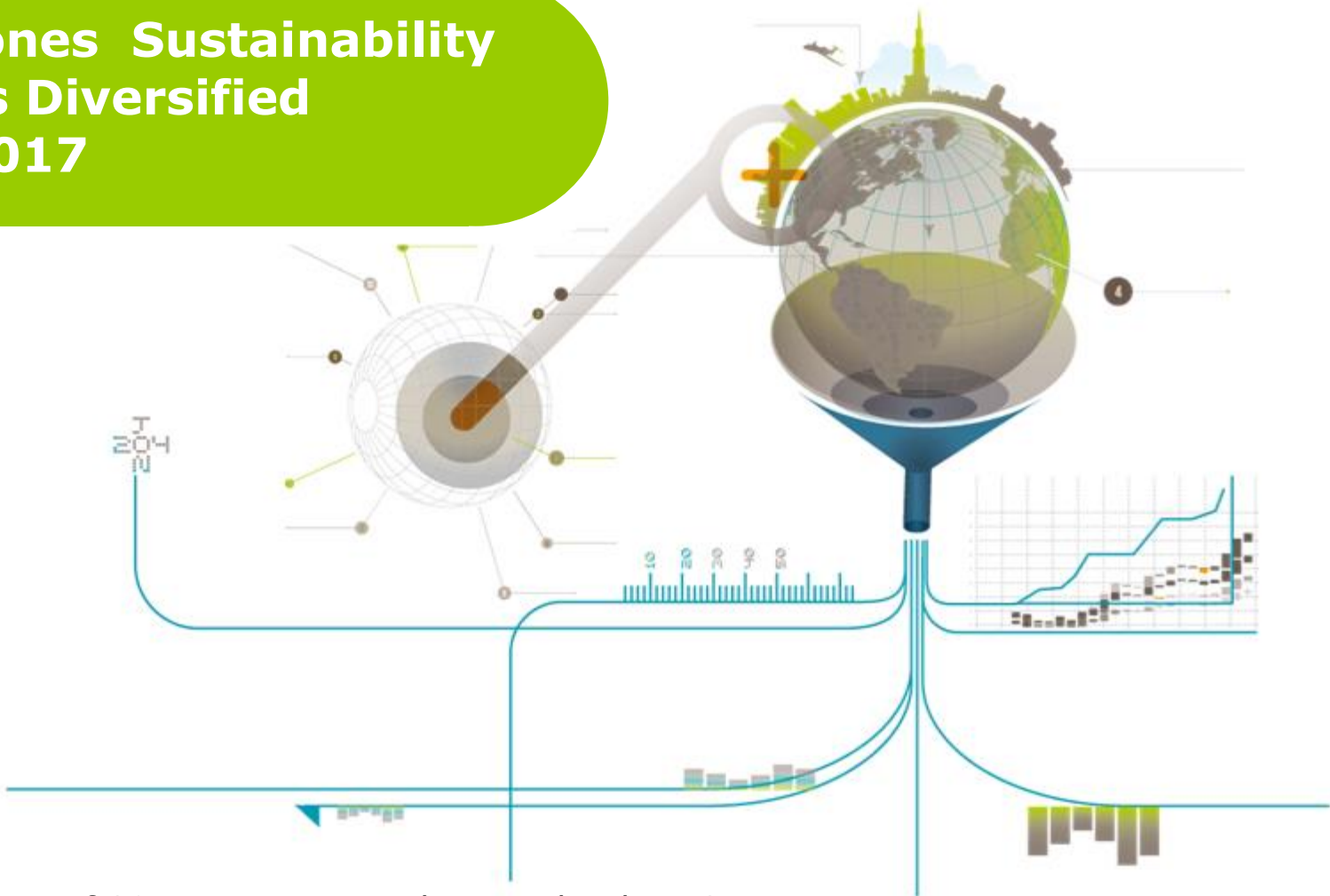
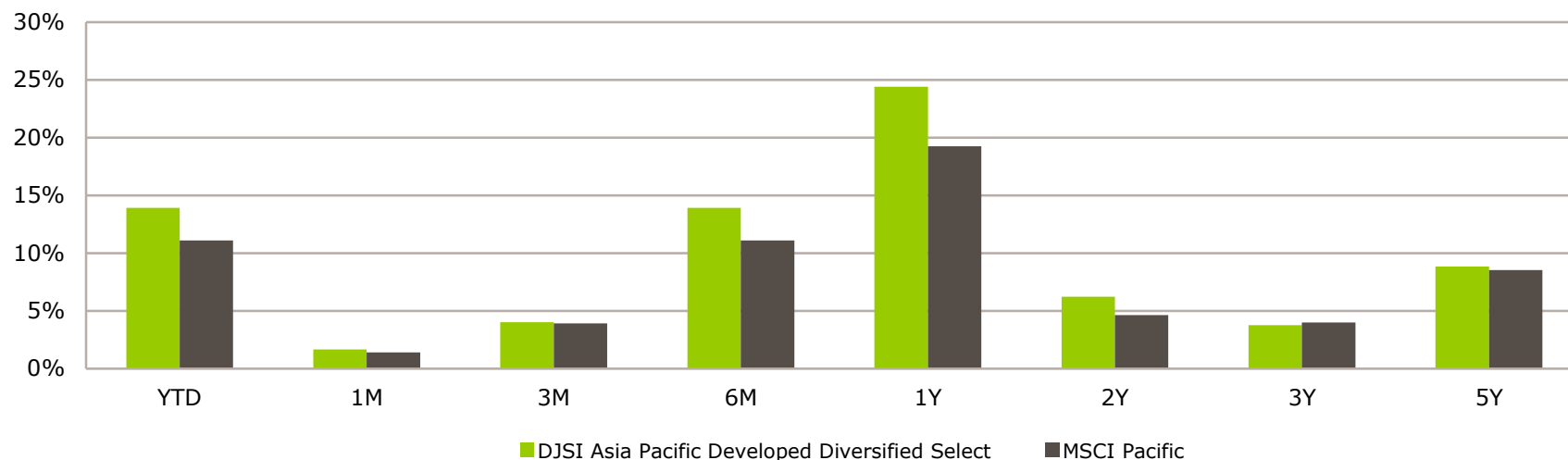


**Dow Jones Sustainability  
Indices Diversified  
June 2017**



A cooperation of S&P Dow Jones Indices and RobecoSAM

# DJSI Asia Pacific Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



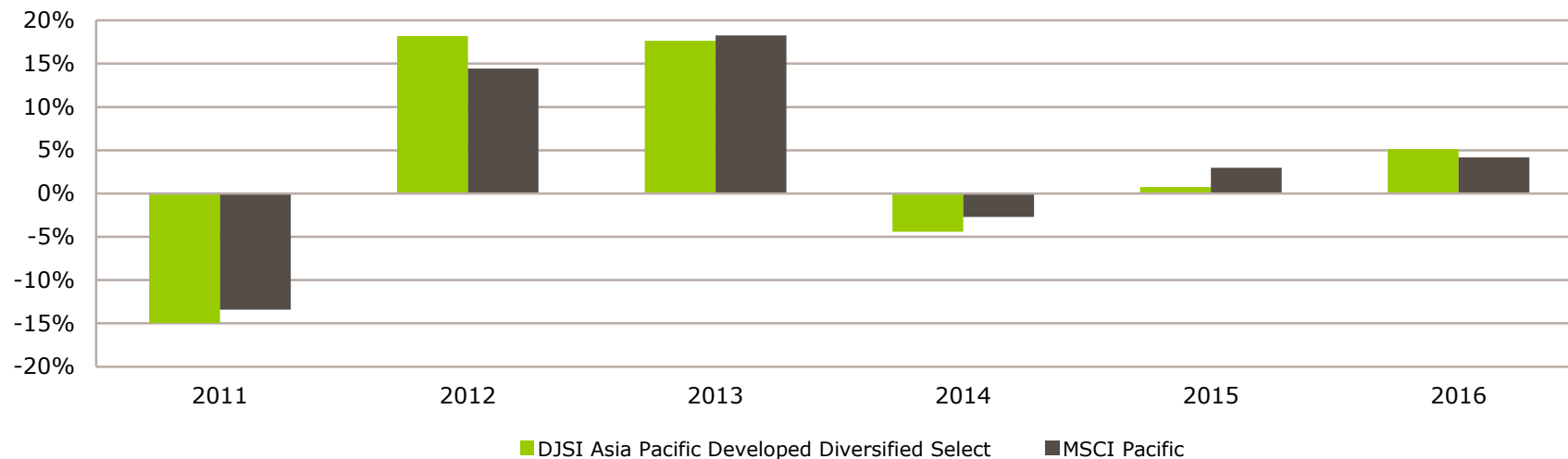
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Asia Pacific Developed Diversified Select	13.92%	1.66%	4.01%	13.92%	24.42%	6.22%	3.76%	8.83%	4.96%
MSCI Pacific	11.11%	1.39%	3.92%	11.11%	19.26%	4.63%	3.98%	8.53%	4.89%
Excess Return	2.81%	0.27%	0.09%	2.81%	5.16%	1.59%	-0.22%	0.30%	0.07%

## Performance & Risk characteristics since inception

Absolute Risk	14.13%	Beta versus MSCI Pacific	1.02
Absolute Risk MSCI Pacific	13.43%	Dividend Yield	N.A.
Jensen's Alpha	-0.04%	Information Ratio	0.02
Tracking Error	3.18%	Sharpe Ratio	0.33

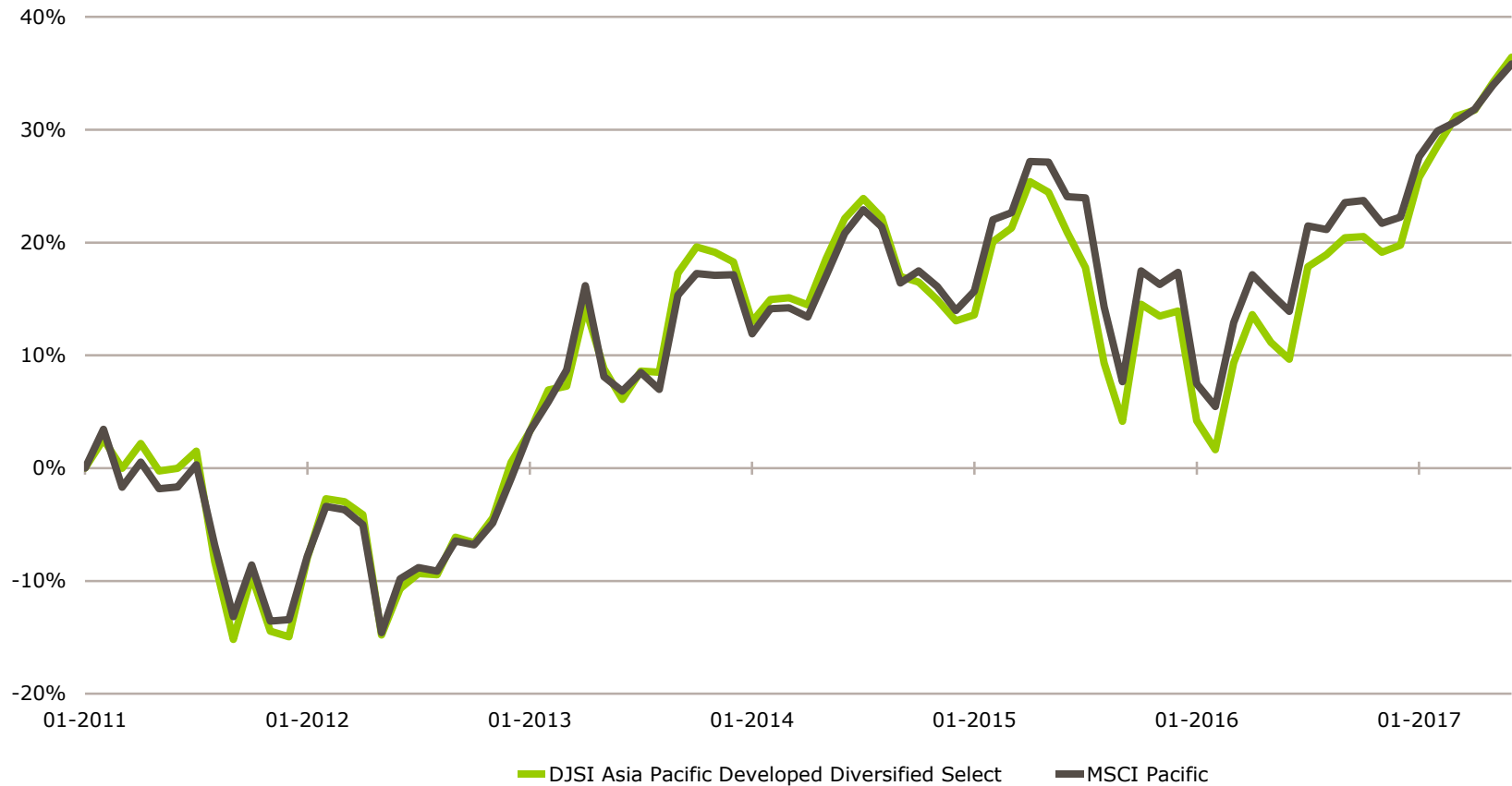
\*31.01.2011

# DJSI Asia Pacific Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)

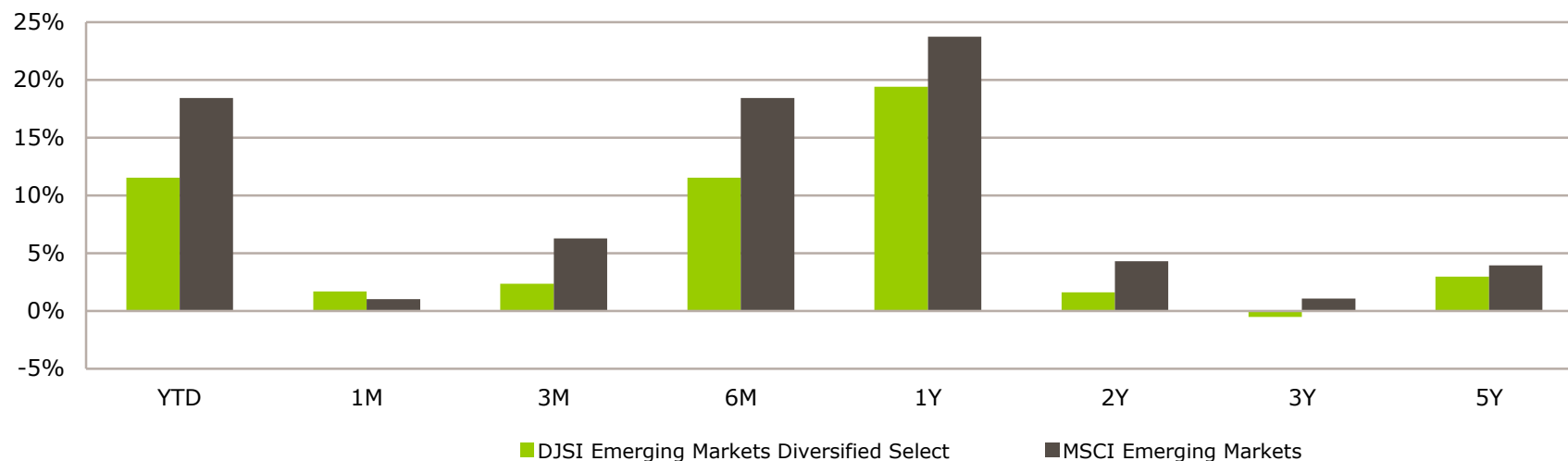


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Asia Pacific Developed Diversified Select	13.92%	5.13%	0.76%	-4.40%	17.65%	18.19%	-14.95%	4.96%
MSCI Pacific	11.11%	4.18%	2.96%	-2.70%	18.27%	14.42%	-13.43%	4.89%
Excess Return	2.81%	0.95%	-2.20%	-1.70%	-0.62%	3.77%	-1.52%	0.07%

# DJSI Asia Pacific Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



# DJSI Emerging Markets Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



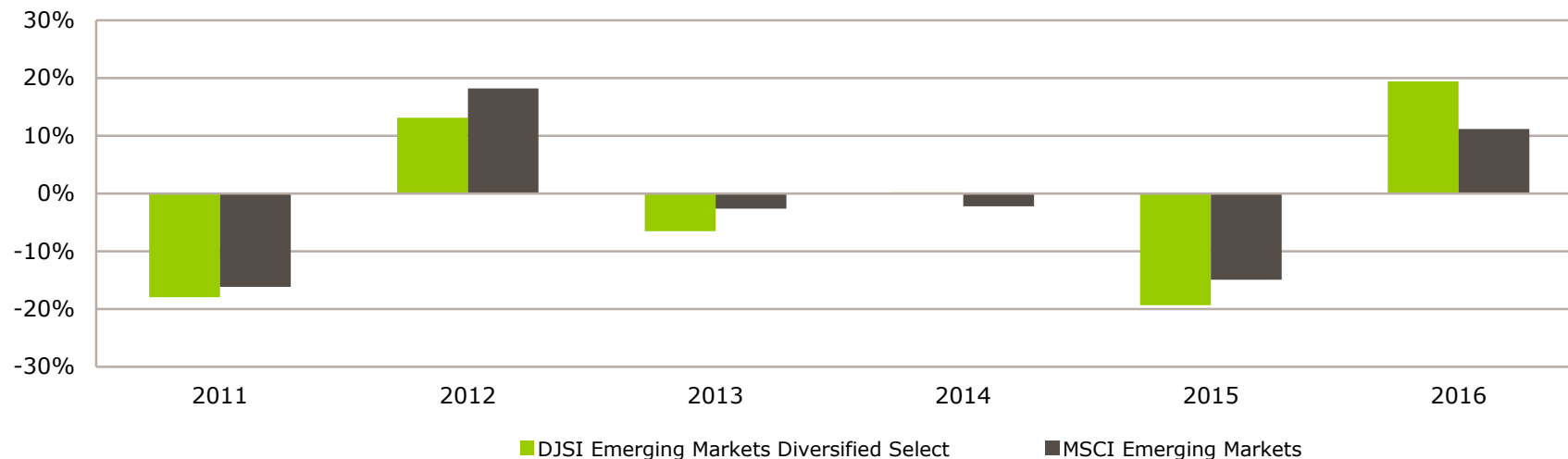
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI Emerging Markets Diversified Select	11.54%	1.69%	2.35%	11.54%	19.42%	1.61%	-0.53%	2.97%	-1.06%
MSCI Emerging Markets	18.43%	1.01%	6.27%	18.43%	23.75%	4.31%	1.07%	3.95%	0.88%
Excess Return	-6.89%	0.68%	-3.92%	-6.89%	-4.33%	-2.70%	-1.60%	-0.98%	-1.94%

## Performance & Risk characteristics since inception

Absolute Risk	19.14%	Beta versus MSCI Emerging Markets	1.07
Absolute Risk MSCI Emerging Markets	17.41%	Dividend Yield	3.84
Jensen's Alpha	-1.98%	Information Ratio	-0.41
Tracking Error	4.68%	Sharpe Ratio	-0.07

\*31.01.2011

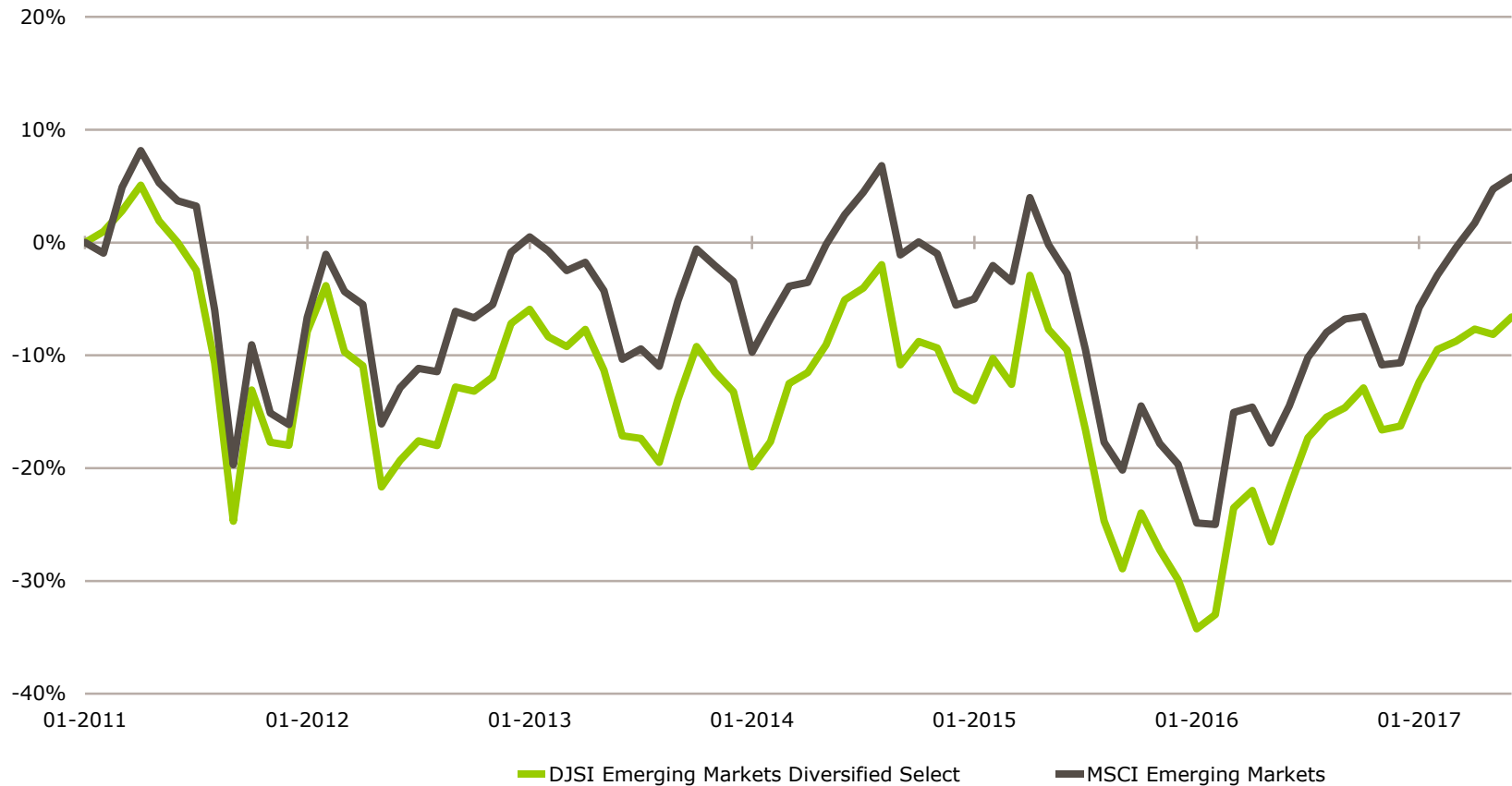
# DJSI Emerging Markets Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



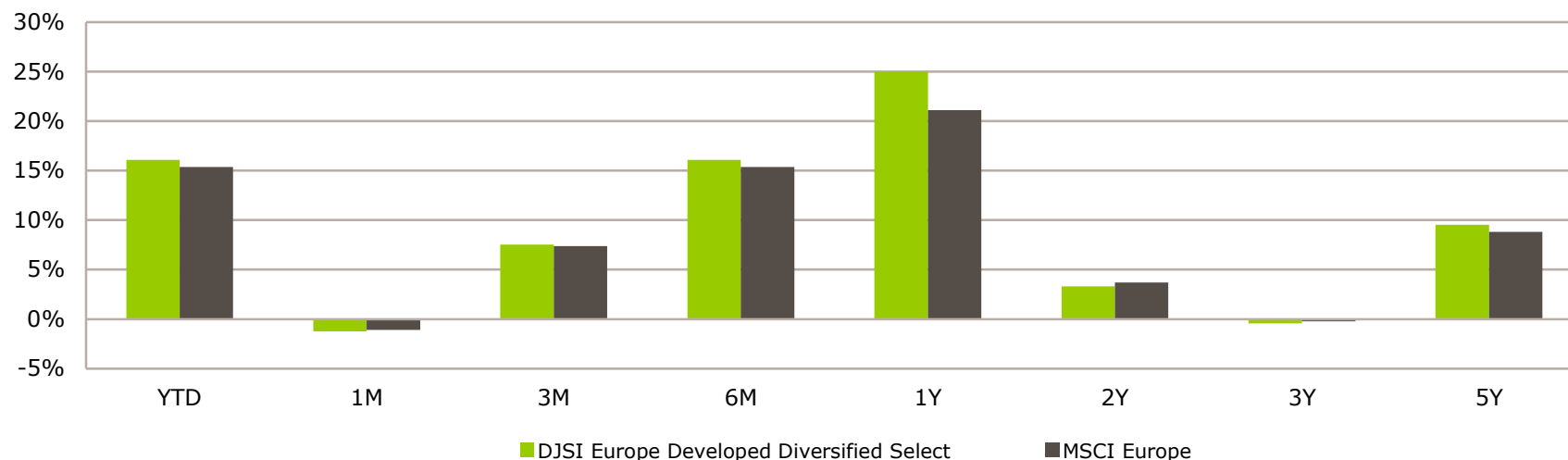
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Emerging Markets Diversified Select	11.54%	19.45%	-19.34%	0.18%	-6.52%	13.13%	-17.96%	-1.06%
MSCI Emerging Markets	18.43%	11.19%	-14.92%	-2.19%	-2.60%	18.22%	-16.15%	0.88%
Excess Return	-6.89%	8.26%	-4.42%	2.37%	-3.92%	-5.09%	-1.81%	-1.94%

\*31.01.2011

# DJSI Emerging Markets Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



# DJSI Europe Developed Diversified Select, as of June 30<sup>th</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	16.10%	-1.24%	7.53%	16.10%	25.02%	3.30%	-0.42%	9.54%	5.12%
MSCI Europe	15.36%	-1.09%	7.37%	15.36%	21.11%	3.69%	-0.24%	8.81%	4.63%
Excess Return	0.74%	-0.15%	0.16%	0.74%	3.91%	-0.39%	-0.18%	0.73%	0.49%

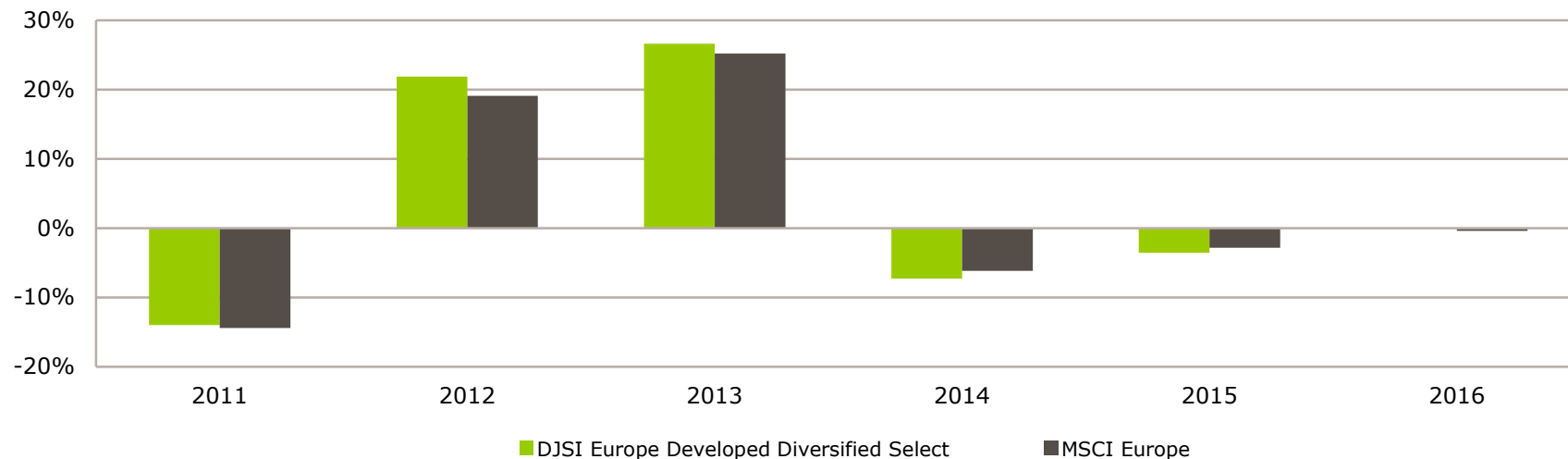
## Performance & Risk characteristics since inception

Absolute Risk	16.82%	Beta versus MSCI Europe	1.05
Absolute Risk MSCI Europe	15.91%	Dividend Yield	3.70
Jensen's Alpha	0.28%	Information Ratio	0.23
Tracking Error	2.18%	Sharpe Ratio	0.29

\*31.01.2011

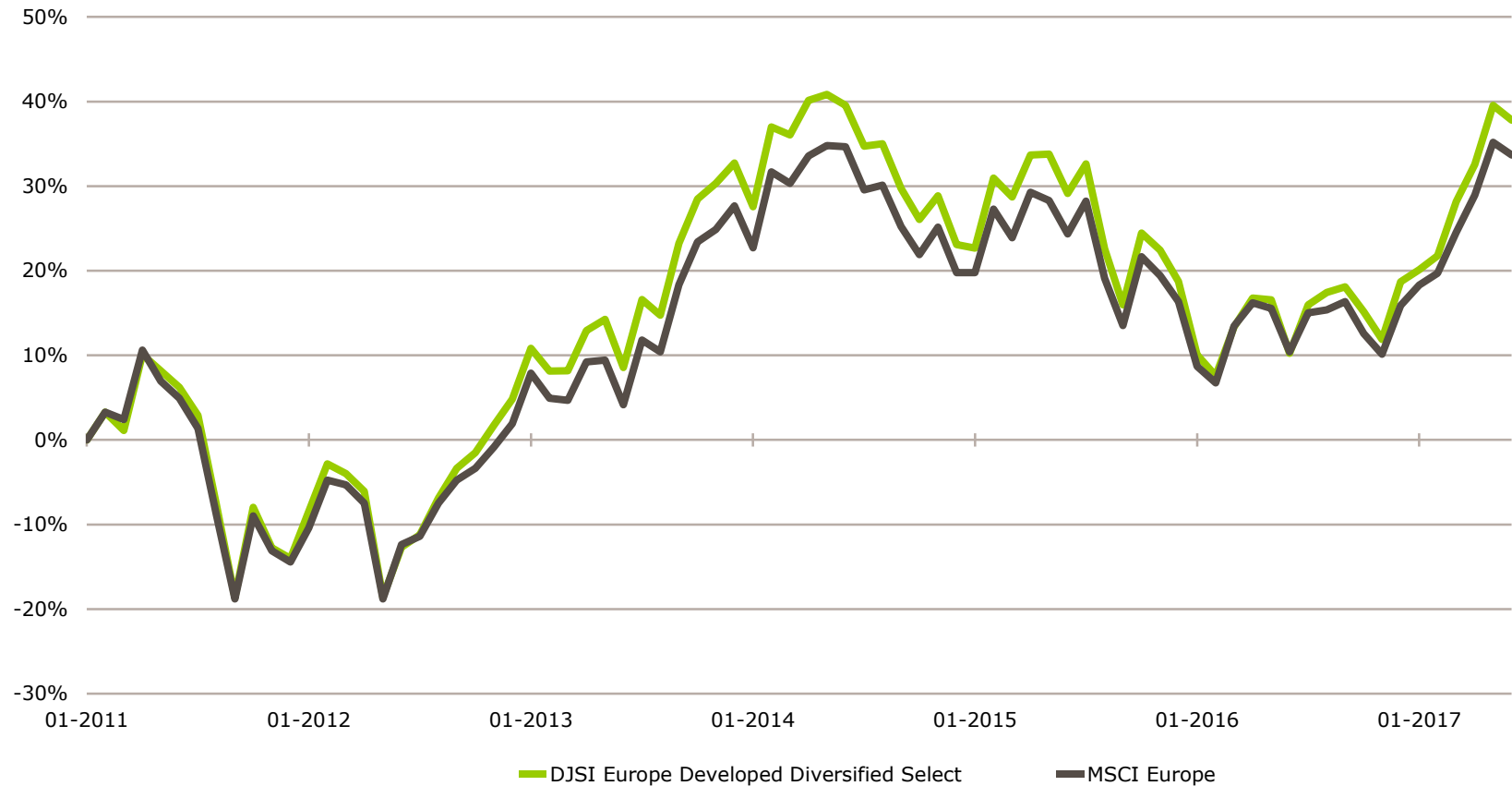


# DJSI Europe Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)

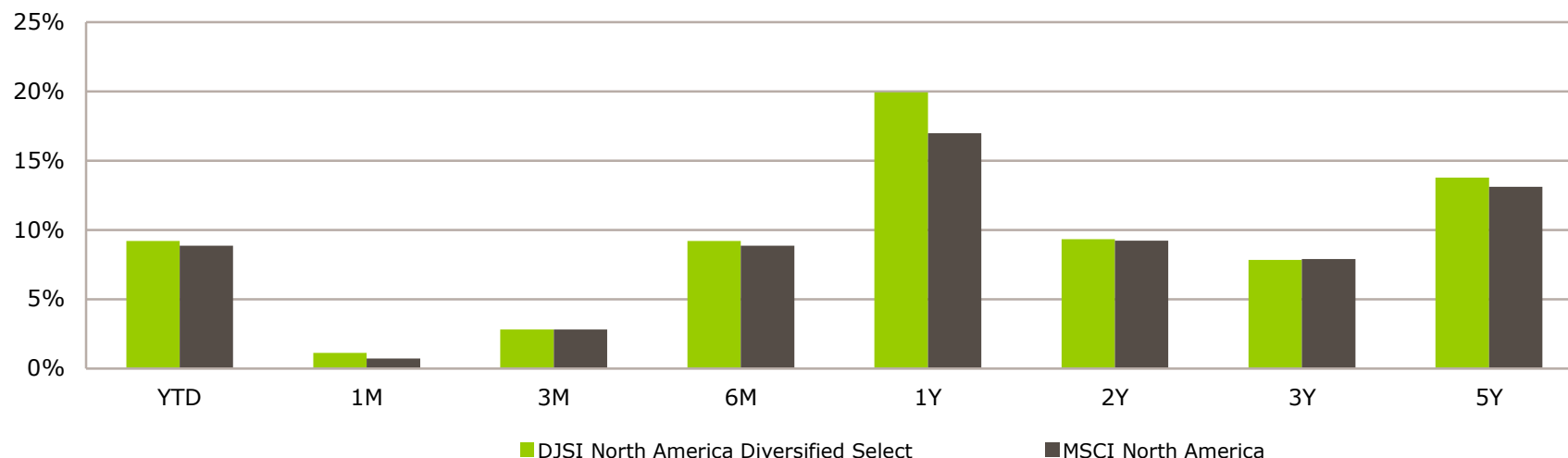


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI Europe Developed Diversified Select	16.10%	-0.03%	-3.54%	-7.27%	26.64%	21.87%	-14.00%	5.12%
MSCI Europe	15.36%	-0.40%	-2.84%	-6.18%	25.23%	19.12%	-14.43%	4.63%
Excess Return	0.74%	0.37%	-0.70%	-1.09%	1.41%	2.75%	0.43%	0.49%

# DJSI Europe Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



# DJSI North America Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)

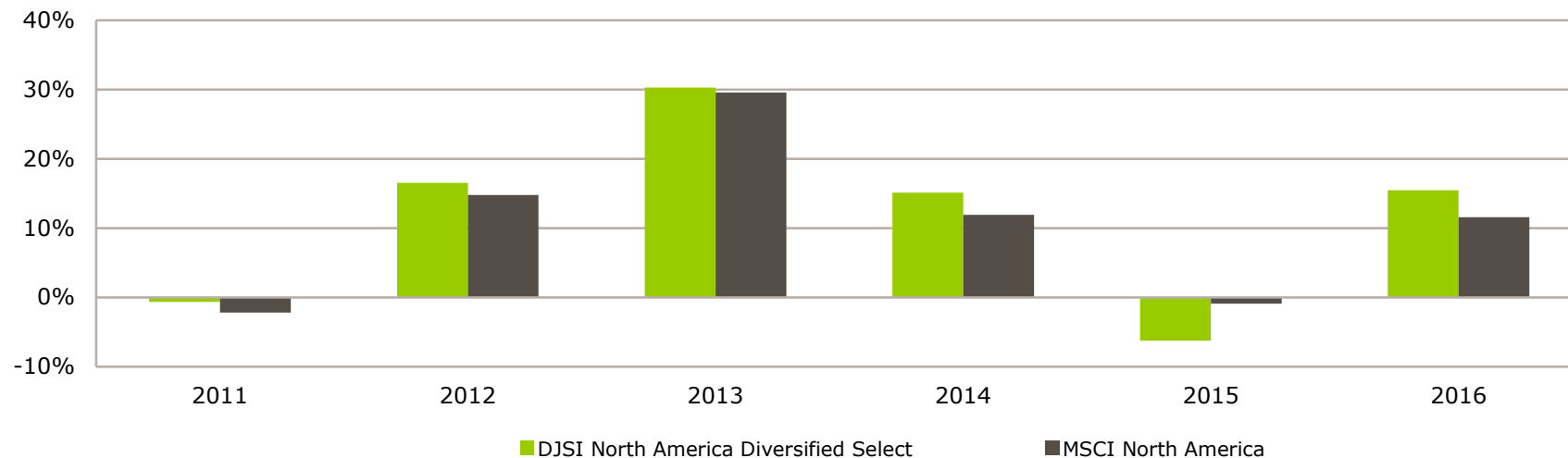


	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI North America Diversified Select	9.21%	1.13%	2.81%	9.21%	19.94%	9.34%	7.85%	13.79%	11.86%
MSCI North America	8.86%	0.72%	2.82%	8.86%	16.99%	9.22%	7.91%	13.12%	11.05%
Excess Return	0.35%	0.41%	-0.01%	0.35%	2.95%	0.12%	-0.06%	0.67%	0.81%

## Performance & Risk characteristics since inception

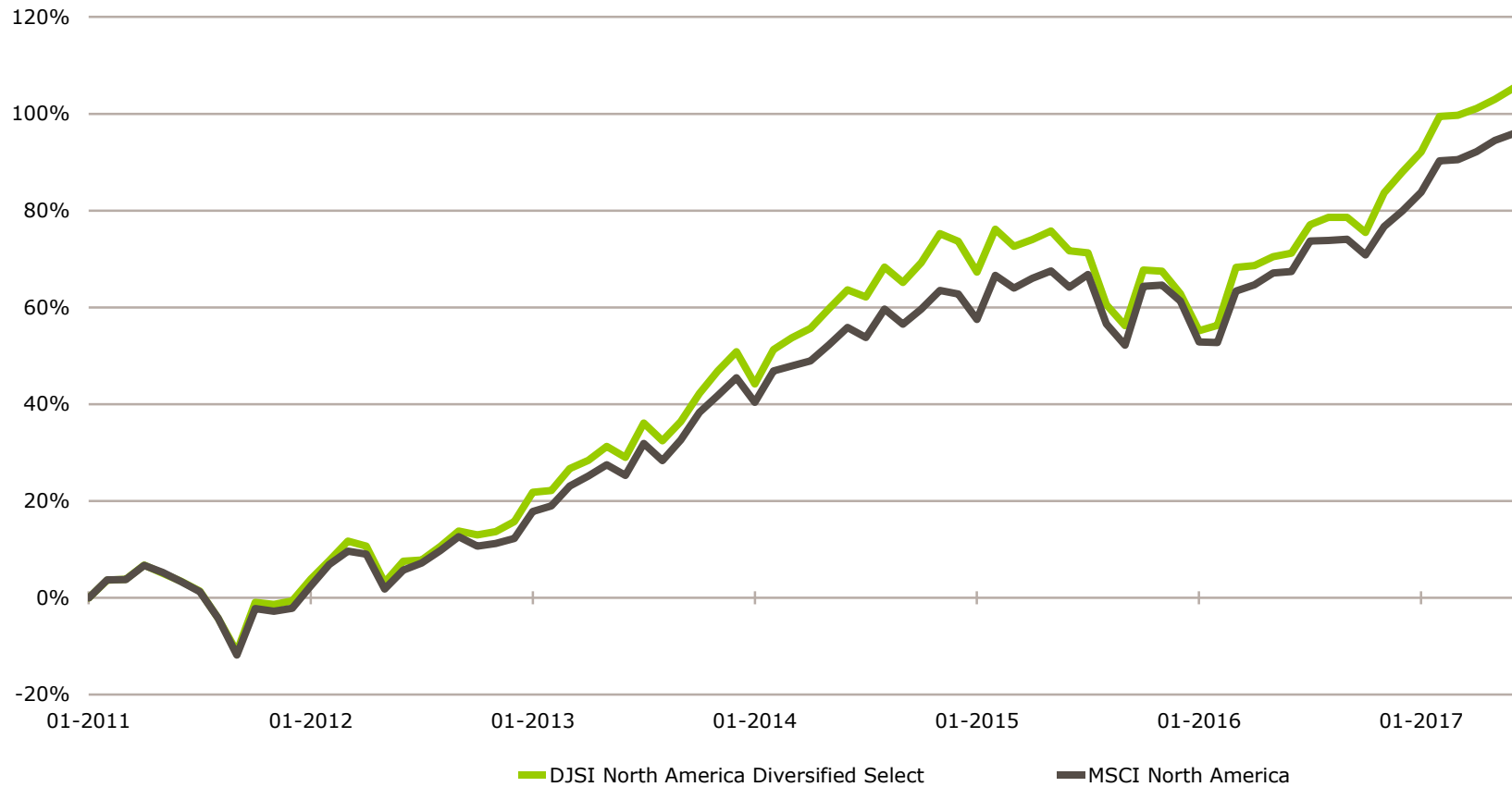
Absolute Risk	11.41%	Beta versus MSCI North America	1.01
Absolute Risk MSCI North America	11.11%	Dividend Yield	N.A.
Jensen's Alpha	0.67%	Information Ratio	0.44
Tracking Error	1.84%	Sharpe Ratio	1.01

# DJSI North America Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)

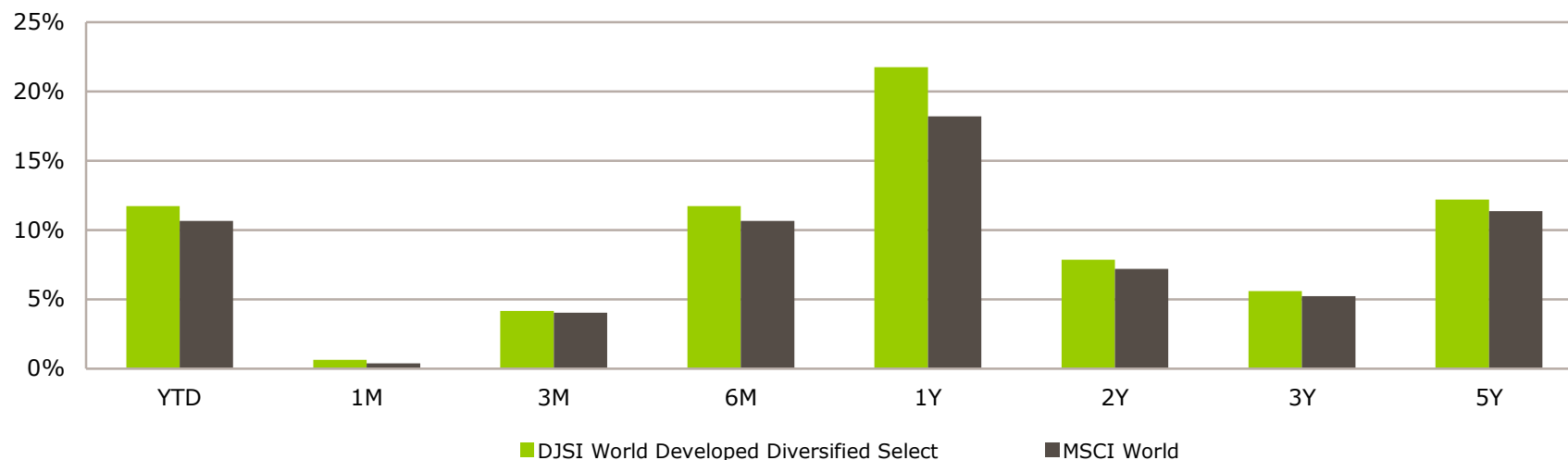


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI North America Diversified Select	9.21%	15.46%	-6.24%	15.13%	30.29%	16.54%	-0.67%	11.86%
MSCI North America	8.86%	11.57%	-0.90%	11.90%	29.57%	14.77%	-2.19%	11.05%
Excess Return	0.35%	3.89%	-5.34%	3.23%	0.72%	1.77%	1.52%	0.81%

# DJSI North America Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



# DJSI World Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



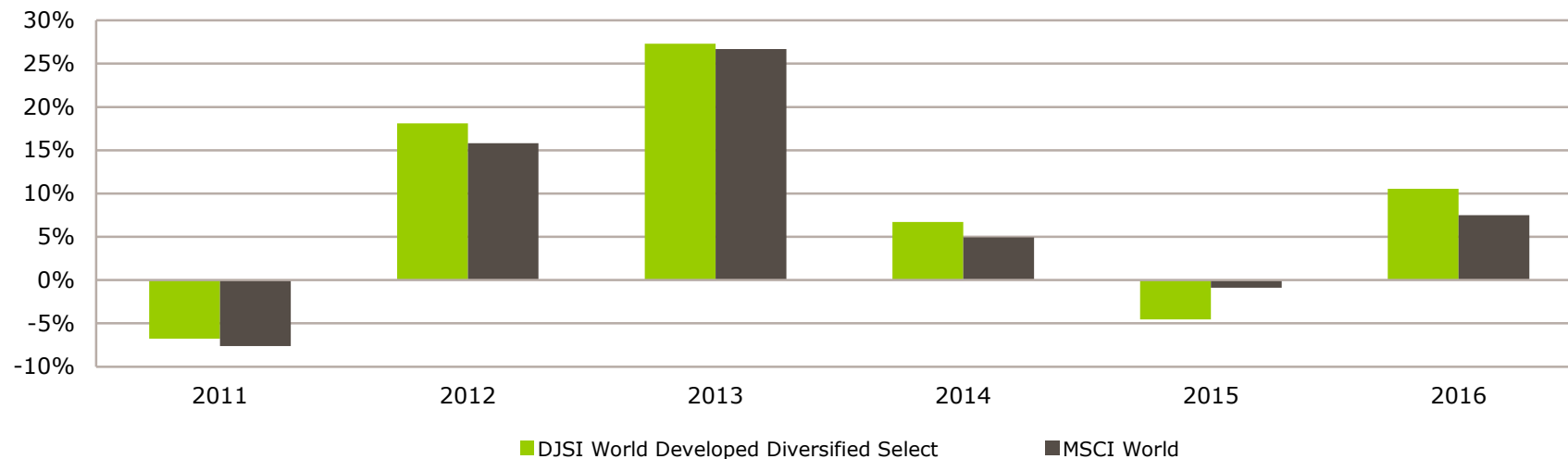
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World Developed Diversified Select	11.72%	0.64%	4.17%	11.72%	21.75%	7.86%	5.58%	12.19%	9.24%
MSCI World	10.66%	0.38%	4.03%	10.66%	18.20%	7.19%	5.23%	11.37%	8.39%
Excess Return	1.06%	0.26%	0.14%	1.06%	3.55%	0.67%	0.35%	0.82%	0.85%

## Performance & Risk characteristics since inception

Absolute Risk	12.26%	Beta versus MSCI World	1.01
Absolute Risk MSCI World	12.01%	Dividend Yield	3.10
Jensen's Alpha	0.73%	Information Ratio	0.61
Tracking Error	1.38%	Sharpe Ratio	0.73

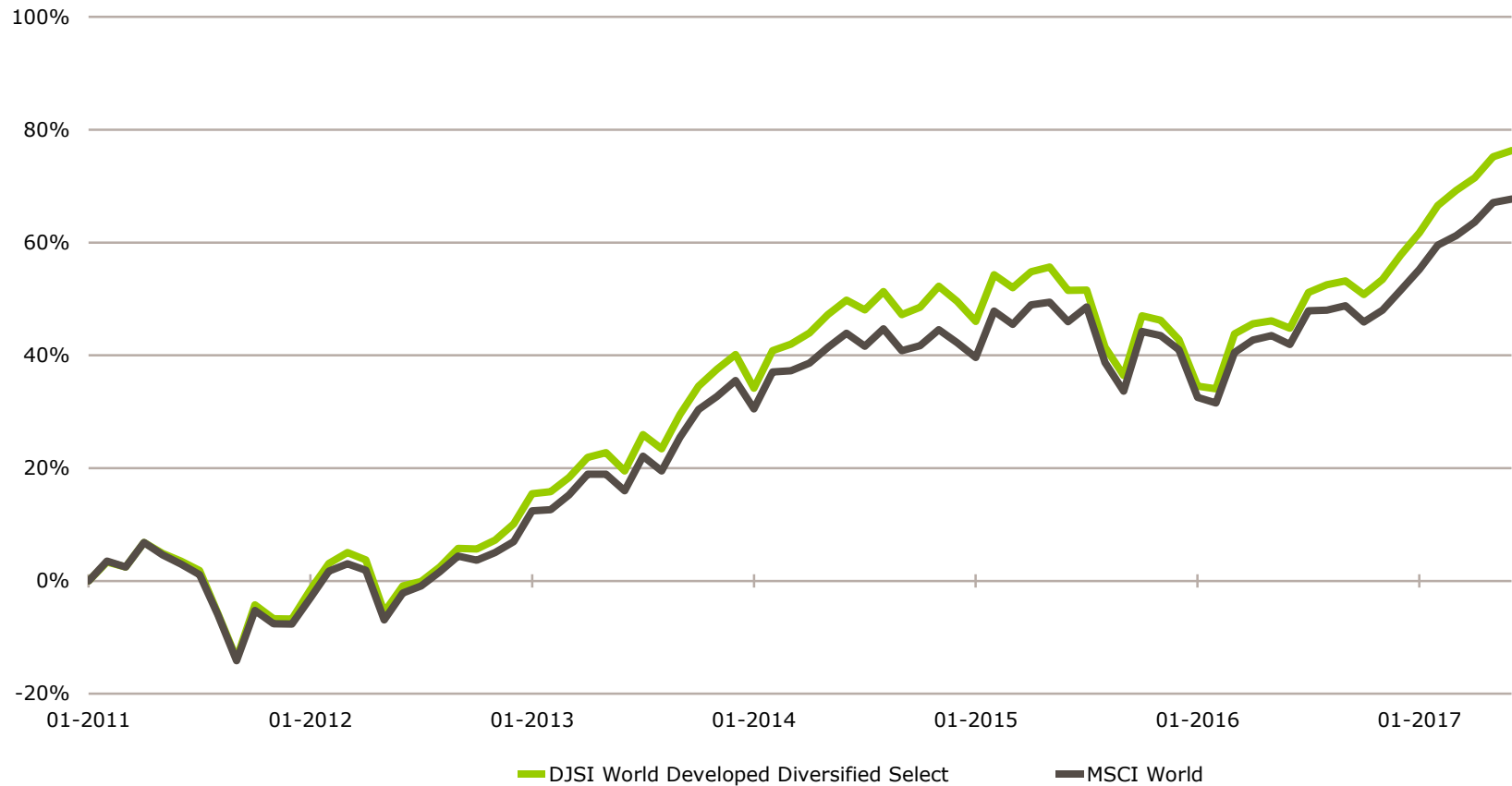
\*31.01.2011

# DJSI World Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



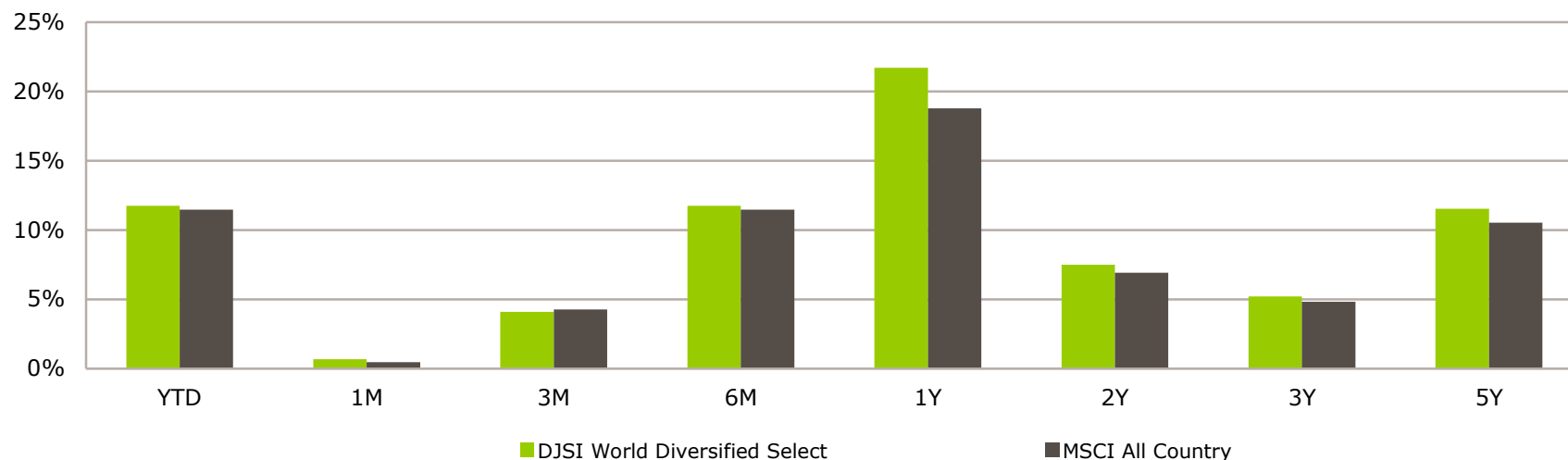
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World Developed Diversified Select	11.72%	10.53%	-4.56%	6.73%	27.30%	18.12%	-6.78%	9.24%
MSCI World	10.66%	7.51%	-0.87%	4.94%	26.68%	15.83%	-7.63%	8.39%
Excess Return	1.06%	3.02%	-3.69%	1.79%	0.62%	2.29%	0.85%	0.85%

# DJSI World Developed Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)





# DJSI World Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



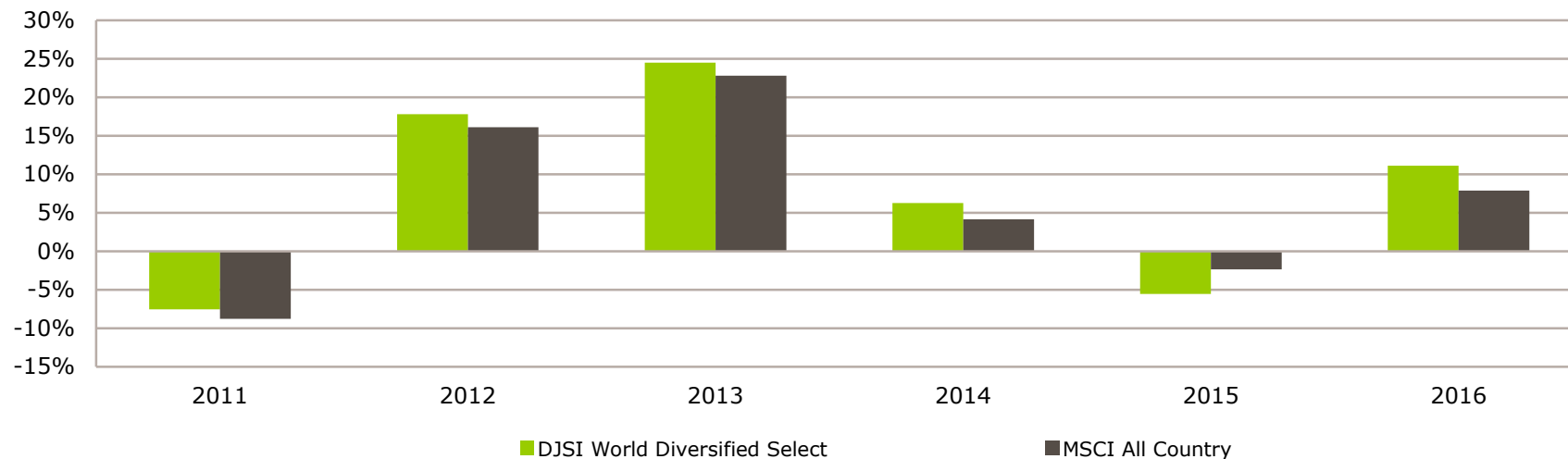
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
DJSI World Diversified Select	11.74%	0.68%	4.09%	11.74%	21.70%	7.50%	5.21%	11.55%	8.52%
MSCI All Country	11.48%	0.45%	4.27%	11.48%	18.78%	6.93%	4.82%	10.53%	7.50%
Excess Return	0.26%	0.23%	-0.18%	0.26%	2.92%	0.57%	0.39%	1.02%	1.02%

## Performance & Risk characteristics since inception

Absolute Risk	12.50%	Beta versus MSCI All Country	1.01
Absolute Risk MSCI All Country	12.32%	Dividend Yield	3.14
Jensen's Alpha	0.96%	Information Ratio	0.81
Tracking Error	1.26%	Sharpe Ratio	0.66

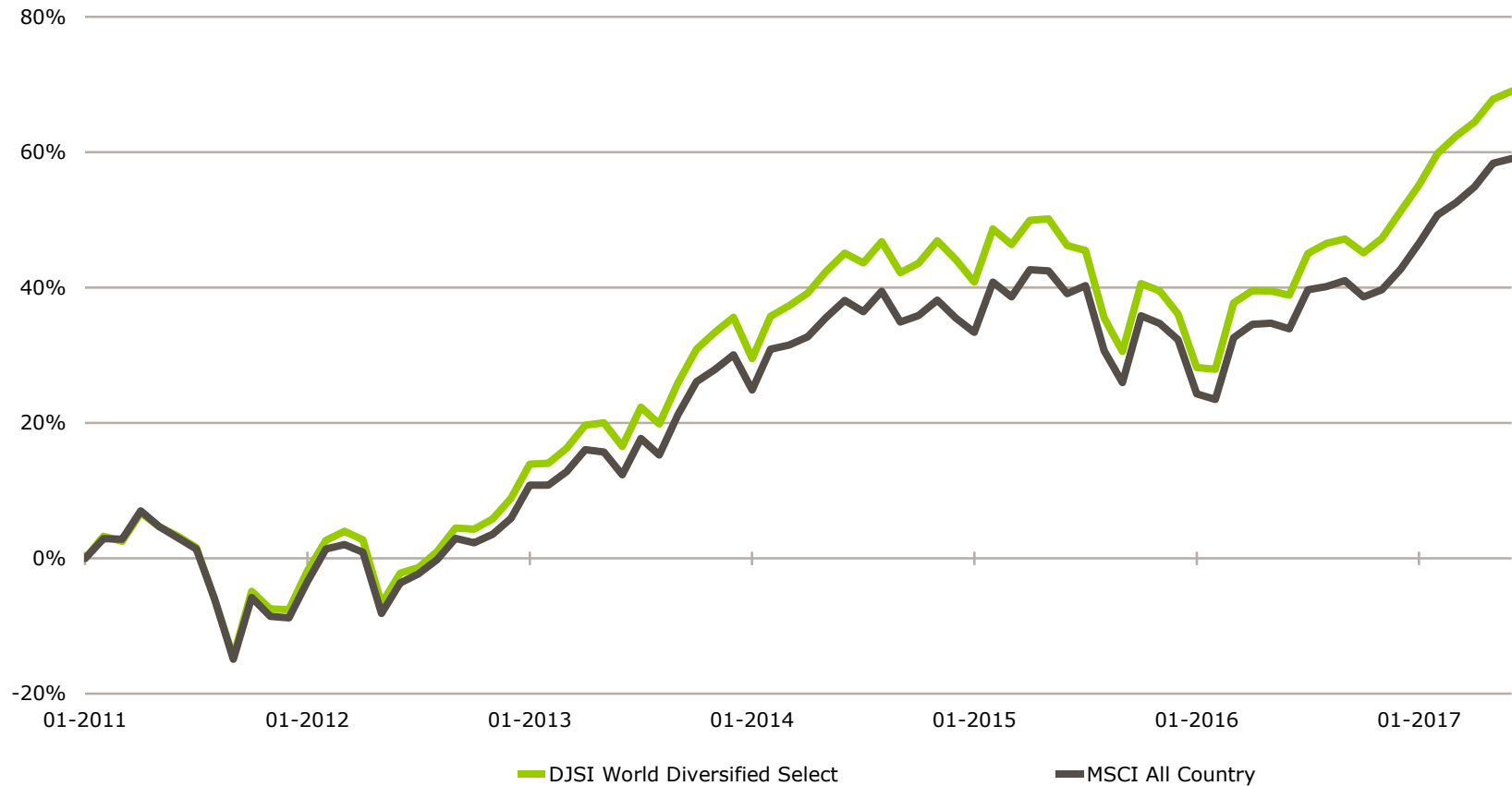
\*31.01.2011

# DJSI World Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
DJSI World Diversified Select	11.74%	11.13%	-5.56%	6.28%	24.52%	17.82%	-7.56%	8.52%
MSCI All Country	11.48%	7.86%	-2.36%	4.16%	22.80%	16.13%	-8.78%	7.50%
Excess Return	0.26%	3.27%	-3.20%	2.12%	1.72%	1.69%	1.22%	1.02%

# DJSI World Diversified Select, as of June 30<sup>th</sup> 2017 (in USD)



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