

# Approaches and Trends in ESG Indices

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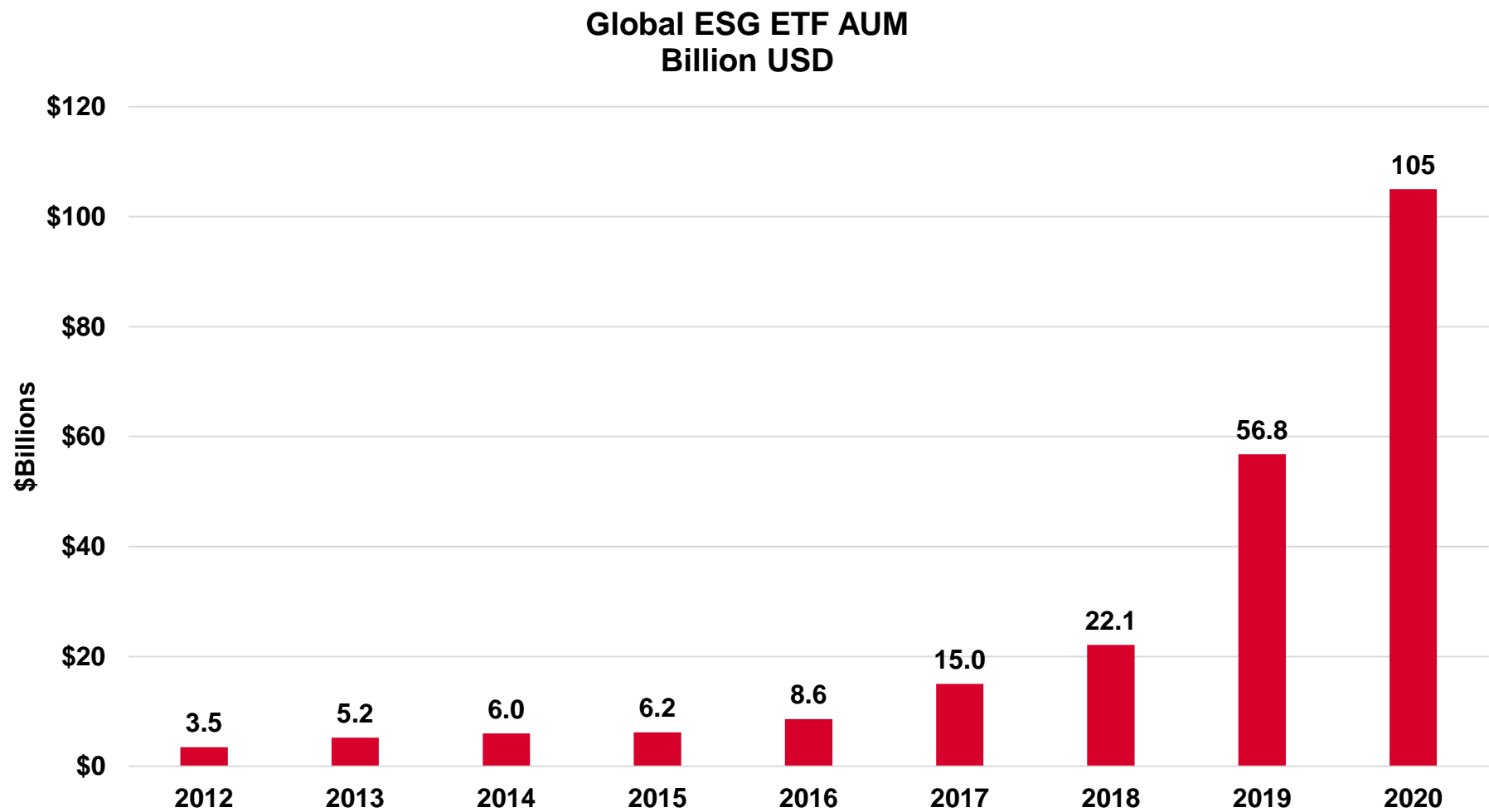


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# Global trends in ESG Investing



Source: USSIF, December 2018 <https://www.ussif.org/files/US%20SIF%20Trends%20Report%202018%20Release.pdf> ; Morningstar & S&P DJI data as of 30/08/2020.

# Why incorporate ESG issues?

- Encourage corporate ESG disclosure
  - Align with international best practice
  - Reputation protection
  - Ethical values
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- Risk Mitigation
  - Financial outperformance
  - Regulation



# Incorporating ESG into an index



# S&P ESG indices with Stock Exchanges

Index	Country
S&P BSE 100 ESG Index	India
S&P BSE CARBONEX	India
S&P BSE GREENEX	India
S&P/ASX 200 Carbon Price Risk 2030 Adjusted Index	Australia
S&P/ASX 200 ESG Index	Australia
S&P/ASX All Australian 50 Carbon Efficient Index	Australia
S&P/ASX All Australian 50 Fossil Fuel Free Carbon Efficient Index	Australia
S&P/ASX All Australian 50 Fossil Fuel Free Index	Australia
S&P/B3 Brazil ESG Index	Brazil
S&P/BMV Total Mexico ESG Index	Mexico
S&P/EGX ESG Index	Egypt
JPX/S&P CAPEX & Human Capital Index	Japan
S&P/JPX Carbon Efficient Index	Japan
S&P/TOPIX 150 Carbon Efficient Index USD	Japan
S&P/TOPIX 150 Carbon Efficient Select Index	Japan
S&P/TOPIX 150 Fossil Fuel Free Carbon Efficient Index	Japan
S&P/TOPIX 150 Fossil Fuel Free Carbon Efficient Select Index	Japan
S&P/TOPIX 150 Fossil Fuel Free Index	Japan
S&P/TSX 60 Carbon Efficient Index	Canada
S&P/TSX 60 Carbon Efficient Index	Canada
S&P/TSX 60 Carbon Price Risk 2030 Adjusted Index	Canada
S&P/TSX 60 ESG Index	Canada
S&P/TSX 60 Fossil Fuel Free Carbon Efficient Index	Canada
S&P/TSX 60 Fossil Fuel Free Index	Canada
S&P/TSX Composite Carbon Efficient Index	Canada
S&P/TSX Composite Carbon Price Risk 2030 Adjusted Index	Canada
S&P/TSX Composite ESG Index	Canada
S&P/TSX Renewable Energy and Clean Technology Index	Canada
S&P UAE Hawkamah ESG	UAE

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