

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) (MAY 2009 – MAY 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 (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2000	FUNDAMENTALS (MAY 31, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
MSCI Australia Select HDY	-0.16	-0.11	11.29	1.14	7.89	6.45	6.10	7.25	4.68	6.44	15.46	14.95	2.30
MSCI Australia IMI	0.98	0.81	13.59	3.30	6.75	7.85	7.68	7.55	3.79	5.01	19.62	16.44	2.22

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2000 – MAY 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI Australia Select HDY	0.95	5.70	67.74	13.95	17.37	14.79	55.22	2007-10-11–2009-03-09
MSCI Australia IMI	1.00	0.00	1.91	13.83	16.86	14.30	51.82	2007-11-01–2009-03-06

¹ Last 12 months

² Based on monthly net returns data

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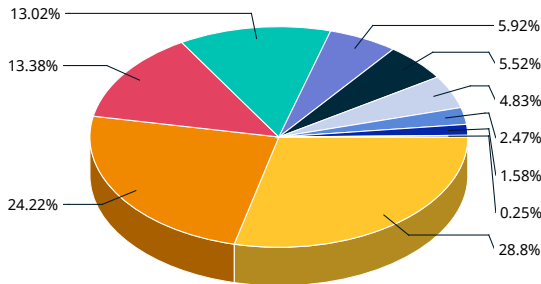
INDEX CHARACTERISTICS

	MSCI Australia Select HDY	MSCI Australia IMI
Number of Constituents	59	233
Weight (%)		
Largest	11.01	10.20
Smallest	0.04	0.01
Average	1.69	0.43
Median	0.39	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	11.01	9.05	Financials
WESFARMERS	10.37	3.33	Cons Discr
MACQUARIE GROUP	9.88	3.16	Financials
BHP GROUP (AU)	9.05	10.20	Materials
WOODSIDE ENERGY GROUP	7.41	2.38	Energy
RIO TINTO LTD (AU)	6.74	2.17	Materials
FORTESCUE	5.90	1.89	Materials
TELSTRA GROUP	5.65	0.63	Comm Svcs
SANTOS	3.49	1.12	Energy
COLES	3.10	0.99	Cons Staples
Total	72.60	34.94	

SECTOR WEIGHTS



- Materials 28.8%
- Financials 24.22%
- Consumer Discretionary 13.38%
- Energy 13.02%
- Communication Services 5.92%
- Industrials 5.52%
- Consumer Staples 4.83%
- Utilities 2.47%
- Health Care 1.58%
- Information Technology 0.25%

* Grossed up yield includes dividends plus corresponding franking credits.

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