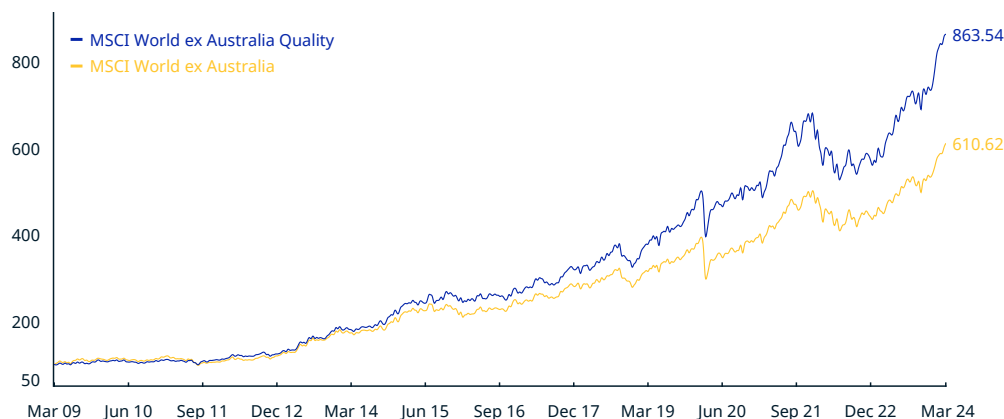


# MSCI World ex Australia Quality Index (AUD)

The **MSCI World ex Australia Quality Index** is based on MSCI World ex Australia, its parent index, which includes large and mid cap stocks across 22 Developed Market (DM) countries\*. The index aims to capture the performance of quality growth stocks by identifying stocks with high quality scores based on three main fundamental variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage. The MSCI Quality Indexes complement existing MSCI Factor Indexes and can provide an effective diversification role in a portfolio of factor strategies.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia Quality	MSCI World ex Australia
2023	31.55	23.23
2022	-16.93	-12.52
2021	33.89	29.58
2020	11.61	5.73
2019	36.12	27.97
2018	4.61	1.52
2017	16.81	13.38
2016	5.50	7.92
2015	16.61	11.80
2014	19.19	15.01
2013	49.13	48.03
2012	13.05	14.14
2011	4.68	-5.34
2010	-3.54	-2.04

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1994
MSCI World ex Australia Quality	2.37	16.95	37.49	16.95	17.94	17.82	16.96	12.09
MSCI World ex Australia	3.02	14.06	28.72	14.06	14.43	14.09	13.43	8.51

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.34	27.18	23.57	8.20
1.78	22.03	18.76	3.39

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1994 – MAR 29, 2024)

	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 Australia Quality	0.97	4.57	18.81	14.76	13.44	12.23	47.98	2000-11-02–2003-03-10
MSCI World ex Australia	1.00	0.00	2.31	12.00	12.15	11.16	51.65	2000-10-31–2003-03-10

<sup>1</sup> Last 12 months

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

MSCI World ex Australia Quality Index (AUD)

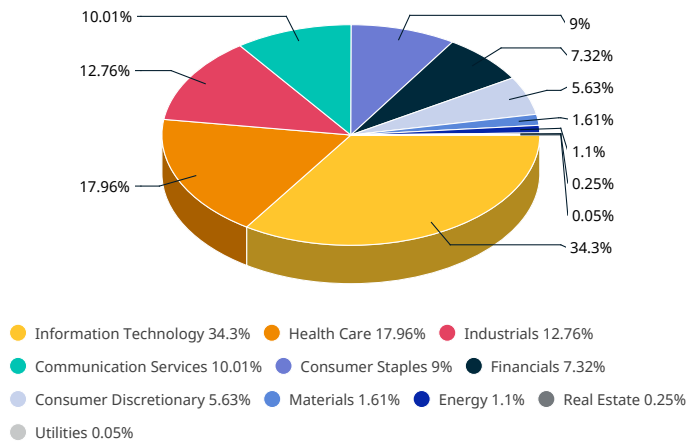
INDEX CHARACTERISTICS

	MSCI World ex Australia Quality	MSCI World ex Australia
Number of Constituents	298	1,407
Weight (%)		
Largest	7.68	4.66
Smallest	0.01	0.00
Average	0.34	0.07
Median	0.10	0.03

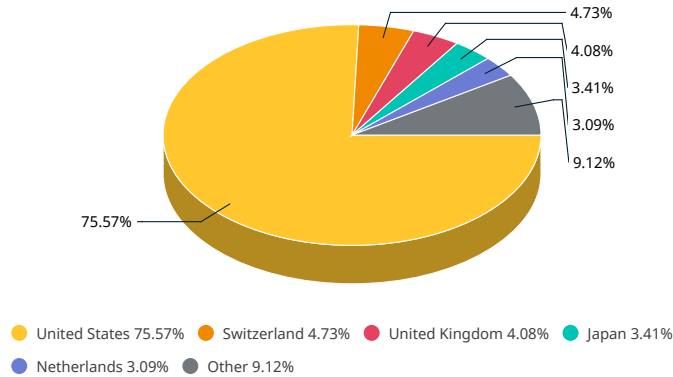
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.68	3.50	Info Tech
MICROSOFT CORP	US	4.78	4.66	Info Tech
META PLATFORMS A	US	4.47	1.69	Comm Srvcs
APPLE	US	3.84	3.95	Info Tech
LILLY (ELI) & COMPANY	US	3.31	0.98	Health Care
NOVO NORDISK B	DK	2.64	0.65	Health Care
BROADCOM	US	2.60	0.92	Info Tech
VISA A	US	2.58	0.69	Financials
ALPHABET A	US	2.51	1.40	Comm Srvcs
ASML HLDG	NL	2.39	0.61	Info Tech
Total		36.81	19.07	

SECTOR WEIGHTS



COUNTRY WEIGHTS



\* Developed Market 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.

## ABOUT MSCI

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