

# MSCI World ex Australia ex Tobacco ex Controversial Weapons Index (AUD)

The MSCI World ex Australia ex Tobacco ex Controversial Weapons Index is based on the MSCI World ex Australia Index, its parent index, which captures large and mid cap representation across 22 Developed Markets (DM) countries\*. 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) (MAY 2010 – MAY 2023)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex AU ex Tobacco ex Controversial Weapons	MSCI World ex Australia
2022	-12.92	-12.52
2021	29.71	29.58
2020	6.19	5.73
2019	28.17	27.97
2018	1.89	1.52
2017	13.30	13.38
2016	7.88	7.92
2015	11.45	11.80
2014	14.90	15.01
2013	48.22	48.03
2012	14.22	14.14
2011	-5.87	-5.34

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World ex AU ex Tobacco ex Controversial Weapons	1.26	8.57	13.42	14.23	11.93	11.43	13.13	12.05	
MSCI World ex Australia	1.18	8.43	13.37	13.97	11.90	11.29	13.08	12.06	

## FUNDAMENTALS (MAY 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.02	19.35	16.29	2.83
2.05	19.30	16.25	2.84

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2010 – MAY 31, 2023)

	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 AU ex Tobacco ex Controversial Weapons	1.00	0.22	2.33	11.95	12.45	11.30	23.65	2020-02-20–2020-03-16
MSCI World ex Australia	1.00	0.00	2.24	11.89	12.44	11.28	23.71	2020-02-20–2020-03-16

<sup>1</sup> Last 12 months

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

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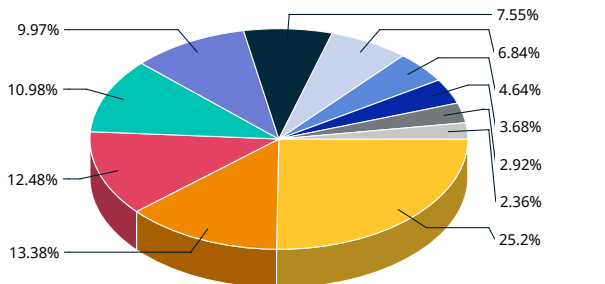
## INDEX CHARACTERISTICS

	MSCI World ex AU ex Tobacco ex Contro Weapons	MSCI World ex Australia
<b>Number of Constituents</b>	1,437	1,447
	Weight (%)	
<b>Largest</b>	5.44	5.37
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.07	0.07
<b>Median</b>	0.03	0.03

## TOP 10 CONSTITUENTS

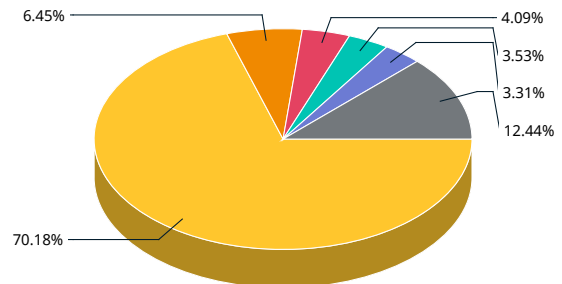
	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.44	5.37	Info Tech
MICROSOFT CORP	4.49	4.43	Info Tech
AMAZON.COM	2.14	2.11	Cons Discr
NVIDIA	1.80	1.77	Info Tech
ALPHABET A	1.42	1.40	Comm Svcs
ALPHABET C	1.30	1.29	Comm Svcs
META PLATFORMS A	1.15	1.13	Comm Svcs
TESLA	1.06	1.04	Cons Discr
UNITEDHEALTH GROUP	0.88	0.87	Health Care
EXXON MOBIL CORP	0.81	0.80	Energy
<b>Total</b>	<b>20.47</b>	<b>20.21</b>	

## SECTOR WEIGHTS



- Information Technology 25.2%
- Health Care 13.38%
- Financials 12.48%
- Consumer Discretionary 10.98%
- Industrials 9.97%
- Communication Services 7.55%
- Consumer Staples 6.84%
- Energy 4.64%
- Materials 3.68%
- Utilities 2.92%
- Real Estate 2.36%

## COUNTRY WEIGHTS



- United States 70.18%
- Japan 6.45%
- United Kingdom 4.09%
- France 3.53%
- Canada 3.31%
- Other 12.44%

\* DM 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 ex Tobacco ex Controversial Weapons Index was launched on Jan 28, 2015. 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.

## 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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