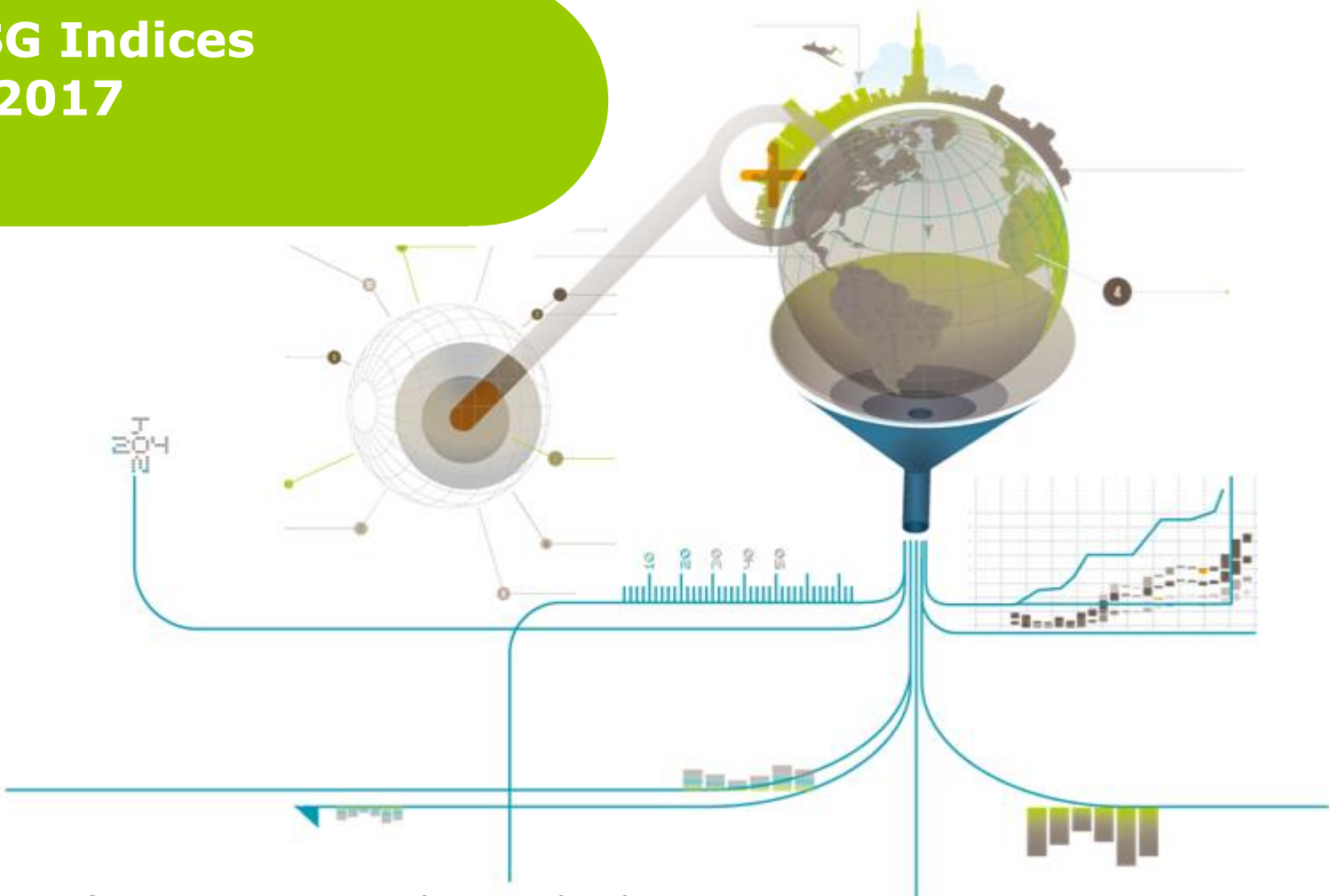
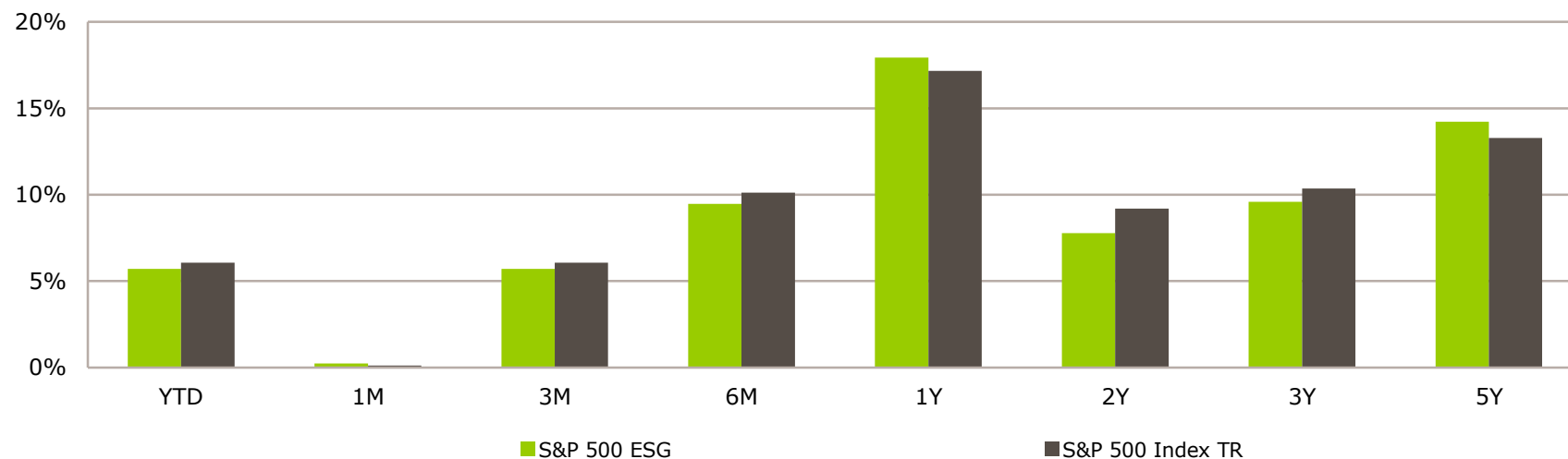


**S&P ESG Indices  
March 2017**



A cooperation of S&P Dow Jones Indices and RobecoSAM

## S&P 500 ESG, as of March 31<sup>st</sup> 2017 (in USD)



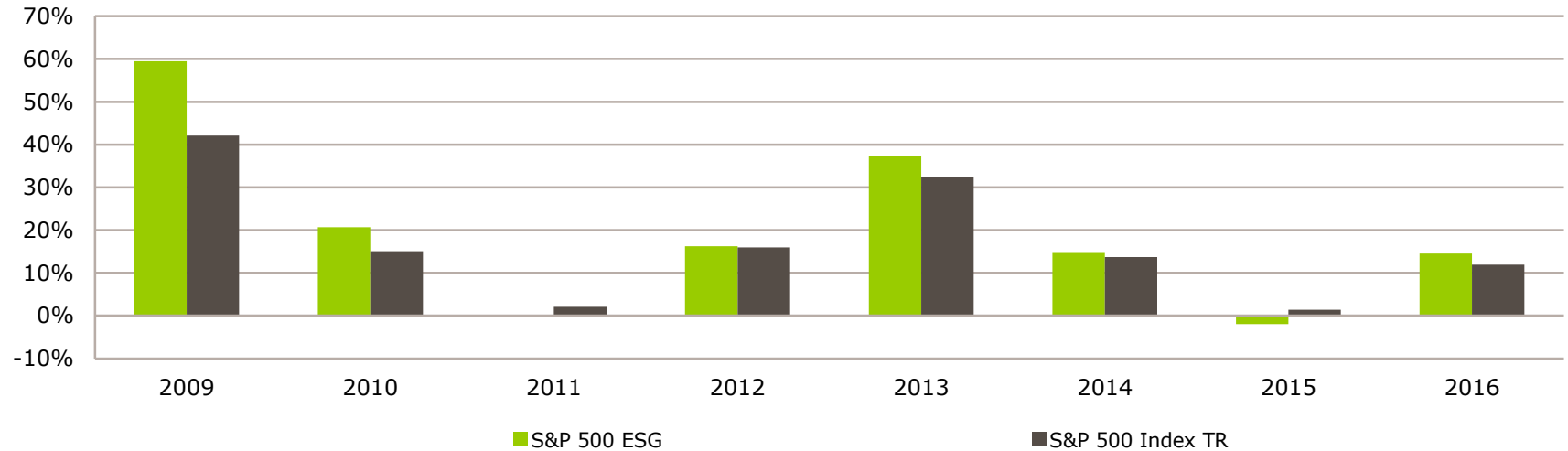
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P 500 ESG	5.70%	0.24%	5.70%	9.46%	17.94%	7.77%	9.60%	14.23%	19.62%
S&P 500 Index TR	6.07%	0.12%	6.07%	10.12%	17.17%	9.19%	10.36%	13.28%	16.98%
Excess Return	-0.37%	0.12%	-0.37%	-0.66%	0.77%	-1.42%	-0.76%	0.95%	2.64%

### Performance & Risk characteristics since inception

Absolute Risk	14.44%	Beta versus S&P 500 Index TR	1.12
Absolute Risk S&P 500 Index TR	12.59%	Dividend Yield	N.A.
Jensen's Alpha	0.66%	Information Ratio	0.74
Tracking Error	3.55%	Sharpe Ratio	1.34

\*31.03.2009

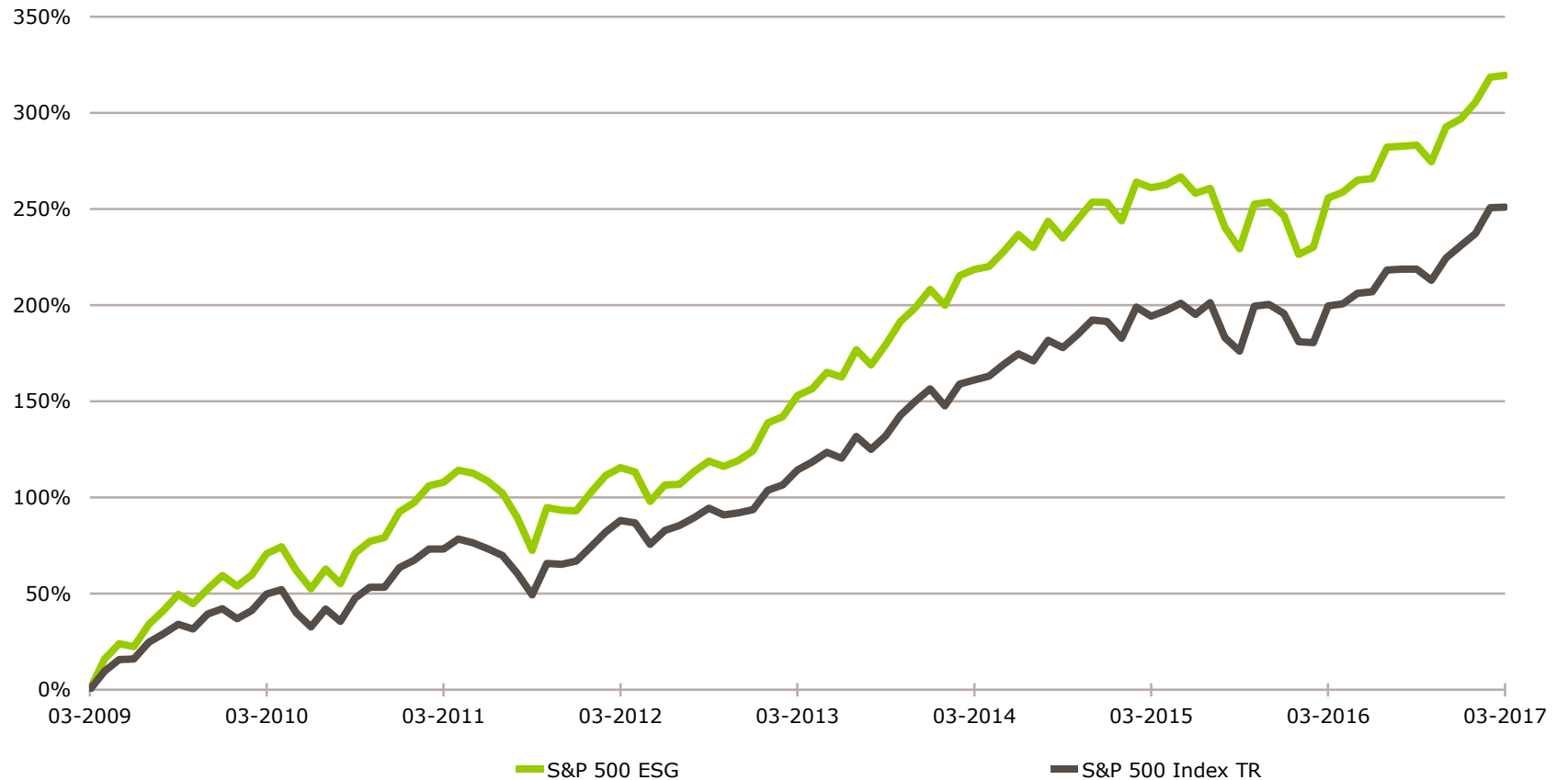
## S&P 500 ESG, as of March 31<sup>st</sup> 2017 (in USD)



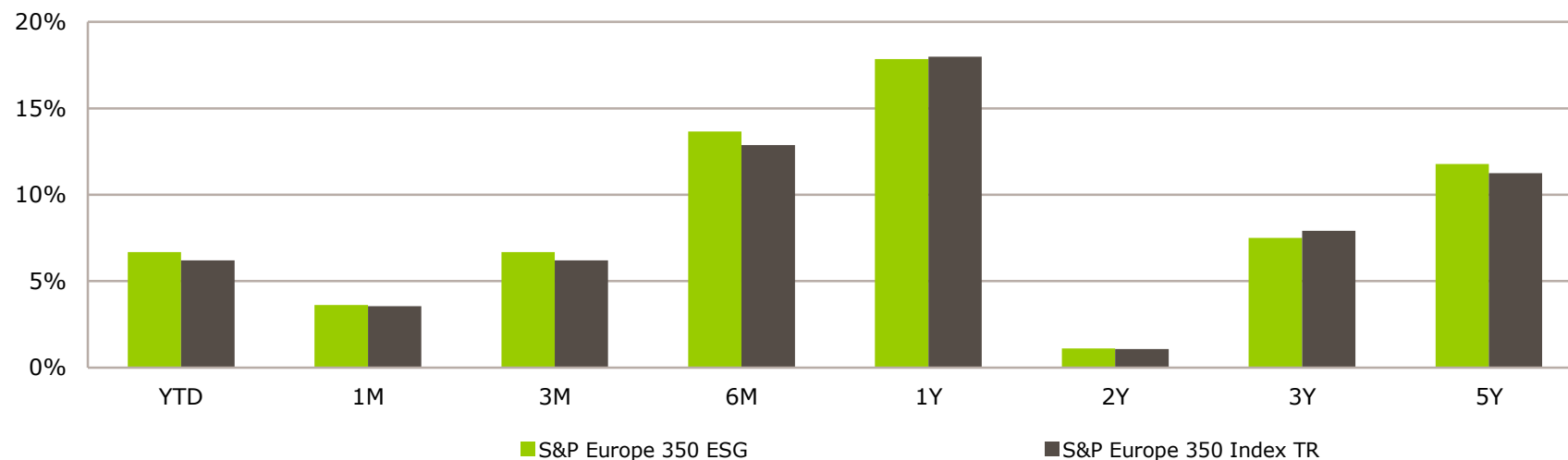
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P 500 ESG	5.70%	14.52%	-1.94%	14.66%	37.41%	16.21%	0.26%	19.62%
S&P 500 Index TR	6.07%	11.96%	1.38%	13.69%	32.39%	16.00%	2.11%	16.98%
Excess Return	-0.37%	2.56%	-3.32%	0.97%	5.02%	0.21%	-1.85%	2.64%

\*31.03.2009

## S&P 500 ESG, as of March 31<sup>st</sup> 2017 (in USD)



# S&P Europe 350 ESG, as of March 31<sup>st</sup> 2017 (in EUR)



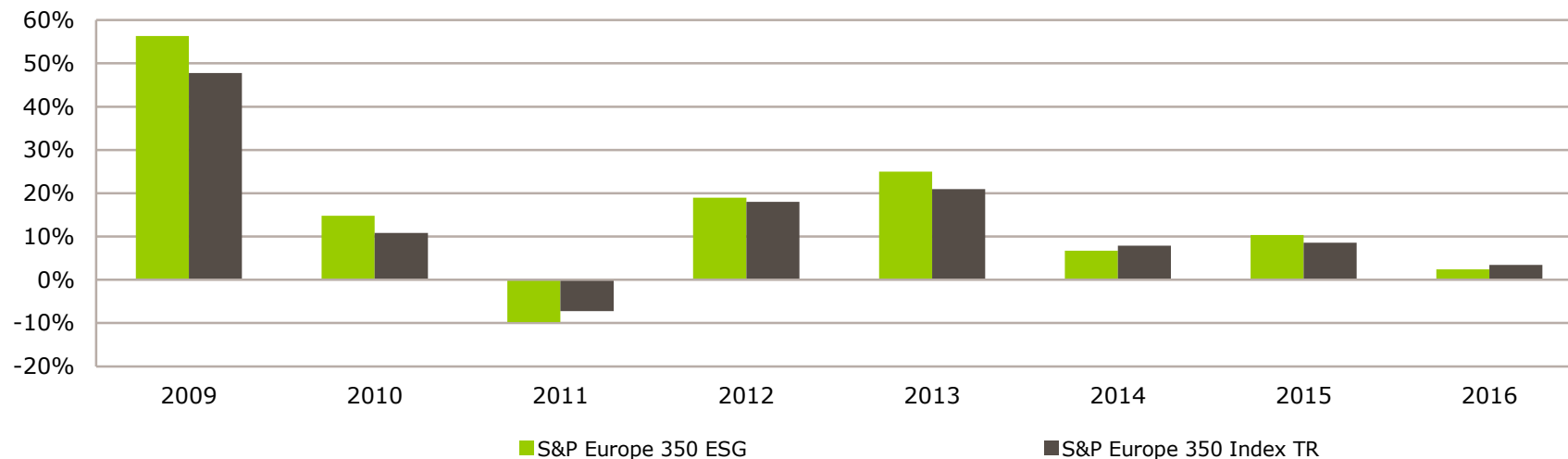
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P Europe 350 ESG	6.67%	3.61%	6.67%	13.67%	17.86%	1.10%	7.51%	11.78%	15.17%
S&P Europe 350 Index TR	6.20%	3.55%	6.20%	12.87%	17.99%	1.08%	7.91%	11.25%	13.68%
Excess Return	0.47%	0.06%	0.47%	0.80%	-0.13%	0.02%	-0.40%	0.53%	1.49%

## Performance & Risk characteristics since inception

Absolute Risk	14.21%	Beta versus S&P Europe 350 Index TR	1.05
Absolute Risk S&P Europe 350 Index TR	13.41%	Dividend Yield	N.A.
Jensen's Alpha	0.81%	Information Ratio	0.74
Tracking Error	1.99%	Sharpe Ratio	1.05

\*31.03.2009

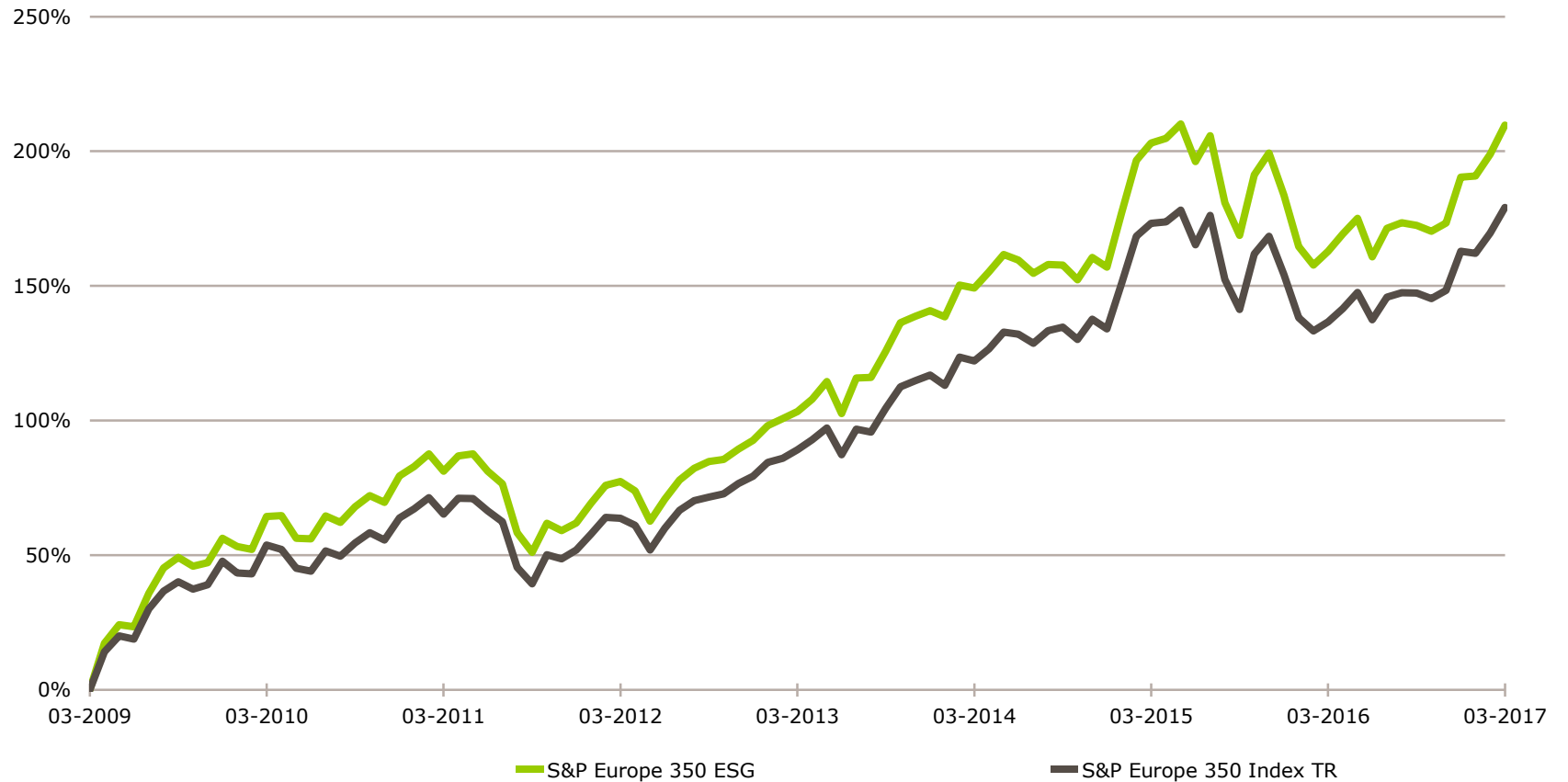
# S&P Europe 350 ESG, as of March 31<sup>st</sup> 2017 (in EUR)



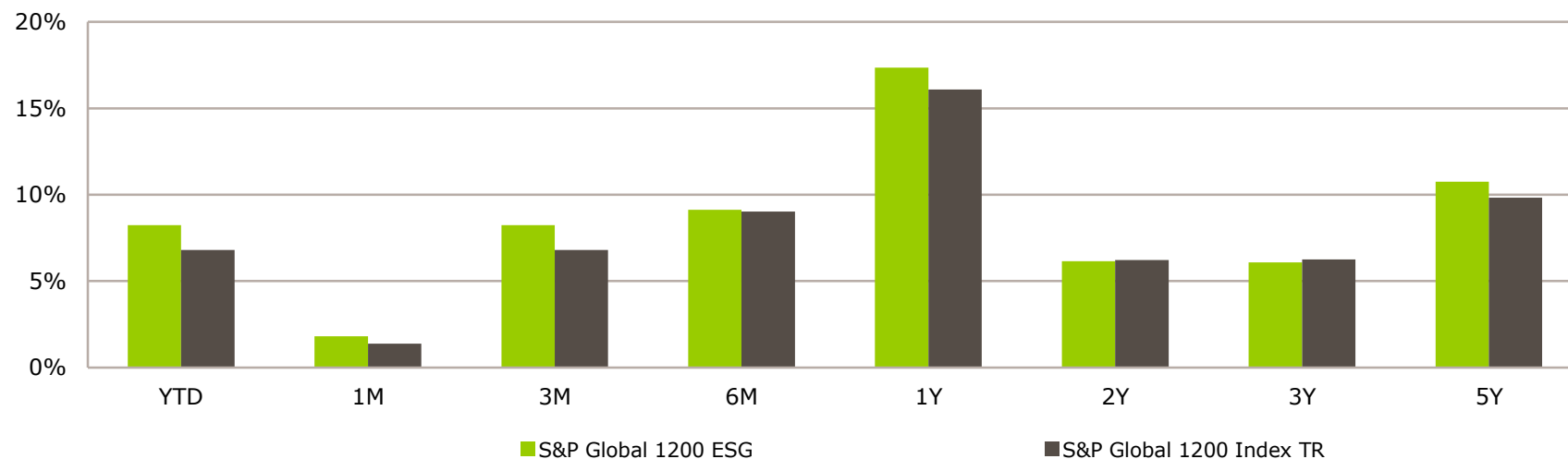
	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P Europe 350 ESG	6.67%	2.38%	10.38%	6.72%	24.97%	18.97%	-9.78%	15.17%
S&P Europe 350 Index TR	6.20%	3.44%	8.61%	7.89%	20.97%	18.02%	-7.25%	13.68%
Excess Return	0.47%	-1.06%	1.77%	-1.17%	4.00%	0.95%	-2.53%	1.49%

\*31.03.2009

# S&P Europe 350 ESG, as of March 31<sup>st</sup> 2017 (in EUR)



# S&P Global 1200 ESG, 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.
S&P Global 1200 ESG	8.23%	1.81%	8.23%	9.12%	17.36%	6.16%	6.09%	10.75%	16.00%
S&P Global 1200 Index TR	6.80%	1.38%	6.80%	9.02%	16.09%	6.22%	6.25%	9.83%	13.93%
Excess Return	1.43%	0.43%	1.43%	0.10%	1.27%	-0.06%	-0.16%	0.92%	2.07%

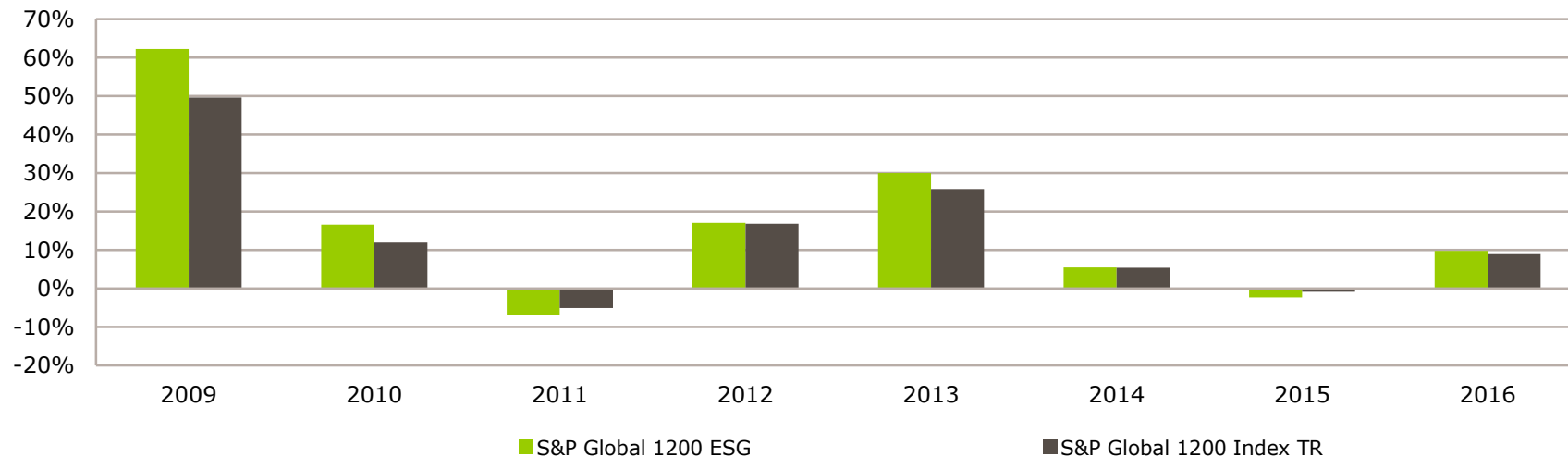
## Performance & Risk characteristics since inception

Absolute Risk	15.17%	Beta versus S&P Global 1200 Index TR	1.07
Absolute Risk S&P Global 1200 Index TR	14.01%	Dividend Yield	N.A.
Jensen's Alpha	1.13%	Information Ratio	0.80
Tracking Error	2.60%	Sharpe Ratio	1.04

\*31.03.2009



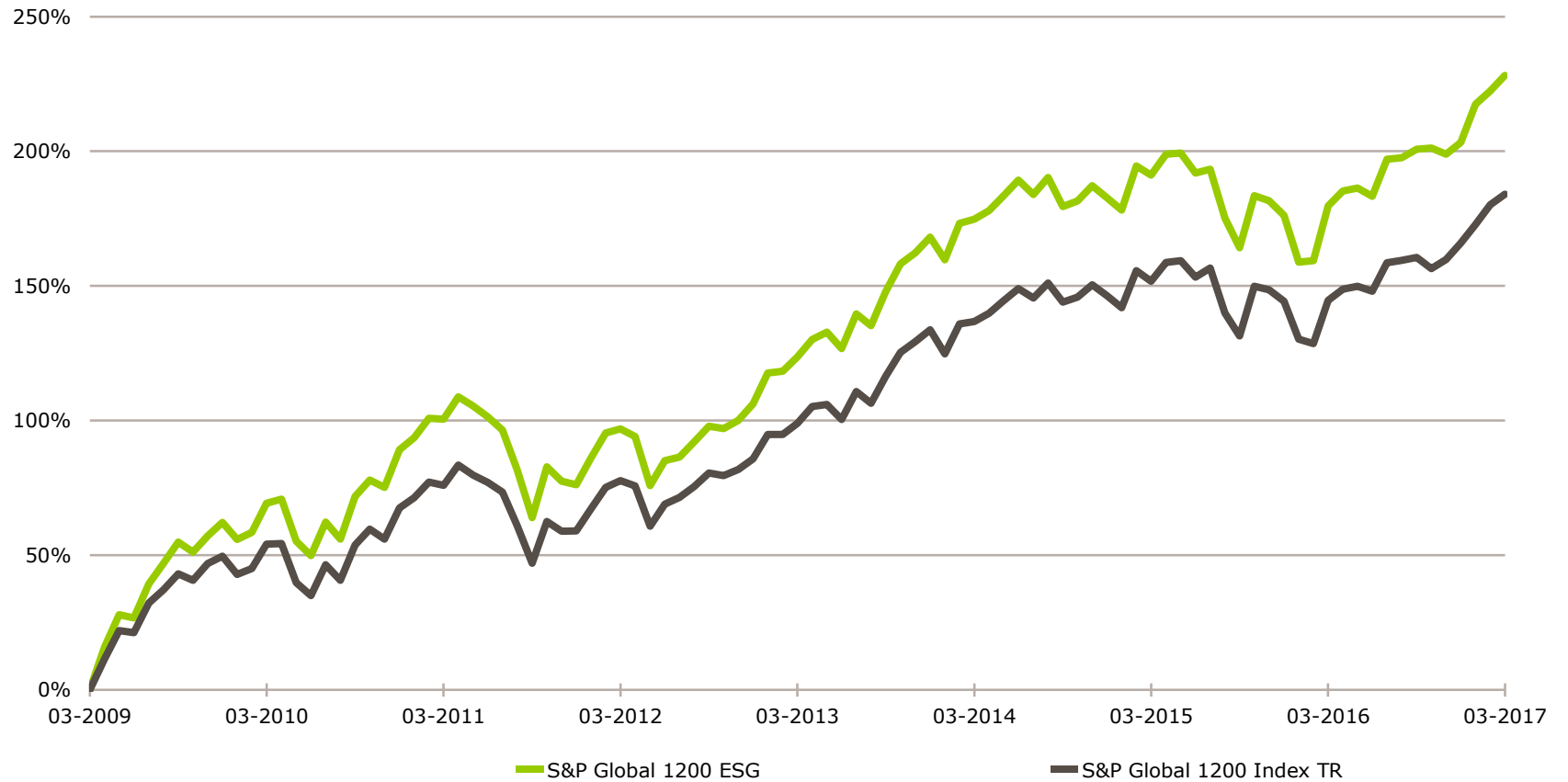
# S&P Global 1200 ESG, as of March 31<sup>st</sup> 2017 (in USD)



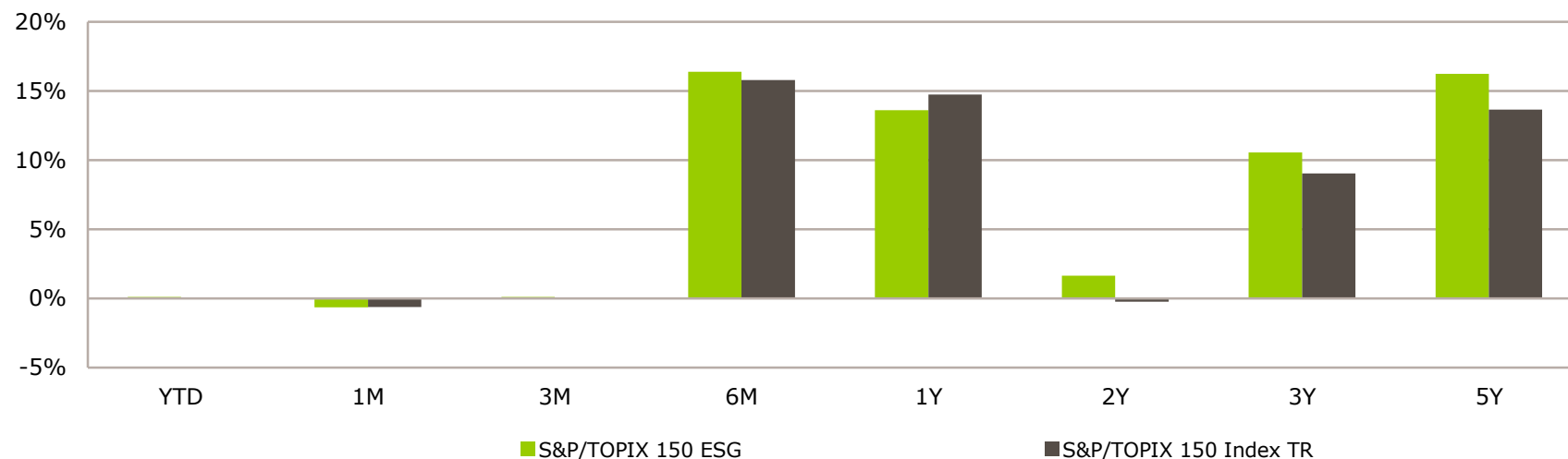
	<b>YTD</b>	<b>2016</b>	<b>2015</b>	<b>2014</b>	<b>2013</b>	<b>2012</b>	<b>2011</b>	<b>Since Inception* p.a.</b>
S&P Global 1200 ESG	8.23%	9.78%	-2.29%	5.46%	29.98%	17.06%	-6.88%	16.00%
S&P Global 1200 Index TR	6.80%	8.89%	-0.86%	5.40%	25.84%	16.82%	-5.08%	13.93%
Excess Return	1.43%	0.89%	-1.43%	0.06%	4.14%	0.24%	-1.80%	2.07%

\*31.03.2009

# S&P Global 1200 ESG, as of March 31<sup>st</sup> 2017 (in USD)



# S&P/TOPIX 150 ESG, as of March 31<sup>st</sup> 2017 (in JPY)



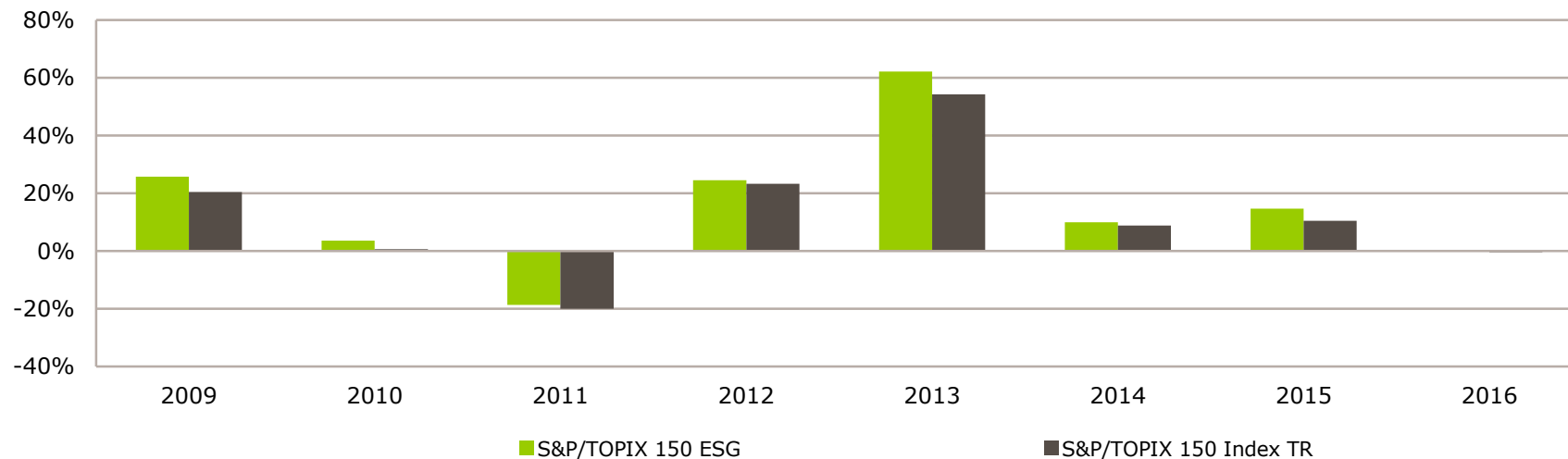
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P/TOPIX 150 ESG	0.11%	-0.65%	0.11%	16.39%	13.61%	1.65%	10.56%	16.24%	13.20%
S&P/TOPIX 150 Index TR	0.02%	-0.63%	0.02%	15.79%	14.75%	-0.24%	9.04%	13.65%	10.39%
Excess Return	0.09%	-0.02%	0.09%	0.60%	-1.14%	1.89%	1.52%	2.59%	2.81%

## Performance & Risk characteristics since inception

Absolute Risk	18.87%	Beta versus S&P/TOPIX 150 Index TR	1.01
Absolute Risk S&P/TOPIX 150 Index TR	18.51%	Dividend Yield	N.A.
Jensen's Alpha	2.68%	Information Ratio	1.27
Tracking Error	2.21%	Sharpe Ratio	0.69

\*31.03.2009

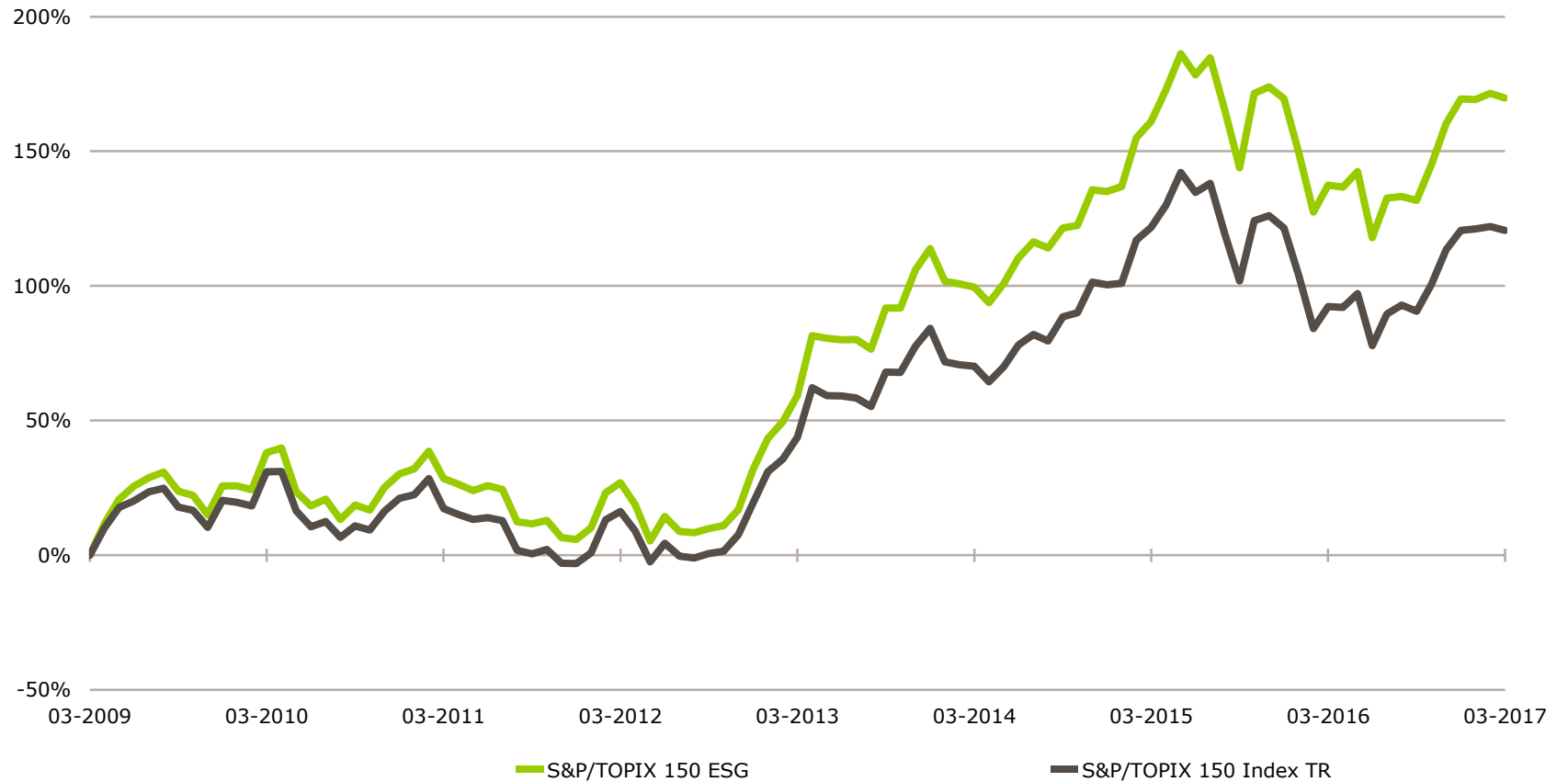
# S&P/TOPIX 150 ESG, as of March 31<sup>st</sup> 2017 (in JPY)



	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P/TOPIX 150 ESG	0.11%	-0.04%	14.66%	9.95%	62.21%	24.52%	-18.71%	13.20%
S&P/TOPIX 150 Index TR	0.02%	-0.39%	10.49%	8.78%	54.27%	23.23%	-20.02%	10.39%
Excess Return	0.09%	0.35%	4.17%	1.17%	7.94%	1.29%	1.31%	2.81%

\*31.03.2009

# S&P/TOPIX 150 ESG, as of March 31<sup>st</sup> 2017 (in JPY)



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