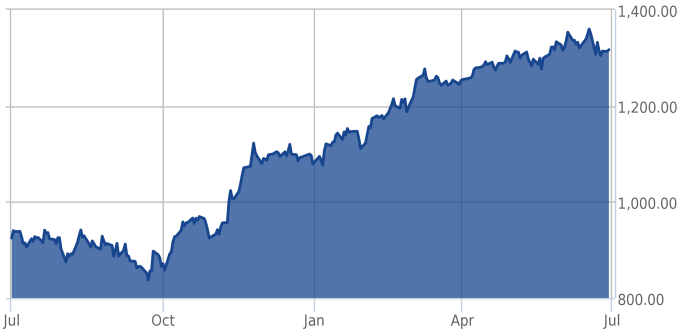


MVIS Australia Banks (AUD) Index

The modified market cap-weighted index tracks the performance of the largest and most liquid companies of the Australian banking segment, incorporated in Australia and listed on the Australian Stock Exchange (ASX). Its unique pure-play approach expands local exposure to include non-local companies, incorporated outside Australia but with a listing on the ASX, that generate at least 50% of their revenues from the Australian banking sector. The MVIS Australia Banks Index (AUD) (MVMVB) is calculated in local currency (AUD) and has been licensed to underlie financial products with currently USD 128.49 million in assets under management.

Key Features



Size and Liquidity Requirements

Full MCap of at least 150 mln USD. Three month average-daily-trading volume of at least 1 mln USD at a review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at a review and also at the previous two reviews.

Pure-Play

Index includes non-local companies.

Diversification

Company weightings are capped at 20%.

Review

Quarterly.

All Time High/Low **52-Week High/Low**

Total Return Net Index 3007.40/529.84 3007.40/1791.42

Index Data

INDEX PARAMETERS

Launch Date	21 Dec 2012	Components	7
Type	Sector	Volatility (1 year)	19.49
Currency	AUD	Full MCap bn USD	508.06
Base Date	29 Dec 2006	Float MCap bn USD	456.21
Base Value	1,000.00	Correlation* (1 year)	0.7798

* MSCI Australia

FUNDAMENTALS*

Price/Earnings Trailing	19.39
Price/Book	1.60
Price/Sales	3.34
Price/Cash Flow	8.05
Dividend Yield	3.18

* as of 31 May 2021

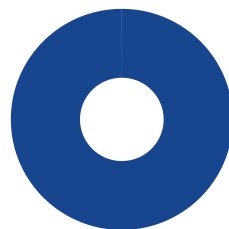
ANNUALISED PERFORMANCE*

1 Month	-1.24%
1 Year	51.68%
3 Years	7.63%
5 Years	10.48%
Since Inception	7.70%

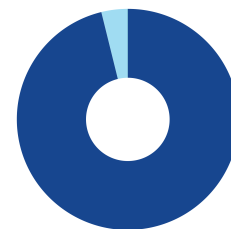
* Total Return Net Index

Country and Size Weightings

Country	Count	Weight
Australia	7	100.00%



■ AU



- Large-Cap
- Mid-Cap
- Small-Cap
- Micro-Cap

Size	Count	Weight
Large-Cap (> 6 bn)	5	96.18%
Mid-Cap (1.5 bn - 6 bn)	2	3.82%
Small-Cap (0.2 bn - 1.5 bn)	0	0.00%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

