

**Corporate Sustainability Indexes: Dow-Jones Index**Drita Krasniqi^a Luan Vardari^b

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Abstract

Corporate Sustainability Performance Measurement along with Corporate Environmental Sustainability aims to address the social and economic aspects. Concerns emerging from the three dimensions are being reduced to a single dimension of them. Multi-criteria decision-making methods, suggests a useful framework for assessing the variables together. Corporate sustainability and economic business activities are focused on the social and environmental impacts. In this sense, the economic activity established by the businesses do follow social and environmental impacts, therefore the generation of related information of these effects is being considered essential on the structure formation on a sustainable business. In this study, it has been used Dow Jones Sustainability Index monthly data from 2009 to 2015 in a range of 12 months to help investors to make decisions. The comparison of ARIMA and Exponential Smoothing models has been conducted, wherein the results showed that ARIMA model provided better estimates meantime those who invested in a stock portfolio with the same composition as the DJSI proved to ensure positive earnings. The purpose of the essay is to give a conclusion to the future of the practice.