Environmental and Socially Responsible Index Based on the S&P 500 Launched by S&P Dow Jones Indices

Index Licensed to Goldman Sachs Asset Management for Product Development

NEW YORK, June 24, 2015 /PRNewswire/ -- S&P Dow Jones Indices (S&P DJI), one of the world's leading providers of financial market indices, announced today the launch of the **S&P Environmental & Socially Responsible Indices** which are designed to offer investors enhanced exposure to securities meeting sustainability investing criteria while maintaining a risk and performance profile similar to their respective underlying indices – the S&P 500® and the S&P Developed BMI Ex-U.S. & Korea LargeMidcap**.** The Indices have been licensed to **Goldman Sachs Asset Management (GSAM)**, who worked collaboratively with S&P DJI to develop the sustainability criteria used in these Indices.

The S&P Environmental & Socially Responsible Indices expand S&P DJI's robust family of Environmental, Social and Governance (ESG) indices. The Indices launched today are:

- S&P 500 Environmental & Socially Responsible Index
- S&P International Environmental & Socially Responsible Index

The constituents are selected using a transparent, rules-based methodology where stocks engaging in fossil fuel heavy industries or in the production and sale of tobacco, cluster bombs, landmines, nuclear and other military armaments are excluded. The eligible companies are assigned Environmental and Social dimension scores (E&S Scores) provided by RobecoSAM. 75% of the stocks with the highest ranking E&S Scores in each sector are selected for index membership.

"The demand to integrate long-term sustainability strategies into portfolios is increasing, particularly for those investors who are conscious about their own environmental and social responsibility as well as those who are compliant with the United Nations' Principles of Responsible Investment," says **Alka Banerjee, Managing Director at S&P Dow Jones Indices.**"By drawing upon broad market, widely recognized indices like the S&P 500 and S&P Global BMI, we are able to offer the market a unique perspective on the performance of companies that have a strong profile in addressing environmental and social challenges."

"Our clients are increasingly interested in aligning their investments with their core values. That's why we worked with S&P DJI to help them develop these environmental and socially responsible Indices," says **Monali Vora, a managing director in Goldman Sachs Asset Management Quantitative Investment Strategies team**. "These Indices have the added benefits of being both diversified and broad-based while seeking to maintain low tracking error to the parent index."

For more information, including the complete methodology, please visit:www.spdji.com

About S&P Dow Jones Indices
S&P Dow Jones Indices LLC, a part of McGraw Hill Financial, is the world's largest, global resource for index-based concepts, data and research. Home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®, S&P Dow Jones Indices LLC has over 115 years of experience constructing innovative and transparent solutions that fulfill the needs of investors. More assets are invested in products based upon our indices than any other provider in the world. With over 1,000,000 indices covering a wide range of asset classes across the globe, S&P Dow Jones Indices LLC defines the way investors measure and trade the markets. To learn more about our company, please visit www.spdji.com.

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