

MSCI Australia ex Tobacco ex Controversial Weapons Index (AUD)

The MSCI Australia ex Tobacco ex Controversial Weapons Index is based on the MSCI Australia Index, its parent index, which captures large and mid-cap securities of the Australian markets. The index excludes companies from the parent index with significant business activities involving tobacco and those engaged in the 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) (NOV 2014 – MAY 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia ex Tobacco ex Controversial Weapons	MSCI Australia
2022	1.58	1.58
2021	16.06	16.12
2020	-0.95	-0.95
2019	23.10	23.10
2018	-2.15	-2.22
2017	11.03	11.03
2016	11.94	11.98
2015	1.27	1.29

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI Australia ex Tobacco ex Controversial Weapons	-2.75	-1.18	3.16	2.78	12.09	7.48	na	7.45	
MSCI Australia	-2.75	-1.18	3.16	2.78	12.11	7.47	na	7.46	

FUNDAMENTALS (MAY 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.94	14.01	13.96	2.10
4.94	14.01	13.96	2.10

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 31, 2023)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia ex Tobacco ex Controversial Weapons	1.00	0.04	1.87	13.54	16.25	na	35.97	2020-02-20–2020-03-23
MSCI Australia	1.00	0.00	1.87	13.54	16.26	na	35.97	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

MSCI Australia ex Tobacco ex Controversial Weapons Index (AUD)

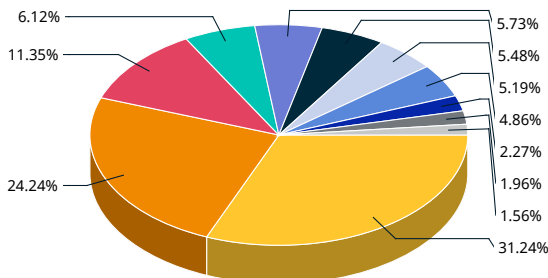
INDEX CHARACTERISTICS

	MSCI Australia ex Tobacco ex Contro Weapons	MSCI Australia
Number of Constituents	59	59
	Weight (%)	
Largest	12.70	12.70
Smallest	0.24	0.24
Average	1.69	1.69
Median	0.84	0.84

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BHP GROUP (AU)	12.70	12.70	Materials
COMMONWEALTH BANK OF AUS	9.78	9.78	Financials
CSL	8.81	8.81	Health Care
NATIONAL AUSTRALIA BANK	4.88	4.88	Financials
WESTPAC BANKING	4.32	4.32	Financials
ANZ GROUP HOLDINGS	4.09	4.09	Financials
WOODSIDE ENERGY GROUP	3.89	3.89	Energy
MACQUARIE GROUP	3.74	3.74	Financials
WESFARMERS	3.23	3.23	Cons Discr
WOOLWORTHS GROUP	2.72	2.72	Cons Staples
Total	58.17	58.17	

SECTOR WEIGHTS



- Financials 31.24%
- Materials 24.24%
- Health Care 11.35%
- Energy 6.12%
- Real Estate 5.73%
- Consumer Discretionary 5.48%
- Consumer Staples 5.19%
- Industrials 4.86%
- Information Technology 2.27%
- Communication Services 1.96%
- Utilities 1.56%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

INDEX FRAMEWORK

Each MSCI Global ex Controversial Weapons Index excludes any constituents from its MSCI parent index that are involved 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

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.

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.

© 2023 MSCI Inc. All rights reserved.