

S&P/ASX 200 ESG Index

Integrating ESG Values into the Core in Australia

The S&P/ASX 200 ESG Index is designed to provide improved ESG representation and has historically maintained a risk/return profile similar to that of the widely adopted gauge of the Australian equity market, the S&P/ASX 200.

Using the same methodology that underlies the S&P 500 ESG Index, the S&P/ASX 200 ESG Index ranks and selects eligible companies, targeting 75% of the market capitalization in each S&P/ASX 200 GICS® industry group.

S&P DJI ESG Scores are unique in that they focus on the most financially material and relevant ESG signals within specific industries. The scores are governed by S&P DJI and calculated by SAM, part of S&P Global and a global leader in ESG data.



Source: S&P Dow Jones Indices LLC. Chart is provided for illustrative purposes.

The S&P/ASX 200 ESG Index vs. the S&P/ASX 200



The S&P/ASX 200 ESG Index has achieved a

25%

improvement in S&P DJI ESG Score vs. the S&P/ASX 200.

	S&P/ASX 200 (TR)	S&P/ASX 200 ESG Index (TR)
Index Constituent Count	201	103
5-Year Annualized Returns	4.27%	3.93%
5-Year Standard Deviation	15.22%	15.12%
5-Year Tracking Error		1.53%
Index ESG Score Improvement		25.20%

Source: S&P Dow Jones Indices LLC. Data as of May 29, 2020. The S&P/ASX 200 ESG Index was launched on May 6, 2019. All data shown prior to the launch date is hypothetical back-tested performance, not actual performance. See the full disclaimer for more information. Past performance is no guarantee of future results. Chart is provided for illustrative purposes. Index and sector composite "ESG Score Improvement" are calculated as the percentage difference between the index/sector ESG scores of the S&P/ASX 200 ESG Index and the S&P/ASX 200, relative to the index/sector's maximum potential improvement, based on only investing in the single highest ranked ESG scoring company in the index/sector).

S&P/ASX 200 ESG Index: Measuring the Impacts



Source: SAM, part of S&P Global, and S&P Dow Jones Indices LLC. Data as of June 30, 2020. Increased index exposure to each ESG theme in the metrics above are calculated using the question-level data in SAM's Corporate Sustainability Assessments (2019 methodology year), as the percentage difference between the performance of the S&P/ASX 200 ESG Index and the S&P/ASX 200 constituents across these metrics, on a weighted average basis. Chart is provided for illustrative purposes.

Performance disclosure and general disclaimer

The S&P/ASX 200 ESG Index was launched on May 6, 2019. All data shown prior to the launch date is hypothetical back-tested performance, not actual performance. The back-test calculations are based on the same methodology that was in effect on the index Launch Date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. Complete index methodology details are available at www.spdji.com. Also, back-tested performance is created with the benefit of hindsight. Prospective application of the methodology used to construct the Index may not result in performance commensurate with the back-test returns shown. Past performance is no guarantee of future results. Copyright © 2020 S&P Dow Jones Indices LLC. All rights reserved. SAM, a unit of RobecoSAM AG, provides research and data for use with the S&P DJI ESG Scores. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission. Standard & Poor's and S&P are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC. S&P Dow Jones Indices LLC, Dow Jones, S&P and their respective affiliates ("S&P Dow Jones Indices") makes no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and S&P Dow Jones Indices shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is not an indication of future results. This document does not constitute an offer of any services. All information provided by S&P Dow Jones Indices is general in nature and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments offered by third parties that are based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment product or vehicle that seeks to provide an investment return based on the performance of any Index. S&P Dow Jones Indices LLC is not an investment or tax advisor. S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment product or vehicle. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Credit-related information and other analyses, including ratings, are generally provided by licensors and/or affiliates of S&P Dow Jones Indices, including but not limited to S&P Global's other divisions such as Standard & Poor's Financial Services LLC and S&P Capital IQ LLC. Any credit-related information and other related analyses and statements are opinions as of the date they are expressed and are not statements of fact. S&P Dow Jones Indices LLC is analytically separate and independent from any other analytical department. For more information on any of our indices please visit www.spdji.com.