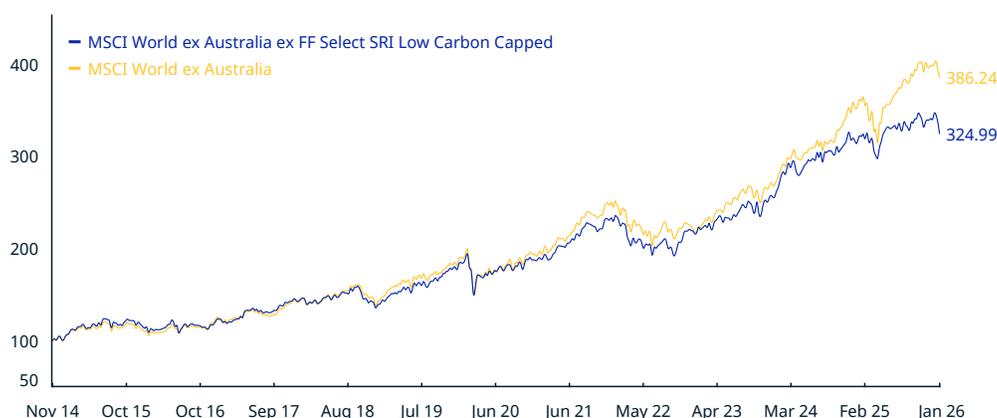


# MSCI World ex Australia ex Fossil Fuel Select SRI and Low Carbon Capped Index (AUD)

The MSCI World ex Australia ex Fossil Fuel Select SRI and Low Carbon Capped Index is based on MSCI World ex Australia Index, its parent index, and includes large and mid-cap stocks across 22 Developed Markets (DM) countries\*. The index is a capitalization weighted index that aims to represent the performance of a set of companies that have high Environmental, Social and Governance (ESG) performance. The index also selects companies with low carbon emissions relative to sales and low potential carbon emissions per dollar of market capitalization, while excluding companies that own fossil fuel reserves used for energy purposes. The index aims to achieve diversification by controlling for the maximum weight assigned to each security, thereby avoiding concentration risk.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (NOV 2014 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia ex FF Select SRI Low Carbon Capped	MSCI World ex Australia
2025	6.53	12.53
2024	23.66	31.18
2023	19.07	23.23
2022	-7.93	-12.52
2021	25.88	29.58
2020	5.29	5.73
2019	27.79	27.97
2018	-2.14	1.52
2017	15.43	13.38
2016	3.40	7.92
2015	15.51	11.80

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World ex Australia ex FF Select SRI Low Carbon Capped	-4.09	-5.05	0.37	-4.09	13.71	11.83	11.03	11.11
MSCI World ex Australia	-2.75	-3.47	6.53	-2.75	19.77	15.04	13.29	12.84

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World ex Australia ex FF Select SRI Low Carbon Capped	0.92	4.23	48.20	9.61	10.78	10.73	21.92	2020-02-20–2020-03-16
MSCI World ex Australia	1.00	0.00	2.34	9.29	11.00	10.93	23.71	2020-02-20–2020-03-16

<sup>1</sup> Last 12 months

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

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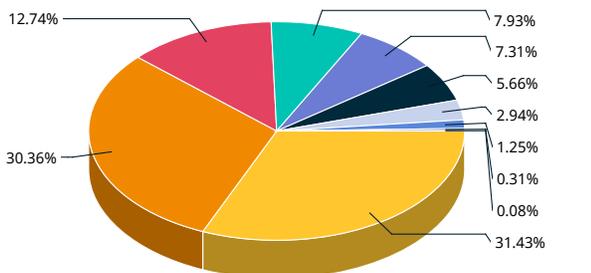
## INDEX CHARACTERISTICS

	MSCI World ex Australia ex FF Select SRI Low Carbon Capped	MSCI World ex Australia
<b>Number of Constituents</b>	154	1,273
	Weight (%)	
<b>Largest</b>	6.90	5.58
<b>Smallest</b>	0.06	0.00
<b>Average</b>	0.65	0.08
<b>Median</b>	0.38	0.03

## TOP 10 CONSTITUENTS

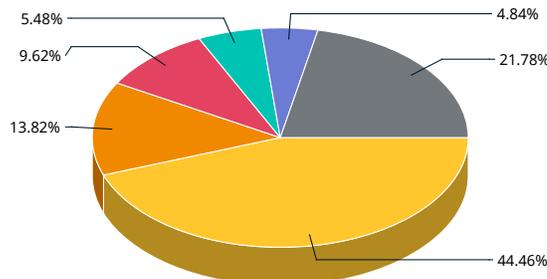
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.90	0.67	Info Tech
APPLIED MATERIALS	US	4.44	0.31	Info Tech
DANAHER CORP	US	2.44	0.17	Health Care
INTUIT	US	2.41	0.17	Info Tech
SUMITOMO MITSUI FINL GRP	JP	2.25	0.16	Financials
ADOBE	US	2.12	0.15	Info Tech
SERVICENOW	US	2.10	0.15	Info Tech
AIA GROUP	HK	2.10	0.15	Financials
VERTEX PHARMACEUTICALS	US	2.08	0.14	Health Care
TOKYO ELECTRON	JP	2.07	0.14	Info Tech
<b>Total</b>		<b>28.92</b>	<b>2.20</b>	

## SECTOR WEIGHTS



- Financials 31.43%
- Information Technology 30.36%
- Health Care 12.74%
- Industrials 7.93%
- Consumer Discretionary 7.31%
- Communication Services 5.66%
- Materials 2.94%
- Real Estate 1.25%
- Consumer Staples 0.31%
- Utilities 0.08%

## COUNTRY WEIGHTS



- United States 44.46%
- Japan 13.82%
- Netherlands 9.62%
- United Kingdom 5.48%
- Canada 4.84%
- Other 21.78%

\* Developed Markets 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.

The MSCI World ex Australia ex Fossil Fuel Select SRI and Low Carbon Capped Index was launched on Oct 31, 2017. 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.

## 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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