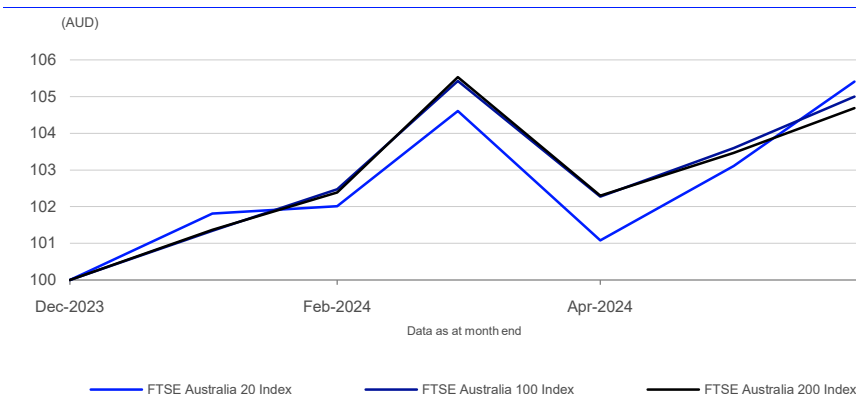


FTSE Australia 20 Index

Data as at: 28 June 2024

The FTSE Australia 20 Index is part of the FTSE Australian Companies Index Series under the FTSE Australian Equity Index Series. The index represents the performance of the 20 largest companies by full market capitalization of the FTSE Australia All-Share Index.

6-Month Performance - Total Return



Performance and Volatility - Total Return

Index (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Australia 20 Index	0.8	5.4	5.4	15.9	25.6	-	7.9	-	11.1	12.7	12.9
FTSE Australia 100 Index	-0.4	5.0	5.0	13.2	24.3	45.5	7.5	7.8	10.9	12.3	16.9
FTSE Australia 200 Index	-0.8	4.7	4.7	12.6	21.8	43.2	6.8	7.4	11.0	12.4	17.1

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (AUD)	2019	2020	2021	2022	2023
FTSE Australia 20 Index	-	-	-	4	13.3
FTSE Australia 100 Index	23.8	0.5	17.1	1.6	12.7
FTSE Australia 200 Index	23.4	1	17.3	0.1	12.2

Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Australia 20 Index	1.4	0.6	-	-	-6.0	-14.0	-	-
FTSE Australia 100 Index	1.2	0.6	0.5	0.6	-7.2	-14.1	-35.9	-35.9
FTSE Australia 200 Index	1.2	0.6	0.4	0.6	-7.6	-14.7	-36.3	-36.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Universe

The FTSE Australian Companies Index Series is a comprehensive and complementary series of non-tax-adjusted indexes, measuring the performance of all capitalization and industry segments of the Australian equity market.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (AUDm)	Wgt %
BHP Group	Australia	Industrial Metals and Mining	214,940	14.84
Commonwealth Bank of Australia	Australia	Banks	213,194	14.72
CSL	Australia	Pharmaceuticals and Biotechnology	142,347	9.83
National Australia Bank	Australia	Banks	112,407	7.76
Westpac Banking Corp	Australia	Banks	94,471	6.52
ANZ Group Holdings	Australia	Banks	84,907	5.86
Macquarie Group	Australia	Investment Banking and Brokerage Services	74,297	5.13
Wesfarmers	Australia	Retailers	73,763	5.09
Goodman Group	Australia	Real Estate Investment Trusts	64,736	4.47
Woodside Energy Group	Australia	Oil, Gas and Coal	53,301	3.68
Totals			1,128,363	77.89

ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (AUDm)	Wgt %
10	Technology	1	16,211	1.12
15	Telecommunications	1	41,718	2.88
20	Health Care	1	142,347	9.83
30	Financials	6	605,363	41.79
35	Real Estate	1	64,736	4.47
40	Consumer Discretionary	2	105,334	7.27
45	Consumer Staples	2	63,417	4.38
50	Industrials	1	38,308	2.64
55	Basic Materials	3	293,130	20.23
60	Energy	2	78,156	5.39
Totals		20	1,448,721	100.00

Index Characteristics

Attributes	FTSE Australia 20	FTSE Australia 100
Number of constituents	20	99
Net MCap (AUDm)	1,448,721	2,058,205
Dividend Yield %	4.15	3.86
Constituent Sizes (Net MCap AUDm)		
Average	72,436	20,790
Largest	214,940	214,940
Smallest	16,211	1,413
Median	48,731	7,662
Weight of Largest Constituent (%)	14.84	10.44
Top 10 Holdings (% Index MCap)	77.89	54.82

INFORMATION

Index Universe

FTSE Australia All-Share Index

Index Launch

24 August 2022

Base Date

19 March 2021

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD

Review Dates

Semi-annually in March and September

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