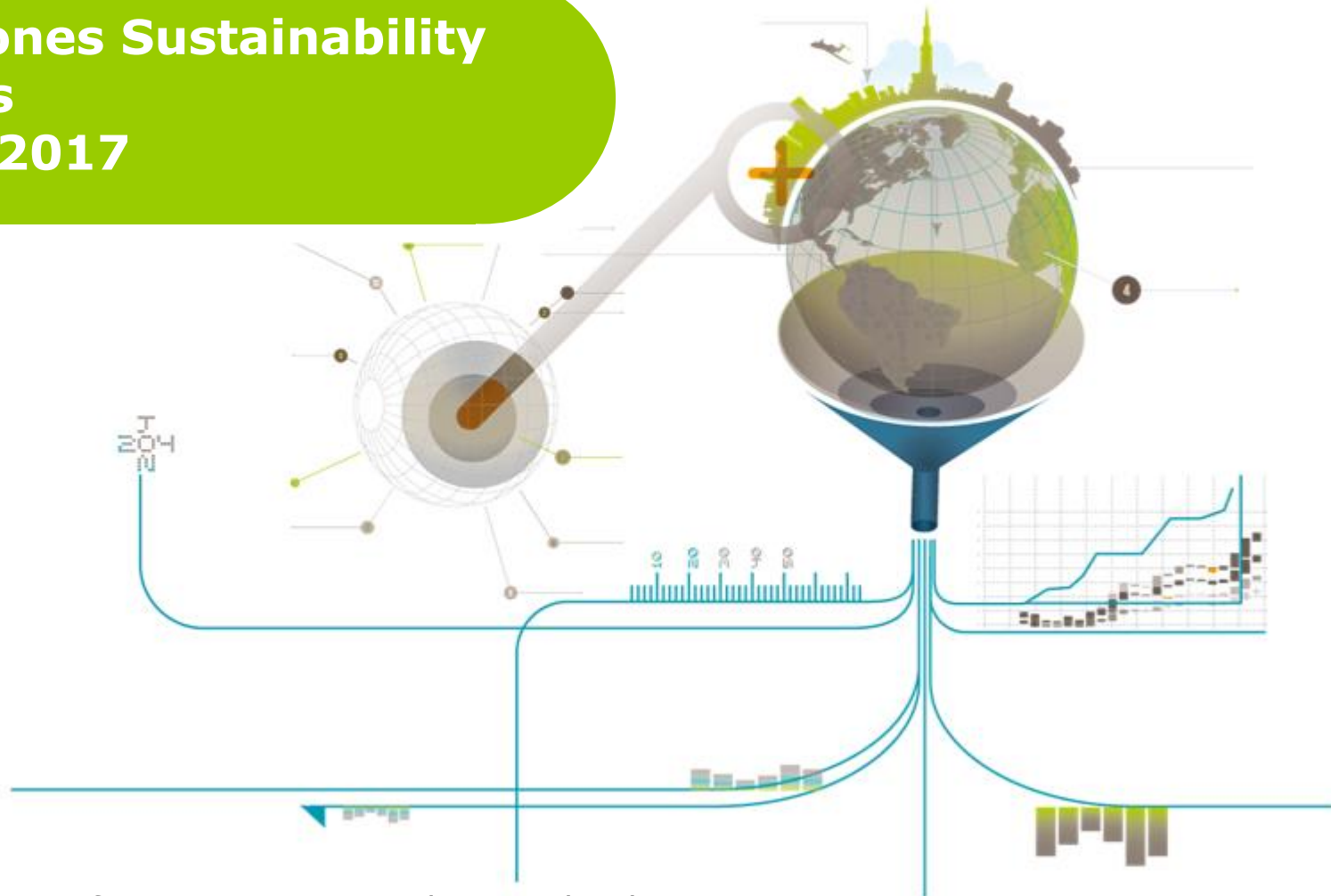
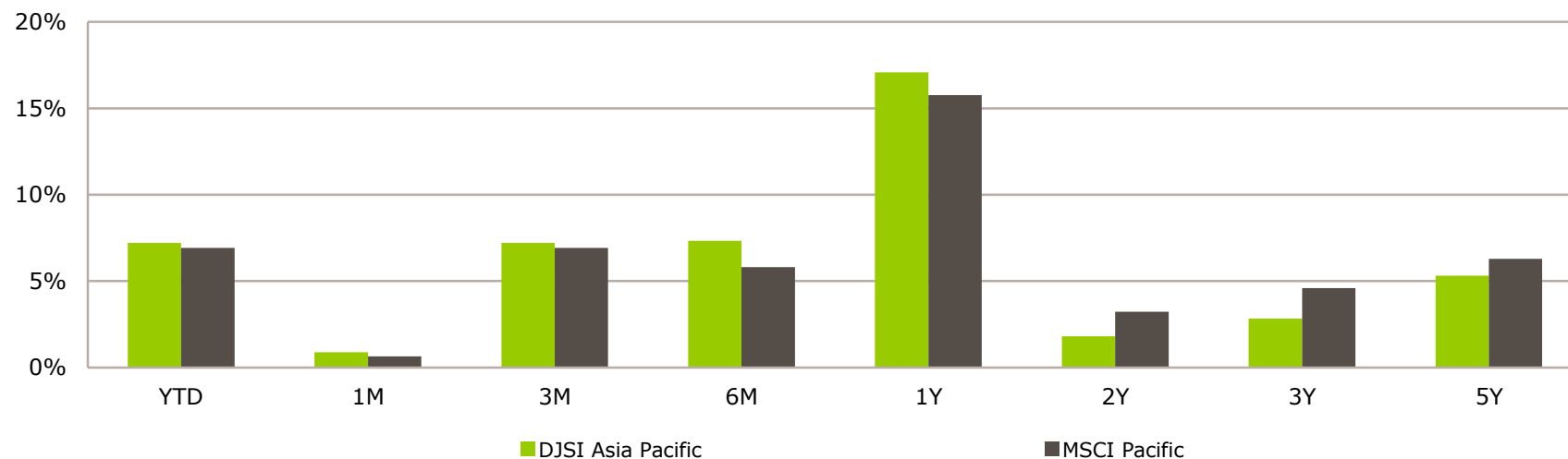


**Dow Jones Sustainability  
Indices  
March 2017**



A cooperation of S&P Dow Jones Indices and RobecoSAM

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



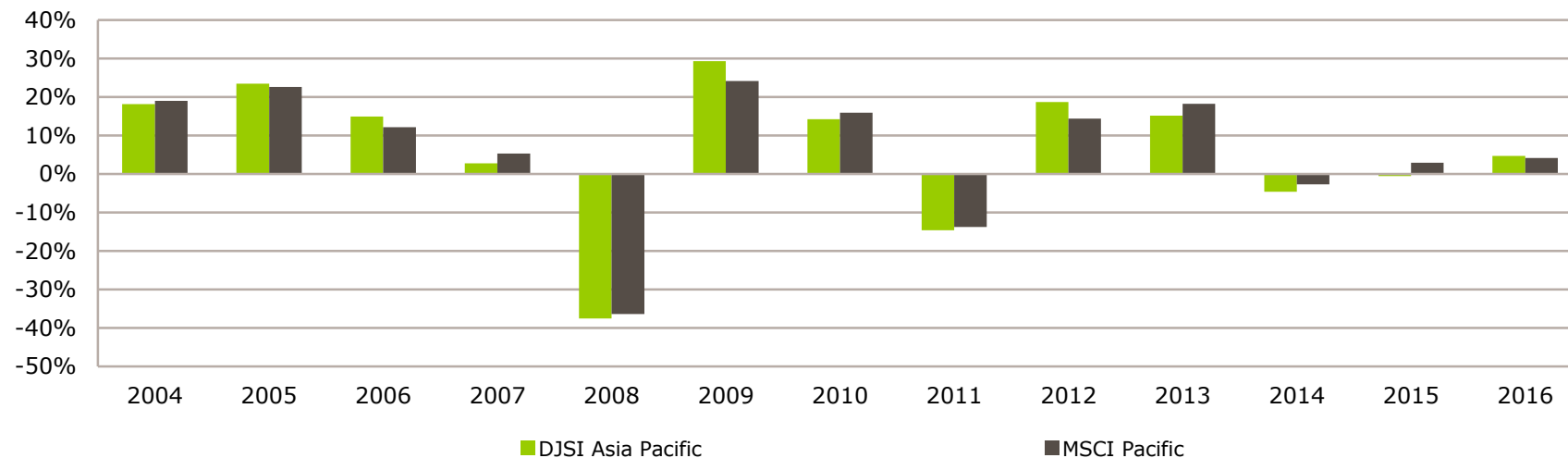
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Asia Pacific	7.21%	0.89%	7.21%	7.33%	17.09%	1.81%	2.83%	5.32%	5.27%
MSCI Pacific	6.92%	0.65%	6.92%	5.82%	15.77%	3.23%	4.60%	6.29%	5.58%
Excess Return	0.29%	0.24%	0.29%	1.51%	1.32%	-1.42%	-1.77%	-0.97%	-0.31%

## Performance & Risk characteristics since inception

Absolute Risk	17.28%	Beta versus MSCI Pacific	1.06
Absolute Risk MSCI Pacific	16.06%	Dividend Yield	3.56
Jensen's Alpha	-0.56%	Information Ratio	-0.10
Tracking Error	3.05%	Sharpe Ratio	0.22

\*31.12.2003

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

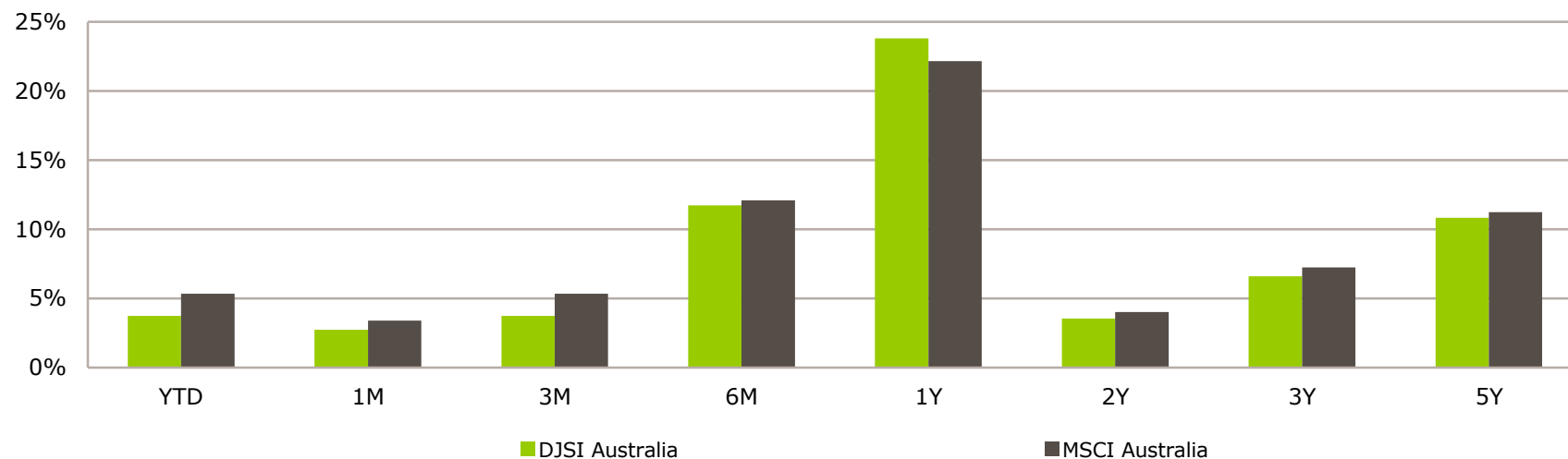


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Asia Pacific	7.21%	4.70%	-0.54%	-4.59%	15.17%	18.68%	-14.65%	5.27%
MSCI Pacific	6.92%	4.18%	2.96%	-2.70%	18.27%	14.42%	-13.74%	5.58%
Excess Return	0.29%	0.52%	-3.50%	-1.89%	-3.10%	4.26%	-0.91%	-0.31%

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



# DJSI Australia, as of March 31<sup>st</sup> 2017 (in AUD)



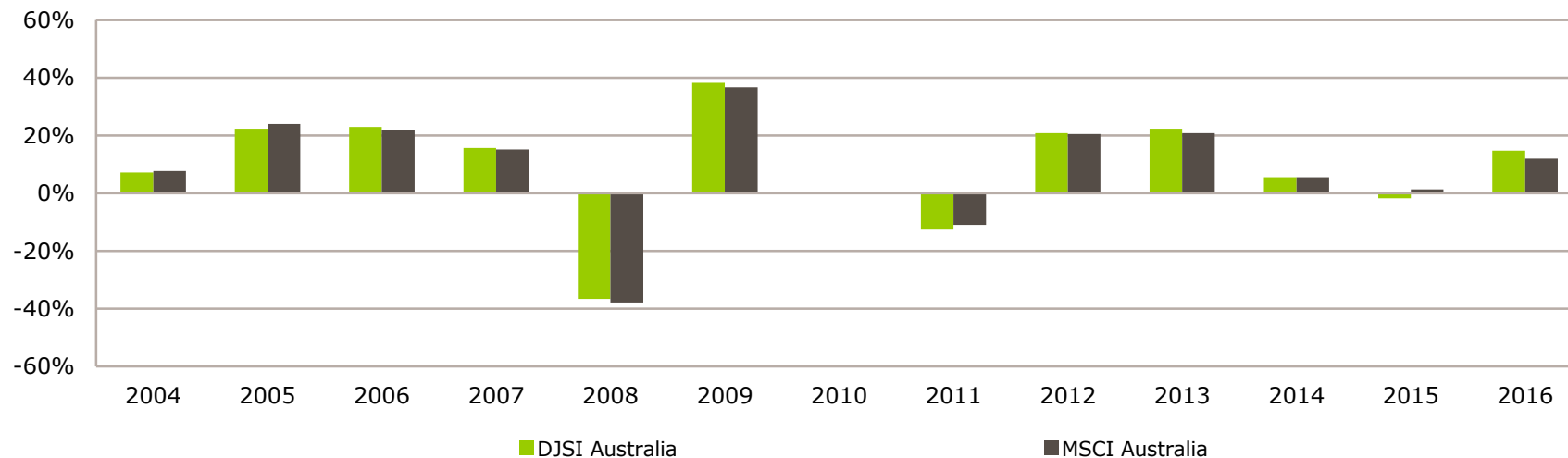
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Australia	3.74%	2.73%	3.74%	11.73%	23.82%	3.55%	6.60%	10.84%	8.03%
MSCI Australia	5.34%	3.39%	5.34%	12.09%	22.16%	4.01%	7.25%	11.25%	8.05%
Excess Return	-1.60%	-0.66%	-1.60%	-0.36%	1.66%	-0.46%	-0.65%	-0.41%	-0.02%

## Performance & Risk characteristics since inception

Absolute Risk	13.87%	Beta versus MSCI Australia	1.00
Absolute Risk MSCI Australia	13.74%	Dividend Yield	4.69
Jensen's Alpha	-0.02%	Information Ratio	-0.01
Tracking Error	2.07%	Sharpe Ratio	0.27

\*29.10.2004

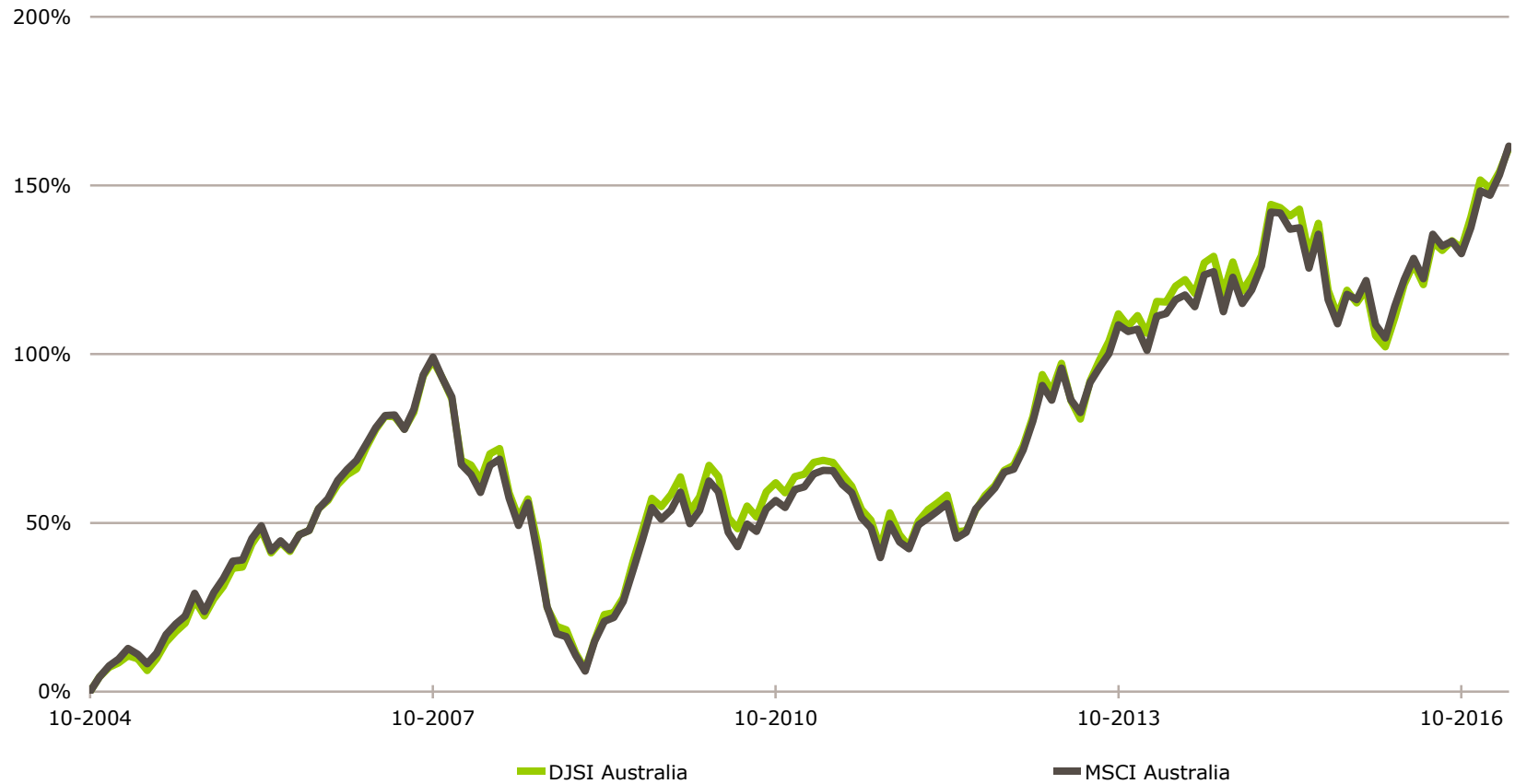
# DJSI Australia, as of March 31<sup>st</sup> 2017 (in AUD)



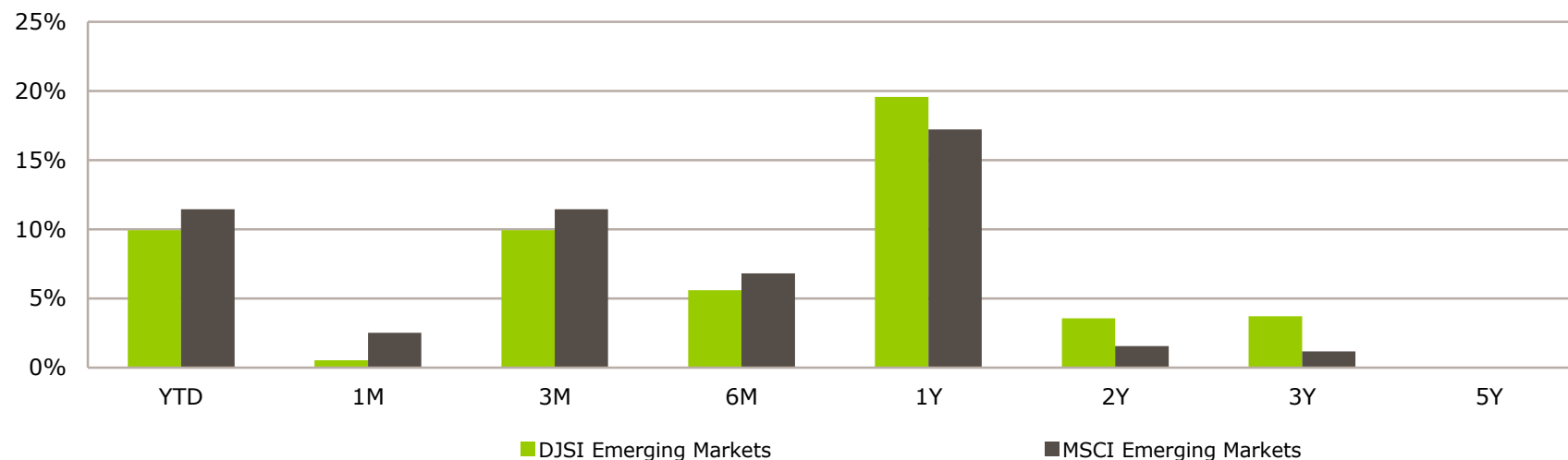
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Australia	3.74%	14.78%	-1.71%	5.50%	22.32%	20.86%	-12.67%	8.03%
MSCI Australia	5.34%	11.98%	1.29%	5.59%	20.88%	20.54%	-10.97%	8.05%
Excess Return	-1.60%	2.80%	-3.00%	-0.09%	1.44%	0.32%	-1.70%	-0.02%

\*29.10.2004

# DJSI Australia, as of March 31<sup>st</sup> 2017 (in AUD)



# DJSI Emerging Markets, 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	9.94%	0.53%	9.94%	5.59%	19.58%	3.57%	3.70%	-	2.55%
MSCI Emerging Markets	11.45%	2.52%	11.45%	6.80%	17.22%	1.54%	1.17%	-	1.25%
Excess Return	-1.51%	-1.99%	-1.51%	-1.21%	2.36%	2.03%	2.53%	-	1.30%

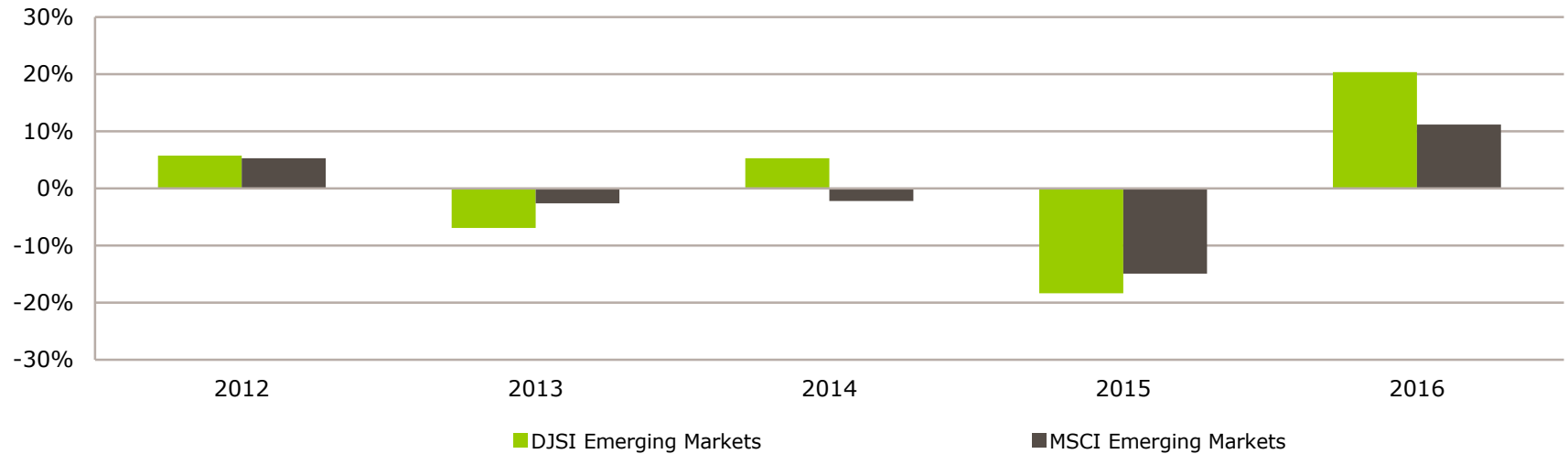
## Performance & Risk characteristics since inception

Absolute Risk	16.93%	Beta versus MSCI Emerging Markets	1.08
Absolute Risk MSCI Emerging Markets	14.69%	Dividend Yield	2.73
Jensen's Alpha	1.21%	Information Ratio	0.22
Tracking Error	5.95%	Sharpe Ratio	0.13

\*01.10.2012

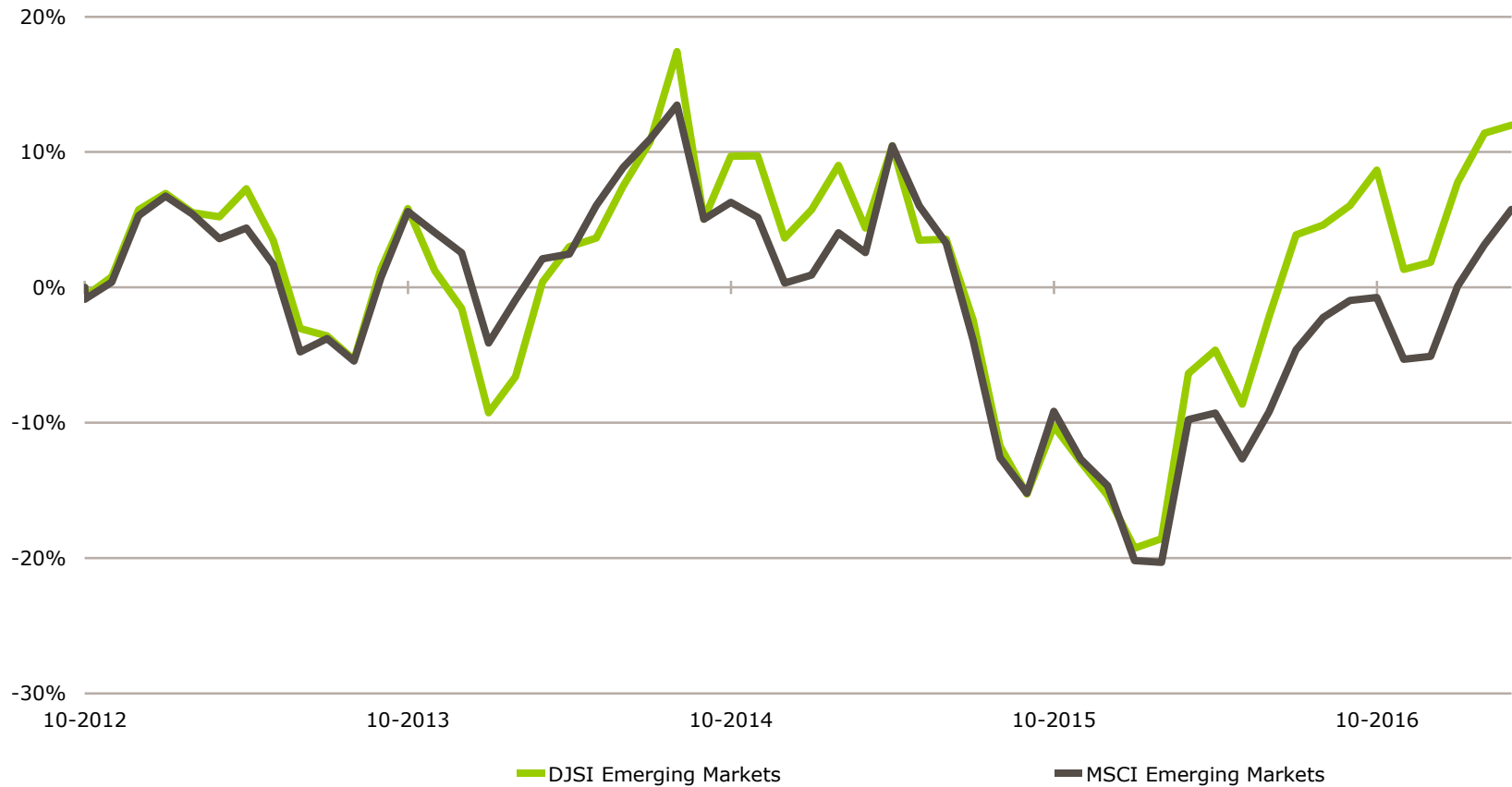


# DJSI Emerging Markets, as of March 31<sup>st</sup> 2017 (in USD)

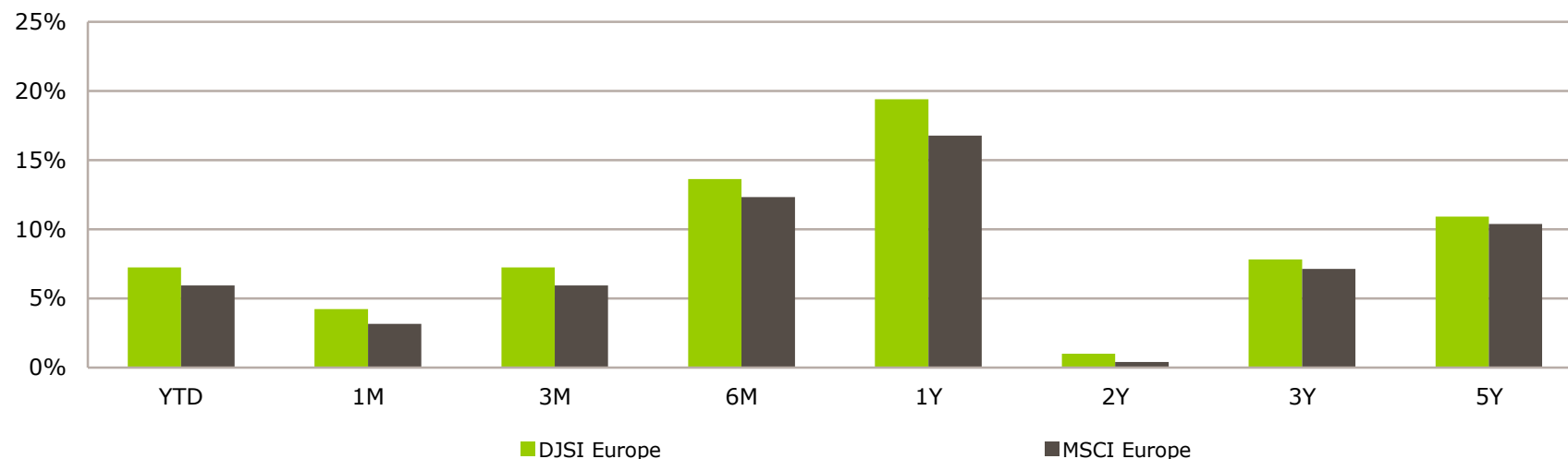


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Emerging Markets	9.94%	20.37%	-18.36%	5.29%	-6.91%	5.75%	-	2.55%
MSCI Emerging Markets	11.45%	11.19%	-14.92%	-2.19%	-2.60%	5.30%	-	1.25%
Excess Return	-1.51%	9.18%	-3.44%	7.48%	-4.31%	0.45%	-	1.30%

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



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



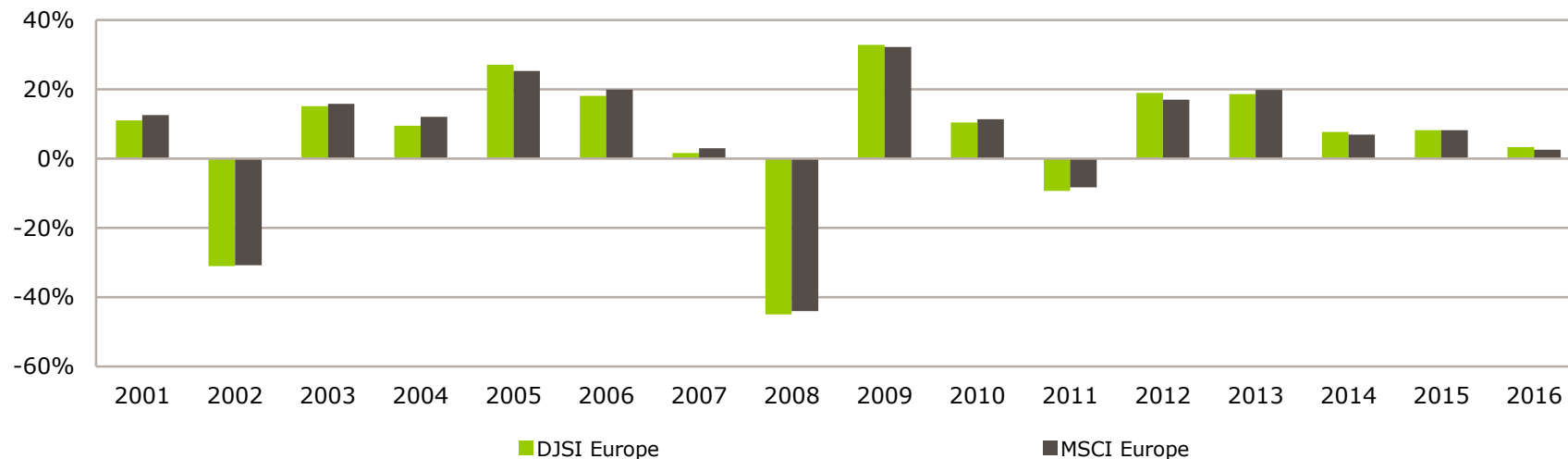
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Europe	7.23%	4.23%	7.23%	13.64%	19.41%	1.01%	7.81%	10.92%	4.45%
MSCI Europe	5.94%	3.15%	5.94%	12.33%	16.78%	0.39%	7.14%	10.37%	4.86%
Excess Return	1.29%	1.08%	1.29%	1.31%	2.63%	0.62%	0.67%	0.55%	-0.41%

### Performance & Risk characteristics since inception

Absolute Risk	15.88%	Beta versus MSCI Europe	1.01
Absolute Risk MSCI Europe	15.54%	Dividend Yield	3.81
Jensen's Alpha	-0.45%	Information Ratio	-0.19
Tracking Error	2.11%	Sharpe Ratio	0.18

\*28.09.2001

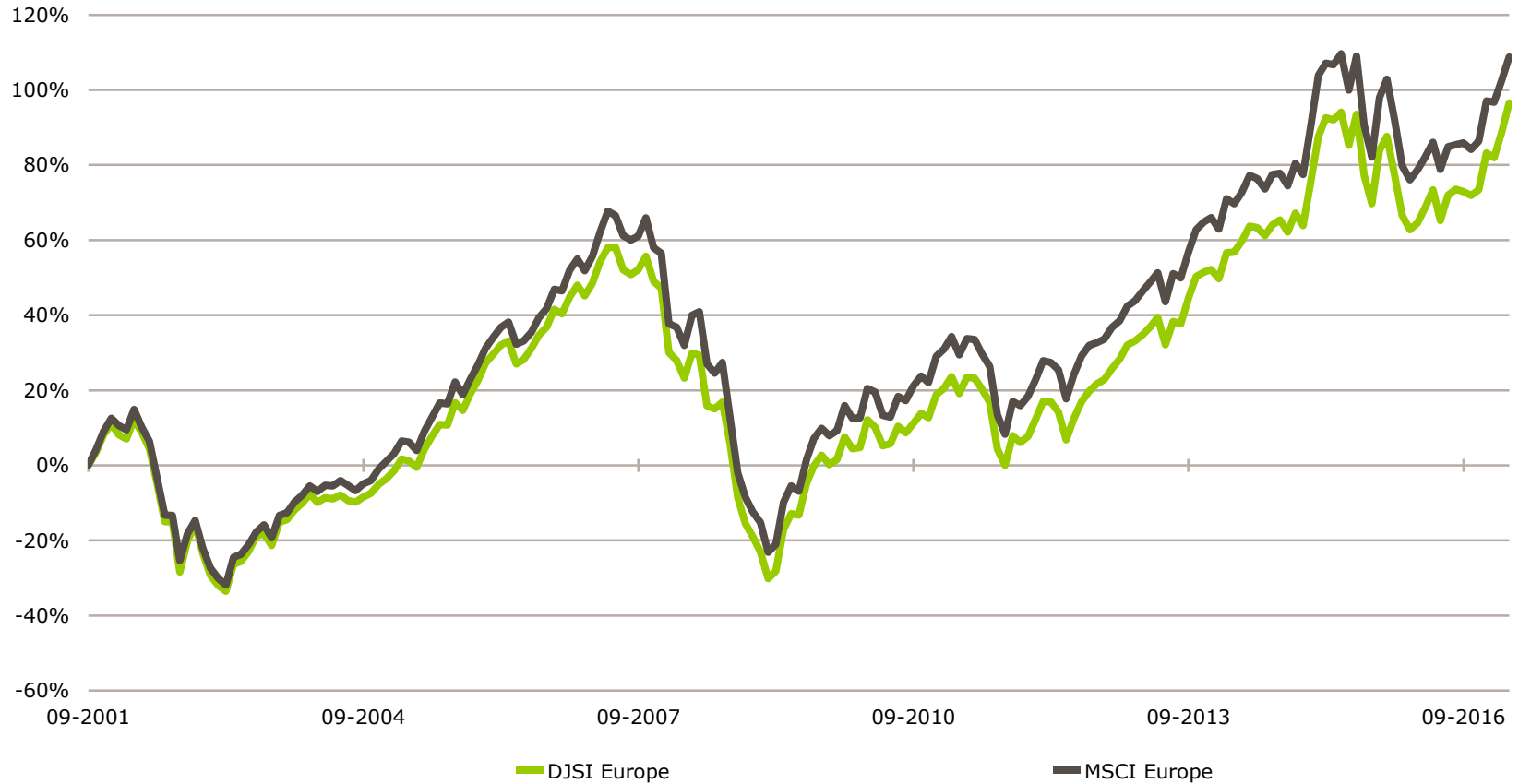
## DJSI Europe, as of March 31<sup>st</sup> 2017 (in USD)



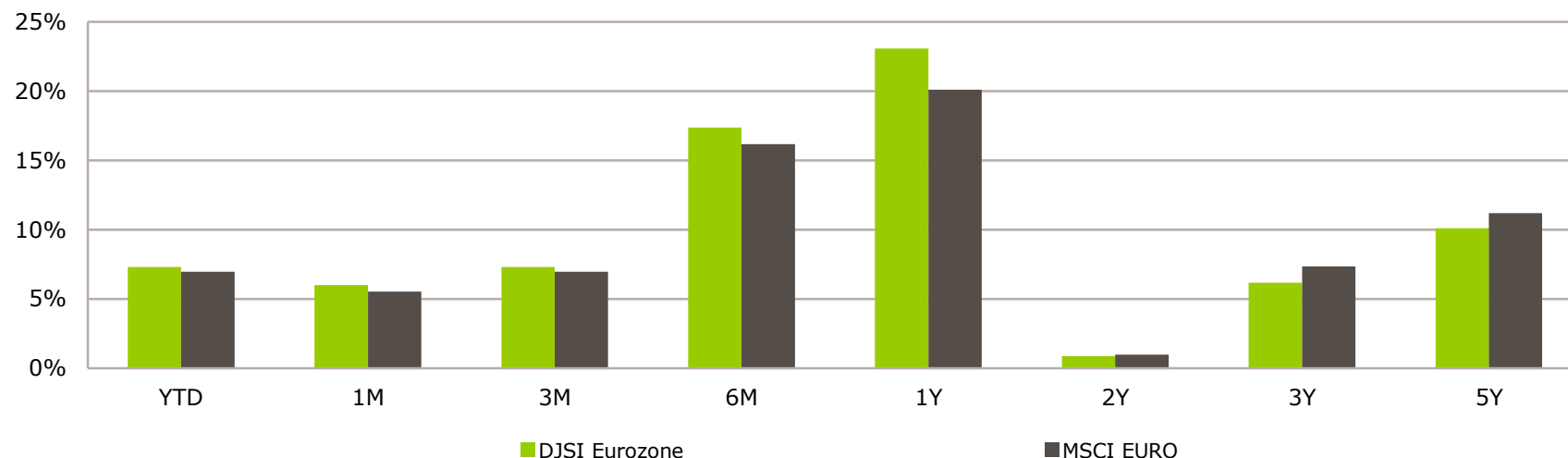
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Europe	7.23%	3.35%	8.21%	7.70%	18.61%	19.01%	-9.31%	4.45%
MSCI Europe	5.94%	2.61%	8.19%	6.92%	19.86%	16.98%	-8.27%	4.86%
Excess Return	1.29%	0.74%	0.02%	0.78%	-1.25%	2.03%	-1.04%	-0.41%

\*28.09.2001

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



## DJSI Eurozone, as of March 31<sup>st</sup> 2017 (in EUR)



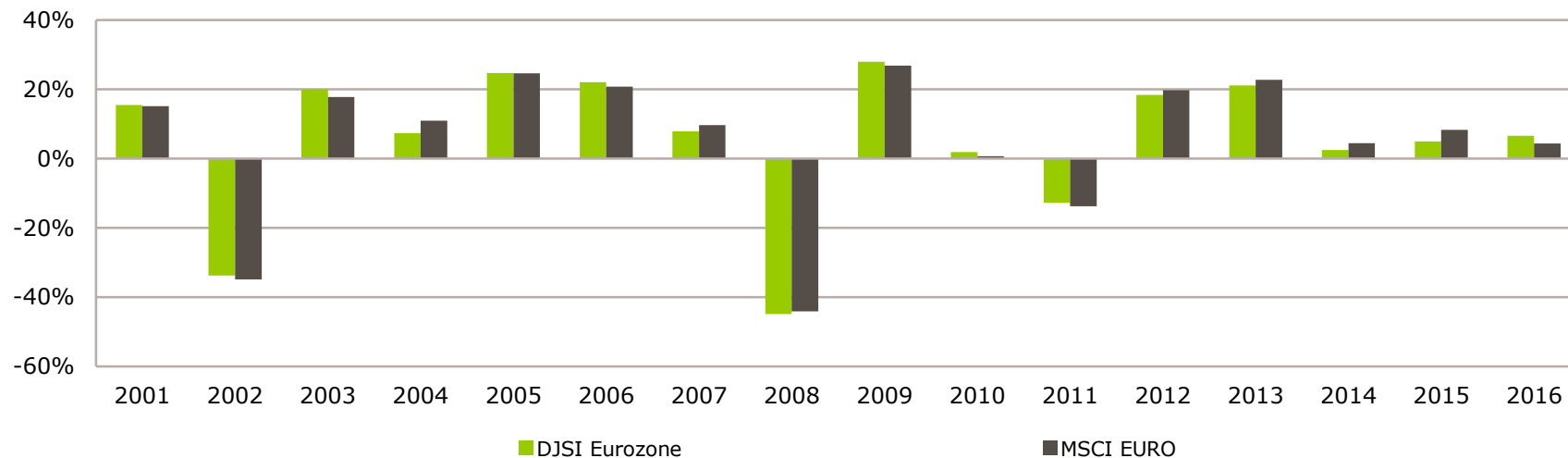
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Eurozone	7.31%	6.00%	7.31%	17.37%	23.09%	0.86%	6.18%	10.10%	3.82%
MSCI EURO	6.97%	5.53%	6.97%	16.17%	20.11%	0.99%	7.34%	11.19%	4.04%
Excess Return	0.34%	0.47%	0.34%	1.20%	2.98%	-0.13%	-1.16%	-1.09%	-0.22%

### Performance & Risk characteristics since inception

Absolute Risk	19.37%	Beta versus MSCI EURO	1.05
Absolute Risk MSCI EURO	18.31%	Dividend Yield	4.06
Jensen's Alpha	-0.34%	Information Ratio	-0.08
Tracking Error	2.61%	Sharpe Ratio	0.12

\*28.09.2001

# DJSI Eurozone, as of March 31<sup>st</sup> 2017 (in EUR)



	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Eurozone	7.31%	6.55%	5.00%	2.45%	21.09%	18.37%	-12.75%	3.82%
MSCI EURO	6.97%	4.37%	8.27%	4.42%	22.73%	19.74%	-13.73%	4.04%
Excess Return	0.34%	2.18%	-3.27%	-1.97%	-1.64%	-1.37%	0.98%	-0.22%

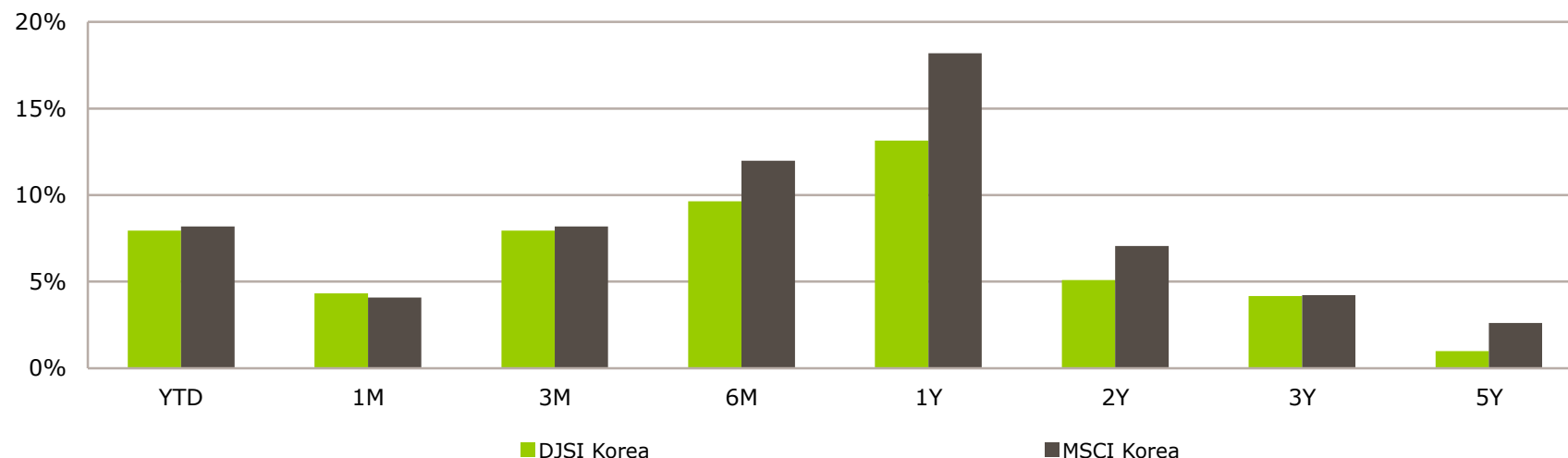
\*28.09.2001

## DJSI Eurozone, as of March 31<sup>st</sup> 2017 (in EUR)





## DJSI Korea, as of March 31<sup>st</sup> 2017 (in KRW)



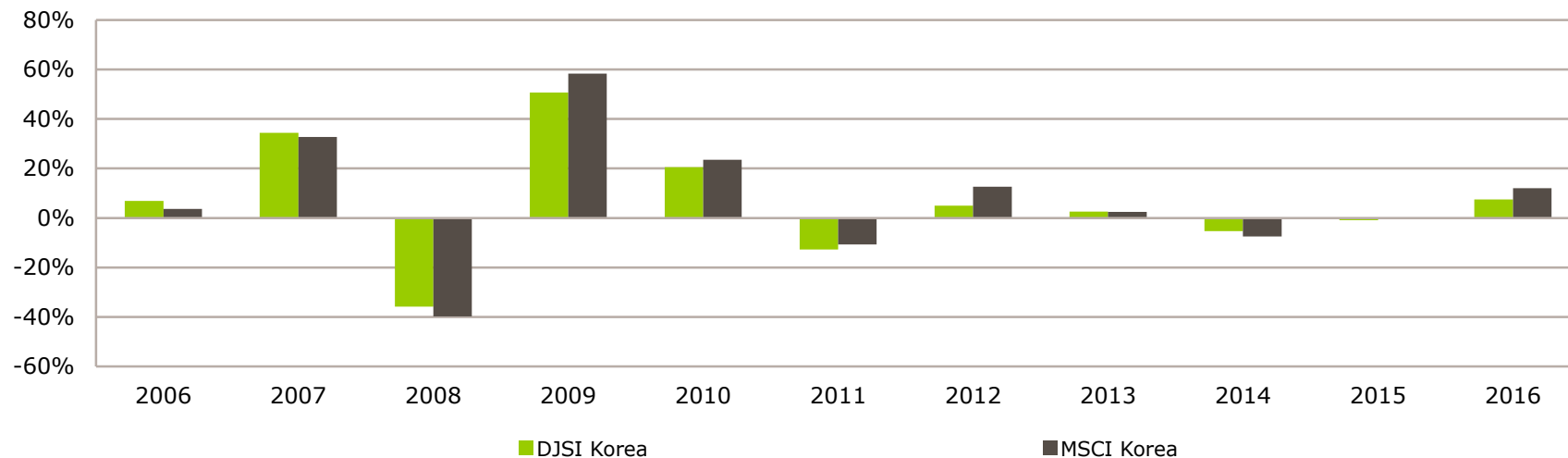
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Korea	7.95%	4.32%	7.95%	9.64%	13.15%	5.09%	4.16%	0.98%	4.90%
MSCI Korea	8.19%	4.09%	8.19%	11.98%	18.20%	7.06%	4.23%	2.61%	5.69%
Excess Return	-0.24%	0.23%	-0.24%	-2.34%	-5.05%	-1.97%	-0.07%	-1.63%	-0.79%

### Performance & Risk characteristics since inception

Absolute Risk	17.38%	Beta versus MSCI Korea	0.94
Absolute Risk MSCI Korea	17.98%	Dividend Yield	2.04
Jensen's Alpha	-0.62%	Information Ratio	-0.18
Tracking Error	4.49%	Sharpe Ratio	0.11

\*30.12.2005

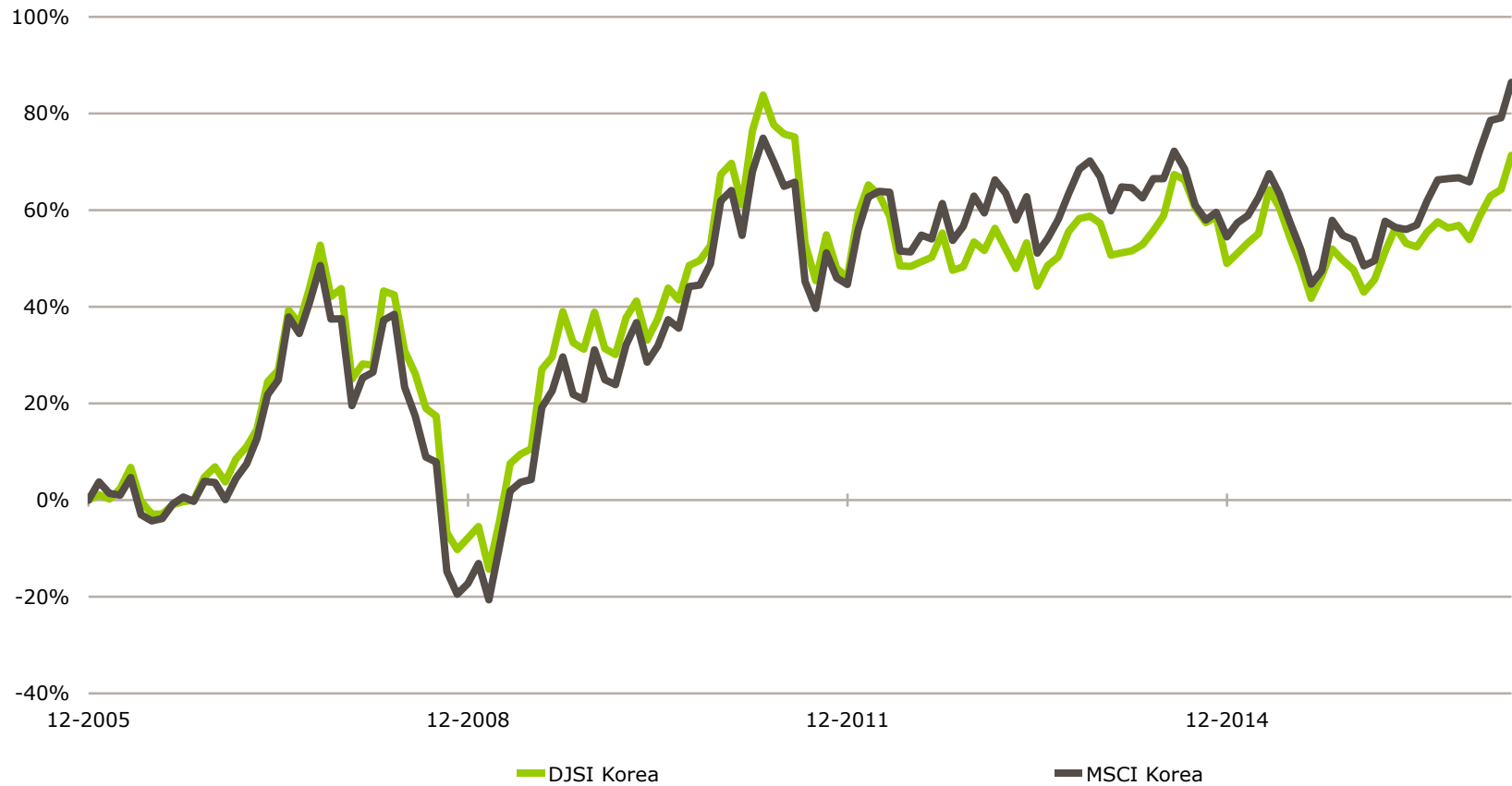
## DJSI Korea, as of March 31<sup>st</sup> 2017 (in KRW)



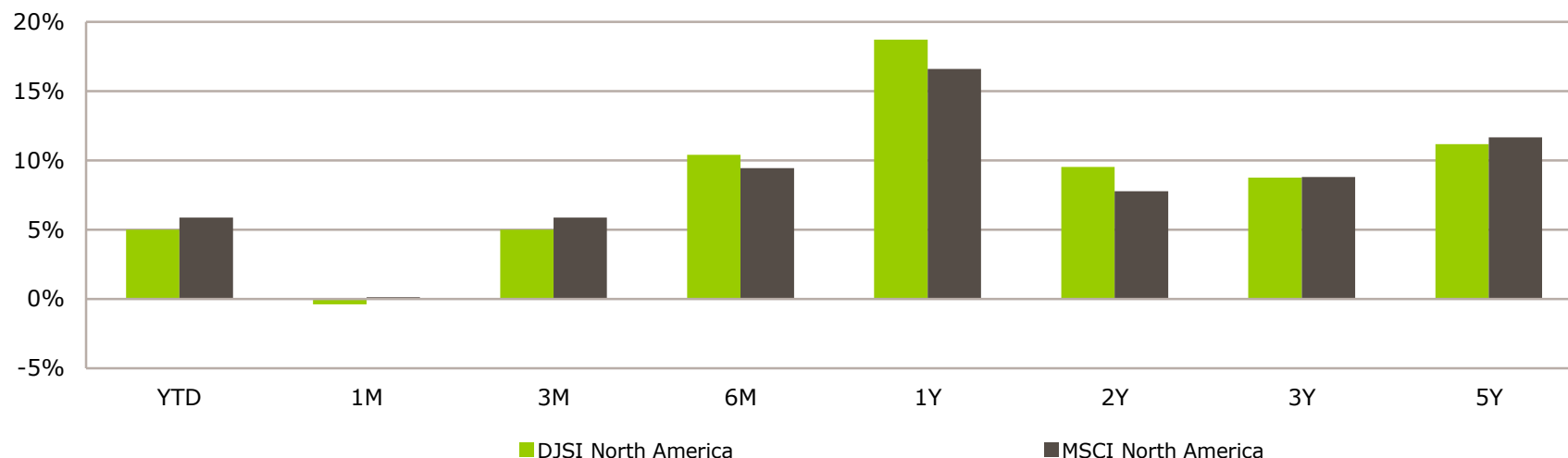
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Korea	7.95%	7.49%	-0.86%	-5.31%	2.52%	5.03%	-12.71%	4.90%
MSCI Korea	8.19%	12.02%	-0.42%	-7.43%	2.47%	12.62%	-10.68%	5.69%
Excess Return	-0.24%	-4.53%	-0.44%	2.12%	0.05%	-7.59%	-2.03%	-0.79%

\*30.12.2005

## DJSI Korea, as of March 31<sup>st</sup> 2017 (in KRW)



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



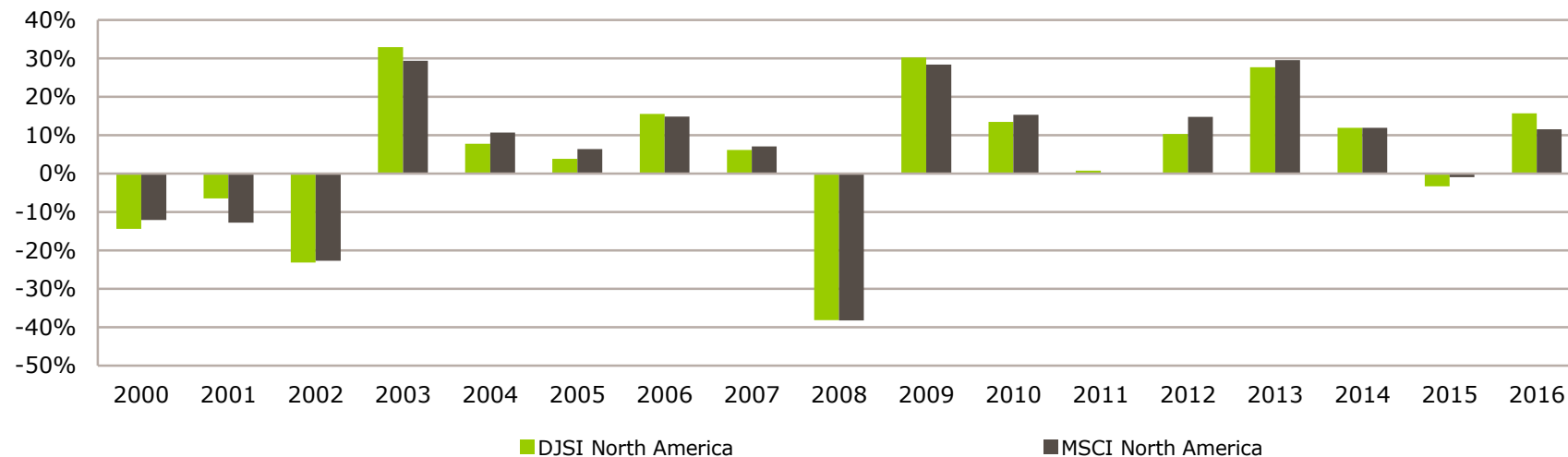
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI North America	5.01%	-0.39%	5.01%	10.40%	18.73%	9.53%	8.77%	11.19%	4.59%
MSCI North America	5.88%	0.11%	5.88%	9.45%	16.61%	7.78%	8.80%	11.67%	4.70%
Excess Return	-0.87%	-0.50%	-0.87%	0.95%	2.12%	1.75%	-0.03%	-0.48%	-0.11%

## Performance & Risk characteristics since inception

Absolute Risk	15.60%	Beta versus MSCI North America	1.01
Absolute Risk MSCI North America	15.18%	Dividend Yield	2.60
Jensen's Alpha	-0.12%	Information Ratio	-0.03
Tracking Error	3.23%	Sharpe Ratio	0.16

\*31.08.1999

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



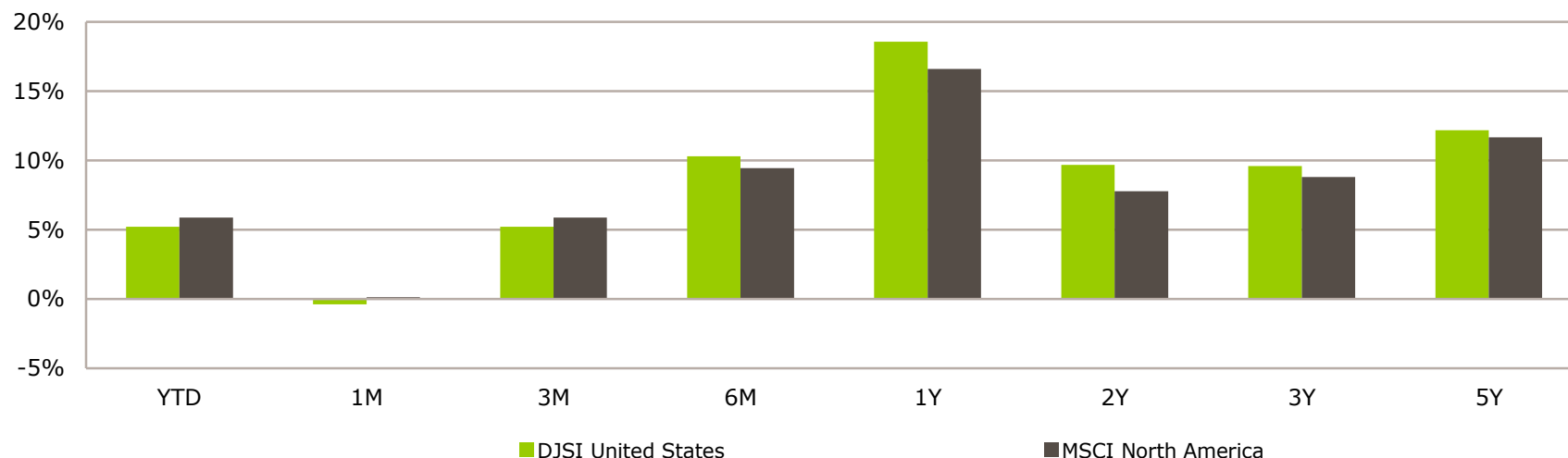
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI North America	5.01%	15.69%	-3.27%	11.96%	27.75%	10.31%	0.80%	4.59%
MSCI North America	5.88%	11.57%	-0.90%	11.90%	29.57%	14.77%	-0.07%	4.70%
Excess Return	-0.87%	4.12%	-2.37%	0.06%	-1.82%	-4.46%	0.87%	-0.11%

\*31.08.1999

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



# DJSI United States, as of March 31<sup>st</sup> 2017 (in USD)



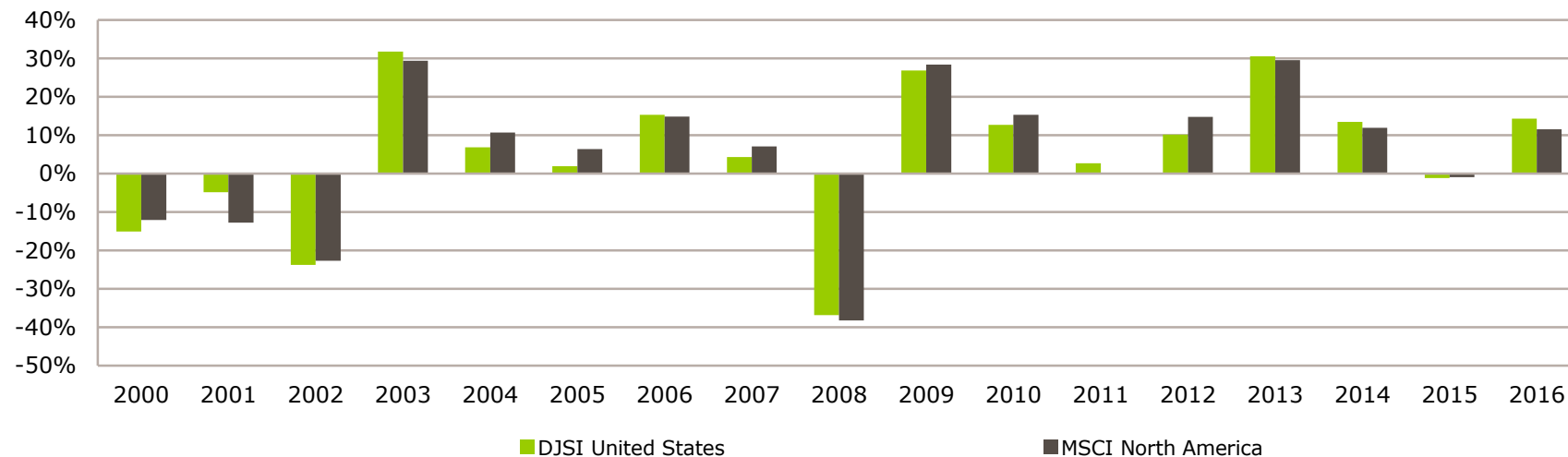
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI United States	5.21%	-0.39%	5.21%	10.30%	18.57%	9.68%	9.60%	12.17%	4.46%
MSCI North America	5.88%	0.11%	5.88%	9.45%	16.61%	7.78%	8.80%	11.67%	4.70%
Excess Return	-0.67%	-0.50%	-0.67%	0.85%	1.96%	1.90%	0.80%	0.50%	-0.24%

## Performance & Risk characteristics since inception

Absolute Risk	15.30%	Beta versus MSCI North America	0.98
Absolute Risk MSCI North America	15.18%	Dividend Yield	2.52
Jensen's Alpha	-0.20%	Information Ratio	-0.07
Tracking Error	3.50%	Sharpe Ratio	0.16

\*31.08.1999

# DJSI United States, as of March 31<sup>st</sup> 2017 (in USD)

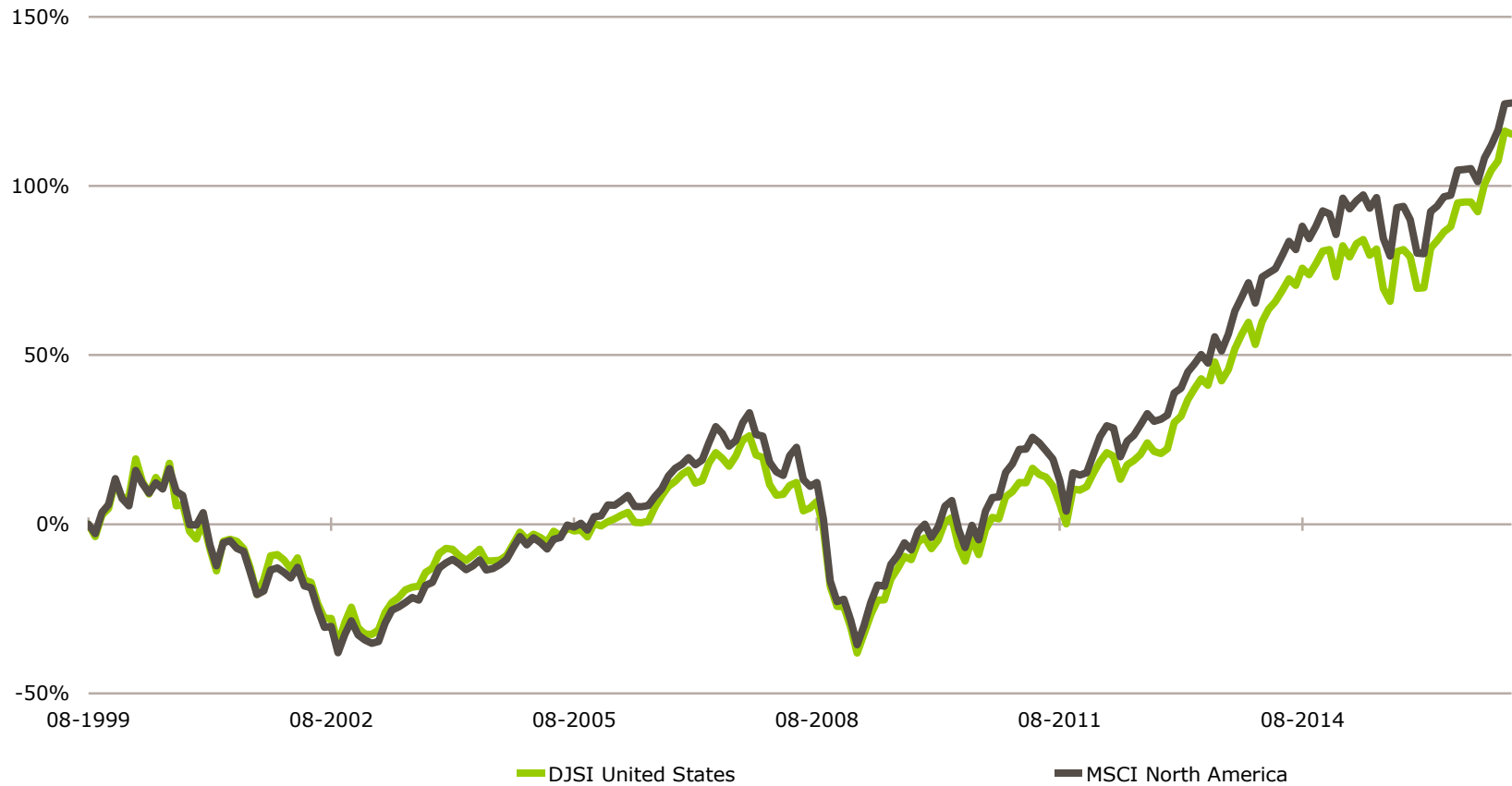


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI United States	5.21%	14.34%	-1.17%	13.45%	30.52%	10.13%	2.70%	4.46%
MSCI North America	5.88%	11.57%	-0.90%	11.90%	29.57%	14.77%	-0.07%	4.70%
Excess Return	-0.67%	2.77%	-0.27%	1.55%	0.95%	-4.64%	2.77%	-0.24%

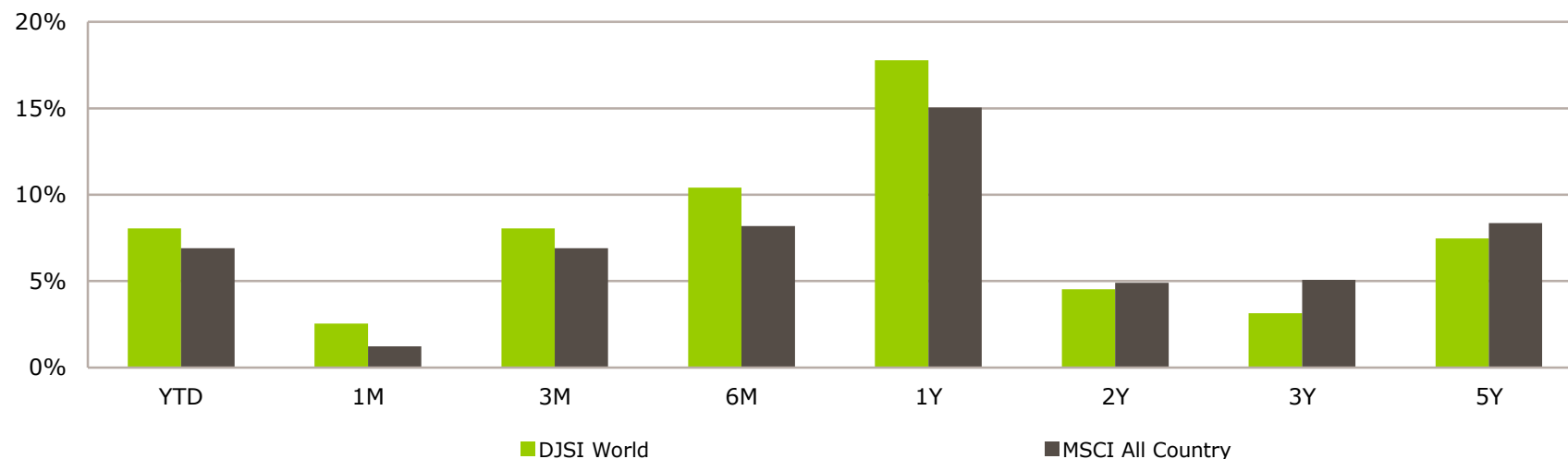
\*31.08.1999



# DJSI United States, as of March 31<sup>st</sup> 2017 (in USD)



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



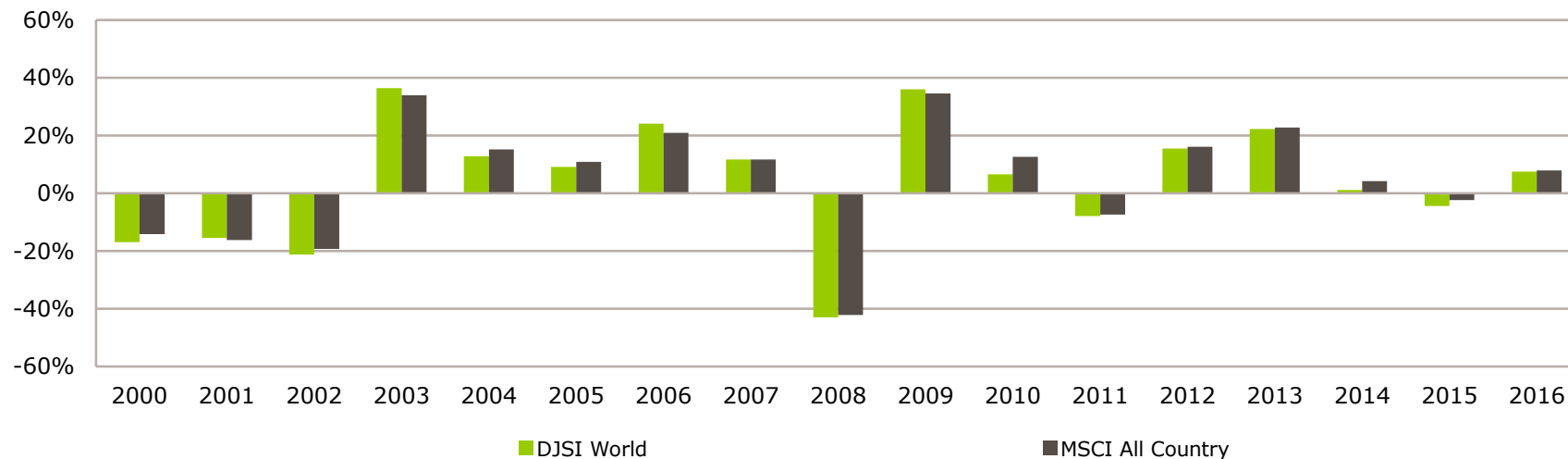
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World	8.05%	2.55%	8.05%	10.42%	17.79%	4.53%	3.13%	7.46%	3.50%
MSCI All Country	6.91%	1.22%	6.91%	8.18%	15.04%	4.90%	5.07%	8.36%	4.34%
Excess Return	1.14%	1.33%	1.14%	2.24%	2.75%	-0.37%	-1.94%	-0.90%	-0.84%

### Performance & Risk characteristics since inception

Absolute Risk	17.11%	Beta versus MSCI All Country	1.06
Absolute Risk MSCI All Country	15.96%	Dividend Yield	3.32
Jensen's Alpha	-0.97%	Information Ratio	-0.29
Tracking Error	2.89%	Sharpe Ratio	0.09

\*31.08.1999

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



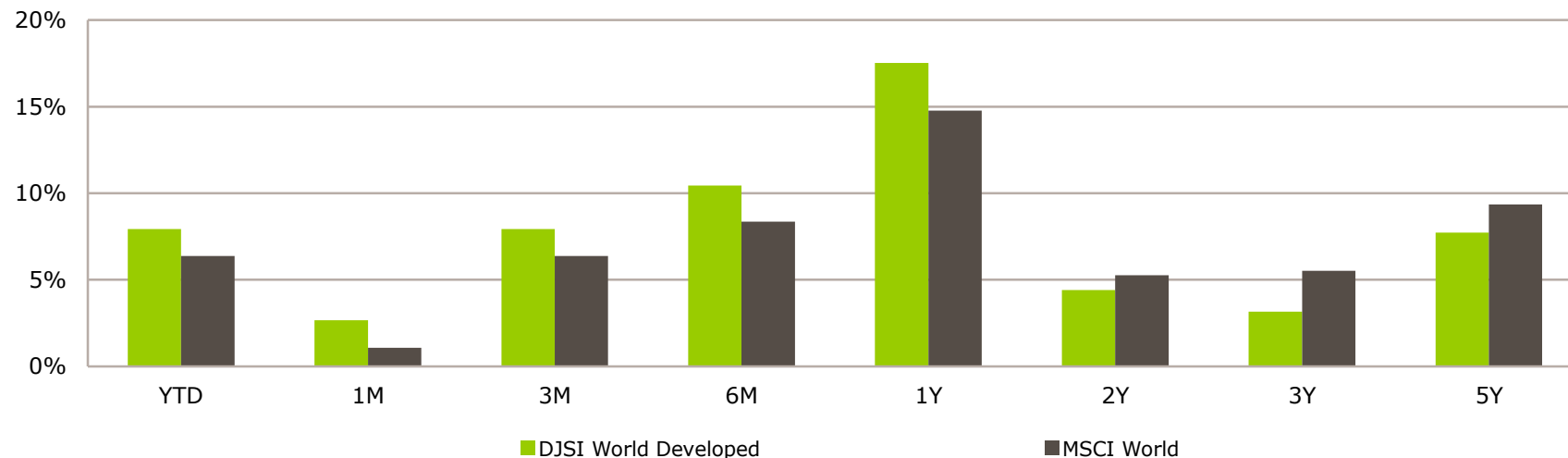
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World	8.05%	7.48%	-4.41%	1.11%	22.23%	15.51%	-7.88%	3.50%
MSCI All Country	6.91%	7.86%	-2.36%	4.16%	22.80%	16.13%	-7.35%	4.34%
Excess Return	1.14%	-0.38%	-2.05%	-3.05%	-0.57%	-0.62%	-0.53%	-0.84%

\*31.08.1999

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



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



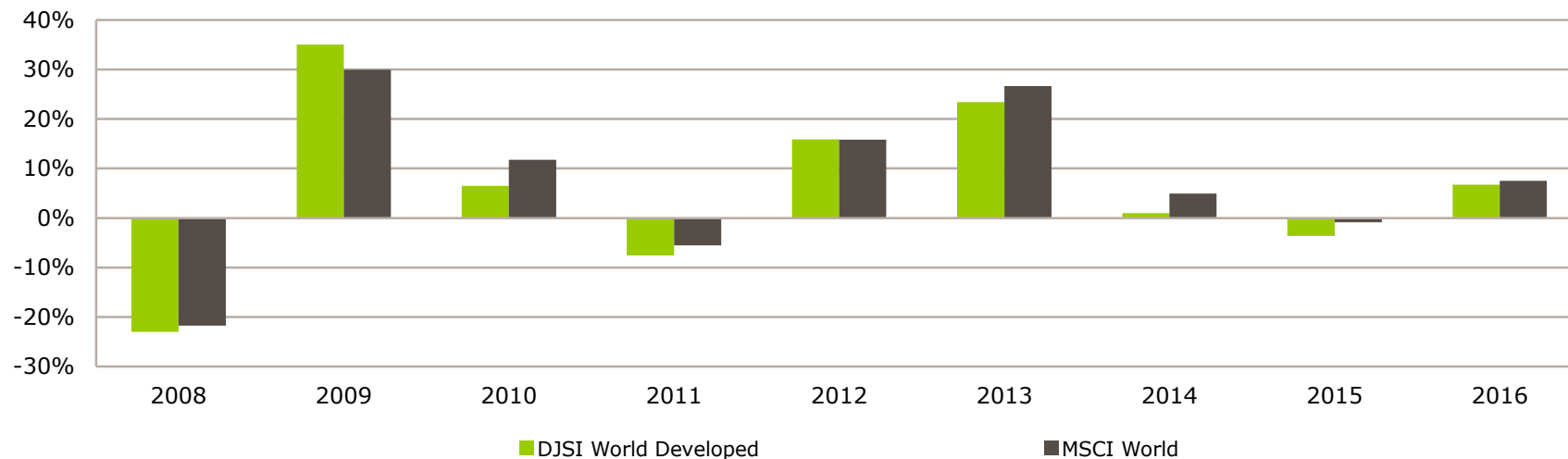
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World Developed	7.93%	2.66%	7.93%	10.44%	17.53%	4.40%	3.15%	7.73%	6.00%
MSCI World	6.38%	1.07%	6.38%	8.35%	14.77%	5.26%	5.51%	9.35%	7.66%
Excess Return	1.55%	1.59%	1.55%	2.09%	2.76%	-0.86%	-2.36%	-1.62%	-1.66%

## Performance & Risk characteristics since inception

Absolute Risk	18.37%	Beta versus MSCI World	1.09
Absolute Risk MSCI World	16.69%	Dividend Yield	3.33
Jensen's Alpha	-2.32%	Information Ratio	-0.55
Tracking Error	3.02%	Sharpe Ratio	0.31

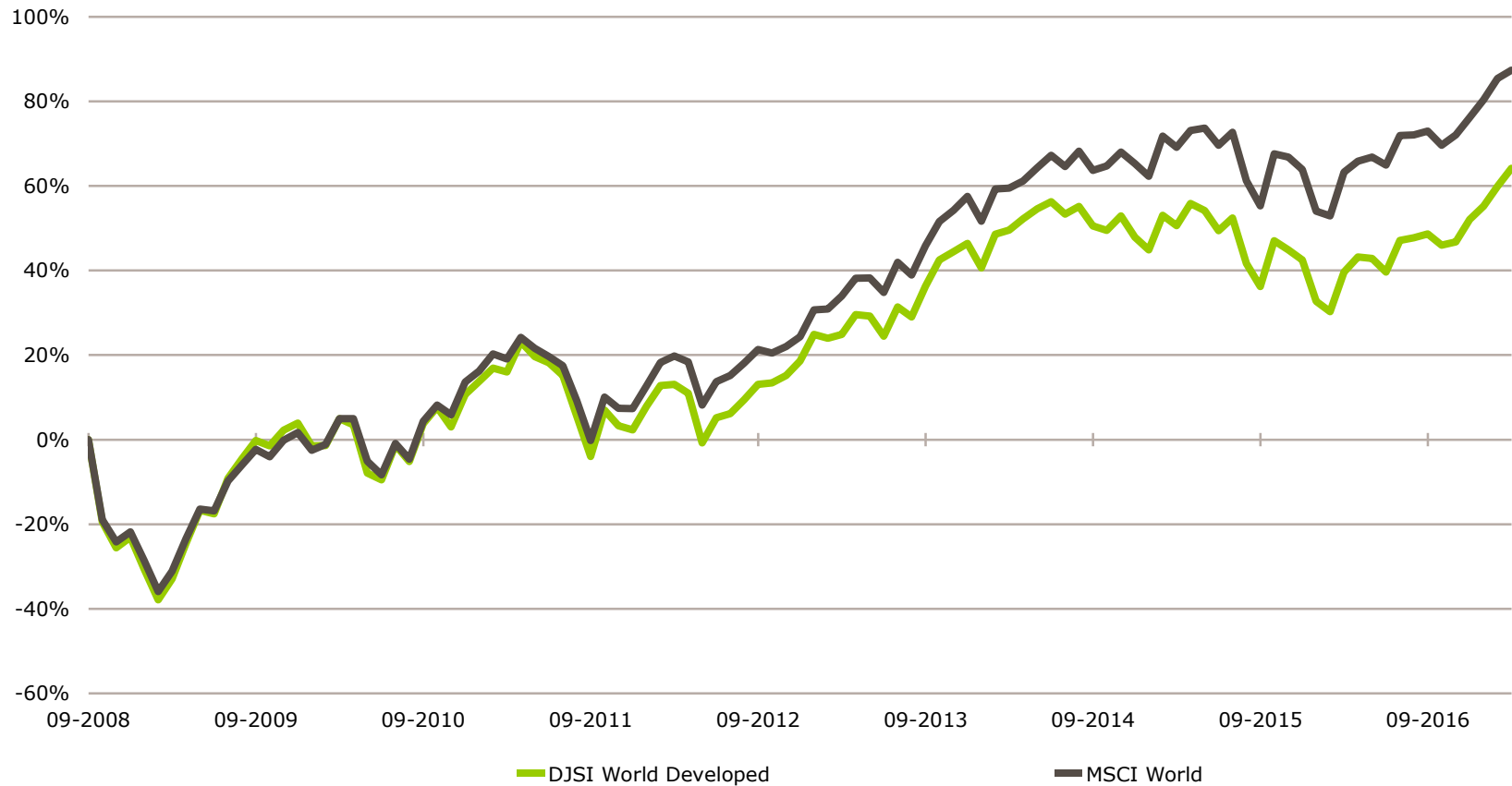
\*30.09.2008

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



	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World Developed	7.93%	6.74%	-3.64%	1.01%	23.44%	15.92%	-7.58%	6.00%
MSCI World	6.38%	7.51%	-0.87%	4.94%	26.68%	15.83%	-5.54%	7.66%
Excess Return	1.55%	-0.77%	-2.77%	-3.93%	-3.24%	0.09%	-2.04%	-1.66%

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



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