

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 2010 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Select HDY	MSCI Australia IMI
2024	8.13	11.02
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

INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2000
MSCI Australia Select HDY	3.39	4.60	13.83	6.47	7.94	12.58	6.53	7.51
MSCI Australia IMI	4.09	4.23	12.58	4.76	9.31	12.19	8.02	7.75

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
4.67	6.30	15.86	16.16	1.89
3.39	4.46	21.61	18.64	2.30

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2000 – MAY 30, 2025)

	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	5.62	55.68	13.54	13.16	14.56	55.22	2007-10-11–2009-03-09
MSCI Australia IMI	1.00	0.00	1.88	13.76	12.82	14.22	51.82	2007-11-01–2009-03-06

¹ Last 12 months

² Based on monthly net returns data

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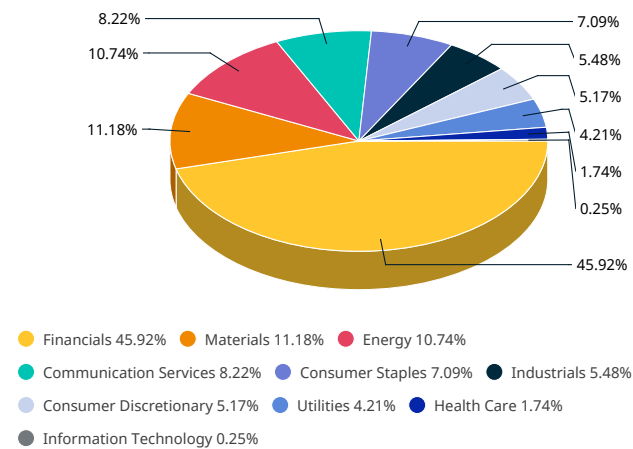
INDEX CHARACTERISTICS

	MSCI Australia Select HDY	MSCI Australia IMI
Number of Constituents	59	224
	Weight (%)	
Largest	11.26	12.23
Smallest	0.07	0.00
Average	1.69	0.45
Median	0.47	0.10

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	11.26	12.23	Financials
NATIONAL AUSTRALIA BANK	9.50	4.85	Financials
ANZ GROUP HOLDINGS	8.90	3.59	Financials
TELSTRA GROUP	7.91	0.80	Comm Svcs
WOODSIDE ENERGY GROUP	6.05	1.75	Energy
RIO TINTO LTD (AU)	5.99	1.74	Materials
QBE INSURANCE GROUP	4.99	1.45	Financials
COLES	4.14	1.20	Cons Staples
FORTESCUE	3.73	1.08	Materials
SUNCORP GROUP	3.20	0.93	Financials
Total	65.67	29.62	

SECTOR WEIGHTS



* Grossed up yield includes dividends plus corresponding franking credits.

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