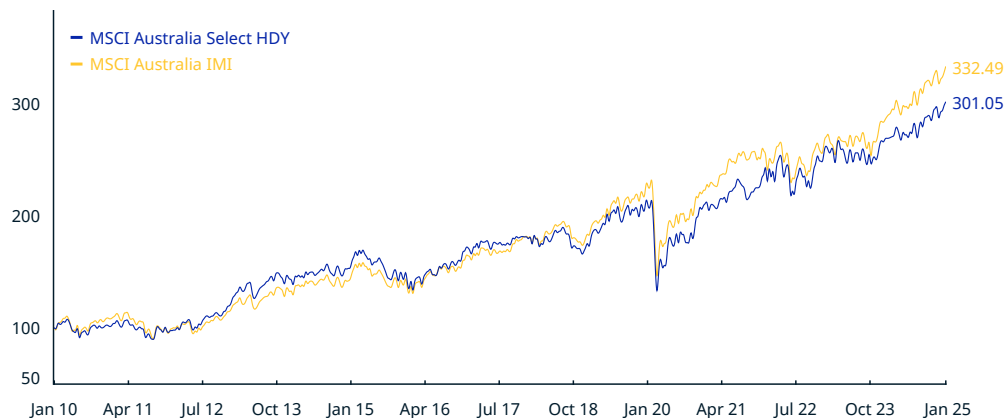


# MSCI Australia Select High Dividend Yield Index (AUD)

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) (JAN 2010 – JAN 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 (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2000
					3 Yr	5 Yr	10 Yr		
MSCI Australia Select HDY	3.96	5.20	10.55	3.96	9.25	7.46	6.74	7.51	
MSCI Australia IMI	4.56	4.94	14.56	4.56	11.36	7.95	8.59	7.85	

## FUNDAMENTALS (JAN 31, 2025)

Div Yld (%)	Grossed Up Yld* (%)	P/E	P/E Fwd	P/BV
4.91	6.62	15.76	15.42	1.96
3.47	4.59	22.97	18.28	2.43

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2000 – JAN 31, 2025)

	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	5.63	55.64	13.67	17.38	14.61	55.22	2007-10-11–2009-03-09
MSCI Australia IMI	1.00	0.00	1.39	13.71	16.89	14.18	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)

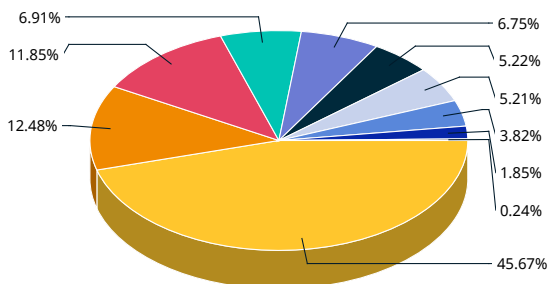
## INDEX CHARACTERISTICS

	MSCI Australia Select HDY	MSCI Australia IMI
<b>Number of Constituents</b>	62	231
<b>Weight (%)</b>		
<b>Largest</b>	10.21	11.04
<b>Smallest</b>	0.04	0.01
<b>Average</b>	1.61	0.43
<b>Median</b>	0.41	0.10

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	10.21	11.04	Financials
NATIONAL AUSTRALIA BANK	9.97	5.07	Financials
ANZ GROUP HOLDINGS	9.32	3.75	Financials
WOODSIDE ENERGY GROUP	6.67	1.93	Energy
TELSTRA GROUP	6.49	0.66	Comm Svcs
RIO TINTO LTD (AU)	6.20	1.79	Materials
FORTESCUE	4.61	1.33	Materials
QBE INSURANCE GROUP	4.48	1.29	Financials
SUNCORP GROUP	3.76	1.09	Financials
COLES	3.72	1.07	Cons Staples
<b>Total</b>	<b>65.42</b>	<b>29.01</b>	

## SECTOR WEIGHTS



- Financials 45.67%
- Materials 12.48%
- Energy 11.85%
- Consumer Staples 6.91%
- Communication Services 6.75%
- Consumer Discretionary 5.22%
- Industrials 5.21%
- Utilities 3.82%
- Health Care 1.85%
- Information Technology 0.24%

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

## ABOUT MSCI

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