

MSCI Europe ex Tobacco ex Controversial Weapons Index (AUD)

The MSCI Europe ex Tobacco ex Controversial Weapons is based on MSCI Europe Index its parent index, which captures large and mid cap representation across 15 Developed Markets (15) countries*. The index excludes companies from the parent index with significant business activities involving tobacco and those engaged in production of cluster bombs, landmines, chemical and biological weapons and depleted uranium weapons. Constituent selection is based on data from MSCI ESG Research.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (AUG 2014 – JAN 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex Tobacco ex Controversial Weapons	MSCI Europe
2022	-9.26	-8.93
2021	23.52	23.43
2020	-3.91	-4.00
2019	23.95	23.96
2018	-4.74	-5.41
2017	16.34	16.19
2016	0.09	0.07
2015	8.98	9.28

INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 29, 2014
					3 Yr	5 Yr	10 Yr		
MSCI Europe ex Tobacco ex Controversial Weapons	4.72	10.09	-3.34	4.72	3.31	5.49	na	7.06	
MSCI Europe	4.59	9.83	-3.28	4.59	3.31	5.38	na	7.00	

FUNDAMENTALS (JAN 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.03	14.37	12.73	1.89
3.08	14.29	12.64	1.88

INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 2014 – JAN 31, 2023)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Europe ex Tobacco ex Controversial Weapons	1.00	0.31	2.30	14.83	13.22	na	26.20	2020-02-19–2020-03-16
MSCI Europe	1.00	0.00	2.12	14.75	13.17	na	26.09	2020-02-19–2020-03-16

¹ Last 12 months

² Based on monthly net returns data

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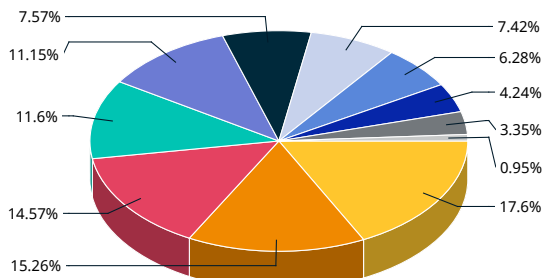
INDEX CHARACTERISTICS

	MSCI Europe ex Tobacco ex Contro Weapons	MSCI Europe
Number of Constituents	423	425
	Weight (%)	
Largest	3.37	3.34
Smallest	0.02	0.02
Average	0.24	0.24
Median	0.11	0.11

TOP 10 CONSTITUENTS

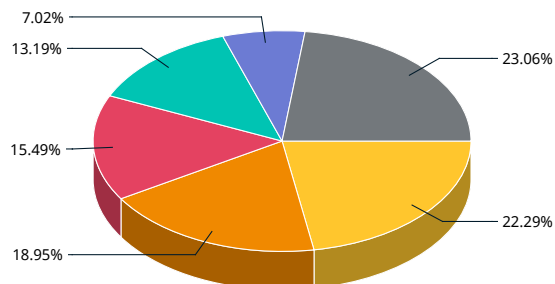
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NESTLE	CH	3.37	3.34	Cons Staples
ASML HLDG	NL	2.69	2.66	Info Tech
LVMH MOET HENNESSY	FR	2.43	2.41	Cons Discr
NOVO NORDISK B	DK	2.30	2.28	Health Care
ROCHE HOLDING GENUSS	CH	2.21	2.18	Health Care
SHELL	GB	2.15	2.12	Energy
ASTRAZENECA	GB	2.04	2.02	Health Care
NOVARTIS	CH	1.96	1.94	Health Care
TOTALENERGIES	FR	1.56	1.54	Energy
HSBC HOLDINGS (GB)	GB	1.48	1.47	Financials
Total		22.19	21.96	

SECTOR WEIGHTS



- Financials 17.6%
- Health Care 15.26%
- Industrials 14.57%
- Consumer Staples 11.6%
- Consumer Discretionary 11.15%
- Materials 7.57%
- Information Technology 7.42%
- Energy 6.28%
- Utilities 4.24%
- Communication Services 3.35%
- Real Estate 0.95%

COUNTRY WEIGHTS



- United Kingdom 22.29%
- France 18.95%
- Switzerland 15.49%
- Germany 13.19%
- Netherlands 7.02%
- Other 23.06%

* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

INDEX FRAMEWORK

Each MSCI Global ex Tobacco ex Controversial Weapons Index excludes any constituents from its MSCI parent index with significant business activities involving tobacco and engaged with controversial weapons. The indexes are maintained following the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#)—a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly—in February, May, August and November—with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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