

SAM Corporate Sustainability Assessment (CSA): DJSI and others

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Agenda

- Introducing RobecoSAM
- Purpose of the SAM Corporate Sustainability Assessment (CSA)
- Target Audience of the SAM CSA
- Scope of the SAM CSA
- How does it work?
- Outputs of the SAM CSA



RobecoSAM at a glance

Investment specialist focused exclusively on Sustainability Investing

- RobecoSAM was founded in 1995 in Zurich, Switzerland
- Integrated approach to company valuation considering both financial and non-financial criteria with in-house industry, sustainability and financial expertise
- Offering complementary capabilities to Sustainability Investing
- Powering the Dow Jones Sustainability Indices since 1999
- Approximately 120 employees headquartered in Zurich, Switzerland
- Part of Robeco Holding in the Netherlands – over €275 billion in clients assets under management globally

RobecoSAM and S&P Dow Jones Indices (SPDJI)

DJSI & SPDJI

- Continued collaboration between RobecoSAM and S&PDJI to expand ESG index offering
- Launch of DJSI MILA (Latin America) in 2017 together with SPDJI, International Finance Corporation (World Bank) and MILA.
- Japan Human Capital Index together with Bank of Japan
- S&P RobecoSAM ESG Indices to cover key S&P Benchmarks such as S&P500, S&P Europe 350, S&P Global 1200, Topix 150
- Development of ESG Factor scores – a new way of scoring sustainability information and integration into financial products

Product Examples

- Gender Equality
- Sustainable Development Goals

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Key Benefits of Participation in the SAM CSA

Participating in the SAM CSA can have numerous internal and external benefits for companies

- **Benchmarking feedback and database:** Scorecard
- **Reputation and brand:** Being identified as a global sustainability leader can enhance your reputation in the eye's of customers, employees and other stakeholders
- **Sustainability investing:** If a company is selected as a Sustainability Leader and is represented in one or more of the Sustainability Indices, it can attract new investors looking for a sustainability exposure
- **DJSI member logo/ SAM Yearbook distinction**
- **Improving internal communication within company – Drive internal change**

MEMBER OF

**Dow Jones
Sustainability Indices**

In Collaboration with RobecoSAM 



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SAM's Corporate Sustainability Assessment (CSA)

Investors, companies and several other stakeholders are the target audience

- The focus of the SAM CSA is on investor relevant information
- Assessment of more than 6,500 companies annually worldwide
- Participating companies are assessed based on public information as well as information provided by the company through the CSA website; more than 1200 firms participated in 2019
- SAM publishes selected CSA data - such as company percentile rankings at the criterion, dimension and total score levels - on the Bloomberg Professional platform.
- The results of the SAM Corporate Sustainability Assessment serve a wide range stakeholders and applications ranging from indices to asset management and from company benchmarking to sustainability-linked loans.
- RobecoSAM invites the largest 3'500 companies by market capitalization to participate in the SAM CSA which determines the membership of the DJSI; Only the invited companies are eligible for the DJSI
- SAM CSA results are not only an important resource to the financial community but also to employees, customers and critical NGOs.

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Scope of the SAM CSA

Systematic and consistent measurement of corporate sustainability performance

- The SAM CSA analyzes a company's performance in financially material sustainability criteria in the economic, the environmental and the social dimension with focus on long-term value creation
- Access to corporate information via web-based questionnaire, management meetings and public information
- Assessment of more than 6'500 companies yearly based on broad range of general and industry-specific criteria
- Industry-specific questionnaires for 61 industries (GICS classification)
- Emphasis on performance over management systems and policies
- Assessment complemented by a Media & Stakeholder Analysis (reputational risks potentially affecting the financial performance of the company)
- Annually reviewed and updated
- Process audited annually by independent third-party firm

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SAM CSA: How does it work?

Sustainability Methodology Development

- Ensuring the most material topics are covered for each industry
- Analysis of scoring results for improvements
- Development of new criteria, modification of questions

SAM CSA Platform to input data (from companies and public information)

Quality Control of Company Submissions

- Ensuring validity of company responses
- Validating supporting evidence
- Verifying consistency of comments and public disclosures

Generation of Sustainability Scores

- Scores generated from answers based on pre-defined rules and weightings
- Validation of scoring results

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Outputs of the SAM CSA

SAM Company Benchmarking Scorecard

- Company's score in each dimension and criterion
- Company's percentile rank within the industry
- Industry average and best score for each topic

The scores are used for:

- Index products
- Research
- Asset management products
- Company reports, Benchmarking services

Selected SAM CSA data available on Bloomberg Professional platform

- Company percentile rankings at the criterion, dimension and total score levels

Contact us in case of questions



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