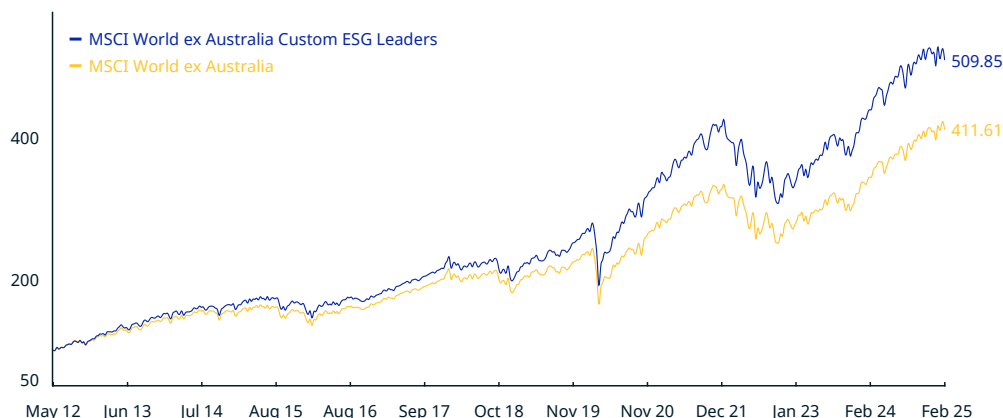


# MSCI World ex Australia Custom ESG Leaders Index (USD)

The MSCI World ex Australia Custom ESG Leaders Index is based on the MSCI World ex Australia Index, which captures large and mid cap companies in 22 Developed Markets (DM) Countries\*. The Index aims to represent the performance of companies that are consistent with specific values and climate change-based criteria. The Index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – FEB 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia Custom ESG Leaders	MSCI World ex Australia
2024	18.82	19.03
2023	29.60	24.00
2022	-22.22	-18.40
2021	27.14	22.09
2020	25.95	16.06
2019	31.76	27.78
2018	-7.26	-8.63
2017	23.63	22.47
2016	5.81	7.40
2015	1.38	-0.61
2014	7.04	5.20
2013	30.90	27.56

## INDEX PERFORMANCE – NET RETURNS (%) (FEB 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World ex Australia Custom ESG Leaders	-1.42	-2.34	12.29	0.60	10.16	15.69	11.57	13.62
MSCI World ex Australia	-0.66	0.24	15.84	2.82	10.32	14.02	9.93	11.73

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ex Australia Custom ESG Leaders	1.01	2.11	7.45	17.12	18.03	15.30	0.41	0.76	0.67	0.87	32.87	2020-02-19–2020-03-23
MSCI World ex Australia	1.00	0.00	2.38	16.44	17.33	14.94	0.43	0.70	0.58	0.76	33.79	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI World ex Australia Custom ESG Leaders Index (USD)

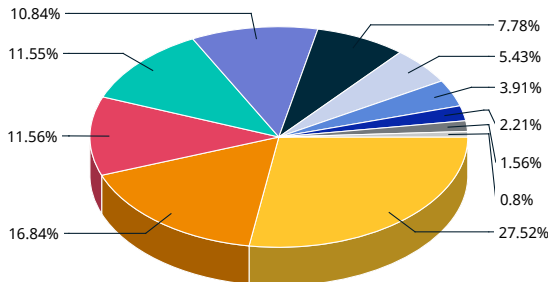
## INDEX CHARACTERISTICS

	MSCI World ex Australia Custom ESG Leaders	MSCI World ex Australia
<b>Number of Constituents</b>	674	1,341
	<b>Weight (%)</b>	
<b>Largest</b>	8.83	5.22
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.15	0.07
<b>Median</b>	0.05	0.03

## TOP 10 CONSTITUENTS

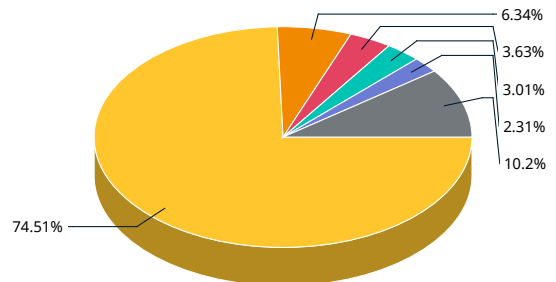
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.83	4.35	Info Tech
MICROSOFT CORP	8.08	3.98	Info Tech
ALPHABET A	2.88	1.42	Comm Svcs
ALPHABET C	2.49	1.23	Comm Svcs
TESLA	2.43	1.19	Cons Discr
LILLY (ELI) & COMPANY	2.14	1.05	Health Care
VISA A	1.75	0.86	Financials
MASTERCARD A	1.37	0.67	Financials
PROCTER & GAMBLE CO	1.18	0.58	Cons Staples
HOME DEPOT	1.14	0.56	Cons Discr
<b>Total</b>	<b>32.28</b>	<b>15.89</b>	

## SECTOR WEIGHTS



- Information Technology 27.52%
- Financials 16.84%
- Health Care 11.56%
- Consumer Discretionary 11.55%
- Industrials 10.84%
- Communication Services 7.78%
- Consumer Staples 5.43%
- Materials 3.91%
- Real Estate 2.21%
- Utilities 1.56%
- Energy 0.8%

## COUNTRY WEIGHTS



- United States 74.51%
- Japan 6.34%
- United Kingdom 3.63%
- Canada 3.01%
- France 2.31%
- Other 10.2%

\* 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 Custom ESG Leaders Index was launched on Apr 06, 2021. 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

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