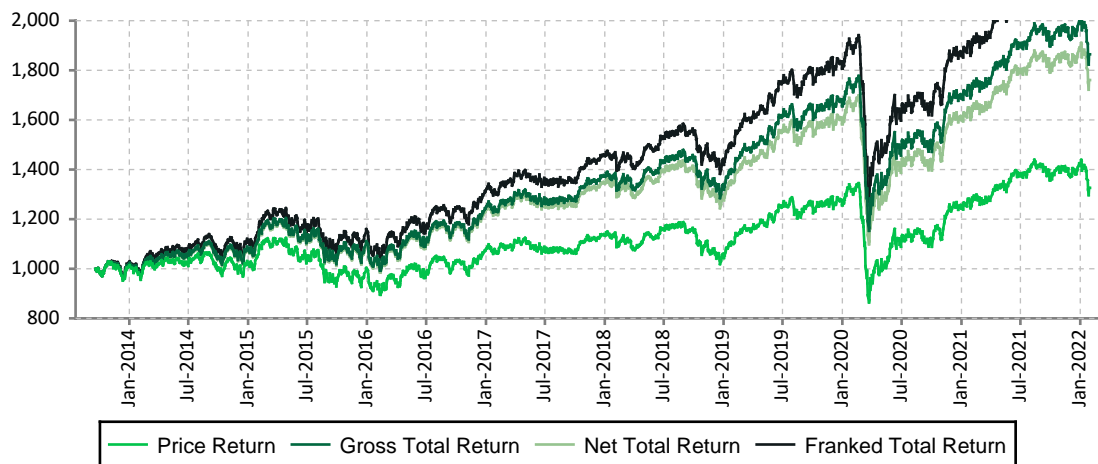


Overview

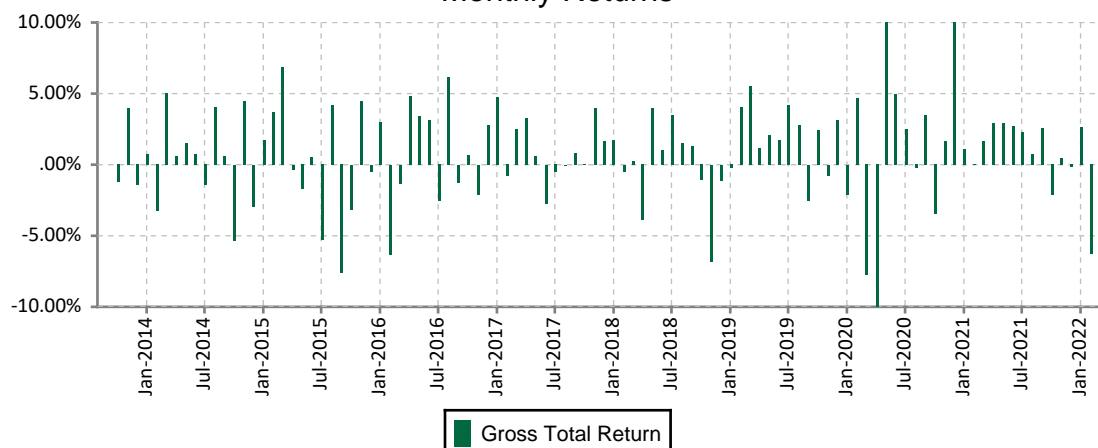
Report Month: **Jan-2022**

The Chi-X Australia 200 Index is a free-float market capitalisation weighted index that captures approximately 80% (by total market capitalisation) of the Australian equity market. The Index measures the performance of the largest 200 companies, while considering several criteria including free-float and liquidity. Chi-X Australia ('Chi-X') is the sponsor of the index, with Singapore Exchange Limited ('SGX') acting as calculation agent and administrator of the index.

Cumulative Performance



Monthly Returns



Information

Number of Constituents

200

Currency

AUD

Launch Date

04-Dec-17

Base Date

19-Sep-13

Base Value

1,000

Family

CXA 200 Indices

Index Calculation

Real-time and end-of-day indices available

Distribution

Via FTP and Sharefile

Review Dates

Quarterly in Mar, Jun, Sep & Dec

Top 10 Holdings

Company Name	Country	Code	Weight	MktCap*	GICS Sub-Industry
Commonwealth Bank of Australia	AUSTRALIA	CBA	8.76%	\$164.959	Financials
BHP Billiton Ltd	AUSTRALIA	BHP	7.26%	\$136.679	Materials
CSL Ltd	AUSTRALIA	CSL	6.30%	\$118.767	Health Care
National Australia Bank Ltd	AUSTRALIA	NAB	4.75%	\$89.529	Financials
Westpac Banking Corp	AUSTRALIA	WBC	3.88%	\$73.134	Financials
Australia and New Zealand Banking Group Ltd	AUSTRALIA	ANZ	3.77%	\$71.114	Financials
Macquarie Group Ltd	AUSTRALIA	MQG	3.38%	\$63.689	Financials
Wesfarmers Ltd	AUSTRALIA	WES	3.18%	\$59.962	Consumer Staples
Telstra Corporation Ltd	AUSTRALIA	TLS	2.46%	\$46.336	Telecom Services
Woolworths Group Ltd	AUSTRALIA	WOW	2.32%	\$43.680	Consumer Staples

* Free-float Market Capitalisation in AUD billions

Vendor Codes

Four variants of the CXA 200 Index are calculated. The Price Return Index is disseminated in real-time via CHIXMD (Market Data feed).

Calculation	CHIXMD	Iress	Reuters	Bloomberg
CXA 200 Price Return Index	X2C	X2C.CXA	.X2C	X2C Index
CXA 200 Gross Total Return Index	X2CG	X2CG.CXA	.X2CG	X2CG Index
CXA 200 Net Total Return Index	X2CN	X2CN.CXA	.X2CN	X2CN Index
CXA 200 Franked Total Return Index	X2CF	X2CF.CXA	.X2CF	X2CF Index

The largest 250 securities by market capitalisation in the Australian market are eligible for inclusion in the index universe. Only primary listings are considered and CHESS Depository Interests (CDIs) are not eligible. All stocks in the index universe are ranked by free-float market capitalisation. The index is reviewed on a quarterly basis in March, June, September and December of each year. Buffer rules are applied to maintain index stability and minimise turnover. The detailed methodology including calculation formulae can be found at www.chi-x.com.au/indices.

Performance*

Index	Returns			Annualised Returns*		
	1 Month	3 Months	YTD	12 Months	36 Months	Inception
CXA 200 Price Return	-6.28%	-4.46%	-6.28%	6.63%	6.32%	3.60%
CXA 200 Gross Total Return	-6.28%	-3.96%	-6.28%	10.49%	10.16%	7.92%
CXA 200 Net Total Return	-6.28%	-3.99%	-6.28%	10.02%	9.27%	7.18%
CXA 200 Franked Total Return	-6.28%	-3.81%	-6.28%	11.81%	11.47%	9.33%

* Performance calculations are annualised based on daily returns.

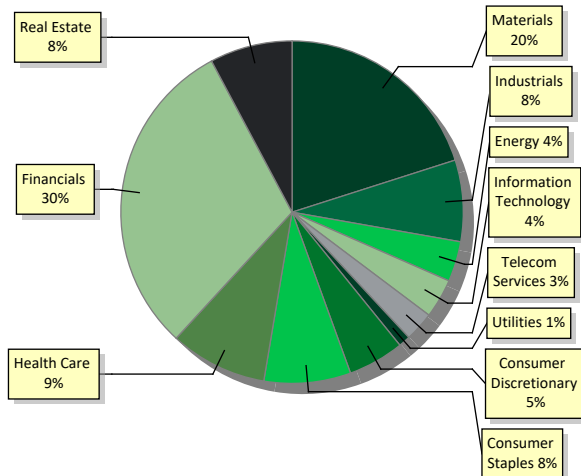
Risk*

Index	Annualised Volatility			Sharpe Ratio			Maximum Drawdown		
	12 Months	36 Months	Inception	12 Months	36 Months	Inception	%	Min	Max
CXA 200 Price Return	12.54%	17.51%	14.41%	0.58	0.44	0.32	-39.94%	23-Mar-20	13-Aug-21
CXA 200 Gross Total Return	12.49%	17.49%	14.44%	0.87	0.64	0.60	-52.56%	12-Dec-13	04-Jan-22
CXA 200 Net Total Return	12.50%	17.49%	14.44%	0.84	0.60	0.55	-49.77%	12-Dec-13	04-Jan-22
CXA 200 Franked Total Return	12.49%	17.50%	14.47%	0.97	0.71	0.69	-57.20%	12-Dec-13	04-Jan-22

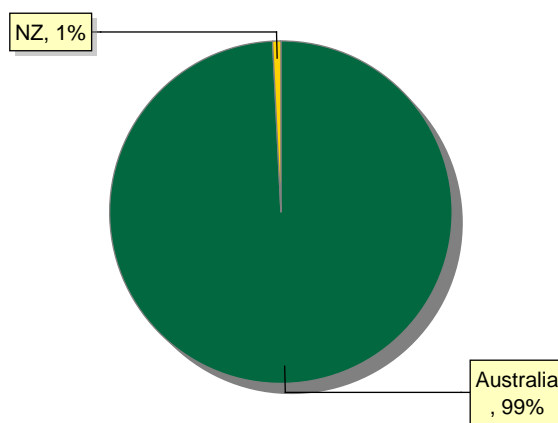
* All Risk measures are based on daily returns.

Sector and Country Weights

Sector Weights



Country Weight



Characteristics

Index	Index	Market Capitalisation		Constituent Market Capitalisation*				Constituent Weights		
		Full	Free-Float	Mean	Median	Largest	Smallest	Largest	Smallest	Top 10
CXA 200 Index	200	\$2,070.260	\$1,882.536	\$9.413	\$2.683	\$164.959	\$0.042	8.76%	0.00%	46.07%

* Market Capitalisation shown in AUD billions

About Chi-X Australia

Chi-X is the securities and derivatives exchange transforming the Australian investment market through a focus on customers and innovation. Chi-X delivers easy, cost-effective access to local and global investment opportunities. Copyright 2022, Cboe Australia Pty Ltd ("Cboe Australia") ACN 129 584 667. All rights reserved. Cboe is a registered trademark. Cboe Australia holds an Australian Market Licence and operates a financial market in Australia. Australia has taken care preparing this document, to the extent permitted by law Cboe Australia makes no representations or warranties and excludes all liability (including for negligence) in connection with the same. This provided for informational purposes only. Under no circumstances is it to be used as a basis for, or considered as an offer to engage in any activity or purchase or sell any security, or as a solicitation or recommendation for the sale, or offer to purchase or sell any security.

The Chi-X Australia 200 Index (CXA 200) (the "Index") is the exclusive property of Chi-X Australia Pty Ltd ("Chi-X"), which has contracted with Singapore Exchange Limited ("SGX") to calculate, manage and administrate the Index. SGX and its related stylized mark(s) have been licensed for use by Chi-X. Neither SGX nor any of its affiliates sponsor and promote the Index and none shall be liable for any errors or omissions in calculated the Index."