

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 – OCT 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 (%) (OCT 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	-3.26	-0.87	18.01	7.10	7.71	7.72	8.37	8.51
MSCI Australia IMI	-1.51	1.88	24.76	10.61	7.92	8.08	8.20	8.44

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 IMI Custom Sector Strategy	12.00	12.66	16.48	13.91	36.91	2020-01-22–2020-03-23
MSCI Australia IMI	1.38	13.97	16.83	14.13	36.83	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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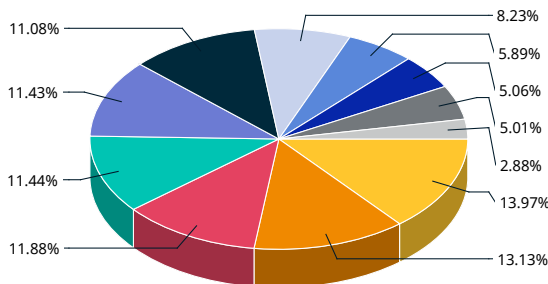
INDEX CHARACTERISTICS

MSCI Australia IMI Custom Sector Strategy	
Number of Constituents	226
Mkt Cap (AUD Millions)	
Index	2,248,605.71
Largest	120,737.44
Smallest	80.78
Average	9,949.58
Median	2,480.41

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
BHP GROUP (AU)	120.74	5.37	Materials
CSL	106.09	4.72	Health Care
WOODSIDE ENERGY GROUP	103.17	4.59	Energy
WESFARMERS	102.99	4.58	Cons Discr
WOOLWORTHS GROUP	97.70	4.34	Cons Staples
COMMONWEALTH BANK OF AUS	76.40	3.40	Financials
COLES	73.18	3.25	Cons Staples
TRANSURBAN GROUP	72.89	3.24	Industrials
SANTOS	66.82	2.97	Energy
ARISTOCRAT LEISURE	59.72	2.66	Cons Discr
Total	879.70	39.12	

SECTOR WEIGHTS



- Materials 13.97%
- Industrials 13.13%
- Consumer Discretionary 11.88%
- Energy 11.44%
- Financials 11.43%
- Consumer Staples 11.08%
- Health Care 8.23%
- Information Technology 5.89%
- Communication Services 5.06%
- Utilities 5.01%
- Real Estate 2.88%

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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