

FTSE Australia Index (USD)

Data as at: 30 September 2020

The FTSE Australia Index is a market-capitalization weighted index representing the performance of large and mid-cap Australian companies that are constituents of the FTSE All-World Index.

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Australia	3.5	35.3	-9.7	-5.4	4.7	47.1	1.5	8.0	34.8	23.5	20.6
FTSE Australia USD Net Tax	3.5	35.2	-9.8	-5.6	4.1	45.7	1.3	7.8	34.8	23.5	20.6

* 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 % (USD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Australia	15.5	-10.8	21.6	4.5	-3.3	-9.5	12.7	20.9	-12.2	23.5
FTSE Australia USD Net Tax	15.5	-10.8	21.6	4.5	-3.4	-9.7	12.4	20.7	-12.4	23.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Australia	-0.1	0.1	0.4	0.2		-45.9	-45.9	-45.9	-45.9
FTSE Australia USD Net Tax	-0.2	0.1	0.4	0.2		-45.9	-45.9	-45.9	-45.9

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

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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.

Availability

The index is calculated based on price and total return methodologies, both real time 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 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
CSL	Pharmaceuticals & Biotechnology	93,196	9.15
Commonwealth Bank of Australia	Banks	80,702	7.92
BHP Group	Mining	75,145	7.37
Westpac Banking Corp	Banks	43,571	4.28
National Australia Bank	Banks	41,842	4.11
Wesfarmers	General Retailers	36,020	3.53
Australia & New Zealand Banking Group	Banks	34,995	3.43
Woolworths Group	Food & Drug Retailers	32,968	3.24
Macquarie Group	Financial Services	28,017	2.75
Transurban Group	Industrial Transportation	27,636	2.71
Totals		494,090	48.49

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	6	36,786	3.61
1000	Basic Materials	18	187,443	18.40
2000	Industrials	21	116,850	11.47
3000	Consumer Goods	2	8,099	0.79
4000	Health Care	5	125,248	12.29
5000	Consumer Services	16	127,580	12.52
6000	Telecommunications	4	11,802	1.16
7000	Utilities	3	14,004	1.37
8000	Financials	30	373,448	36.65
9000	Technology	5	17,707	1.74
Totals		110	1,018,966	100.00

Index Characteristics

Attributes	FTSE Australia
Number of constituents	110
Net MCap (USDm)	1,018,966
Dividend Yield %	4.18
Constituent Sizes (Net MCap USDm)	
Average	9,263
Largest	93,196
Smallest	69
Median	4,152
Weight of Largest Constituent (%)	9.15
Top 10 Holdings (% Index MCap)	48.49

INFORMATION

Index Universe

FTSE All-World Index

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Semi-annually in March and September

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