

MSCI World ex Australia ESG Custom Index (AUD)

ESG factors can impact the long-term risk and return profile of investment portfolios. The MSCI World ex-Australia Custom ESG Index is a capitalization weighted index that consists of large and mid cap companies listed on local stock exchanges in 22 Developed Market countries*. The custom ESG index aims to represent the investable universe with constituent selection based on data from MSCI ESG Research and the ACT Government's business activity exclusions and environmental, social and governance (ESG) requirements. The index is designed to provide a broad, diversified sustainability benchmark with relatively low tracking error to the underlying global developed market equity index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (AUD) (DEC 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia ESG Custom	MSCI World ex Australia
2023	25.29	23.87
2022	-15.08	-12.08
2021	29.85	30.15
2020	8.98	6.28
2019	30.18	28.72
2018	2.44	2.09
2017	14.57	14.01
2016	7.37	8.57
2015	13.39	12.43
2014	15.99	15.64

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 2013
MSCI World ex Australia ESG Custom	2.71	13.65	29.24	13.65	14.06	14.79	14.21	13.59
MSCI World ex Australia	3.08	14.19	29.35	14.19	14.99	14.67	14.05	13.43

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World ex Australia ESG Custom	1.01	0.93	4.35	12.47	12.32	11.34	23.09	2020-02-20–2020-03-16
MSCI World ex Australia	1.00	0.00	2.31	11.99	12.14	11.16	23.68	2020-02-20–2020-03-16

¹ Last 12 months

² Based on monthly gross returns data

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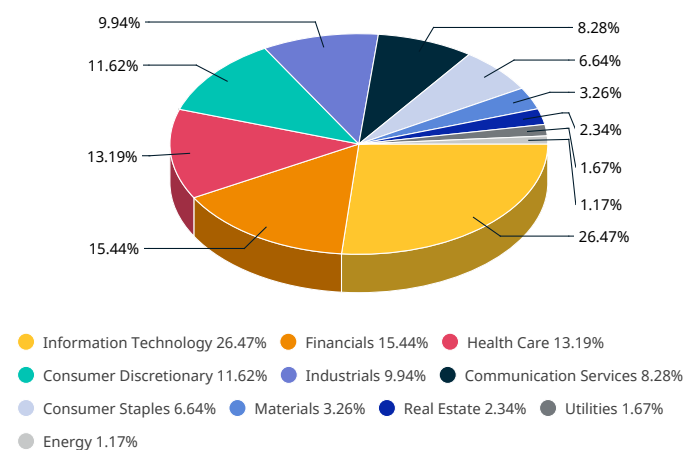
INDEX CHARACTERISTICS

	MSCI World ex Australia ESG Custom	MSCI World ex Australia
Number of Constituents	1,287	1,407
	Weight (%)	
Largest	5.13	4.66
Smallest	0.00	0.00
Average	0.08	0.07
Median	0.03	0.03

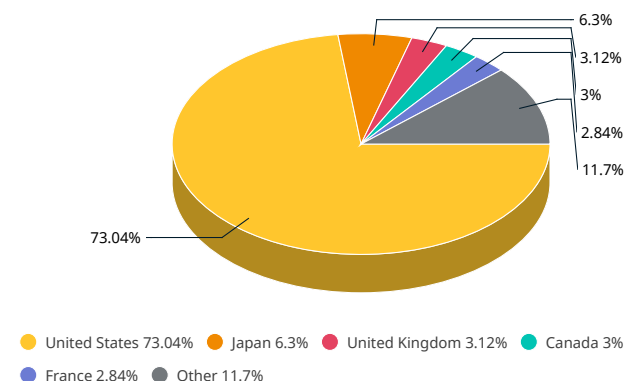
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.13	4.66	Info Tech
APPLE	4.35	3.95	Info Tech
NVIDIA	3.85	3.50	Info Tech
AMAZON.COM	2.89	2.63	Cons Discr
META PLATFORMS A	1.86	1.69	Comm Svcs
ALPHABET A	1.54	1.40	Comm Svcs
ALPHABET C	1.35	1.23	Comm Svcs
LILLY (ELI) & COMPANY	1.08	0.98	Health Care
BROADCOM	1.02	0.92	Info Tech
JPMORGAN CHASE & CO	1.00	0.91	Financials
Total	24.07	21.89	

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.

The MSCI World ex Australia ESG Custom Index was launched on Mar 04, 2014. 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 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.

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