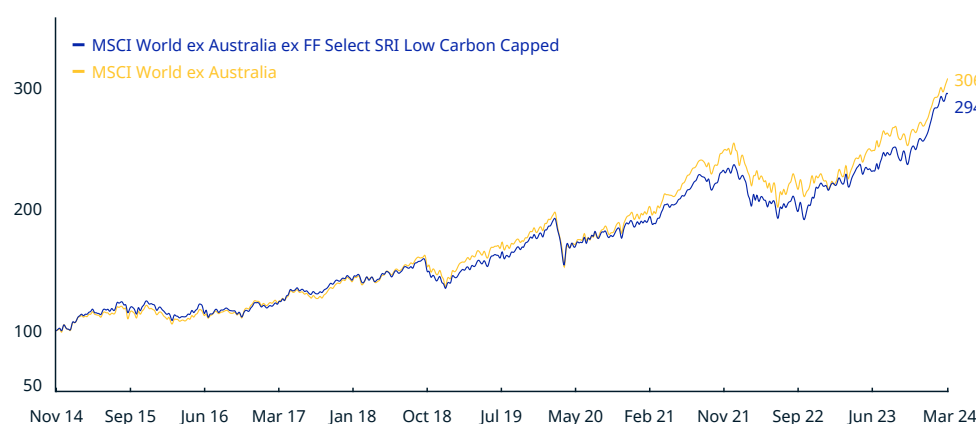


# MSCI World ex Australia ex Fossil Fuel Select SRI and Low Carbon Capped Index (AUD)

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 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia ex FF Select SRI Low Carbon Capped	MSCI World ex Australia
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 (%) (MAR 29, 2024)

	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	2.30	14.60	27.96	14.60	14.40	14.36	na	12.26
MSCI World ex Australia	3.02	14.06	28.72	14.06	14.43	14.09	na	12.74

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAR 29, 2024)

	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	0.94	3.97	62.27	11.88	11.43	na	21.92	2020-02-20–2020-03-16
MSCI World ex Australia	1.00	0.00	2.31	12.00	12.15	na	23.71	2020-02-20–2020-03-16

<sup>1</sup> Last 12 months

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

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

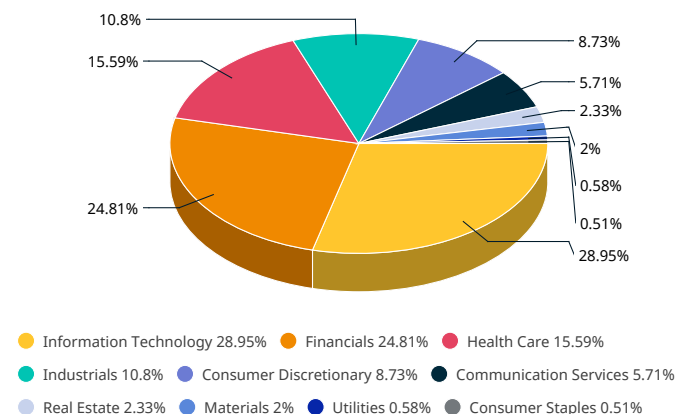
## INDEX CHARACTERISTICS

	MSCI World ex Australia ex FF Select SRI Low Carbon Capped	MSCI World ex Australia
<b>Number of Constituents</b>	147	1,407
	<b>Weight (%)</b>	
<b>Largest</b>	7.84	4.66
<b>Smallest</b>	0.04	0.00
<b>Average</b>	0.68	0.07
<b>Median</b>	0.31	0.03

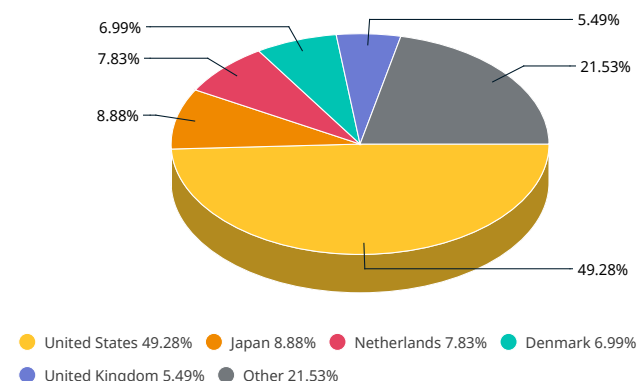
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.84	3.50	Info Tech
ASML HLDG	NL	6.12	0.61	Info Tech
HOME DEPOT	US	5.42	0.60	Cons Discr
NOVO NORDISK B	DK	5.41	0.65	Health Care
INTUIT	US	3.70	0.29	Info Tech
ADOBE	US	3.58	0.36	Info Tech
AMGEN	US	3.10	0.24	Health Care
LAM RESEARCH CORP	US	2.61	0.20	Info Tech
ELEVANCE HEALTH	US	2.48	0.19	Health Care
AUTOMATIC DATA PROCESS	US	2.09	0.16	Industrials
<b>Total</b>		<b>42.34</b>	<b>6.80</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



\* 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.

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

