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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 Inc[1], 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.

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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.

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[1] Still member of DJSI North America

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