

MSCI Emerging Markets ex Tobacco ex Controversial Weapons (AUD)

The **MSCI Emerging Markets ex Tobacco ex Controversial Weapons Index** is based on MSCI Emerging markets, its parent index, which captures large and mid cap representation across 24 Emerging Markets (EM) countries*. The index excludes companies from the parent index with significant business activities involving tobacco and those engaged in 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 – NET RETURNS (AUD) (NOV 2014 – MAR 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI EM ex Tobacco ex Contro Weapons | MSCI Emerging Markets |
|------|--------------------------------------|-----------------------|
| 2023 | 8.97 | 9.15 |
| 2022 | -14.39 | -14.33 |
| 2021 | 3.41 | 3.44 |
| 2020 | 7.85 | 7.77 |
| 2019 | 18.90 | 18.60 |
| 2018 | -5.12 | -5.08 |
| 2017 | 27.19 | 27.09 |
| 2016 | 11.81 | 11.72 |
| 2015 | -4.41 | -4.30 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|--------------------------------------|------|------|-------|------|------------|------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 25, 2014 |
| MSCI EM ex Tobacco ex Contro Weapons | 2.27 | 7.10 | 10.87 | 7.10 | -0.11 | 3.98 | na | 5.80 |
| MSCI Emerging Markets | 2.28 | 7.07 | 11.03 | 7.07 | -0.02 | 3.97 | na | 5.79 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – 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 EM ex Tobacco ex Contro Weapons | 1.00 | 0.13 | 7.04 | 12.11 | 12.21 | na | 26.62 | 2015-04-13–2016-01-21 |
| MSCI Emerging Markets | 1.00 | 0.00 | 6.15 | 12.05 | 12.16 | na | 26.50 | 2021-02-17–2022-10-26 |

¹ Last 12 months

² Based on monthly net returns data

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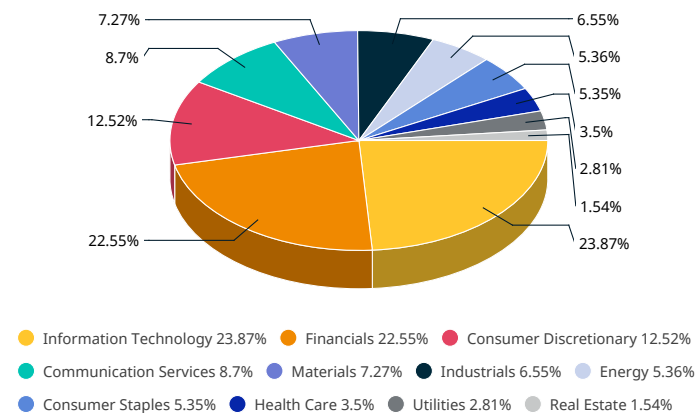
INDEX CHARACTERISTICS

| | MSCI EM ex Tobacco ex Contro Weapons | MSCI Emerging Markets |
|-------------------------------|--------------------------------------|-----------------------|
| Number of Constituents | 1,369 | 1,376 |
| | Weight (%) | |
| Largest | 8.40 | 8.33 |
| Smallest | 0.00 | 0.00 |
| Average | 0.07 | 0.07 |
| Median | 0.03 | 0.03 |

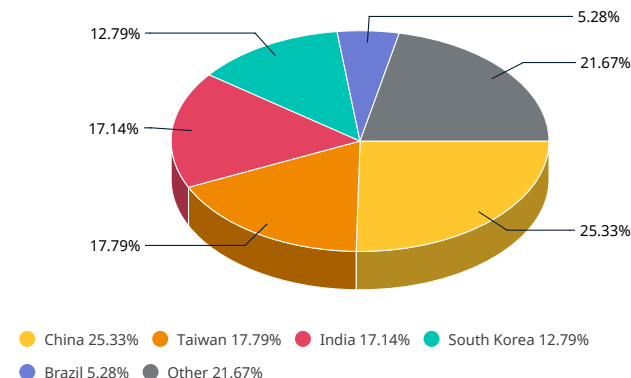
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|---------------|----------------------|------------|
| TAIWAN SEMICONDUCTOR MFG | TW | 8.40 | 8.33 | Info Tech |
| SAMSUNG ELECTRONICS CO | KR | 4.10 | 4.06 | Info Tech |
| TENCENT HOLDINGS LI (CN) | CN | 3.60 | 3.57 | Comm Svcs |
| ALIBABA GRP HLDG (HK) | CN | 2.05 | 2.03 | Cons Discr |
| RELIANCE INDUSTRIES | IN | 1.52 | 1.51 | Energy |
| SK HYNIX | KR | 1.04 | 1.03 | Info Tech |
| PDD HOLDINGS A ADR | CN | 0.97 | 0.97 | Cons Discr |
| ICICI BANK | IN | 0.95 | 0.95 | Financials |
| MEITUAN B | CN | 0.88 | 0.87 | Cons Discr |
| INFOSYS | IN | 0.84 | 0.83 | Info Tech |
| Total | | 24.34 | 24.13 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



* EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Emerging Markets ex Tobacco ex Controversial Weapons was launched on Dec 22, 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.

ABOUT MSCI

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