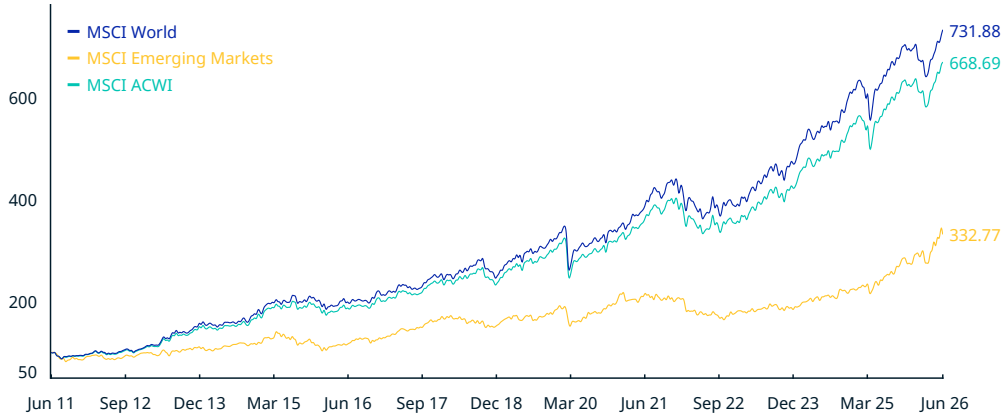
MSCI World Index (AUD)

The **MSCI World Index** captures large and mid cap representation across 23 Developed Markets (DM) countries*. With 1,283 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) (JUN 2011 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World	MSCI Emerging Markets	MSCI ACWI
2025	12.43	24.01	13.59
2024	30.78	18.48	29.48
2023	23.03	9.15	21.45
2022	-12.24	-14.33	-12.48
2021	29.29	3.44	25.81
2020	5.58	7.77	5.90
2019	27.86	18.60	26.79
2018	1.42	-5.08	0.64
2017	13.32	27.09	14.77
2016	8.02	11.72	8.38
2015	11.50	-4.30	9.82
2014	14.72	6.93	13.87
2013	47.00	13.03	42.51
2012	14.38	16.74	14.68

INDEX PERFORMANCE — NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI World	3.11	12.46	14.78	5.59	17.66	13.28	13.96	6.53
MSCI Emerging Markets	2.39	22.64	35.75	19.21	21.40	8.93	10.87	8.28
MSCI ACWI	3.02	13.62	16.99	7.08	18.11	12.78	13.60	6.49

FUNDAMENTALS (JUN 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World	1.52	24.57	19.17	4.15
MSCI Emerging Markets	1.93	18.61	11.65	2.58
MSCI ACWI	1.57	23.64	17.78	3.86

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World	2.95	9.76	11.02	10.80	47.25	2001-02-15—2003-03-10
MSCI Emerging Markets	5.58	13.09	13.34	11.85	47.91	2007-12-06—2008-11-24
MSCI ACWI	3.21	9.49	10.50	10.28	46.80	2001-02-15—2003-03-10

[1] Last 12 months

[2] Based on monthly net returns data

* 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 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

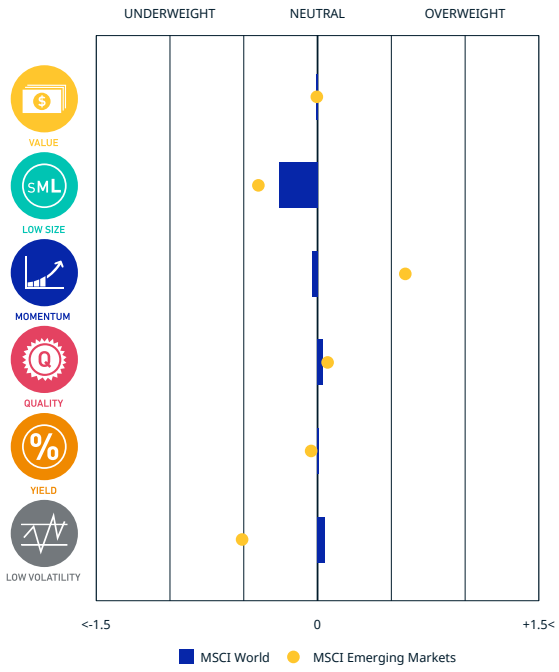
	MSCI World
Number of Constituents	1,283
	Mkt Cap (AUD Millions)
Index	128,628,612.36
Largest	6,667,259.89
Smallest	3,162.06
Average	100,256.13
Median	33,916.39

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
NVIDIA	6,667.26	5.18	Info Tech
APPLE	6,131.83	4.77	Info Tech
MICROSOFT CORP	3,798.23	2.95	Info Tech
AMAZON.COM	3,329.75	2.59	Cons Discr
ALPHABET A	3,003.19	2.33	Comm Srvcs
BROADCOM	2,452.50	1.91	Info Tech
ALPHABET C	2,357.39	1.83	Comm Srvcs
MICRON TECHNOLOGY	1,878.94	1.46	Info Tech
META PLATFORMS A	1,785.52	1.39	Comm Srvcs
TESLA	1,708.58	1.33	Cons Discr
Total	33,113.20	25.74	

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

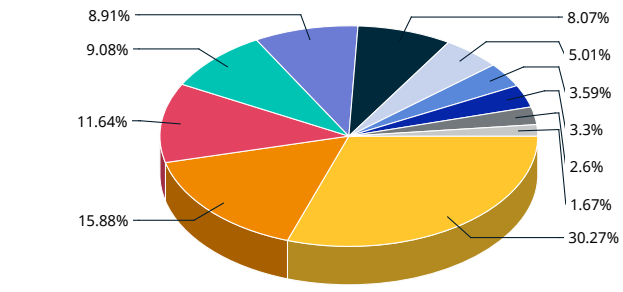
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

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

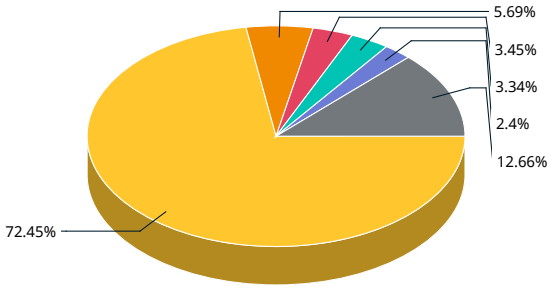
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



Information Technology 30.27% · Financials 15.88% · Industrials 11.64%
Health Care 9.08% · Consumer Discretionary 8.91% · Communication Services 8.07%
Consumer Staples 5.01% · Energy 3.59% · Materials 3.3% · Utilities 2.6%
Real Estate 1.67%

COUNTRY WEIGHTS



United States 72.45% · Japan 5.69% · United Kingdom 3.45% · Canada 3.34%
France 2.4% · Other 12.66%

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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