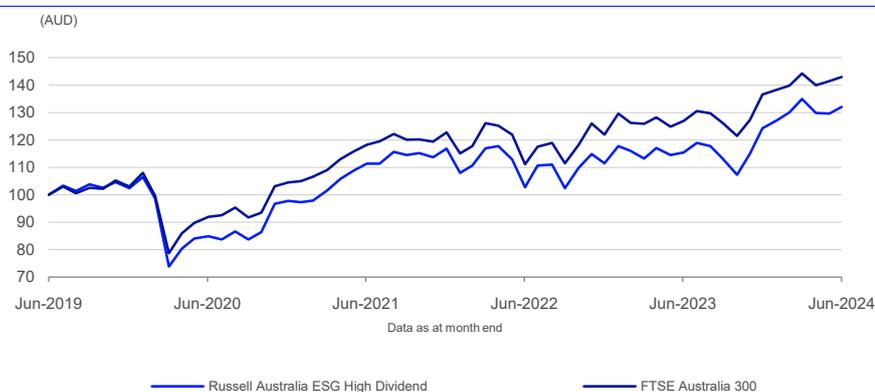


# Russell Australia ESG High Dividend Index

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         |
| <b>Totals</b>                  |   | <b>705,678</b>  | <b>45.06</b> |

## ICB Supersector Breakdown

| ICB Code      | ICB Supersector                       | Russell Australia ESG High Dividend |               | FTSE Australia 300 |               | Diff % |
|---------------|---------------------------------------|-------------------------------------|---------------|--------------------|---------------|--------|
|               |                                       | No. of Cons                         | Wgt %         | No. of Cons        | Wgt %         |        |
| 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  |
| <b>Totals</b> |                                       | <b>94</b>                           | <b>100.00</b> | <b>293</b>         | <b>100.00</b> |        |

## 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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