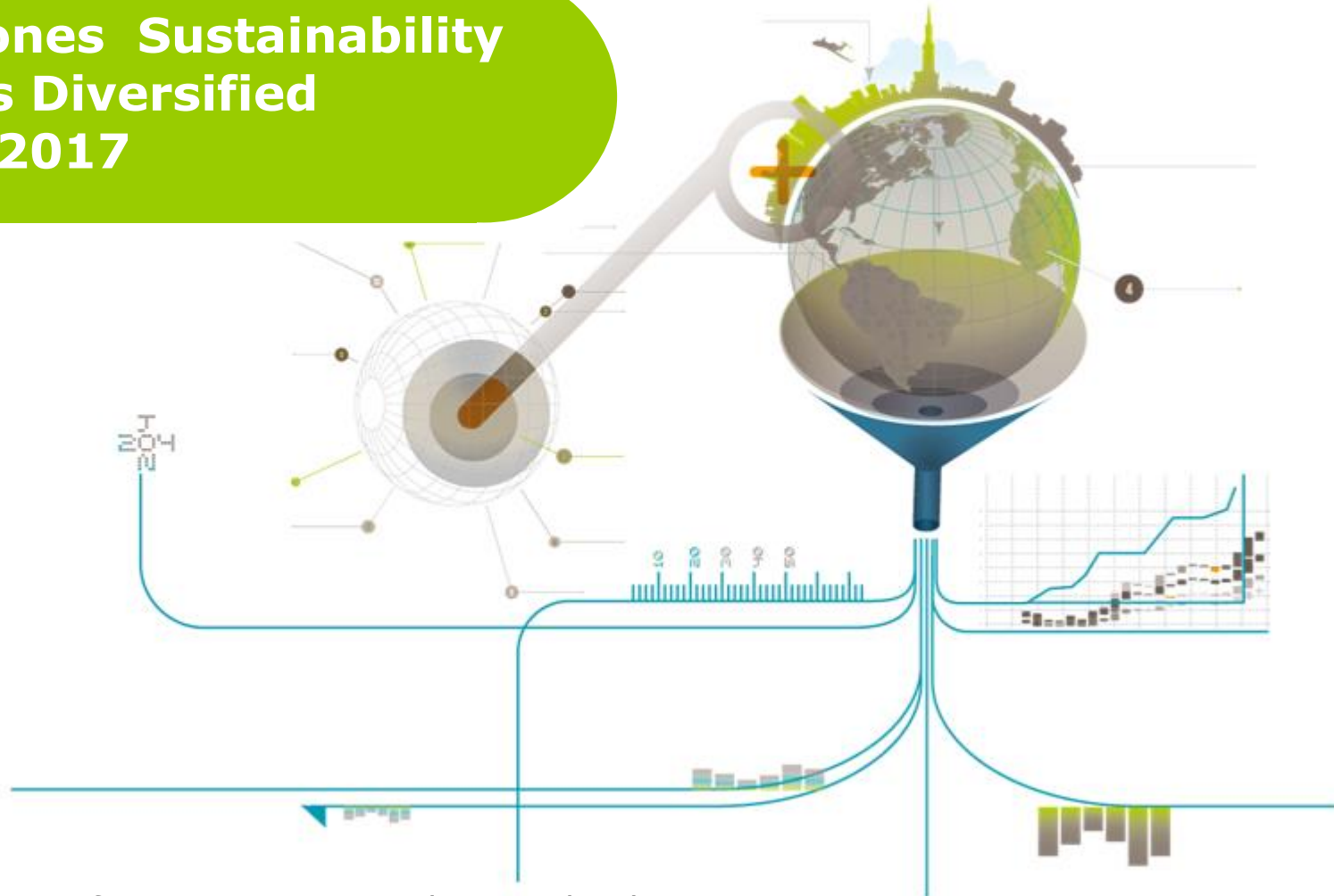
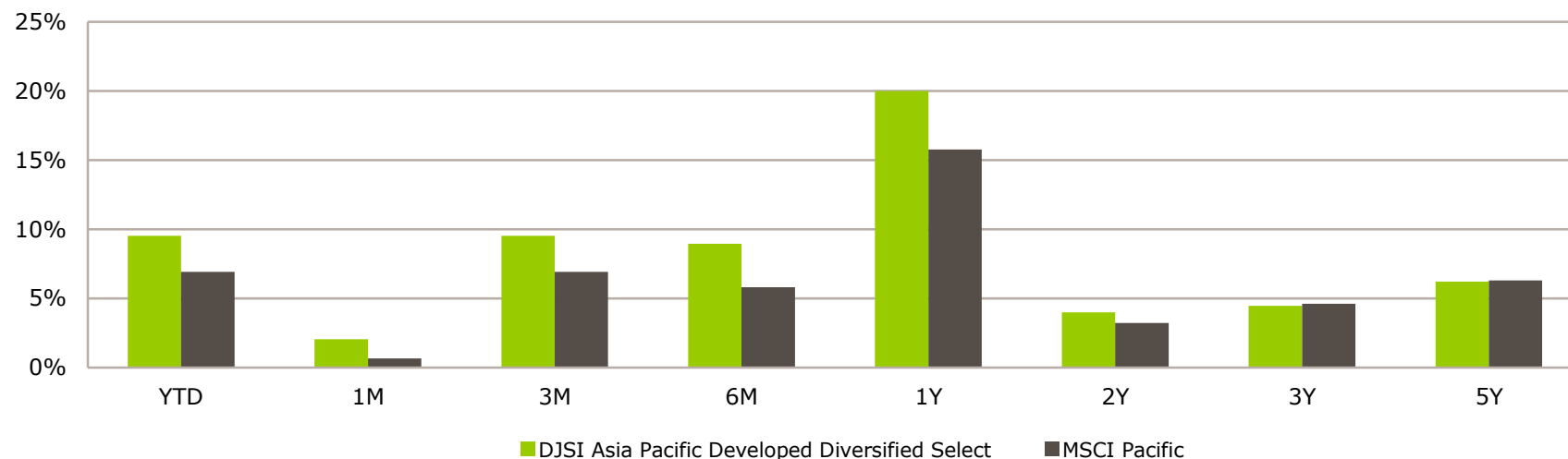


**Dow Jones Sustainability  
Indices Diversified  
March 2017**



A cooperation of S&P Dow Jones Indices and RobecoSAM

# DJSI Asia Pacific Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



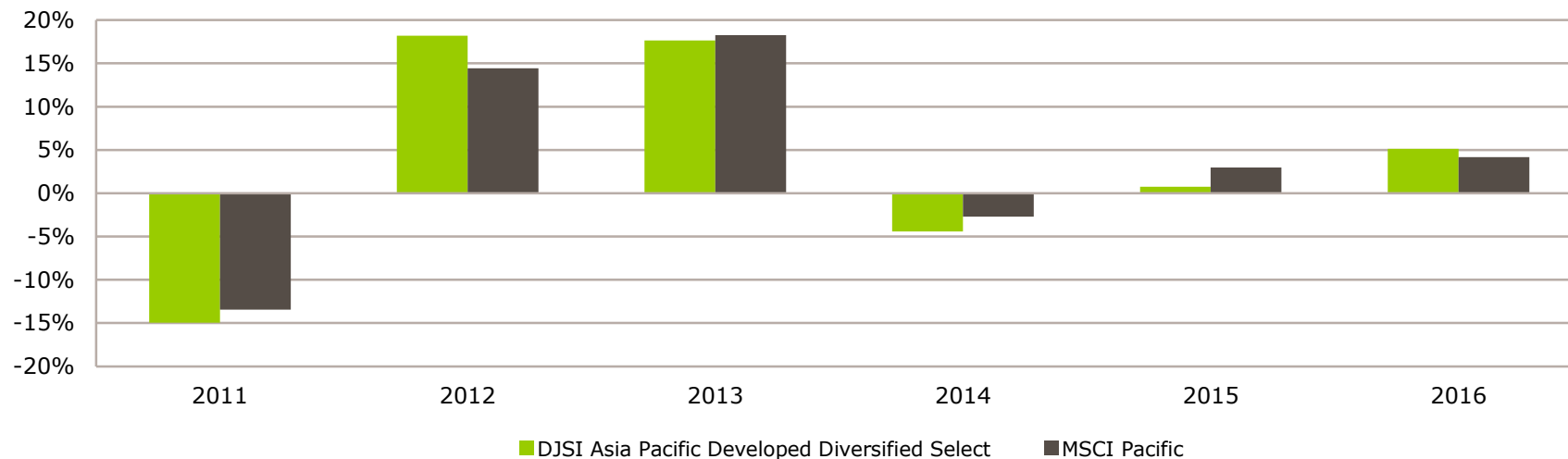
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Asia Pacific Developed Diversified Select	9.53%	2.04%	9.53%	8.95%	19.99%	3.99%	4.45%	6.21%	4.50%
MSCI Pacific	6.92%	0.65%	6.92%	5.82%	15.77%	3.23%	4.60%	6.29%	4.44%
Excess Return	2.61%	1.39%	2.61%	3.13%	4.22%	0.76%	-0.15%	-0.08%	0.06%

## Performance & Risk characteristics since inception

Absolute Risk	14.39%	Beta versus MSCI Pacific	1.02
Absolute Risk MSCI Pacific	13.68%	Dividend Yield	N.A.
Jensen's Alpha	-0.04%	Information Ratio	0.02
Tracking Error	3.24%	Sharpe Ratio	0.29

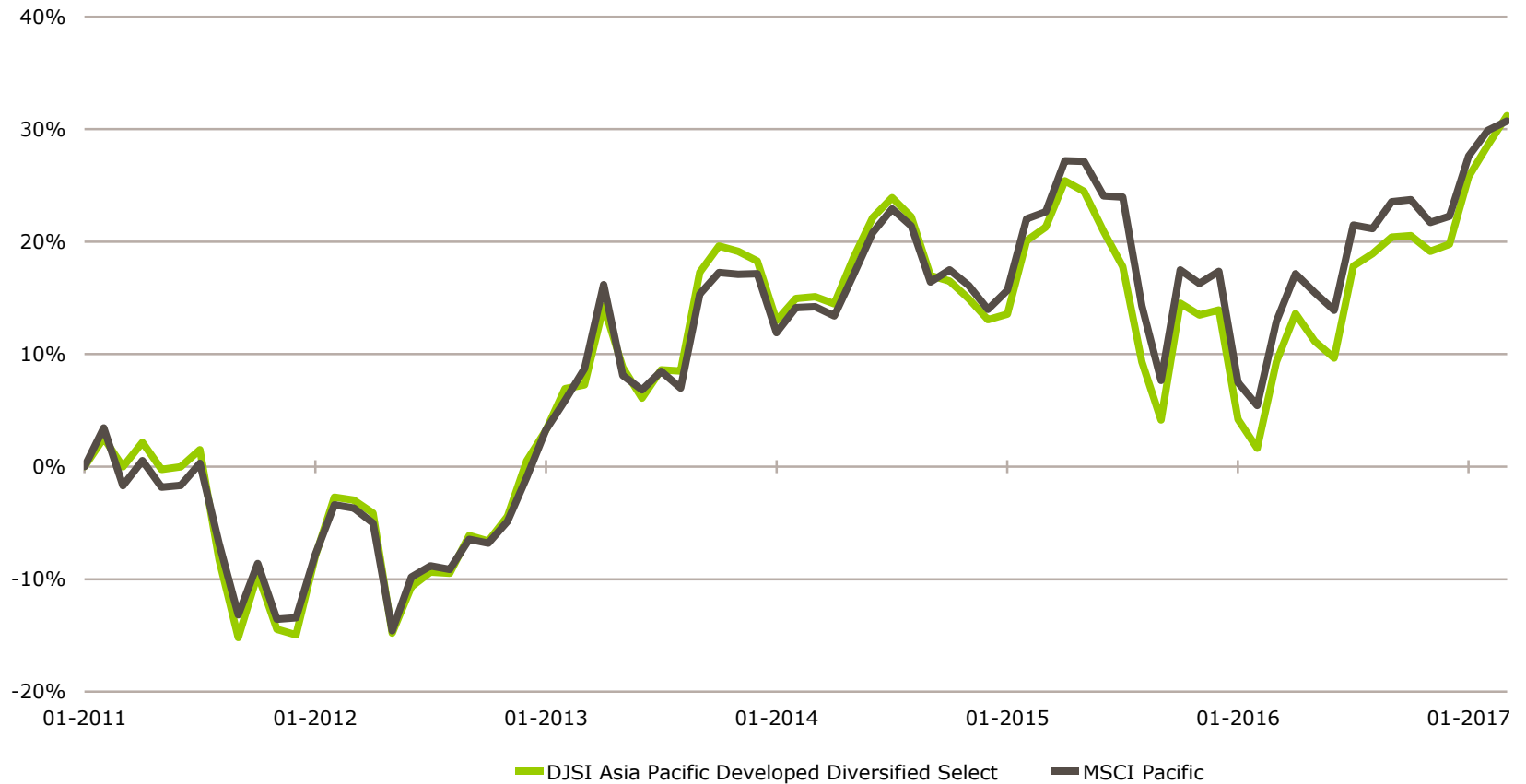
\*31.01.2011

# DJSI Asia Pacific Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)

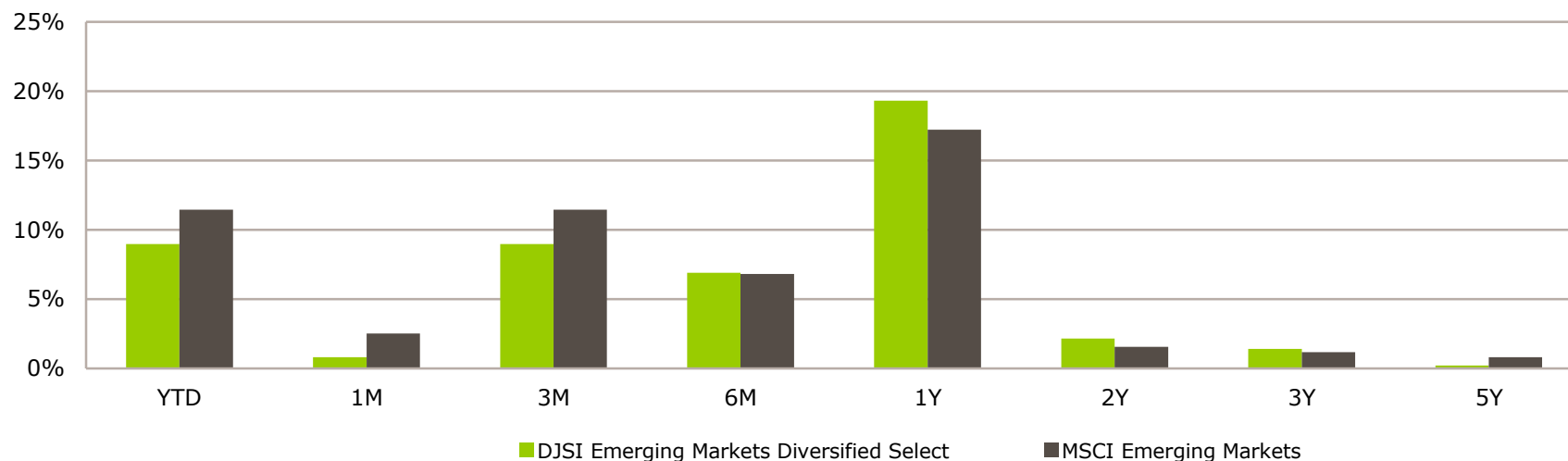


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Asia Pacific Developed Diversified Select	9.53%	5.13%	0.76%	-4.40%	17.65%	18.19%	-14.95%	4.50%
MSCI Pacific	6.92%	4.18%	2.96%	-2.70%	18.27%	14.42%	-13.43%	4.44%
Excess Return	2.61%	0.95%	-2.20%	-1.70%	-0.62%	3.77%	-1.52%	0.06%

# DJSI Asia Pacific Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



# DJSI Emerging Markets Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



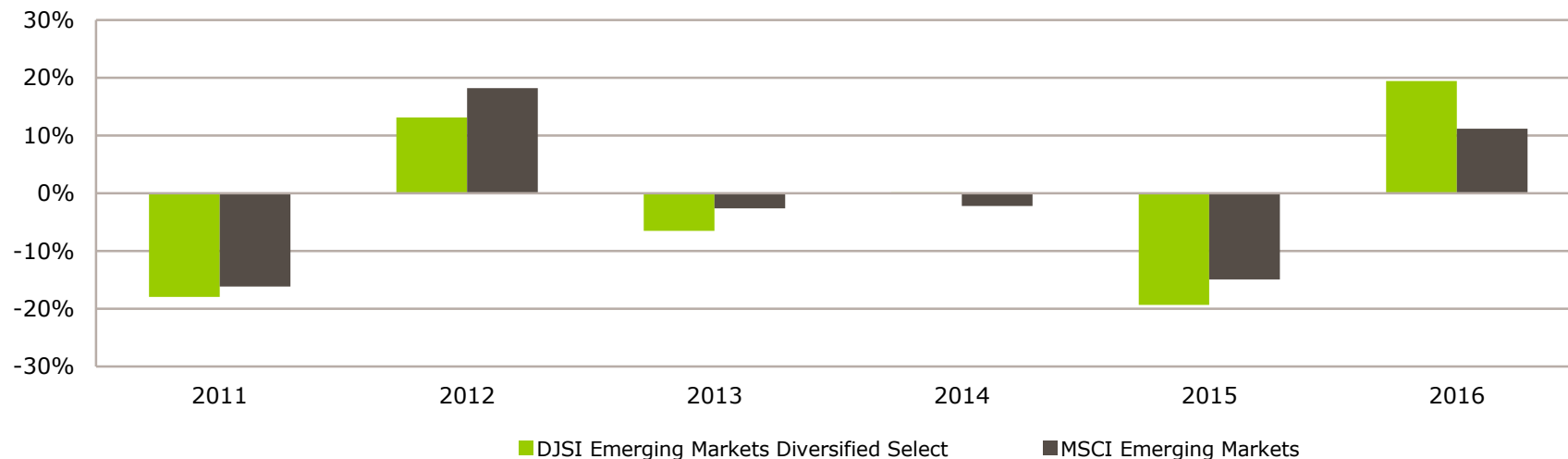
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Emerging Markets Diversified Select	8.97%	0.82%	8.97%	6.90%	19.31%	2.16%	1.41%	0.21%	-1.47%
MSCI Emerging Markets	11.45%	2.52%	11.45%	6.80%	17.22%	1.54%	1.17%	0.80%	-0.07%
Excess Return	-2.48%	-1.70%	-2.48%	0.10%	2.09%	0.62%	0.24%	-0.59%	-1.40%

## Performance & Risk characteristics since inception

Absolute Risk	19.51%	Beta versus MSCI Emerging Markets	1.07
Absolute Risk MSCI Emerging Markets	17.69%	Dividend Yield	3.84
Jensen's Alpha	-1.38%	Information Ratio	-0.31
Tracking Error	4.55%	Sharpe Ratio	-0.09

\*31.01.2011

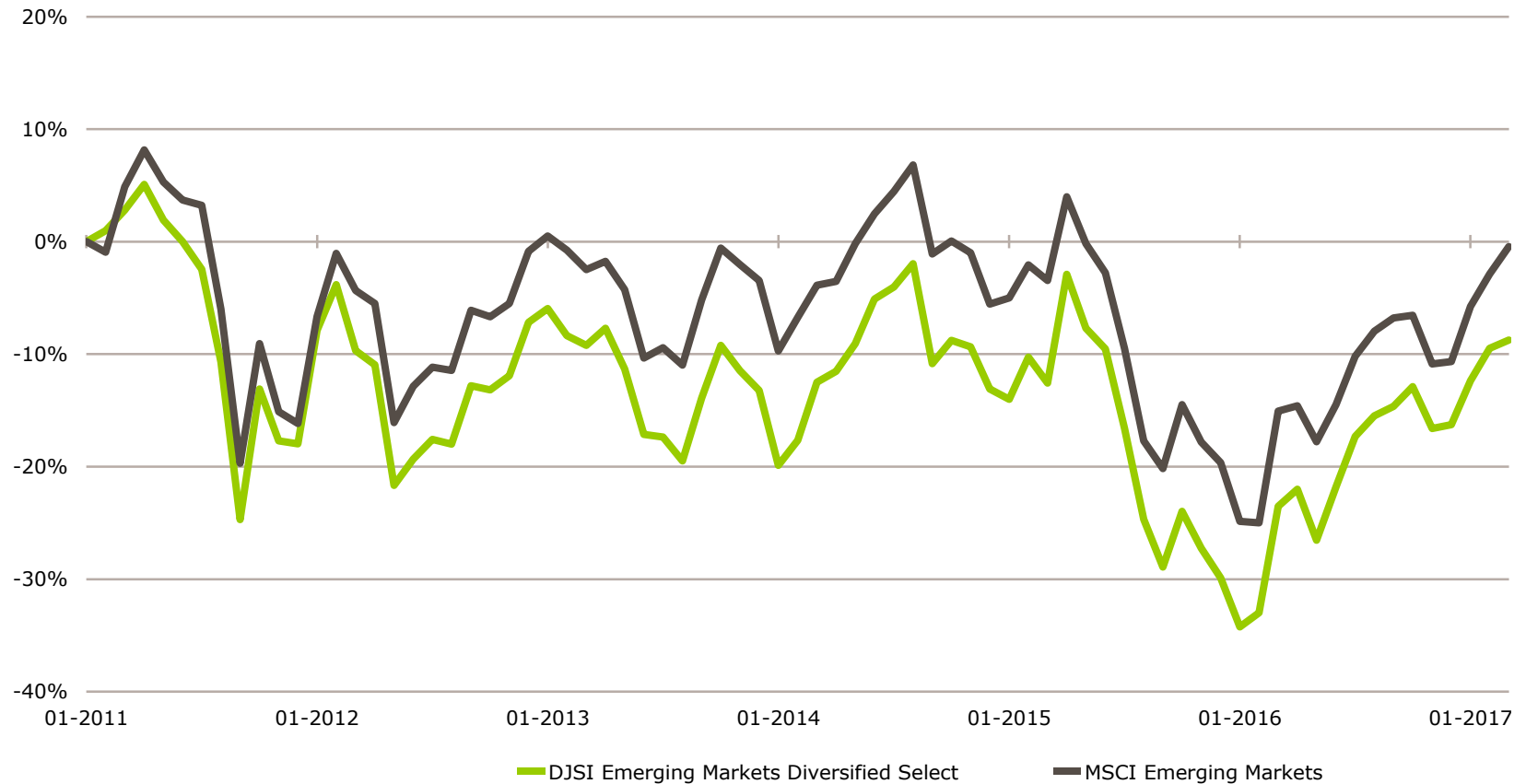
## DJSI Emerging Markets Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



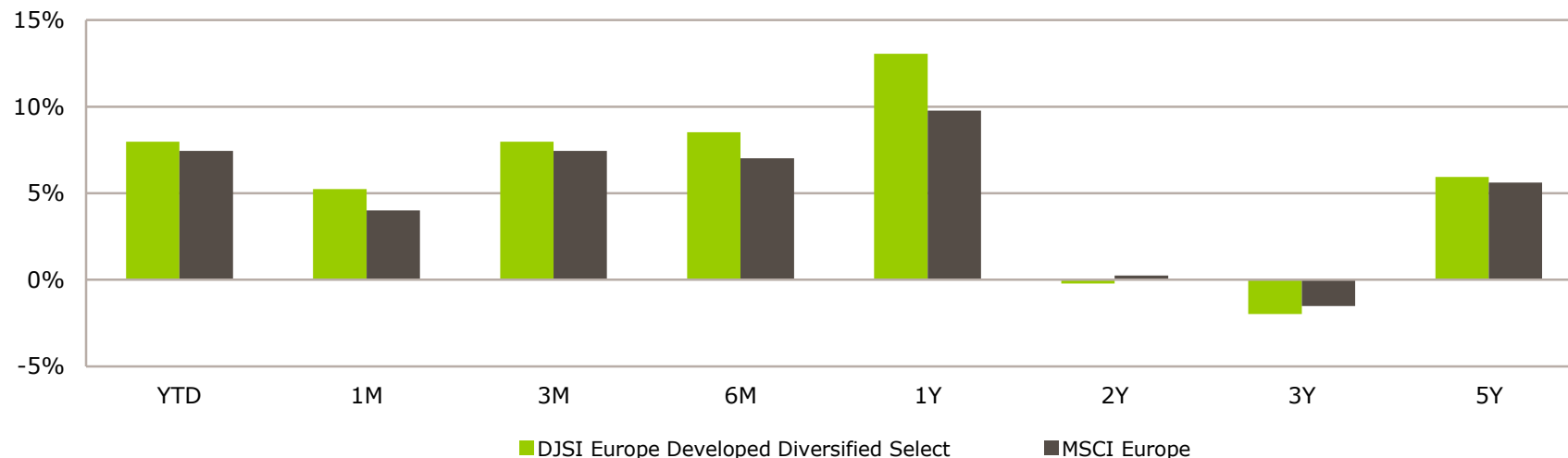
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Emerging Markets Diversified Select	8.97%	19.45%	-19.34%	0.18%	-6.52%	13.13%	-17.96%	-1.47%
MSCI Emerging Markets	11.45%	11.19%	-14.92%	-2.19%	-2.60%	18.22%	-16.15%	-0.07%
Excess Return	-2.48%	8.26%	-4.42%	2.37%	-3.92%	-5.09%	-1.81%	-1.40%

\*31.01.2011

# DJSI Emerging Markets Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



# DJSI Europe Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Europe Developed Diversified Select	7.97%	5.24%	7.97%	8.53%	13.06%	-0.22%	-1.97%	5.93%	4.10%
MSCI Europe	7.44%	4.02%	7.44%	7.01%	9.76%	0.25%	-1.51%	5.62%	3.62%
Excess Return	0.53%	1.22%	0.53%	1.52%	3.30%	-0.47%	-0.46%	0.31%	0.48%

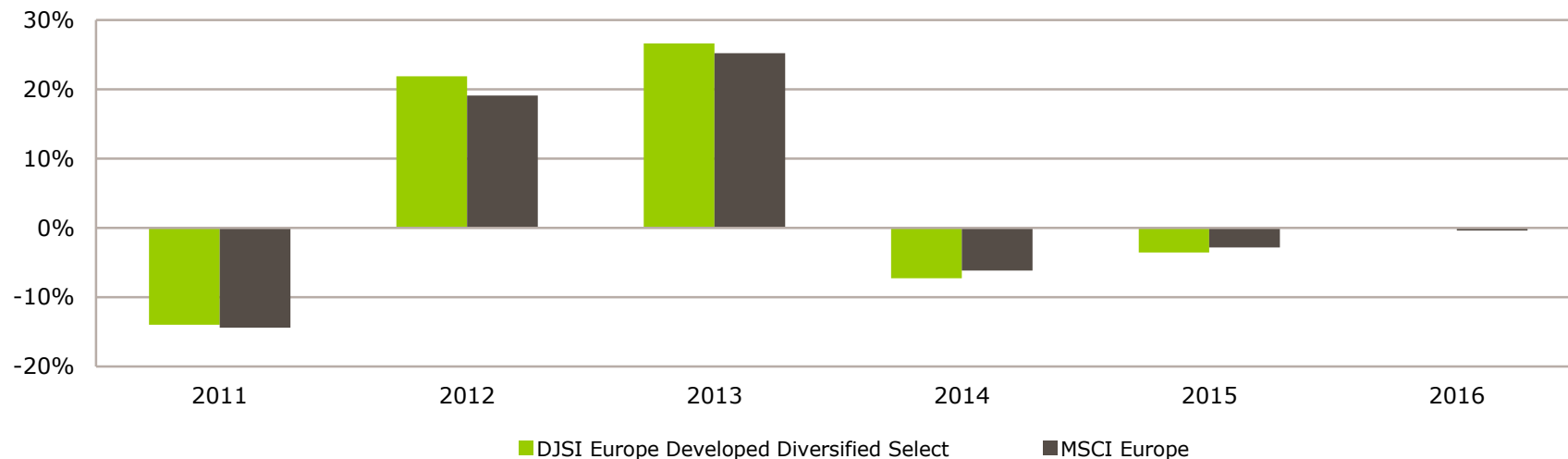
## Performance & Risk characteristics since inception

Absolute Risk	16.99%	Beta versus MSCI Europe	1.05
Absolute Risk MSCI Europe	16.06%	Dividend Yield	3.70
Jensen's Alpha	0.32%	Information Ratio	0.22
Tracking Error	2.22%	Sharpe Ratio	0.23

\*31.01.2011



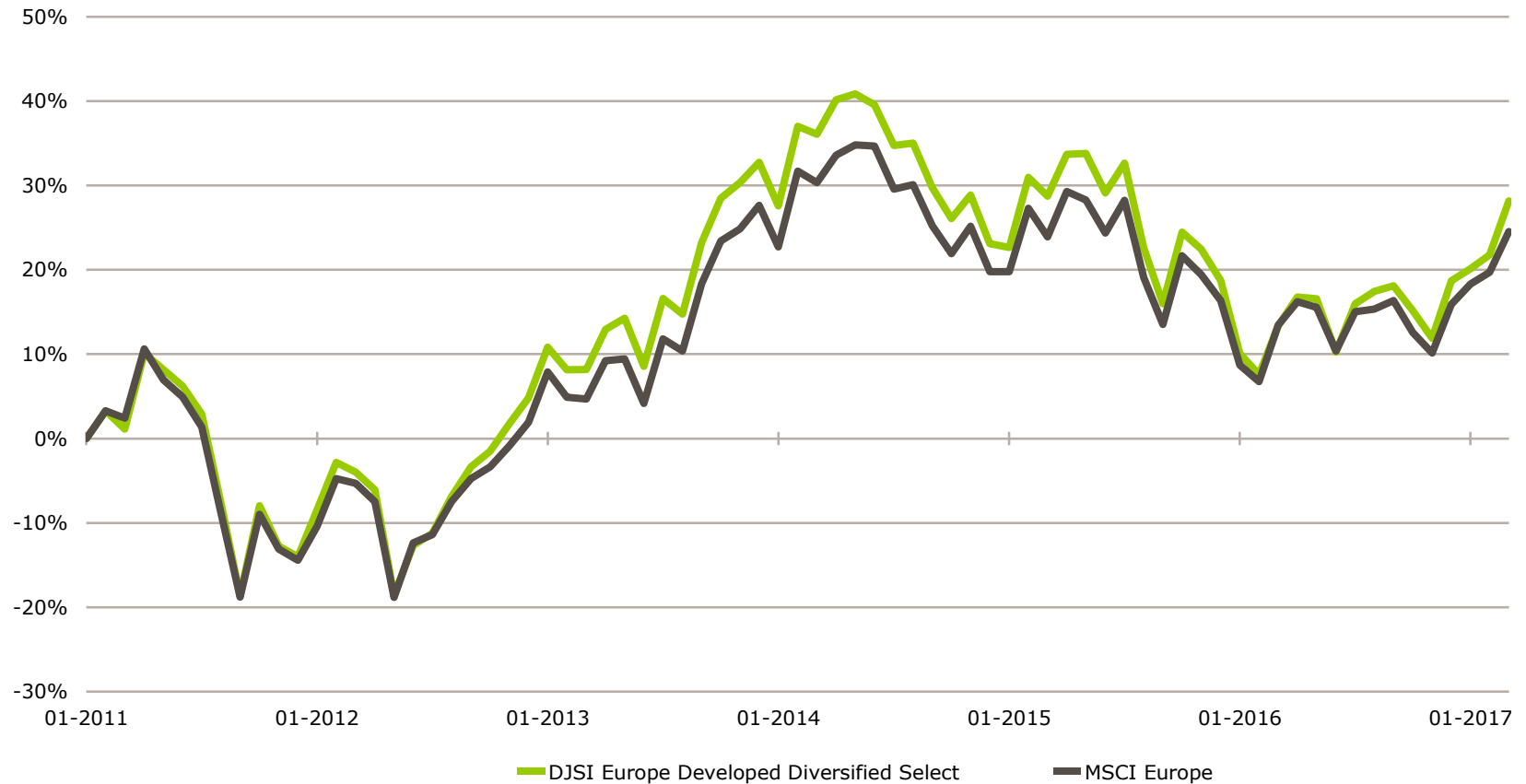
## DJSI Europe Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



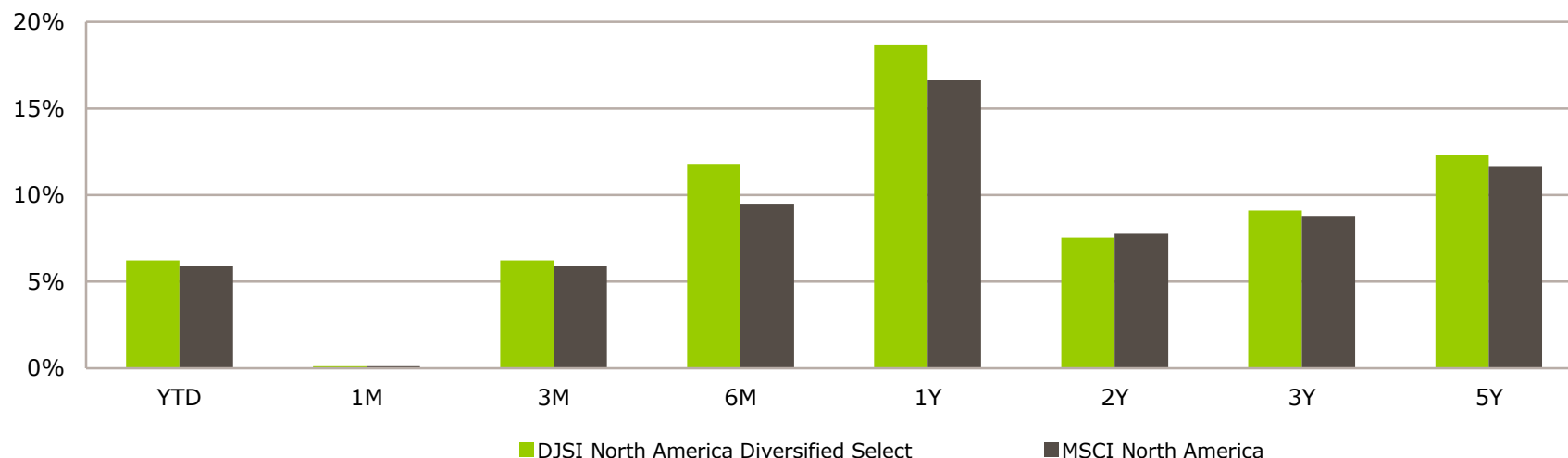
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Europe Developed Diversified Select	7.97%	-0.03%	-3.54%	-7.27%	26.64%	21.87%	-14.00%	4.10%
MSCI Europe	7.44%	-0.40%	-2.84%	-6.18%	25.23%	19.12%	-14.43%	3.62%
Excess Return	0.53%	0.37%	-0.70%	-1.09%	1.41%	2.75%	0.43%	0.48%

\*31.01.2011

# DJSI Europe Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



# DJSI North America Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



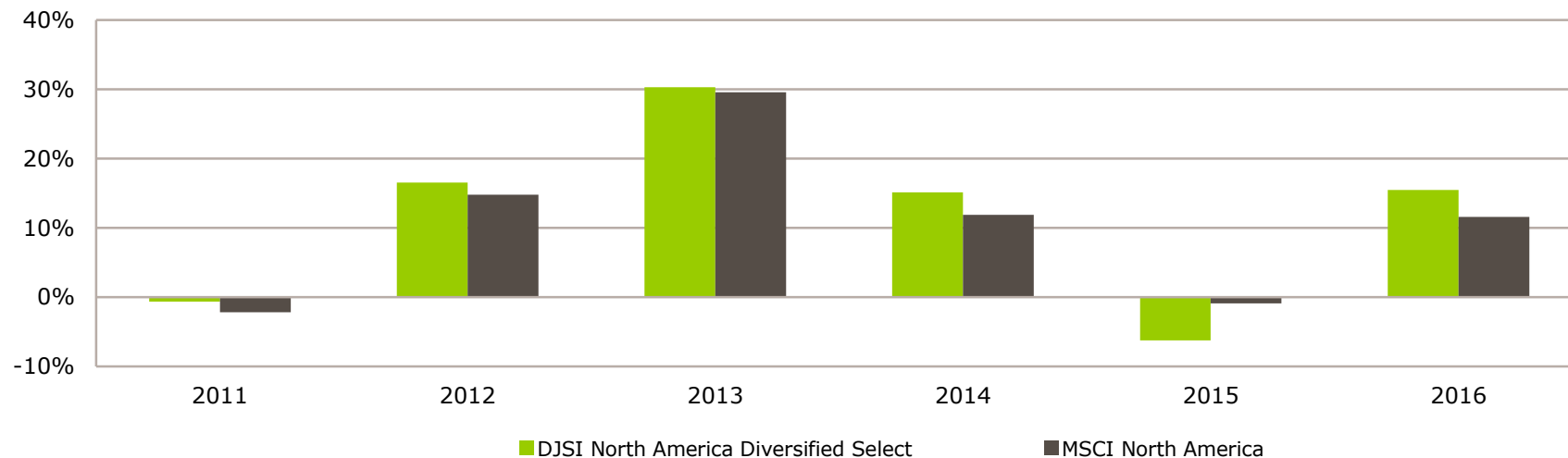
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI North America Diversified Select	6.22%	0.11%	6.22%	11.79%	18.65%	7.55%	9.11%	12.31%	11.87%
MSCI North America	5.88%	0.11%	5.88%	9.45%	16.61%	7.78%	8.80%	11.67%	11.02%
Excess Return	0.34%	0.00%	0.34%	2.34%	2.04%	-0.23%	0.31%	0.64%	0.85%

## Performance & Risk characteristics since inception

Absolute Risk	11.64%	Beta versus MSCI North America	1.01
Absolute Risk MSCI North America	11.33%	Dividend Yield	N.A.
Jensen's Alpha	0.70%	Information Ratio	0.46
Tracking Error	1.87%	Sharpe Ratio	1.00

\*31.01.2011

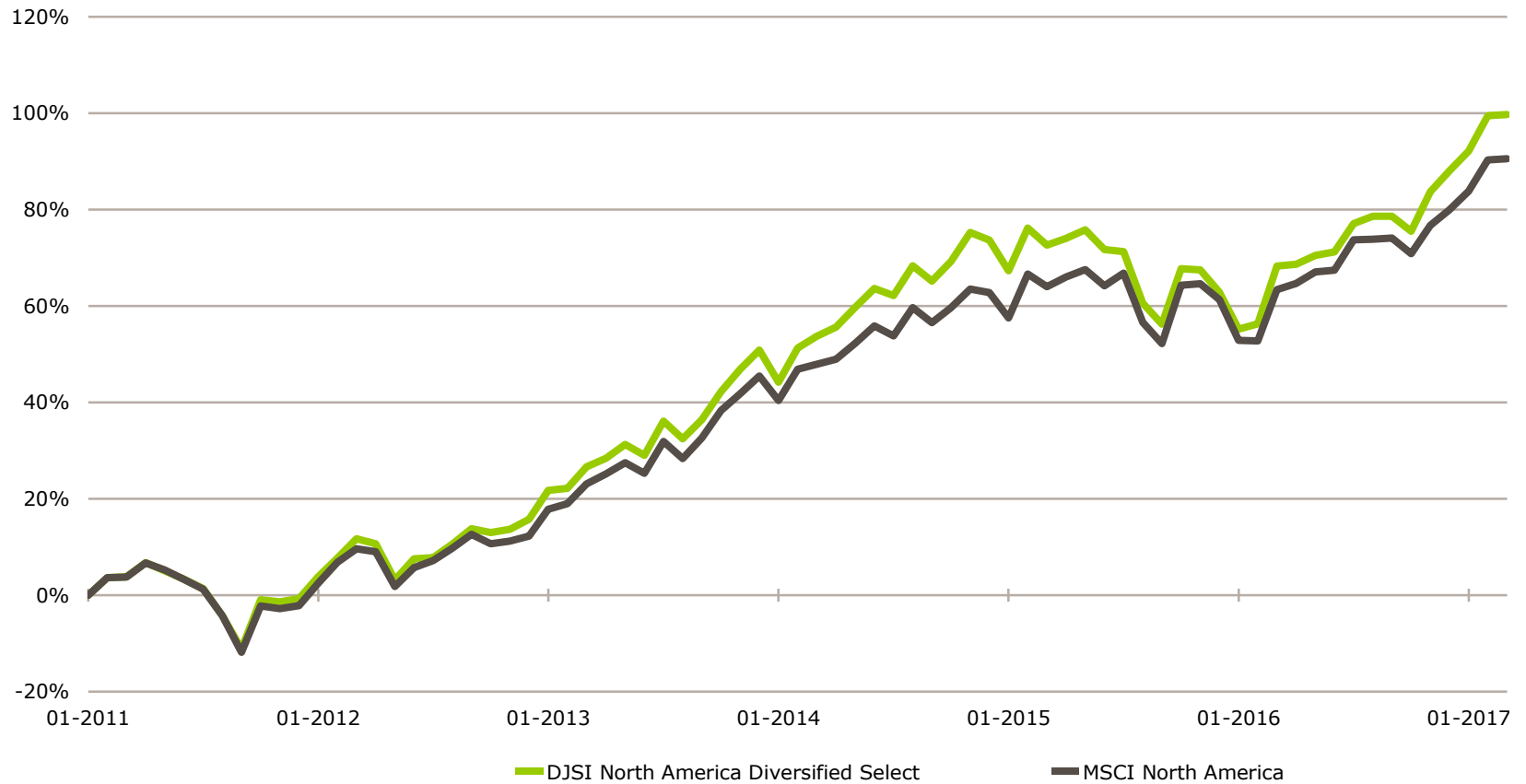
# DJSI North America Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



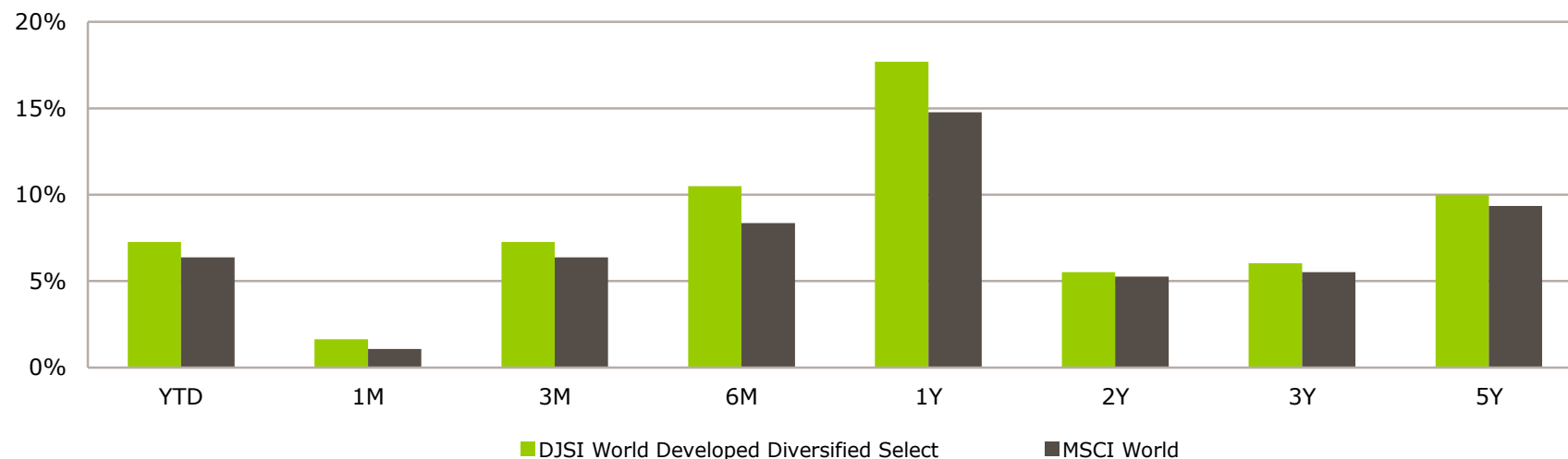
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI North America Diversified Select	6.22%	15.46%	-6.24%	15.13%	30.29%	16.54%	-0.67%	11.87%
MSCI North America	5.88%	11.57%	-0.90%	11.90%	29.57%	14.77%	-2.19%	11.02%
Excess Return	0.34%	3.89%	-5.34%	3.23%	0.72%	1.77%	1.52%	0.85%

\*31.01.2011

# DJSI North America Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



# DJSI World Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



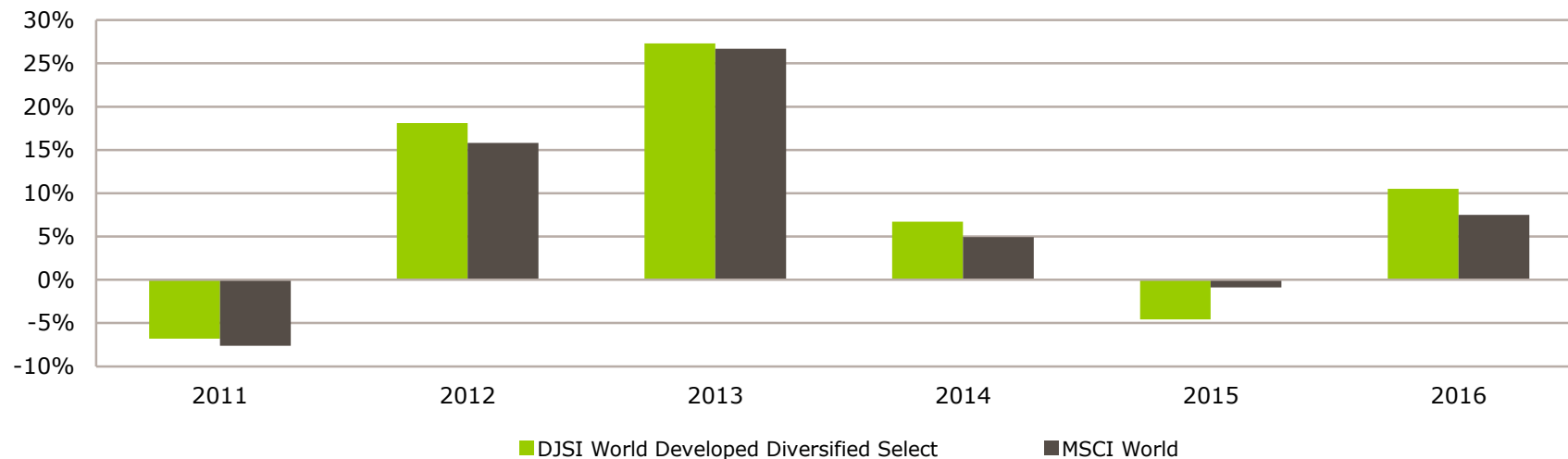
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World Developed Diversified Select	7.25%	1.63%	7.25%	10.50%	17.70%	5.51%	6.03%	10.00%	8.91%
MSCI World	6.38%	1.07%	6.38%	8.35%	14.77%	5.26%	5.51%	9.35%	8.05%
Excess Return	0.87%	0.56%	0.87%	2.15%	2.93%	0.25%	0.52%	0.65%	0.86%

## Performance & Risk characteristics since inception

Absolute Risk	12.48%	Beta versus MSCI World	1.01
Absolute Risk MSCI World	12.23%	Dividend Yield	3.10
Jensen's Alpha	0.74%	Information Ratio	0.61
Tracking Error	1.40%	Sharpe Ratio	0.69

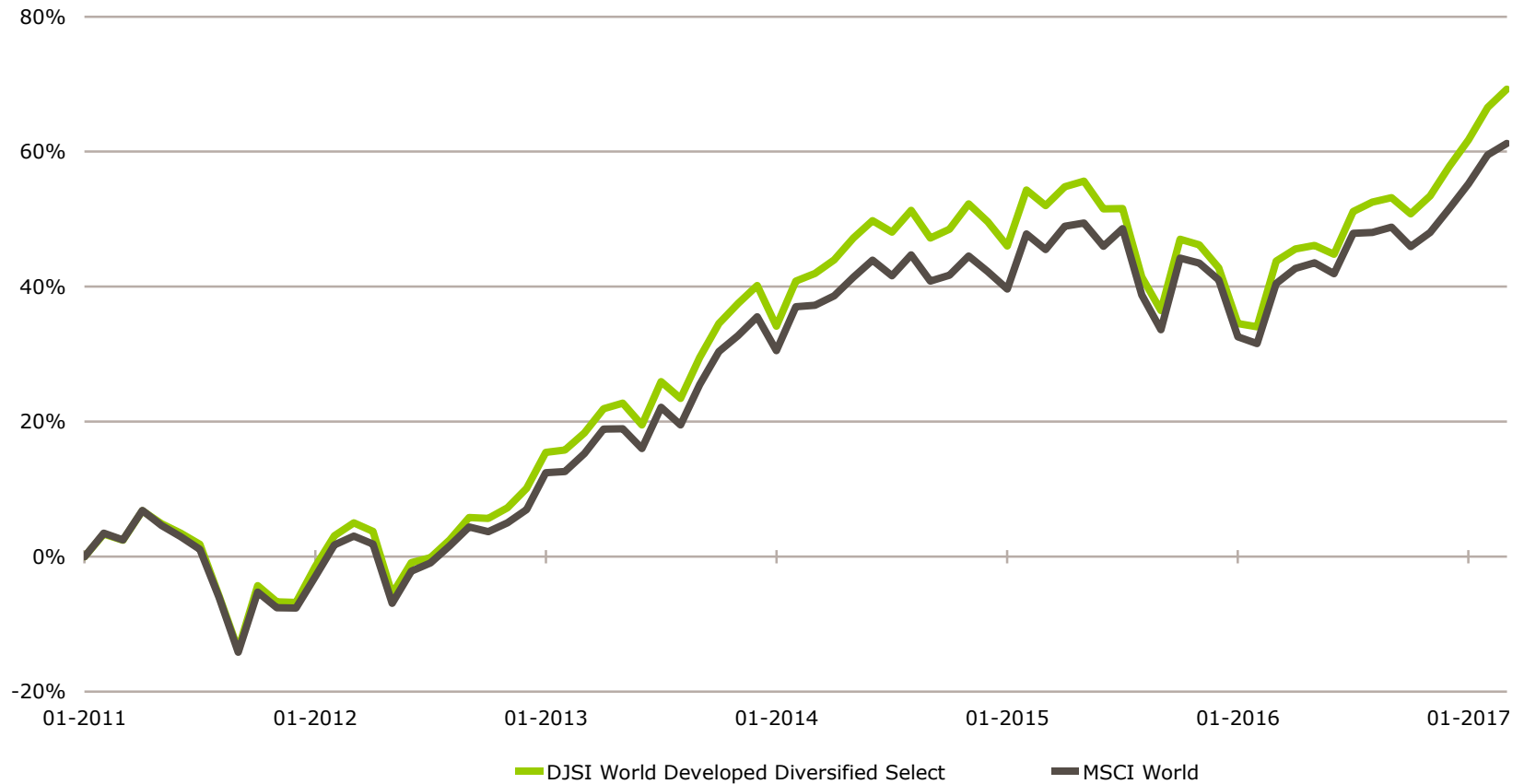
\*31.01.2011

# DJSI World Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



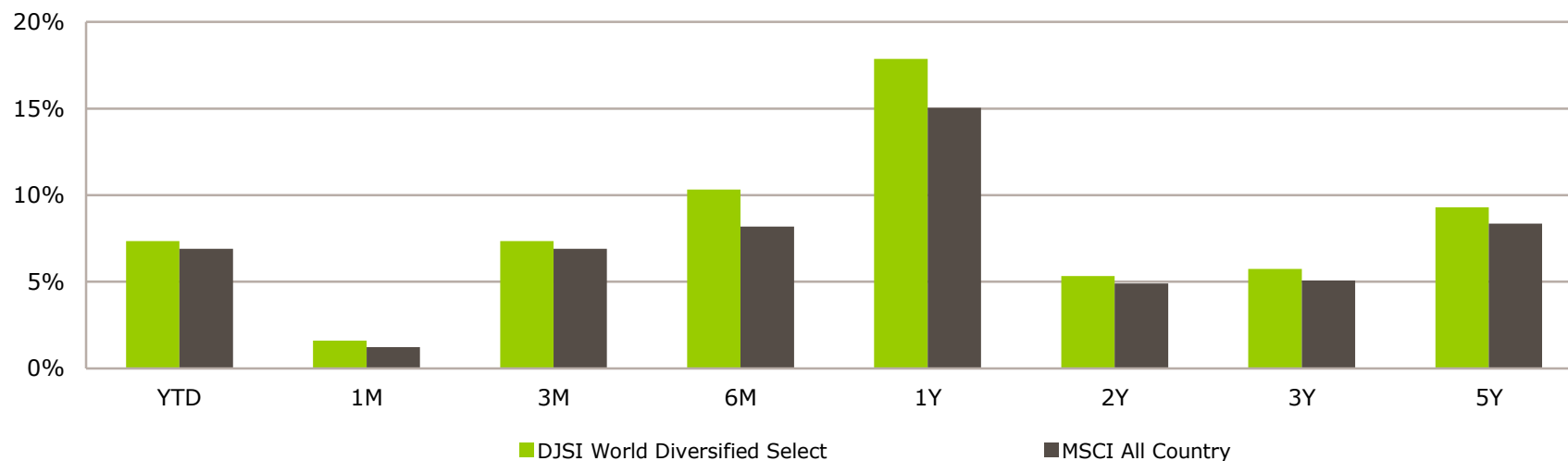
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World Developed Diversified Select	7.25%	10.53%	-4.56%	6.73%	27.30%	18.12%	-6.78%	8.91%
MSCI World	6.38%	7.51%	-0.87%	4.94%	26.68%	15.83%	-7.63%	8.05%
Excess Return	0.87%	3.02%	-3.69%	1.79%	0.62%	2.29%	0.85%	0.86%

# DJSI World Developed Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)





# DJSI World Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



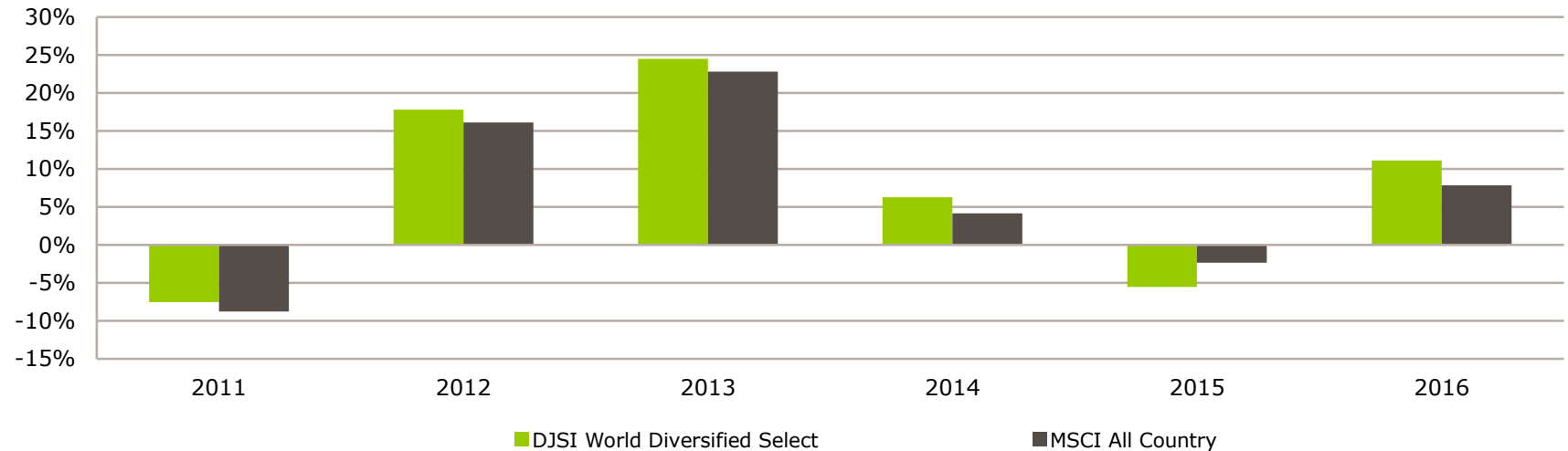
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World Diversified Select	7.35%	1.60%	7.35%	10.32%	17.87%	5.32%	5.74%	9.31%	8.18%
MSCI All Country	6.91%	1.22%	6.91%	8.18%	15.04%	4.90%	5.07%	8.36%	7.09%
Excess Return	0.44%	0.38%	0.44%	2.14%	2.83%	0.42%	0.67%	0.95%	1.09%

## Performance & Risk characteristics since inception

Absolute Risk	12.73%	Beta versus MSCI All Country	1.01
Absolute Risk MSCI All Country	12.54%	Dividend Yield	3.14
Jensen's Alpha	1.02%	Information Ratio	0.85
Tracking Error	1.28%	Sharpe Ratio	0.62

\*31.01.2011

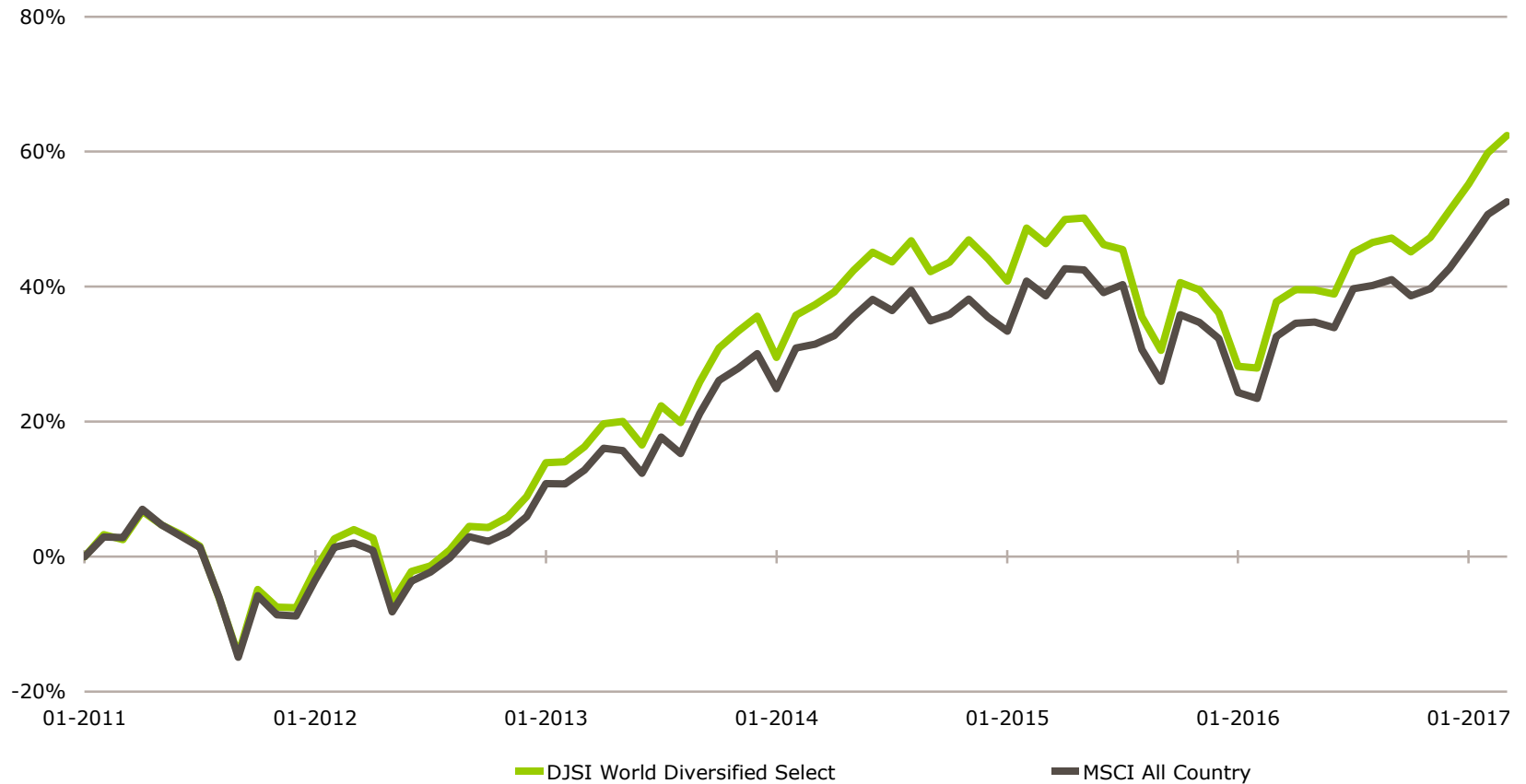
# DJSI World Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World Diversified Select	7.35%	11.13%	-5.56%	6.28%	24.52%	17.82%	-7.56%	8.18%
MSCI All Country	6.91%	7.86%	-2.36%	4.16%	22.80%	16.13%	-8.78%	7.09%
Excess Return	0.44%	3.27%	-3.20%	2.12%	1.72%	1.69%	1.22%	1.09%

\*31.01.2011

# DJSI World Diversified Select, as of March 31<sup>st</sup> 2017 (in USD)



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