

MSCI Australia Listed 20 Index (AUD)

The MSCI Australia Listed 20 Index (the “Index”) is constructed from an index (the “Parent Index”) which is a domestic free float adjusted market capitalization weighted index based on a combined universe of the MSCI Australian Shares All Cap Index and eligible foreign incorporated entities listed on Australian Securities Exchange (ASX). The Index aims to reflect the performance of the largest 20 securities of the Parent Index based on their market capitalization.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (AUD) (FEB 2017 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Listed 20	MSCI Australia Listed 300
2023	13.23	12.14
2022	4.06	-1.20
2021	17.96	17.89
2020	1.97	1.47
2019	22.26	23.77
2018	-0.53	-3.13

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI Australia Listed 20	-1.19	1.33	23.82	9.98	9.63	9.33	na	9.35
MSCI Australia Listed 300	-1.27	2.19	25.02	11.04	7.94	8.24	na	9.08

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia Listed 20	2.11	13.26	15.72	na	34.18	2020-02-20–2020-03-23
MSCI Australia Listed 300	2.22	13.72	16.61	na	36.36	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

MSCI Australia Listed 20 Index (AUD)

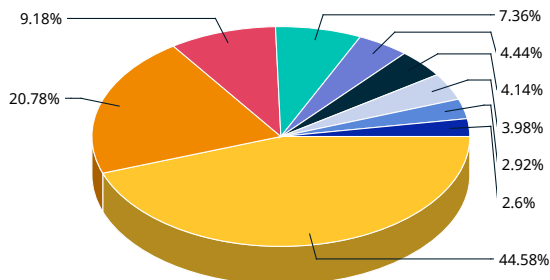
INDEX CHARACTERISTICS

MSCI Australia Listed 20	
Number of Constituents	20
Mkt Cap (AUD Millions)	
Index	1,672,576.28
Largest	264,417.52
Smallest	23,330.86
Average	83,628.81
Median	49,497.06

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	264.42	15.81	Financials
BHP GROUP (AU)	239.34	14.31	Materials
CSL	153.48	9.18	Health Care
NATIONAL AUSTRALIA BANK	132.83	7.94	Financials
WESTPAC BANKING	123.10	7.36	Financials
ANZ GROUP HOLDINGS	103.75	6.20	Financials
MACQUARIE GROUP	92.99	5.56	Financials
WESFARMERS	84.50	5.05	Cons Discr
GOODMAN GROUP	69.32	4.14	Real Estate
WOODSIDE ENERGY GROUP	49.97	2.99	Energy
Total	1,313.70	78.54	

SECTOR WEIGHTS



- Financials 44.58%
- Materials 20.78%
- Health Care 9.18%
- Consumer Discretionary 7.36%
- Energy 4.44%
- Real Estate 4.14%
- Consumer Staples 3.98%
- Communication Services 2.92%
- Industrials 2.6%

The MSCI Australia Listed 20 Index was launched on Jun 23, 2023. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITSOR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TOTHE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE.WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.