

# 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 – MAY 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 (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI Australia Listed 20	1.67	0.56	14.60	1.88	7.37	8.82	na	8.76
MSCI Australia Listed 300	0.87	1.13	12.93	3.32	6.86	7.92	na	8.54

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia Listed 20	3.78	13.15	15.79	na	34.18	2020-02-20–2020-03-23
MSCI Australia Listed 300	2.41	13.60	16.64	na	36.36	2020-02-20–2020-03-23

<sup>1</sup> Last 12 months

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

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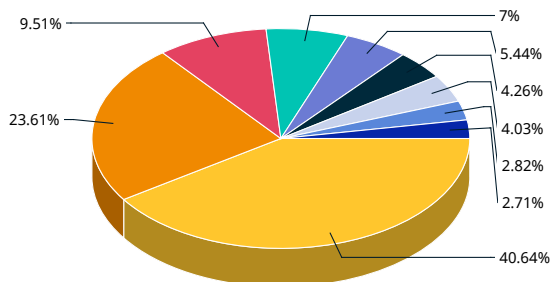
## INDEX CHARACTERISTICS

MSCI Australia Listed 20	
<b>Number of Constituents</b>	20
<b>Mkt Cap (AUD Millions)</b>	
<b>Index</b>	1,545,925.20
<b>Largest</b>	245,052.10
<b>Smallest</b>	22,368.00
<b>Average</b>	77,296.26
<b>Median</b>	54,562.73

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
BHP GROUP (AU)	245.05	15.85	Materials
COMMONWEALTH BANK OF AUS	217.44	14.07	Financials
CSL	146.98	9.51	Health Care
NATIONAL AUSTRALIA BANK	114.90	7.43	Financials
WESTPAC BANKING	98.81	6.39	Financials
ANZ GROUP HOLDINGS	92.28	5.97	Financials
WESFARMERS	79.98	5.17	Cons Discr
MACQUARIE GROUP	75.87	4.91	Financials
GOODMAN GROUP	62.23	4.03	Real Estate
WOODSIDE ENERGY GROUP	57.13	3.70	Energy
<b>Total</b>	<b>1,190.67</b>	<b>77.02</b>	

## SECTOR WEIGHTS



- Financials 40.64%
- Materials 23.61%
- Health Care 9.51%
- Consumer Discretionary 7%
- Energy 5.44%
- Consumer Staples 4.26%
- Real Estate 4.03%
- Communication Services 2.82%
- Industrials 2.71%

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

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