

## Robeco Sustainable Urban Living Index EUR Total Return

The Robeco Sustainable Urban Living Index is an index that seeks efficient exposure to high impact stocks that have a positive societal contribution, based on the Robeco SDG Framework, to selected UN Sustainable Development Goals related to urban living. The objective of the Robeco Sustainable Urban Living Index is to reflect the return of the U.S. and European market, subject to screening of the investable universe for stocks that do no significant harm and have high positive impact on SDG 6: Clean Water and Sanitation, SDG 7: Affordable Clean Energy, and SDG 11: Sustainable Cities and Communities.



Sustainable Index Solutions

### Performance

	Robeco Index (Gross)	S&P Benchmark
1 m	2.76%	4.97%
3 m	7.28%	11.84%
Ytd	3.44%	8.12%
1 Year	11.51%	24.53%
2 Years	10.47%	10.60%
3 Years	12.08%	14.32%
5 Years	10.45%	14.15%
10 Years	11.52%	12.91%
Since 01-2010	13.12%	13.18%
Annualized (for periods longer than one year)		

### Calendar year performance

	Robeco Index (Gross)	S&P Benchmark
2023	13.78%	21.52%
2022	-7.06%	-13.33%
2021	24.81%	34.43%
2020	2.88%	7.29%
2019	29.47%	32.04%
2021-2023	9.69%	12.29%
2019-2023	11.95%	14.94%
Annualized (years)		

### Benchmark

S&P North America and Europe LargeMidCap Index Custom

### General facts

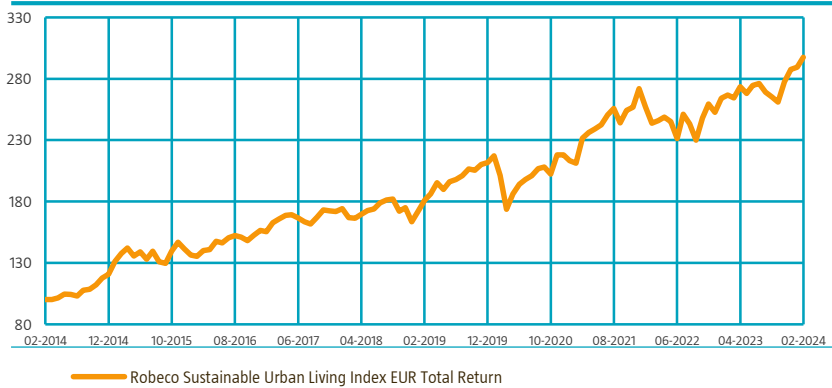
Type of Index	Equities
Universe	Developed
Currency	EUR
Rebalancing frequency	Semi-Annually
Launch date	14-10-2022
Index administrator	Robeco Indices
Index calculator	S&P DJI

### Ticker codes

FactSet	R1801XXXXXX
S&P	R1801X

### Performance

Indexed value (Gross) (until 29-02-2024) - Source: Robeco



Any performance figures presented prior to the index' launch date is based on hypothetical back-tested data and may suffer from the benefit of hindsight. Although Robeco is prudent in its assumptions for simulations, no representation is made that the index will achieve results similar to those shown and actual performance results may deviate significantly.

### Statistics

	1 Year	3 Years	5 Years
Sharpe ratio	0.83	0.78	0.69
Standard deviation	9.57	13.91	14.45
Max. monthly gain (%)		9.55	9.55
Max. monthly loss (%)		-5.67	-13.72
Alpha (%)	-6.40	0.42	-0.88
Beta	0.76	0.81	0.81
Information ratio	-1.90	-0.29	-0.52
Tracking error ex-post (%)	6.84	7.63	7.16

### Top 10 largest positions

Holdings	Sector	Country	%
Unilever PLC	Consumer Staples	United Kingdom	9.10
Colgate-Palmolive Co	Consumer Staples	United States	6.10
Schneider Electric SE	Industrials	France	5.80
Marsh & McLennan Cos Inc	Financials	United States	5.60
ABB Ltd	Industrials	Switzerland	5.50
Iberdrola SA	Utilities	Spain	5.30
Ferguson PLC	Industrials	United States	4.60
Travelers Cos Inc/The	Financials	United States	4.50
E.ON SE	Utilities	Germany	3.60
Swiss Re AG	Financials	Switzerland	3.60
<b>Total</b>			<b>53.70</b>

### Top 10/20/30 weights

TOP 10	53.79%
TOP 20	80.24%
TOP 30	95.46%

## Sector allocation

Sector allocation		Deviation benchmark
Industrials	34.3%	24.2%
Utilities	26.5%	24.2%
Financials	18.5%	3.5%
Consumer Staples	15.2%	8.4%
Consumer Discretionary	2.6%	-7.6%
Real Estate	2.1%	0.3%
Materials	0.8%	-2.3%
Information Technology	0.0%	-25.7%
Energy	0.0%	-4.5%
Health Care	0.0%	-12.7%
Communication Services	0.0%	-7.7%

## Country allocation

Country allocation		Deviation benchmark
United States	26.5%	-50.9%
Switzerland	15.0%	12.4%
United Kingdom	13.7%	9.4%
France	13.6%	10.2%
Spain	5.3%	4.6%
Germany	5.1%	2.6%
Finland	5.0%	4.7%
Italy	4.6%	3.8%
Canada	4.3%	0.8%
Austria	2.3%	2.2%
Portugal	1.9%	1.8%
Belgium	1.6%	1.3%
Other	0.9%	-3.0%

ESG Important information

The sustainability information in this factsheet can help investors integrate sustainability considerations in their process. This information is for informational purposes only. The reported sustainability information may not at all be used in relation to the methodology of this index. A decision to invest based on the index should take into account all characteristics or objectives of the index as described in the methodology.

Sustainability

The index incorporates sustainability in the index construction process through the Robeco SDG Framework. The following sections display the sustainability profile for this index based on multiple dimensions, alongside short descriptions.

Environmental Footprint

Environmental footprint expresses the total resource consumption of the portfolio per mUSD invested. Each assessed company's footprint is calculated by normalizing resources consumed by the company's enterprise value including cash (EVIC). We aggregate these figures to portfolio level using a weighted average, multiplying each assessed portfolio constituent's footprint by its respective position weight. For comparison, index footprints are shown besides that of the portfolio. The equivalent factors that are used for comparison between the portfolio and index represent European averages and are based on third-party sources combined with own estimates. As such, the figures presented are intended for illustrative purposes and are purely an indication. Only holdings mapped as corporates are included in the figures.

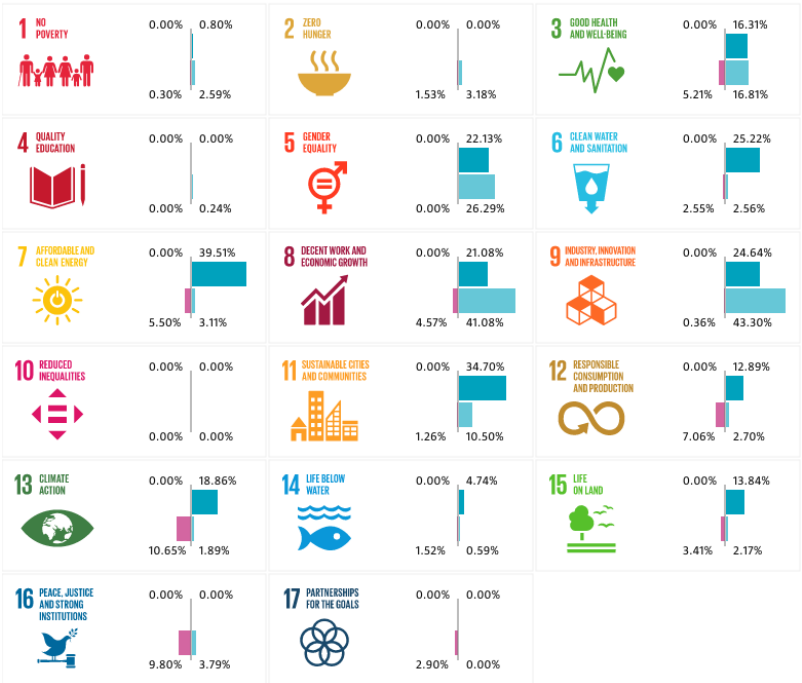
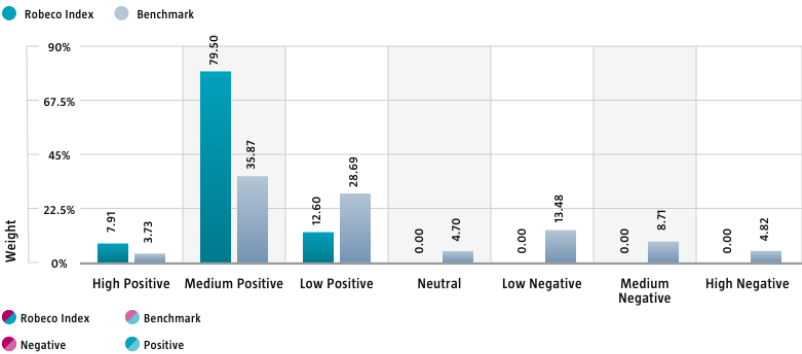


Source: S&P Trucost Limited © Trucost 2024. All rights in the Trucost data and reports vest in Trucost and/or its licensors. Neither Trucost, nor its affiliates, nor its licensors accept any liability for any errors, omissions, or interruptions in the Trucost data and/or reports. No further distribution of the Data and/or Reports is permitted without Trucost's express written consent.

SDG Impact Alignment

This distribution across SDG scores shows the portfolio weight allocated to companies with a positive, negative and neutral impact alignment with the Sustainable Development Goals (SDG) based on Robeco's SDG Framework. The framework utilizes a three-step approach to assess a company's impact alignment with the relevant SDGs and assign a total SDG score. The score ranges from positive to negative impact alignment with levels from high, medium or low impact alignment. This results in a 7-step scale from -3 to +3. For comparison, index figures are provided alongside that of the portfolio. Only holdings mapped as corporates are included in the figures.

Use of the United Nations Sustainable Development Goals (SDG) logos, including the colour wheel, and icons shall only serve explanatory and illustrative purposes and may not be interpreted as an endorsement by the United Nations of this entity, or the product(s) or service(s) mentioned in this document. The opinions or interpretations shown in this document hence do not reflect the opinion or interpretations of the United Nations.



Source: Robeco. Data derived from internal processes.

## Index framework

The Robeco Sustainable Urban Living Index is rebalanced on a semi-annual basis, usually at the close of the third Friday of March and September, coinciding with the regular index reviews of the S&P Dow Jones indices. At the moment of rebalancing, the index constituents must be included in the S&P index benchmark.

## Team info

Robeco Indices has been developing state-of-the-art index solutions for large global asset owners since 2015. In addition, Robeco Indices offers a range of Sustainable Equities and Sustainable Multi-Factor Equities index families, leveraging unique Robeco intellectual property (IP).

Our Sustainable Index Solutions team comprises passionate, independent thinkers who are challenging the status quo. We have incorporated their innovative, award-winning research into our investment process. Our senior members have worked together for more than ten years, during which they've developed and scaled up multiple investment capabilities at Robeco.

Our team is diverse in terms of backgrounds and global experience, and have complementary skillsets with their academic specializations in climate finance, computer science, econometrics and financial economics. Moreover, we are able to recruit some of the best talent in the fields of climate finance and econometrics thanks to our PhD program led by Joop Huij.

Our Sustainable Index Solutions team comprises passionate, independent thinkers who are challenging the status quo. We have incorporated their innovative, award-winning research into our investment process. Our senior members have worked together for more than ten years, during which they've developed and scaled up multiple investment capabilities at Robeco.

Our team is diverse in terms of backgrounds and global experience, and have complementary skillsets with their academic specializations in climate finance, computer science, econometrics and financial economics. Moreover, we are able to recruit some of the best talent in the fields of climate finance and econometrics thanks to our PhD program led by Joop Huij.

## S&P disclaimer

Robeco Sustainable Urban Living Index (the "Index") is the property of Robeco Indices B.V., which has contracted with S&P Opco, LLC (a subsidiary of S&P Dow Jones Indices LLC) to calculate and maintain the Index. The Index is not sponsored by S&P Dow Jones Indices or its affiliates or its third party licensors (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices will not be liable for any errors or omissions in calculating the Index. "Calculated by S&P Dow Jones Indices" and the related stylized mark(s) are service marks of S&P Dow Jones Indices and have been licensed for use by Robeco Indices B.V. S&P® is a registered trademark of Standard & Poor's Financial Services LLC ("SPFS"), and Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones").

## Disclaimer

This factsheet has been carefully prepared by Robeco Indices B.V. (hereafter Robeco). It is intended to provide the audience with information on Robeco's specific capabilities, but does not constitute a recommendation to buy or sell securities or investment products. The contents of this presentation are based upon sources of information believed to be reliable, but no warranty or declaration, either explicit or implicit, is given as to their accuracy or completeness. This factsheet is not intended for distribution to or use by any person or entity in any jurisdiction or country where such distribution or use would be contrary to local law or regulation.

Any performance figures presented prior to the index' launch date is based on hypothetical back-tested data and may suffer from the benefit of hindsight. Although Robeco is prudent in its assumptions for simulations, no representation is made that the index will achieve results similar to those shown and actual performance results may deviate significantly. Historical returns are provided for illustrative purposes only and do not necessarily reflect Robeco's expectations for the future. The value of your investments may fluctuate. Results obtained in the past are no guarantee for the future. All copyrights, patents and other intellectual property in the information contained in this presentation are held by Robeco. No rights whatsoever are licensed or assigned or shall otherwise pass to persons accessing this information. Robeco Indices B.V. (trade register number: 68814569) has been registered by the Netherlands Authority for the Financial Markets as a benchmark administrator under the EU Benchmark Regulation and is included in the register of benchmark administrators maintained by ESMA.