

# MSCI World ex Tobacco ex Controversial Weapons Index (USD)

The MSCI World ex Tobacco ex Controversial Weapons Index is based on the MSCI World Index, its parent index, which captures large and mid cap representation across 23 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.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2011 – FEB 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Tobacco ex Controversial	MSCI World
2023	24.74	24.42
2022	-18.10	-17.73
2021	22.46	22.35
2020	16.99	16.50
2019	28.57	28.40
2018	-7.89	-8.20
2017	22.98	23.07
2016	8.11	8.15
2015	-0.63	-0.32
2014	5.38	5.50
2013	27.51	27.37
2012	16.62	16.54

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2011
MSCI World ex Tobacco ex Controversial	4.33	10.94	25.95	5.69	9.17	12.39	9.68	9.93
MSCI World	4.28	10.77	25.59	5.55	9.17	12.22	9.64	9.91

## FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.83	21.76	18.40	3.25
1.86	21.67	18.32	3.27

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2011	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World ex Tobacco ex Controversial	1.00	0.22	2.24	17.14	18.10	14.94	0.46	0.63	0.60	0.64	33.85	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.16	17.05	18.05	14.90	0.46	0.62	0.60	0.64	33.99	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World ex Tobacco ex Controversial Weapons Index (USD)

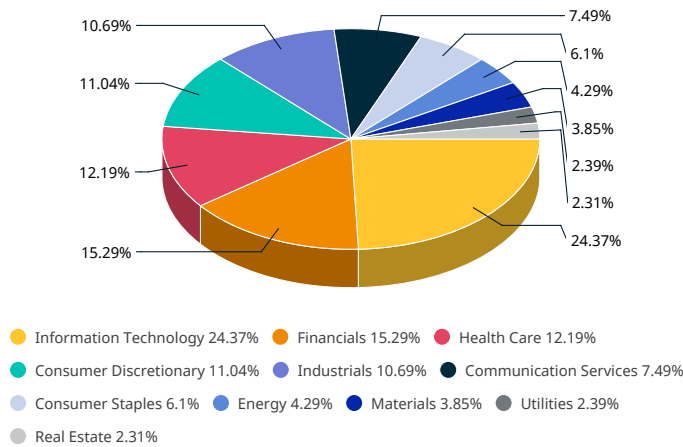
INDEX CHARACTERISTICS

	MSCI World ex Tobacco ex Controversial	MSCI World
Number of Constituents	1,470	1,479
Weight (%)		
Largest	4.65	4.60
Smallest	0.00	0.00
Average	0.07	0.07
Median	0.02	0.02

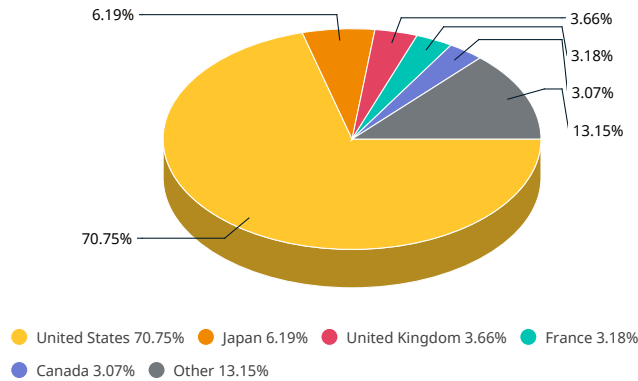
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	4.65	4.60	Info Tech
APPLE	4.50	4.46	Info Tech
NVIDIA	3.11	3.08	Info Tech
AMAZON.COM	2.62	2.59	Cons Discr
META PLATFORMS A	1.74	1.72	Comm Srvcs
ALPHABET A	1.31	1.30	Comm Srvcs
ALPHABET C	1.16	1.15	Comm Srvcs
LILLY (ELI) & COMPANY	0.97	0.96	Health Care
BROADCOM	0.92	0.91	Info Tech
TESLA	0.92	0.91	Cons Discr
Total	21.91	21.67	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

\* DM countries include: Australia, 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.

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