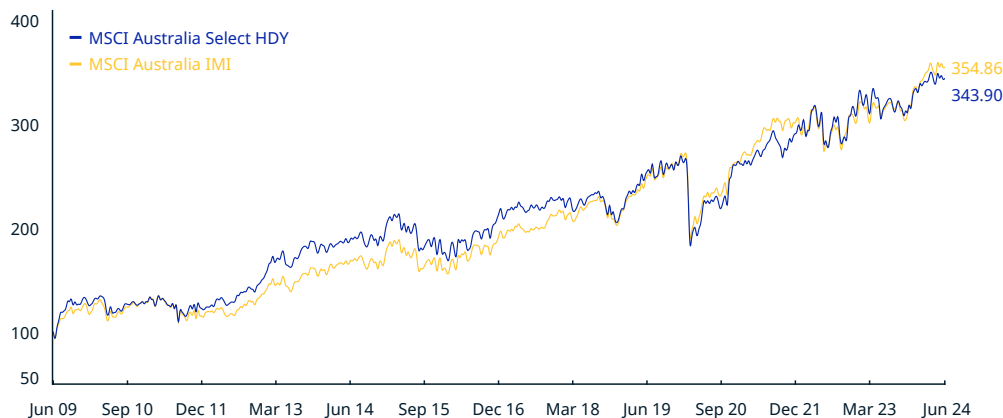


# MSCI Australia Select High Dividend Yield Index (AUD)

The **MSCI Australia Select High Dividend Yield Index** is designed to reflect the performance of listed Australian companies with higher dividend income and quality characteristics than average dividend yields and the potential for franked dividend income.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI Australia Select HDY	MSCI Australia IMI
2023	9.10	12.72
2022	5.29	-1.21
2021	13.25	17.31
2020	0.91	1.50
2019	21.00	22.86
2018	-6.88	-3.05
2017	7.03	11.96
2016	12.60	12.41
2015	-1.50	1.72
2014	4.26	4.81
2013	23.81	18.96
2012	23.01	19.12
2011	-5.58	-11.84
2010	-4.03	1.65

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2000
					3 Yr	5 Yr	10 Yr		
MSCI Australia Select HDY	0.89	-1.88	8.54	2.03	6.92	6.19	6.33	7.27	
MSCI Australia IMI	1.03	-1.18	12.71	4.36	6.40	7.29	7.96	7.57	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
5.06	6.83	14.09	13.85	1.98
3.75	4.96	19.88	16.48	2.24

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2000 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI Australia Select HDY	0.95	5.69	47.40	13.84	17.36	14.78	55.22	2007-10-11–2009-03-09
MSCI Australia IMI	1.00	0.00	1.40	13.81	16.80	14.29	51.82	2007-11-01–2009-03-06

<sup>1</sup> Last 12 months

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

# MSCI Australia Select High Dividend Yield Index (AUD)

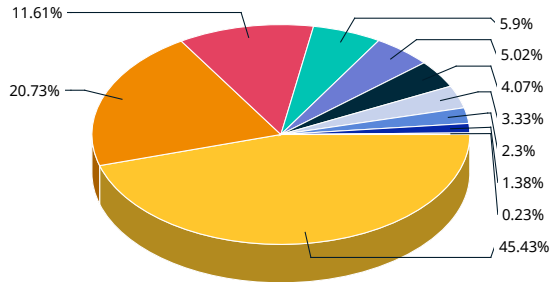
## INDEX CHARACTERISTICS

	MSCI Australia Select HDY	MSCI Australia IMI
<b>Number of Constituents</b>	61	232
	<b>Weight (%)</b>	
<b>Largest</b>	10.62	9.72
<b>Smallest</b>	0.03	0.01
<b>Average</b>	1.64	0.43
<b>Median</b>	0.31	0.10

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	10.62	9.57	Financials
NATIONAL AUSTRALIA BANK	10.60	5.05	Financials
ANZ GROUP HOLDINGS	9.75	3.81	Financials
BHP GROUP (AU)	9.42	9.72	Materials
MACQUARIE GROUP	8.55	3.34	Financials
WOODSIDE ENERGY GROUP	6.15	2.40	Energy
RIO TINTO LTD (AU)	5.07	1.98	Materials
TELSTRA GROUP	4.80	0.66	Comm Svcs
FORTESCUE	4.16	1.63	Materials
QBE INSURANCE GROUP	3.00	1.17	Financials
<b>Total</b>	<b>72.14</b>	<b>39.34</b>	

## SECTOR WEIGHTS



- Financials 45.43%
- Materials 20.73%
- Energy 11.61%
- Industrials 5.9%
- Communication Services 5.02%
- Consumer Staples 4.07%
- Utilities 3.33%
- Consumer Discretionary 2.3%
- Health Care 1.38%
- Information Technology 0.23%

\* Grossed up yield includes dividends plus corresponding franking credits.

## ABOUT MSCI

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