

# MSCI Australia Index (USD)

The MSCI Australia Index is designed to measure the performance of the large and mid cap segments of the Australia market. With 46 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in Australia.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (APR 2011 – APR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Australia	MSCI World	MSCI ACWI
2025	14.84	21.60	22.87
2024	1.34	19.19	18.02
2023	14.92	24.42	22.81
2022	-5.13	-17.73	-17.96
2021	9.57	22.35	19.04
2020	8.87	16.50	16.82
2019	23.15	28.40	27.30
2018	-11.83	-8.20	-8.93
2017	20.15	23.07	24.62
2016	11.67	8.15	8.48
2015	-9.77	-0.32	-1.84
2014	-3.24	5.50	4.71
2013	4.34	27.37	23.44
2012	22.30	16.54	16.80

## INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1987
					3 Yr	5 Yr	10 Yr		
MSCI Australia	7.03	3.69	22.12	10.57	12.81	7.21	8.78	9.48	
MSCI World	9.64	3.49	29.68	5.83	20.22	11.80	13.22	8.96	
MSCI ACWI	10.21	3.70	31.55	6.79	20.37	11.18	12.80	8.82	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.42	20.13	17.65	2.57
1.56	24.39	19.36	4.00
1.62	23.50	18.07	3.72

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 31, 1987	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia	3.34	17.73	20.01	19.71	0.50	0.28	0.41	na	65.01	2007-11-01–2009-03-09
MSCI World	2.30	12.65	15.11	14.85	1.16	0.59	0.76	na	57.46	2007-10-31–2009-03-09
MSCI ACWI	2.47	12.75	14.92	14.68	1.16	0.56	0.74	0.42	58.06	2007-10-31–2009-03-09

<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

The MSCI Australia Index was launched on Mar 31, 1986. 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.

**INDEX CHARACTERISTICS**

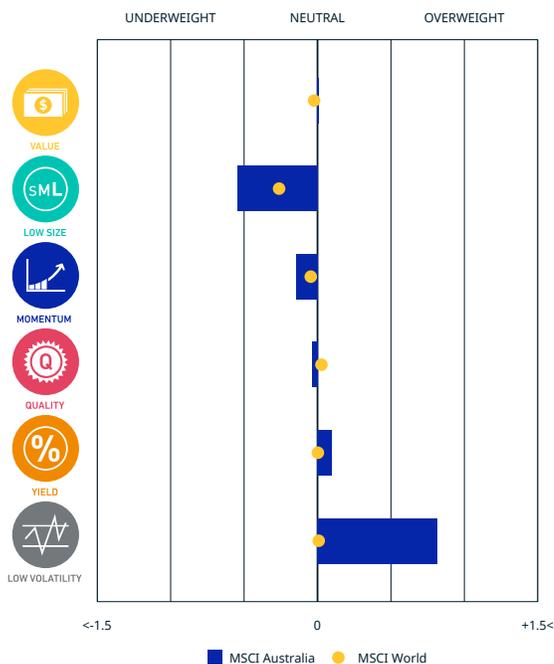
MSCI Australia	
<b>Number of Constituents</b>	46
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	1,427,881.52
<b>Largest</b>	208,936.56
<b>Smallest</b>	4,419.74
<b>Average</b>	31,040.90
<b>Median</b>	14,450.23

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	208.94	14.63	Financials
BHP GROUP (AU)	196.16	13.74	Materials
WESTPAC BANKING	94.67	6.63	Financials
NATIONAL AUSTRALIA BANK	87.95	6.16	Financials
ANZ GROUP HOLDINGS	79.42	5.56	Financials
MACQUARIE GROUP	61.20	4.29	Financials
WESFARMERS	59.52	4.17	Cons Discr
WOODSIDE ENERGY GROUP	45.86	3.21	Energy
RIO TINTO LTD (AU)	44.69	3.13	Materials
GOODMAN GROUP	43.49	3.05	Real Estate
<b>Total</b>	<b>921.89</b>	<b>64.56</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



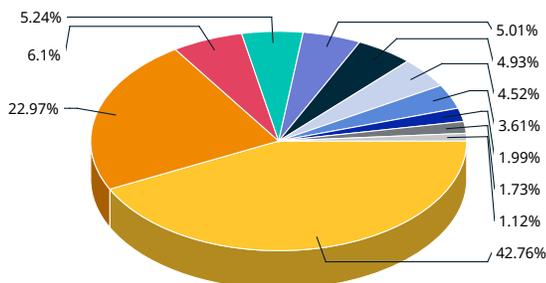
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



- Financials 42.76%
- Materials 22.97%
- Consumer Discretionary 6.1%
- Industrials 5.24%
- Real Estate 5.01%
- Health Care 4.93%
- Energy 4.52%
- Consumer Staples 3.61%
- Communication Services 1.99%
- Utilities 1.73%
- Information Technology 1.12%

**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**ABOUT MSCI**

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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