

Dow Jones Sustainability Indices Review Results 2019

AMSTERDAM, NEW YORK and ZURICH, Sept. 13, 2019 /PRNewswire/ -- S&P Dow Jones Indices (S&P DJI), one of the world's leading index providers, together with SAM, the business unit within RobecoSAM, which specializes in providing **Environmental, Social, and Governance** (ESG) data, ratings, and benchmarking, has today announced the results of the annual **Dow Jones Sustainability Indices** (DJSI) review. At the same time, this year marks the 20th anniversary of the DJSI World as the global standard for measuring and advancing corporate ESG practices.

The three largest (by free-float market capitalization) additions to and deletions from the DJSI World this year are:

Additions: Alphabet Inc, CVS Health Corp, Reckitt Benckiser Group PLC

Deletions: Citigroup Inc¹, Royal Dutch Shell PLC, 3M Co

The review results in new components for all the DJSI, which are available on the [RobecoSAM website](#). All changes are effective on **Monday, September 23, 2019**.

Pioneering ESG assessments and promoting ESG practices since 1999

The DJSI World is celebrating a two-decade milestone this year. Since its pioneering launch in 1999, the DJSI World has achieved iconic status as the global standard for measuring and advancing corporate ESG practices. It was the first global index to track the largest and leading sustainability-driven publicly listed companies.

The **SAM Corporate Sustainability Assessment** (CSA) results, derived from analysis of financially material ESG factors, alongside S&P DJI's robust index methodology, form the basis of the construction and maintenance of the entire DJSI series. The CSA follows a strict rules-based methodology. After applying a range of financially relevant and industry specific ESG criteria, a Total Sustainability Score is assigned to each company. Based on this Total Sustainability Score, those companies that rank within the top 10% of their industries are included in the DJSI World, following a best-in-class approach.

The CSA continues to evolve

Raising the bar each year, the CSA is continuously enhanced to identify and measure under-researched or under-reported financially material ESG factors. This process helps better detect those companies that are well-positioned to address future sustainability-driven challenges and opportunities. The CSA now produces approximately 1,000 data points per company, and is the basis for the determination of DJSI inclusion.

Through its evolution, the CSA encourages consistent disclosure practices around both currently relevant sustainability themes and emerging forward-looking sustainability issues that may have a financially material impact on companies.

For example, this year the existing CSA criteria of "*Information Security, Cybersecurity & System Availability*", "*Privacy Protection*", and the "*Living Wage*" were further enhanced based on the need for greater management controls and disclosures around these issues of importance for investors.

The CSA's [recognized quality and robustness](#) has once again attracted record interest from companies seeking to measure and improve their sustainability performance. This underscores the fact that corporate ESG performance disclosures have become a necessity in meeting mainstream investors' expectations. In recent years, the investment community has increasingly placed more emphasis on integrating ESG factors into their investment decisions, just as the DJSI pioneers envisioned.

Please use the links below to find additional information on:

- the DJSI and component changes on the [DJSI review page](#) or the [DJSI World product page](#)
- the top performing companies per industry in the [Industry Leader Reports 2019](#)
- this years' CSA [Annual Methodology & Scoring Review](#) (or register for our [webcasts](#))
- the CSA methodology in general in the [CSA Resource Center](#)

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies, and governments to make decisions with confidence. For more information, visit www.spdji.com.

ABOUT ROBECOSAM

Founded in 1995, RobecoSAM is an investment specialist focused exclusively on Sustainable Investing. It provides asset management, impact analysis and investing, sustainability assessments, as well as ESG data, ratings, and benchmarking. Serving institutional asset owners and financial intermediaries, the company's asset management capabilities feature a strong track record in sustainability-themed strategies, together with expertise in strategies focused on the UN Sustainable Development Goals (SDGs). RobecoSAM was first to treat ESG as a standalone factor using its Smart ESG methodology. Since 1999 and together with S&P Dow Jones Indices, RobecoSAM has published the globally recognized Dow Jones Sustainability Indices (DJSI). Based on the "SAM* Corporate Sustainability Assessment" (CSA), an annual ESG analysis of over 4,700 listed companies, RobecoSAM has compiled one of the world's most comprehensive databases of financially material sustainability information. The CSA data is also included in USD 136 billion of assets under management at Robeco.

RobecoSAM is an affiliate of Robeco**, the Dutch investment management firm founded in 1929. Both companies share a joint mission: enabling clients to achieve their financial and sustainability goals by providing superior investment returns and solutions. Robeco is fully owned by ORIX Corporation Europe N.V., a subsidiary of ORIX Corporation.

As a reflection of its own commitment to advancing sustainable investment practices, RobecoSAM is a signatory of the PRI, UN Global Compact and Climate Action 100+, a supporter of the Task Force on Climate-related Financial Disclosure (TCFD), as well as a member of Eurosif, Swiss Sustainable Finance, Carbon Disclosure Project (CDP), and Portfolio Decarbonization Coalition (PDC), among others. As of June 30, 2019, RobecoSAM had client assets under management, advice and/or license of approximately USD 24.3 billion.

Important legal information:

S&P® is a registered trademark of Standard & Poor's Financial Services LLC ("S&P"), a division of S&P Global, Inc. Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"). These trademarks have been licensed to S&P Dow Jones Indices LLC ("S&P DJI"), a division of S&P Global, Inc. The Global Industry Classification Standard (GICS®) was developed by, and is the exclusive property and a trademark of, S&P and MSCI Inc.

The details given on these pages do not constitute an offer. They are given for information purposes only. No liability is assumed for the correctness and accuracy of the details given. It is not possible to invest directly in an index. S&P DJI, Dow Jones, S&P and their respective affiliates do not sponsor, endorse, sell or promote any investment fund or other investment product that is offered by third parties and that seeks to provide an investment return based on the performance of any index. S&P DJI does not make investment recommendations, and inclusion of a security within an index, and CSA results, are not recommendations by S&P DJI for the purchase or sale of any security or other asset or to pursue any investment strategy. This document is for information purposes only and does not constitute an offer of services in jurisdictions where S&P DJI does not have the necessary licenses. S&P DJI receives compensation for licensing its indices to third parties.

**SAM is a registered trademark of RobecoSAM AG. SAM is used to market services and products of business units within RobecoSAM, which specialize in providing ESG data, ratings, and benchmarking. Operating under SAM are two specialist business areas: "ESG Ratings", which is responsible for the Corporate Sustainability Assessment (CSA), from the methodology behind the assessment, to the annual data collection, through to the evaluation and scoring of individual companies, and also contributing the data to S&P Dow Jones Indices for their indices. "ESG Benchmarking" provides to companies, experts, and practitioners a range of unique services to evaluate companies' sustainability performance, based on CSA results and by comparing it to best practice. SAM is not to be considered as a separate legal entity. **Robeco has both functional oversight on RobecoSAM and majority representation in its Board of Directors.*

The details given on these pages do not constitute an offer. They are given for information purposes only. No liability is assumed for the correctness and accuracy of the details given. The securities identified and described

may or may not be purchased, sold, or recommended for advisory clients of RobecoSAM. It should not be assumed that an investment in these securities was or will be profitable. Copyright© 2019 RobecoSAM – all rights reserved.

¹ Still member of DJSI North America

SOURCE S&P Dow Jones Indices

For further information: S&P Dow Jones Indices - Client Services: Index_services@spglobal.com; Media Inquiries: spdji.comms@spglobal.com; RobecoSAM - Corporate Communications: +41 (0) 44 653 10 02, com@robecosam.com, www.robecosam.com

<https://press.spglobal.com/2019-09-13-Dow-Jones-Sustainability-Indices-Review-Results-2019>