

MSCI Australia Listed 500 Index (AUD)

The MSCI Australia Listed 500 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 500 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 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia Listed 500	MSCI Australia Listed 300
2023	11.84	12.14
2022	-1.75	-1.20
2021	18.33	17.89
2020	1.73	1.47
2019	23.73	23.77
2018	-3.34	-3.13

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since Feb 28, 2017
					3 Yr	5 Yr	10 Yr	
MSCI Australia Listed 500	-1.24	2.27	25.00	11.04	7.66	8.19	na	9.02
MSCI Australia Listed 300	-1.27	2.19	25.02	11.04	7.94	8.24	na	9.08

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia Listed 500	2.20	13.78	16.69	na	36.49	2020-02-20–2020-03-23
MSCI Australia Listed 300	2.22	13.72	16.61	na	36.36	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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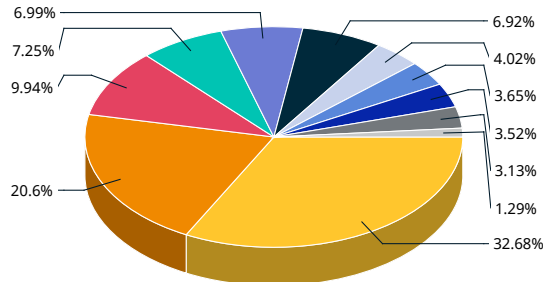
INDEX CHARACTERISTICS

MSCI Australia Listed 500	
Number of Constituents	495
Mkt Cap (AUD Millions)	
Index	2,774,555.84
Largest	264,417.52
Smallest	46.15
Average	5,605.16
Median	653.68

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
COMMONWEALTH BANK OF AUS	264.42	9.53	Financials
BHP GROUP (AU)	239.34	8.63	Materials
CSL	153.48	5.53	Health Care
NATIONAL AUSTRALIA BANK	132.83	4.79	Financials
WESTPAC BANKING	123.10	4.44	Financials
ANZ GROUP HOLDINGS	103.75	3.74	Financials
MACQUARIE GROUP	92.99	3.35	Financials
WESFARMERS	84.50	3.05	Cons Discr
GOODMAN GROUP	69.32	2.50	Real Estate
WOODSIDE ENERGY GROUP	49.97	1.80	Energy
Total	1,313.70	47.35	

SECTOR WEIGHTS



- Financials 32.68%
- Materials 20.6%
- Health Care 9.94%
- Consumer Discretionary 7.25%
- Industrials 6.99%
- Real Estate 6.92%
- Energy 4.02%
- Consumer Staples 3.65%
- Communication Services 3.52%
- Information Technology 3.13%
- Utilities 1.29%

The MSCI Australia Listed 500 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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