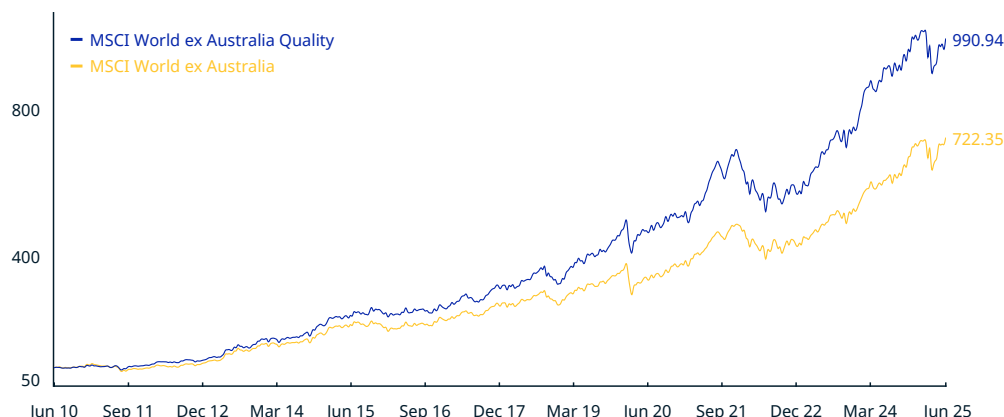# MSCI World ex Australia Quality Index (AUD)

The **MSCI World ex Australia Quality Index** is based on MSCI World ex Australia, its parent index, which includes large and mid cap stocks across 22 Developed Market (DM) countries*. The index aims to capture the performance of quality growth stocks by identifying stocks with high quality scores based on three main fundamental variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage. The MSCI Quality Indexes complement existing MSCI Factor Indexes and can provide an effective diversification role in a portfolio of factor strategies.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (AUD) (JUN 2010 – JUN 2025)

— MSCI World ex Australia Quality 990.94
— MSCI World ex Australia 722.35

ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia Quality	MSCI World ex Australia
2024	31.39	31.77
2023	32.13	23.87
2022	-16.60	-12.08
2021	34.36	30.15
2020	12.11	6.28
2019	36.76	28.72
2018	5.12	2.09
2017	17.44	14.01
2016	6.08	8.57
2015	17.21	12.43
2014	19.80	15.64
2013	49.91	48.85
2012	13.69	14.86
2011	5.27	-4.80

INDEX PERFORMANCE — GROSS RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 30, 1994
MSCI World ex Australia Quality	1.85	3.99	9.17	0.56	21.93	16.12	15.48	12.46
MSCI World ex Australia	2.49	6.09	19.11	3.65	20.93	16.30	13.11	9.29

FUNDAMENTALS (JUN 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	1.28	25.15	22.81	8.24
	1.69	23.30	19.74	3.64

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1994 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World ex Australia Quality	0.96	4.56	16.40	12.56	13.02	12.38	47.52	2000-11-02—2003-03-10
MSCI World ex Australia	1.00	0.00	2.34	11.30	11.25	11.39	51.21	2000-10-31—2003-03-10

[1] Last 12 months   [2] Based on monthly gross returns data

MSCI

MSCI World ex Australia Quality Index (AUD)

INDEX CHARACTERISTICS

	MSCI World ex Australia Quality	MSCI World ex Australia
Number of Constituents	300	1,277
Weight (%)		
Largest	5.69	5.21
Smallest	0.01	0.00
Average	0.33	0.08
Median	0.11	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.69	5.21	Info Tech
META PLATFORMS A	5.60	2.18	Comm Srvcs
MICROSOFT CORP	5.25	4.75	Info Tech
APPLE	4.80	4.16	Info Tech
VISA A	3.29	0.83	Financials
ALPHABET A	2.80	1.39	Comm Srvcs
LILLY (ELI) & COMPANY	2.53	0.85	Health Care
NETFLIX	2.51	0.77	Comm Srvcs
ALPHABET C	2.39	1.19	Comm Srvcs
COSTCO WHOLESALE CORP	1.84	0.59	Cons Staples
Total	36.71	21.92	

SECTOR WEIGHTS

- Information Technology 29.65%
- Health Care 14.95%
- Communication Services 14.15%
- Industrials 14.07%
- Financials 10.33%
- Consumer Staples 9.87%
- Consumer Discretionary 4.67%
- Materials 1.91%
- Energy 0.19%
- Real Estate 0.18%
- Utilities 0.02%

COUNTRY WEIGHTS

- United States 79.23%
- Switzerland 4.49%
- United Kingdom 4.05%
- Japan 3.74%
- Netherlands 2.2%
- Other 6.29%
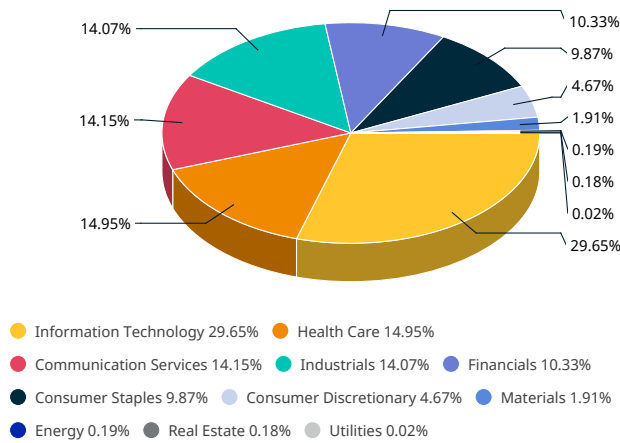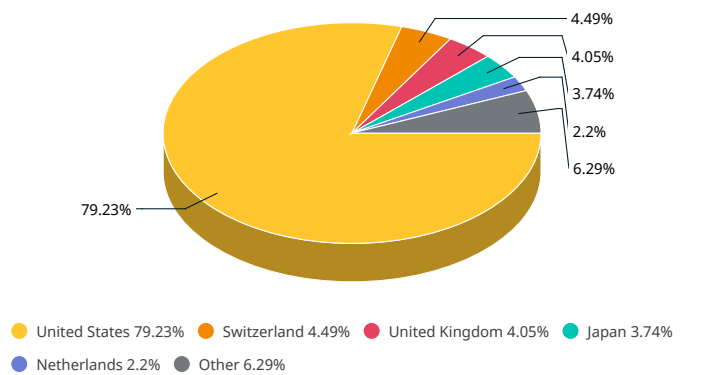
* Developed Market countries include: Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

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