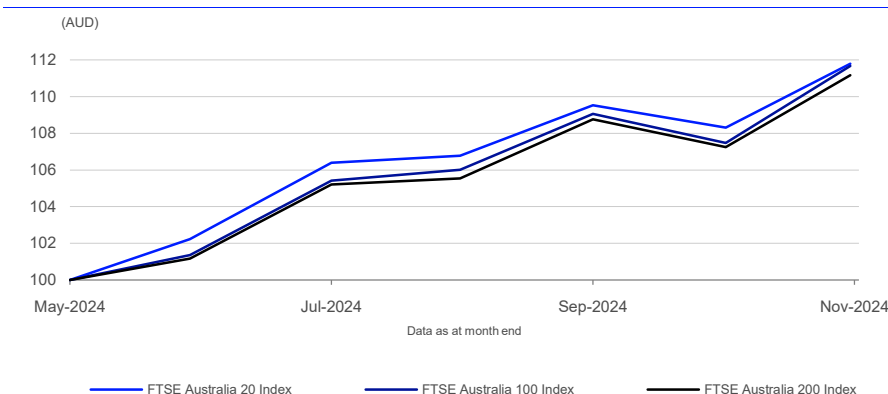


# FTSE Australia 20 Index

Data as at: 29 November 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  | 4.7      | 11.8 | 15.3 | 24.0 | 39.6 | -    | 11.8         | -   | 11.6           | 13.0 | 12.4 |
| FTSE Australia 100 Index | 5.3      | 11.7 | 15.7 | 24.1 | 36.2 | 52.3 | 10.9         | 8.8 | 11.4           | 12.8 | 16.9 |
| FTSE Australia 200 Index | 5.3      | 11.2 | 15.0 | 23.4 | 32.9 | 49.8 | 9.9          | 8.4 | 11.5           | 12.9 | 17.2 |

\* 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  | 2.1               | 0.9 | -   | -    | -5.9         | -14.0 | -     | -     |
| FTSE Australia 100 Index | 2.2               | 0.8 | 0.5 | 0.7  | -5.8         | -14.1 | -35.9 | -35.9 |
| FTSE Australia 200 Index | 2.1               | 0.8 | 0.5 | 0.6  | -5.8         | -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 % |
|--------------------------------|----------------|---|-----------------|-------|
| Commonwealth Bank of Australia | Australia      | Banks                                     | 265,412         | 17.11 |
| BHP Group                      | Australia      | Industrial Metals and Mining              | 204,314         | 13.17 |
| CSL                            | Australia      | Pharmaceuticals and Biotechnology         | 136,084         | 8.77  |
| National Australia Bank        | Australia      | Banks                                     | 121,311         | 7.82  |
| Westpac Banking Corp           | Australia      | Banks                                     | 115,739         | 7.46  |
| ANZ Group Holdings             | Australia      | Banks                                     | 93,716          | 6.04  |
| Wesfarmers                     | Australia      | Retailers                                 | 81,289          | 5.24  |
| Macquarie Group                | Australia      | Investment Banking and Brokerage Services | 81,021          | 5.22  |
| Goodman Group                  | Australia      | Real Estate Investment Trusts             | 70,623          | 4.55  |
| Woodside Energy Group          | Australia      | Oil, Gas and Coal                         | 46,310          | 2.99  |
| Totals                         |                |   | 1,215,819       | 78.39 |

ICB Supersector Breakdown

| ICB Code | ICB Industry           | No. of Cons | Net MCap (AUDm) | Wgt %  |
|----------|------------------------|-------------|-----------------|--------|
| 10       | Technology             | 1           | 20,705          | 1.33   |
| 15       | Telecommunications     | 1           | 45,406          | 2.93   |
| 20       | Health Care            | 1           | 136,084         | 8.77   |
| 30       | Financials             | 6           | 707,203         | 45.60  |
| 35       | Real Estate            | 1           | 70,623          | 4.55   |
| 40       | Consumer Discretionary | 2           | 124,274         | 8.01   |
| 45       | Consumer Staples       | 2           | 61,038          | 3.94   |
| 50       | Industrials            | 1           | 39,544          | 2.55   |
| 55       | Basic Materials        | 3           | 278,376         | 17.95  |
| 60       | Energy                 | 2           | 67,758          | 4.37   |
| Totals   |                        | 20          | 1,551,010       | 100.00 |

Index Characteristics

| Attributes                        | FTSE Australia 20 | FTSE Australia 100 |
|-----------------------------------|-------------------|--------------------|
| Number of constituents            | 20                | 100                |
| Net MCap (AUDm)                   | 1,551,010         | 2,229,482          |
| Dividend Yield %                  | 3.88              | 3.56               |
| Constituent Sizes (Net MCap AUDm) |                   |                    |
| Average                           | 77,551            | 22,295             |
| Largest                           | 265,412           | 265,412            |
| Smallest                          | 20,705            | 1,562              |
| Median                            | 45,858            | 8,493              |
| Weight of Largest Constituent (%) | 17.11             | 11.90              |
| Top 10 Holdings (% Index MCap)    | 78.39             | 54.53              |

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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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659