

MSCI Australia IMI Custom Sector Strategy Index (AUD)

The **MSCI Australia IMI Custom Sector Strategy Index** is based on MSCI Australia IMI Index, its parent index and is designed to measure the performance of the large, mid and small cap segments of the Australian market. At the inception of the Index and at each quarterly rebalancing - coinciding with the MSCI Quarterly Index Reviews effective at the open of the first business day of March, June, September and December - each sector as defined in the Global Industry Classification Standard (GICS®) is given an equal weight. Additionally, effective at the open of each QIR, if the weight of any constituent security is greater than 5% of the Index, its weight will be capped to 5%.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (AUG 2013 – MAY 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Australia IMI Custom Sector Strategy	MSCI Australia IMI
2023	12.91	12.72
2022	1.52	-1.21
2021	14.52	17.31
2020	1.18	1.50
2019	25.70	22.86
2018	-2.22	-3.05
2017	15.19	11.96
2016	12.49	12.41
2015	1.65	1.72
2014	3.87	4.81

INDEX PERFORMANCE – NET RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 30, 2013
MSCI Australia IMI Custom Sector Strategy	0.31	-0.22	10.43	3.15	8.36	8.28	8.17	8.48
MSCI Australia IMI	0.98	0.81	13.59	3.30	6.75	7.85	7.68	8.09

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Australia IMI Custom Sector Strategy	11.61	12.46	16.45	14.01	36.91	2020-01-22–2020-03-23
MSCI Australia IMI	1.91	13.83	16.86	14.30	36.83	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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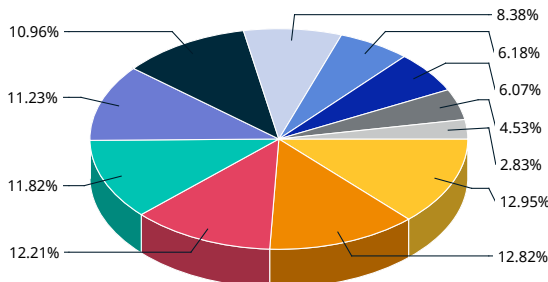
INDEX CHARACTERISTICS

MSCI Australia IMI Custom Sector Strategy	
Number of Constituents	233
Mkt Cap (AUD Millions)	
Index	2,206,122.78
Largest	111,570.49
Smallest	88.82
Average	9,468.34
Median	2,288.82

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
WESFARMERS	111.57	5.06	Cons Discr
CSL	109.66	4.97	Health Care
BHP GROUP (AU)	106.37	4.82	Materials
WOODSIDE ENERGY GROUP	99.82	4.52	Energy
WOOLWORTHS GROUP	97.39	4.41	Cons Staples
TRANSURBAN GROUP	72.85	3.30	Industrials
COMMONWEALTH BANK OF AUS	70.19	3.18	Financials
COLES	69.10	3.13	Cons Staples
ORIGIN ENERGY	68.55	3.11	Utilities
SANTOS	65.91	2.99	Energy
Total	871.41	39.50	

SECTOR WEIGHTS



- Industrials 12.95%
- Materials 12.82%
- Consumer Discretionary 12.21%
- Energy 11.82%
- Consumer Staples 11.23%
- Financials 10.96%
- Health Care 8.38%
- Information Technology 6.18%
- Utilities 6.07%
- Communication Services 4.53%
- Real Estate 2.83%

The MSCI Australia IMI Custom Sector Strategy Index was launched on Jan 27, 2014. 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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