

Description

The S&P Japan 500 ESG Index is a broad-based, market-cap-weighted index that is designed to measure the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weights as the S&P Japan 500.

Quick Facts

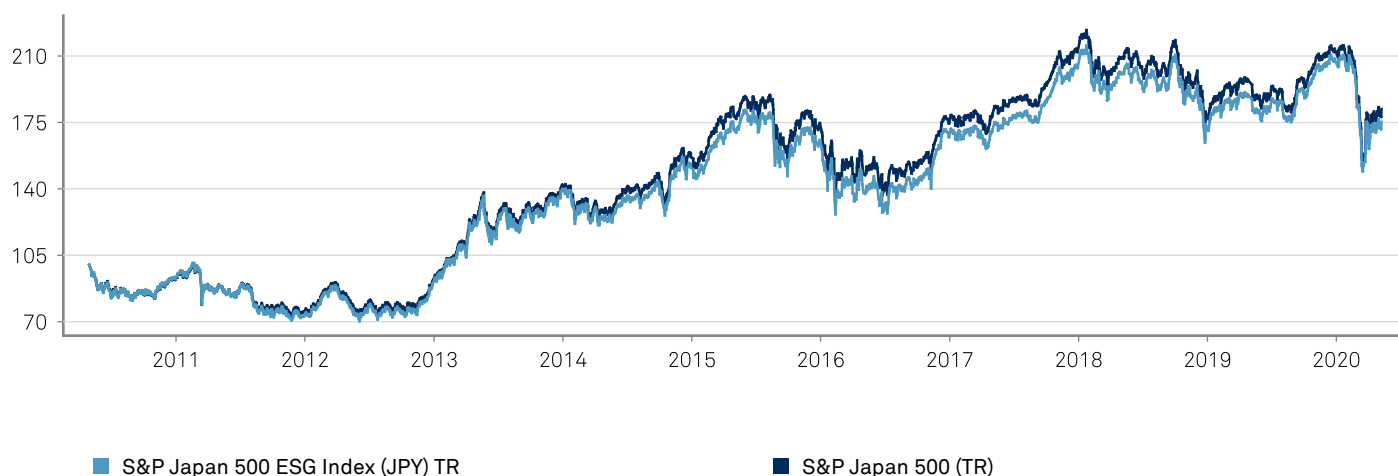
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Annually in May
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	JPY
LAUNCH DATE	May 6, 2019
FIRST VALUE DATE	April 30, 2010
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:
<https://www.spindices.com/indices/equity/sp-japan-500-esg-index-jpy>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TOTAL RETURNS							
176.59	3.67%	-13.3%	-14.7%	-6.83%	1.44%	0.58%	5.85%
PRICE RETURNS							
140.85	3.67%	-14.42%	-15.82%	-9.36%	-1.12%	-1.86%	3.48%
NET TOTAL RETURNS							
168.69	3.67%	-13.53%	-14.93%	-7.35%	0.91%	0.08%	5.37%
BENCHMARK* TOTAL RETURNS							
1,903	4.46%	-12.04%	-13.79%	-7.24%	1.06%	0.45%	6.23%
BENCHMARK* PRICE RETURNS							
1,339.23	4.46%	-13.12%	-14.85%	-9.6%	-1.28%	-1.78%	4.03%

* The index benchmark is the S&P Japan 500

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
TOTAL RETURNS									
19.51%	-14.93%	21.73%	0.94%	9.66%	8.12%	55.39%	22.56%	-20.71%	N/A
PRICE RETURNS									
16.4%	-16.97%	19%	-1.46%	7.4%	5.98%	52.51%	19.54%	-22.43%	N/A
NET TOTAL RETURNS									
18.87%	-15.35%	21.17%	0.45%	9.19%	7.68%	54.8%	21.95%	-21.06%	N/A
BENCHMARK* TOTAL RETURNS									
18.13%	-15.27%	21.49%	0%	11.39%	10.26%	55.48%	21.31%	-18.19%	0.51%
BENCHMARK* PRICE RETURNS									
15.27%	-17.12%	18.99%	-2.15%	9.36%	8.21%	52.76%	18.57%	-19.88%	-1.18%

* The index benchmark is the S&P Japan 500

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV						
	15.21%	17.13%	17.94%	0.09	0.03	0.33
BENCHMARK* STD DEV						
	15.07%	16.43%	17.13%	0.07	0.03	0.36

Risk is defined as standard deviation calculated based on total returns using monthly values.

* The index benchmark is the S&P Japan 500

Index Characteristics

NUMBER OF CONSTITUENTS	252
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	12,270.49
LARGEST TOTAL MARKET CAP	203,405.23
SMALLEST TOTAL MARKET CAP	685.26
MEDIAN TOTAL MARKET CAP	5,244.48
WEIGHT LARGEST CONSTITUENT [%]	6.2
WEIGHT TOP 10 CONSTITUENTS [%]	24.3

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	173.97
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	182.06
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	173.34
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	416.06

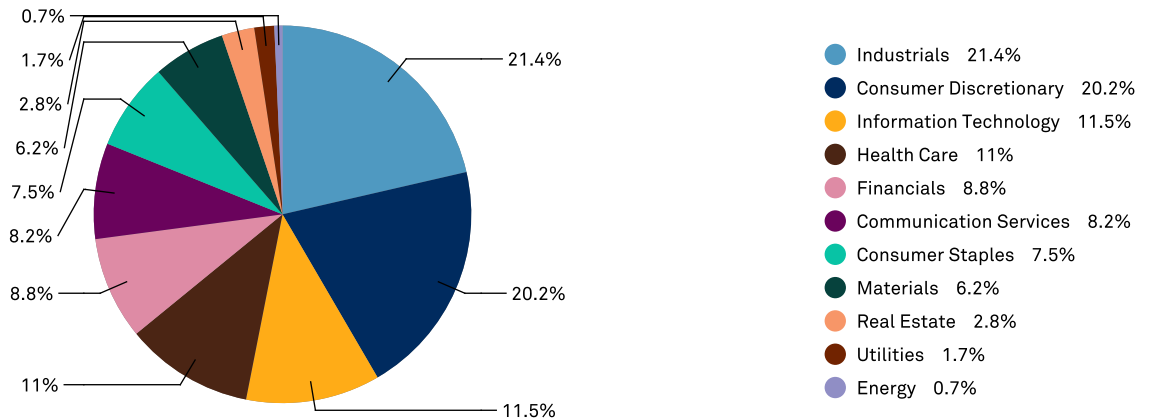
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Toyota Motor Corp	7203	Consumer Discretionary
Sony Corp	6758	Consumer Discretionary
Takeda Pharmaceutical Co Ltd	4502	Health Care
Nippon Tel & Tel Corp	9432	Communication Services
Mitsubishi UFJ Financial Group Inc	8306	Financials
Nintendo Co Ltd	7974	Communication Services
Recruit Holdings Co Ltd	6098	Industrials
KDDI Corp	9433	Communication Services
Honda Motor Co	7267	Consumer Discretionary
Shin-Etsu Chemical Co	4063	Materials

*Based on GICS® sectors

Sector* Breakdown



*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
Japan	252	3,092,162.53	100

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
PRICE RETURNS	SPJESGJP	N/A
NET TOTAL RETURNS	SPJESGJN	N/A
TOTAL RETURNS	SPJESGJT	N/A

CONTACT US

spdji.com

index_services@spglobal.com

S&P Dow Jones Custom Indices

customindices@spglobal.com

New York

1 212 438 7354

1 877 325 5415

Mexico City

52 (55) 1037 5290

London

44 207 176 8888

Dubai

971 (0)4 371 7131

Mumbai

91-22-2272-5312

Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P Japan 500 ESG Index (JPY) was May 6, 2019. The launch date of the S&P Japan 500 was December 19, 2006.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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