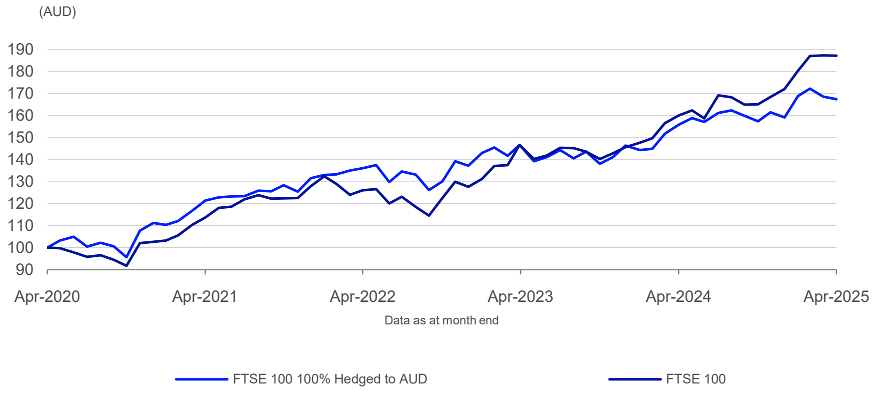
**FTSE Russell** Factsheet

# FTSE 100 100% Hedged to AUD Index

Data as at: 30 April 2025

The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies. The index is part of the FTSE UK Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. FTSE 100 constituents are all traded on the London Stock Exchange's SETS trading system. The indexes use the WM Reuters one month (16:00 hrs London Time mid price) forward rates in the currency hedging calculation.

## 5-Year 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 100 100% Hedged to AUD | -0.8 | 6.4 | 5.2 | 7.5 | 23.1 | 67.4 | 7.2 | 10.9 | 12.9 | 14.0 | 11.0 |
| FTSE 100 | 3.8 | 13.4 | 8.7 | 16.9 | 48.5 | 87.2 | 14.1 | 13.4 | 11.7 | 12.9 | 10.5 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|---|---|---|---|---|---|---|---|---|---|
| FTSE 100 100% Hedged to AUD | 0.6 | 20.3 | 13.5 | -7.7 | 18.1 | -12.6 | 18.3 | 4.3 | 6.7 | 8.8 |
| FTSE 100 | 5.2 | -0.1 | 13.6 | -4.4 | 21.8 | -16.9 | 24.7 | -0.2 | 14.1 | 18.2 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (AUD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE 100 100% Hedged to AUD | 0.6 | 0.5 | 1.0 | 0.5 | -13.3 | -13.3 | -13.3 | -34.5 |
| FTSE 100 | 1.5 | 1.1 | 1.3 | 0.5 | -9.0 | -12.4 | -17.5 | -30.7 |

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

## FEATURES

### 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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end of day.

### Industry Classification Benchmark (ICB)

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

## Top 5 Constituents

| Constituent | ICB Sector | Net MCap (AUDm) | Wgt % |
|---|---|---|---|
| AstraZeneca | Pharmaceuticals and Biotechnology | 334,887 | 7.66 |
| HSBC Hldgs | Banks | 309,578 | 7.08 |
| Shell | Oil Gas and Coal | 309,382 | 7.08 |
| Unilever | Personal Care Drug and Grocery Stores | 241,729 | 5.53 |
| RELX | Software and Computer Services | 158,395 | 3.62 |
| **Totals** | | **1,353,973** | **30.97** |

## ICB Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (AUDm) | Wgt % |
|---|---|---|---|---|
| 1010 | Technology | 3 | 199,583 | 4.57 |
| 1510 | Telecommunications | 3 | 57,810 | 1.32 |
| 2010 | Health Care | 6 | 562,820 | 12.87 |
| 3010 | Banks | 5 | 611,003 | 13.98 |
| 3020 | Financial Services | 11 | 299,657 | 6.85 |
| 3030 | Insurance | 7 | 151,525 | 3.47 |
| 3510 | Real Estate | 5 | 55,553 | 1.27 |
| 4020 | Consumer Products and Services | 6 | 139,730 | 3.20 |
| 4030 | Media | 3 | 49,699 | 1.14 |
| 4040 | Retailers | 4 | 53,346 | 1.22 |
| 4050 | Travel and Leisure | 5 | 70,008 | 1.60 |
| 4510 | Food Beverage and Tobacco | 6 | 342,736 | 7.84 |
| 4520 | Personal Care Drug and Grocery Stores | 5 | 390,461 | 8.93 |
| 5020 | Industrial Goods and Services | 17 | 517,348 | 11.83 |
| 5510 | Basic Resources | 6 | 237,550 | 5.43 |
| 5520 | Chemicals | 1 | 8,571 | 0.20 |
| 6010 | Energy | 2 | 427,018 | 9.77 |
| 6510 | Utilities | 5 | 197,041 | 4.51 |
| **Totals** | | **100** | **4,371,460** | **100.00** |

## Index Characteristics

| Attributes | FTSE 100 100% Hedged to AUD |
|---|---|
| Number of constituents | 100 |
| Net MCap (AUDm) | 4,378,274 |
| Constituent Sizes (Net MCap AUDm) | |
| Average | 43,783 |
| Largest | 335,410 |
| Smallest | 3,640 |
| Median | 16,369 |
| Weight of Largest Constituent (%) | 7.66 |
| Top 10 Holdings (% Index MCap) | 45.36 |

## INFORMATION

### Index Universe

FTSE All-Share Index

### Index Launch

24 July 2023

### Base Date

31 December 2009

### Base Value

1000

### Investability Screen

Actual free float applied and liquidity screened

### Index Calculation

Real-time and end-of-day index available

### End-of-Day Distribution

Via SFTP and email

### Currency

AUD

### Review Dates

Quarterly in March, June, September, December

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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