

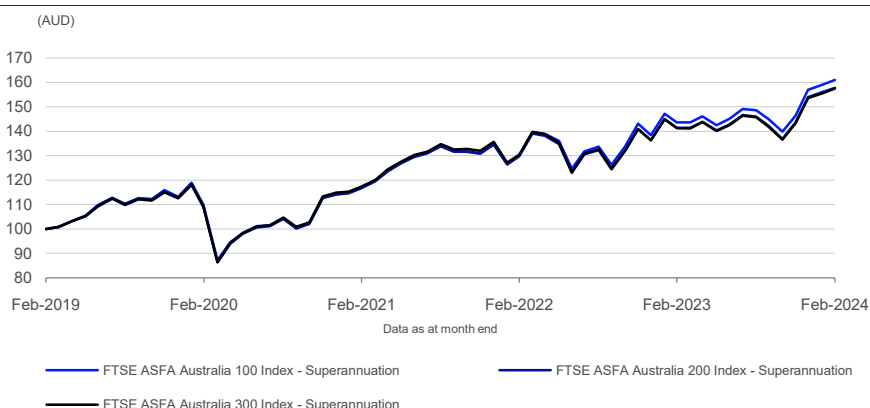
# FTSE ASFA Australia 100/200/300 Indices - Superannuation

Data as at: 29 February 2024

The FTSE ASFA Australia 100, 200, and 300 Indices are under the FTSE ASFA Australia Index Series which is a sub-series under the FTSE Australian Equity Index Series. The Indices measure the performance of the largest 100, 200, and 300 companies by full market capitalisation in the Australian equity market. The Indices contain the same constituent composition as the FTSE Australia 100, 200, and 300 Indices, respectively.

The Indices take into account relevant dividend treatment (franking credits) as well as off-market buy-back treatment. The Indices are calculated on both tax-adjusted and tax-exempted basis. The FTSE ASFA Australia 100/200/300 Index - Superannuation each apply a 15% tax rate, while the FTSE ASFA Australia 100, 200, and 300 Indices - Tax Exempt applies a zero tax rate.

## 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 ASFA Australia 100 Index - Superannuation	10.0	8.3	2.6	12.1	37.9	61.0	11.3	10.0	10.8	12.1	16.8
FTSE ASFA Australia 200 Index - Superannuation	9.9	8.1	2.5	11.6	35.3	57.8	10.6	9.6	10.9	12.2	17.1
FTSE ASFA Australia 300 Index - Superannuation	9.9	8.1	2.5	11.4	34.3	57.4	10.3	9.5	10.9	12.3	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
FTSE ASFA Australia 100 Index - Superannuation	7.1	2.7	12.2	11.6	-1.4	24.7	0.9	17.8	2.9	13.4
FTSE ASFA Australia 200 Index - Superannuation	6.5	2.8	12.5	12.5	-1.9	24.2	1.4	18	1.3	12.9
FTSE ASFA Australia 300 Index - Superannuation	6.1	3	12.6	12.6	-2.2	24.5	1.9	18.2	0.5	12.7

## 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

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies as of 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.

**Return/Risk Ratio and Drawdown - Total Return**

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ASFA Australia 100 Index - Superannuation	1.1	0.9	0.6	0.6	-6.9	-14.0	-35.8	-35.8
FTSE ASFA Australia 200 Index - Superannuation	1.1	0.8	0.6	0.6	-7.4	-14.6	-36.2	-36.2
FTSE ASFA Australia 300 Index - Superannuation	1.0	0.8	0.6	0.6	-7.5	-14.9	-36.3	-36.3

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

Drawdown - based on daily data

**Top 10 Constituents - ASFA Australia 100**

Constituent	Country	ICB Sector	Net MCap (AUDm)	Wgt %
BHP Group	Australia	Industrial Metals and Mining	220,986	10.91
Commonwealth Bank of Australia	Australia	Banks	196,294	9.69
CSL	Australia	Pharmaceuticals and Biotechnology	137,770	6.80
National Australia Bank	Australia	Banks	106,179	5.24
Westpac Banking Corp	Australia	Banks	91,933	4.54
ANZ Group Holdings	Australia	Banks	85,420	4.22
Wesfarmers	Australia	Retailers	75,403	3.72
Macquarie Group	Australia	Investment Banking and Brokerage Services	70,764	3.49
Woodside Energy Group	Australia	Oil, Gas and Coal	57,363	2.83
Goodman Group	Australia	Real Estate Investment Trusts	55,152	2.72
<b>Totals</b>			<b>1,097,265</b>	<b>54.18</b>

**Top 10 Constituents - ASFA Australia 200**

Constituent	Country	ICB Sector	Net MCap (AUDm)	Wgt %
BHP Group	Australia	Industrial Metals and Mining	220,986	10.12
Commonwealth Bank of Australia	Australia	Banks	196,294	8.99
CSL	Australia	Pharmaceuticals and Biotechnology	137,770	6.31
National Australia Bank	Australia	Banks	106,179	4.86
Westpac Banking Corp	Australia	Banks	91,933	4.21
ANZ Group Holdings	Australia	Banks	85,420	3.91
Wesfarmers	Australia	Retailers	75,403	3.45
Macquarie Group	Australia	Investment Banking and Brokerage Services	70,764	3.24
Woodside Energy Group	Australia	Oil, Gas and Coal	57,363	2.63
Goodman Group	Australia	Real Estate Investment Trusts	55,152	2.53
<b>Totals</b>			<b>1,097,265</b>	<b>50.26</b>

**Top 10 Constituents - ASFA Australia 300**

Constituent	Country	ICB Sector	Net MCap (AUDm)	Wgt %
BHP Group	Australia	Industrial Metals and Mining	220,986	9.87
Commonwealth Bank of Australia	Australia	Banks	196,294	8.77
CSL	Australia	Pharmaceuticals and Biotechnology	137,770	6.16
National Australia Bank	Australia	Banks	106,179	4.74
Westpac Banking Corp	Australia	Banks	91,933	4.11
ANZ Group Holdings	Australia	Banks	85,420	3.82
Wesfarmers	Australia	Retailers	75,403	3.37
Macquarie Group	Australia	Investment Banking and Brokerage Services	70,764	3.16
Woodside Energy Group	Australia	Oil, Gas and Coal	57,363	2.56
Goodman Group	Australia	Real Estate Investment Trusts	55,152	2.46
<b>Totals</b>			<b>1,097,265</b>	<b>49.02</b>

**INFORMATION****Index Universe**

FTSE Australia All-Share Index

**Index Launch**

ASFA Australia 100 - 10 March 2011

ASFA Australia 200 - 05 August 2010

ASFA Australia 300 - 10 March 2011

**Base Date**

ASFA Australia 100 - 04 September 2009

ASFA Australia 200 - 31 July 2009

ASFA Australia 300 - 04 September 2009

**Base Value**

5000

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

End-of-Day indices available

**End-of-Day Distribution**

Via FTP and email

**Currency**

AUD, USD, GBP, EUR, JPY

**Review Dates**

Semi-annually in March and September

**ICB Supersector Breakdown - ASFA Australia 100**

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	6	66,045	3.26
1510	Telecommunications	2	45,743	2.26
2010	Health Care	6	191,426	9.45
3010	Banks	6	489,137	24.15
3020	Financial Services	4	102,040	5.04
3030	Insurance	6	79,119	3.91
3510	Real Estate	9	129,804	6.41
4020	Consumer Products and Services	2	9,204	0.45
4030	Media	1	2,384	0.12
4040	Retailers	4	87,499	4.32
4050	Travel and Leisure	5	56,502	2.79
4510	Food, Beverage and Tobacco	2	13,997	0.69
4520	Personal Care, Drug and Grocery Stores	4	72,847	3.60
5010	Construction and Materials	6	26,075	1.29
5020	Industrial Goods and Services	8	101,269	5.00
5510	Basic Resources	15	401,417	19.82
5520	Chemicals	1	5,235	0.26
6010	Energy	8	118,995	5.88
6510	Utilities	3	26,475	1.31
<b>Totals</b>		<b>98</b>	<b>2,025,213</b>	<b>100.00</b>

**ICB Supersector Breakdown - ASFA Australia 200**

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	12	73,463	3.36
1510	Telecommunications	3	46,730	2.14
2010	Health Care	12	198,892	9.11
3010	Banks	7	489,784	22.43
3020	Financial Services	14	116,348	5.33
3030	Insurance	9	86,725	3.97
3510	Real Estate	27	156,117	7.15
4010	Automobiles and Parts	3	6,800	0.31
4020	Consumer Products and Services	2	9,204	0.42
4030	Media	3	4,427	0.20
4040	Retailers	7	94,781	4.34
4050	Travel and Leisure	12	67,261	3.08
4510	Food, Beverage and Tobacco	6	19,745	0.90
4520	Personal Care, Drug and Grocery Stores	4	72,847	3.34
5010	Construction and Materials	12	38,598	1.77
5020	Industrial Goods and Services	14	108,604	4.97
5510	Basic Resources	31	430,853	19.73
5520	Chemicals	2	7,422	0.34
6010	Energy	12	126,247	5.78
6510	Utilities	4	28,414	1.30
<b>Totals</b>		<b>196</b>	<b>2,183,262</b>	<b>100.00</b>

**ICB Supersector Breakdown - ASFA Australia 300**

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	19	78,955	3.53
1510	Telecommunications	7	49,227	2.20
2010	Health Care	19	202,109	9.03
3010	Banks	7	489,784	21.88
3020	Financial Services	22	118,931	5.31
3030	Insurance	9	86,725	3.87
3510	Real Estate	34	159,769	7.14
4010	Automobiles and Parts	4	7,569	0.34
4020	Consumer Products and Services	6	11,594	0.52
4030	Media	5	5,431	0.24
4040	Retailers	14	99,881	4.46
4050	Travel and Leisure	14	67,738	3.03
4510	Food, Beverage and Tobacco	9	21,290	0.95
4520	Personal Care, Drug and Grocery Stores	5	74,313	3.32
5010	Construction and Materials	14	39,669	1.77
5020	Industrial Goods and Services	23	113,350	5.06
5510	Basic Resources	61	447,902	20.01
5520	Chemicals	2	7,422	0.33
6010	Energy	15	127,938	5.72
6510	Utilities	5	28,714	1.28
<b>Totals</b>		<b>294</b>	<b>2,238,311</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE ASFA Australia 100 Index - Superannuation	FTSE ASFA Australia 200 Index - Superannuation	FTSE ASFA Australia 300 Index - Superannuation
Number of constituents	98	196	294
Net MCap (AUDm)	2,025,213	2,183,262	2,238,311
Dividend Yield %	4.70	4.62	4.56
Constituent Sizes (Net MCap AUDm)			
Average	20,665	11,139	7,613
Largest	220,986	220,986	220,986
Smallest	1,720	236	39
Median	8,371	2,836	1,560
Weight of Largest Constituent (%)	10.91	10.12	9.87
Top 10 Holdings (% Index MCap)	54.18	50.26	49.02

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