ENVIRONMENTAL SOCIAL

STOXX® AUSTRALIA 150 ESG-X INDEX

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, ESG Risk Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, Controversial Weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products, and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»ESG screened versions of STOXX Benchmark Indices.

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

»Screening provided by award-winning ESG data provider Sustainalytics.

»Transparent free-float market cap weighting scheme.

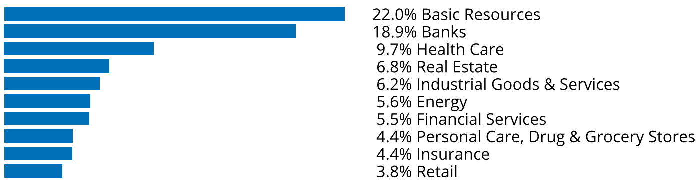
»Low tracking error with similar risk-return profile compared to their underlying indices.

»Suitable as underlying for mandates, passive funds, ETFs, structured products.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Australia 150 ESG-X Index	1,351.9	1,268.1	9.4	3.4	157.1	0.9	12.4	0.1	10.9
STOXX Australia 150 Index	1,502.2	1,412.7	9.4	3.4	157.1	0.8	11.1	0.1	1.3

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Australia 150 ESG-X Index	3.8	6.0	7.0	33.4	33.3	N/A	N/A	7.1	10.2	6.0
STOXX Australia 150 Index	4.0	6.6	8.0	34.1	31.3	N/A	N/A	8.1	10.4	5.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Australia 150 ESG-X Index	19.6	17.4	20.4	20.0	22.7	N/A	N/A	0.3	0.4	0.3
STOXX Australia 150 Index	19.6	17.4	20.5	20.0	22.7	N/A	N/A	0.3	0.5	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Australia 150 ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.8	0.7	0.6	0.4	0.6
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Australia 150 ESG-X Index	1.0	1.0	1.0	1.0	1.0	-3.1	-1.3	-1.4	-0.4	0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, net return), all data as of Jul. 31, 2023

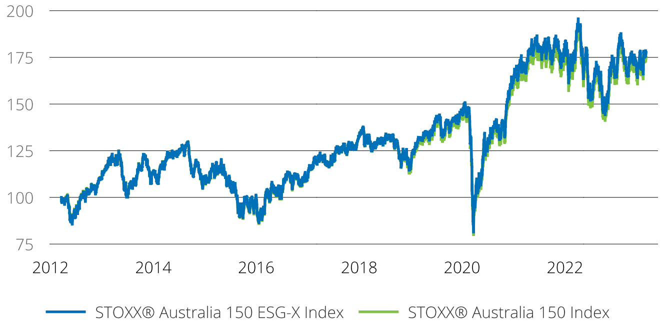
ENVIRONMENTAL SOCIAL

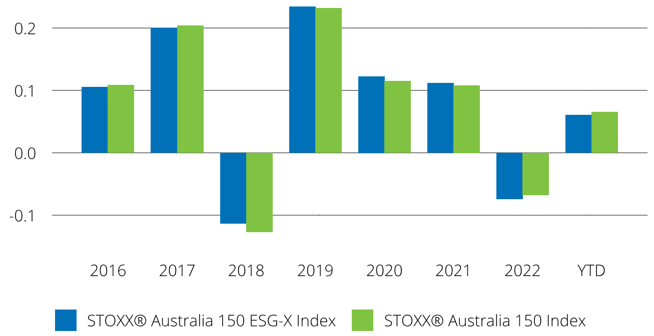
STOXX® AUSTRALIA 150 ESG-X INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Australia 150 ESG-X Index	15.5	19.2	14.7	19.0	2.4	4.5	2.5	4.3
STOXX Australia 150 Index	15.1	18.0	14.1	17.8	2.3	4.7	2.4	4.8

Performance and annual returns[4]





Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

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The indices are reviewed quarterly and components are weighted by free float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices.

Deleted companies are not replaced.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	AUD	CH0476172959	S15GESGX		.S15GESGX
Net Return	AUD	CH0476172801	S15NESGX		.S15NESGX
Price	AUD	CH0476173338	S15ESGX		.S15ESGX
Gross Return	EUR	CH0476172686	S15WESGX		.S15WESGX
Net Return	EUR	CH0476173213	S15RESGX		.S15RESGX
Price	EUR	CH0476172728	S15PESGX		.S15PESGX
Gross Return	USD	CH0476173411	S15ZESGX		.S15ZESGX
Net Return	USD	CH0476172702	S15VESGX		.S15VESGX
Price	USD	CH0476173106	S15LESGX		.S15LESGX

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap weighted
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of March. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 29, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

ENVIRONMENTAL SOCIAL
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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BHP GROUP LTD.	Basic Resources	Australia	12.39
Commonwealth Bank of Australia	Banks	Australia	9.47
CSL Ltd.	Health Care	Australia	6.88
National Australia Bank Ltd.	Banks	Australia	4.74
Westpac Banking Corp.	Banks	Australia	4.17
WOODSIDE ENERGY GROUP	Energy	Australia	3.83
Macquarie Group Ltd.	Financial Services	Australia	3.39
Wesfarmers Ltd.	Retail	Australia	2.99
TELSTRA GROUP	Telecommunications	Australia	2.62
WOOLWORTHS GROUP	Personal Care, Drug & Grocery Stores	Australia	2.50

[5] Based on the composition as of Jul. 31, 2023