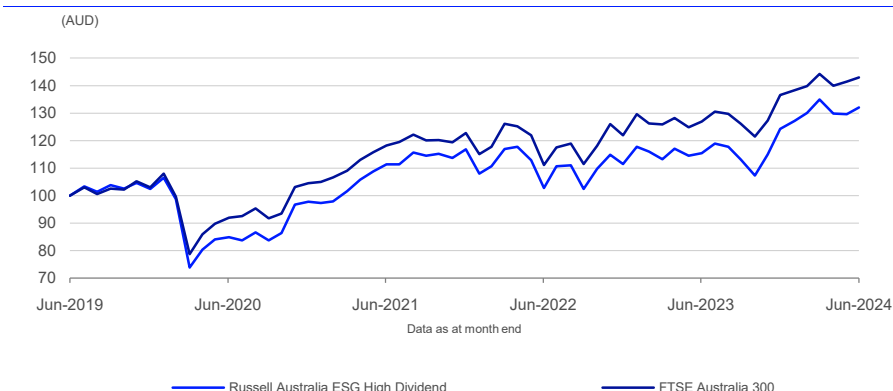


Russell Australia ESG High Dividend Index

Data as at: 28 June 2024

The purpose of the Russell Australia ESG High Dividend Index is to provide an exposure to Australian equities which have demonstrated consistent commitment to environmental and social responsibility and higher governance standards. The Russell Australia ESG High Dividend Index is created using the FTSE ASFA Australia 300 Index as the parent index. Companies not listed on the ASX and which fail Responsible Investment Committee criteria are eliminated, then the methodology uses a leading global provider of ESG research to evaluate the remaining companies' relative strengths. Index constituents are re-weighted based on ESG criteria. The resulting Australia ESG High Dividend index includes approximately 25-45% of FTSE ASFA Australia 300 Index companies.

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
Russell Australia ESG High Dividend	-2.1	6.2	6.2	14.4	18.6	32.1	5.8	5.7	11.5	13.0	19.8
FTSE Australia 300	-0.9	4.7	4.7	12.6	21.0	43.0	6.6	7.4	11.0	12.7	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell Australia ESG High Dividend	6.8	5.7	12.0	9.2	-4.4	22.9	-4.5	19.5	-4.6	11.6
FTSE Australia 300	5.4	2.3	12.0	11.9	-2.8	23.7	1.5	17.5	-0.7	12.0

Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Australia ESG High Dividend	1.3	0.4	0.3	0.5	-10.9	-16.0	-39.8	-39.8
FTSE Australia 300	1.2	0.5	0.4	0.6	-7.7	-14.9	-36.4	-36.4

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, available end of day. A net of tax version of the index is also available.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (AUDm)	Wgt %
Commonwealth Bank of Australia	Banks	160,632	10.26
CSL	Pharmaceuticals and Biotechnology	94,821	6.05
National Australia Bank	Banks	82,527	5.27
Westpac Banking Corp	Banks	76,883	4.91
ANZ Group Holdings	Banks	62,188	3.97
Macquarie Group	Investment Banking and Brokerage Services	55,230	3.53
Wesfarmers	Retailers	50,331	3.21
Goodman Group	Real Estate Investment Trusts	48,589	3.10
Telstra Group	Telecommunications Service Providers	38,930	2.49
Transurban Group	Industrial Transportation	35,546	2.27
Totals		705,678	45.06

ICB Supersector Breakdown

		Russell Australia ESG High Dividend		FTSE Australia 300		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	6	3.04	19	3.81	-0.77
1510	Telecommunications	1	2.49	7	2.10	0.38
2010	Health Care	8	10.25	21	9.36	0.89
3010	Banks	6	26.33	7	22.73	3.59
3020	Financial Services	8	7.42	23	5.37	2.06
3030	Insurance	8	8.50	9	4.10	4.40
3510	Real Estate	15	12.85	33	7.23	5.63
4010	Automobiles and Parts	2	0.90	4	0.30	0.61
4020	Consumer Products and Services	-	-	7	0.48	-0.48
4030	Media	2	0.50	5	0.20	0.29
4040	Retailers	6	5.88	15	4.20	1.68
4050	Travel and Leisure	-	-	14	3.08	-3.08
4510	Food Beverage and Tobacco	4	1.99	9	0.98	1.01
4520	Personal Care Drug and Grocery Stores	2	2.51	5	3.38	-0.87
5010	Construction and Materials	1	0.50	12	1.37	-0.87
5020	Industrial Goods and Services	8	6.18	24	4.86	1.32
5510	Basic Resources	13	8.92	55	19.07	-10.16
5520	Chemicals	2	0.71	2	0.33	0.39
6010	Energy	-	-	17	5.59	-5.59
6510	Utilities	2	1.03	5	1.46	-0.43
Totals		94	100.00	293	100.00	

Index Characteristics

Attributes	Russell Australia ESG High Dividend	FTSE Australia 300
Number of constituents	94	293
Dividend Yield %	3.99	3.76
Constituent (Wgt %)		
Average	1.06	0.34
Largest	10.26	9.47
Median	0.65	0.07
Top 10 Holdings (Wgt %)	45.06	49.70

INFORMATION

Index Universe

FTSE ASFA Australia 300 Index

Launch Date

10 December 2014

Base Date

31 October 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

AUD,USD, EUR, GBP, JPY

Review Dates

Semi-annually in April and October

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info@ftserussell.com

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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