

MSCI USA EX TOBACCO EX CONTROVERSIAL WEAPONS INDEX (AUD)

The MSCI USA ex Tobacco ex Controversial Weapons Index is based on the MSCI USA Index, its parent index, which captures large and mid-cap securities of the U.S. equity 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) (AUG 2014 – MAR 2019)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ex Tobacco ex Controversial Weapons	MSCI USA
2018	5.85	5.50
2017	11.95	12.19
2016	11.34	11.42
2015	12.85	13.25

INDEX PERFORMANCE — NET RETURNS (%) (MAR 29, 2019)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 29, 2014
MSCI USA ex Tobacco ex Controversial Weapons	2.12	12.59	17.81	12.59	15.97	na	na	15.96
MSCI USA	1.96	12.72	17.52	12.72	15.97	na	na	16.09

FUNDAMENTALS (MAR 29, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.95	20.29	16.78	3.31
1.98	20.20	16.75	3.38

INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 2014 – MAR 29, 2019)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 29, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA ex Tobacco ex Controversial Weapons	1.00	0.31	2.45	10.90	na	na	1.42	na	na	1.38	14.13	2018-10-04—2019-01-03
MSCI USA	1.00	0.00	2.24	10.83	na	na	1.43	na	na	1.40	14.29	2018-10-04—2019-01-03

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

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

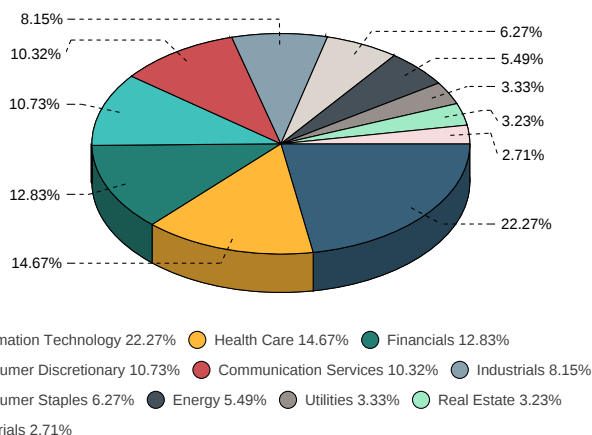
INDEX CHARACTERISTICS

	MSCI USA ex Tobacco ex Contro Weapons	MSCI USA
Number of Constituents	614	623
	Weight (%)	
Largest	3.72	3.63
Smallest	0.01	0.01
Average	0.16	0.16
Median	0.07	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	3.72	3.63	Info Tech
MICROSOFT CORP	3.55	3.46	Info Tech
AMAZON.COM	3.06	2.98	Cons Discr
FACEBOOK A	1.65	1.61	Comm Srvcs
JOHNSON & JOHNSON	1.55	1.51	Health Care
ALPHABET C	1.52	1.48	Comm Srvcs
ALPHABET A	1.45	1.42	Comm Srvcs
EXXON MOBIL CORP	1.41	1.38	Energy
JPMORGAN CHASE & CO	1.39	1.35	Financials
VISA A	1.13	1.11	Info Tech
Total	20.44	19.91	

SECTOR WEIGHTS



INDEX METHODOLOGY

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.

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