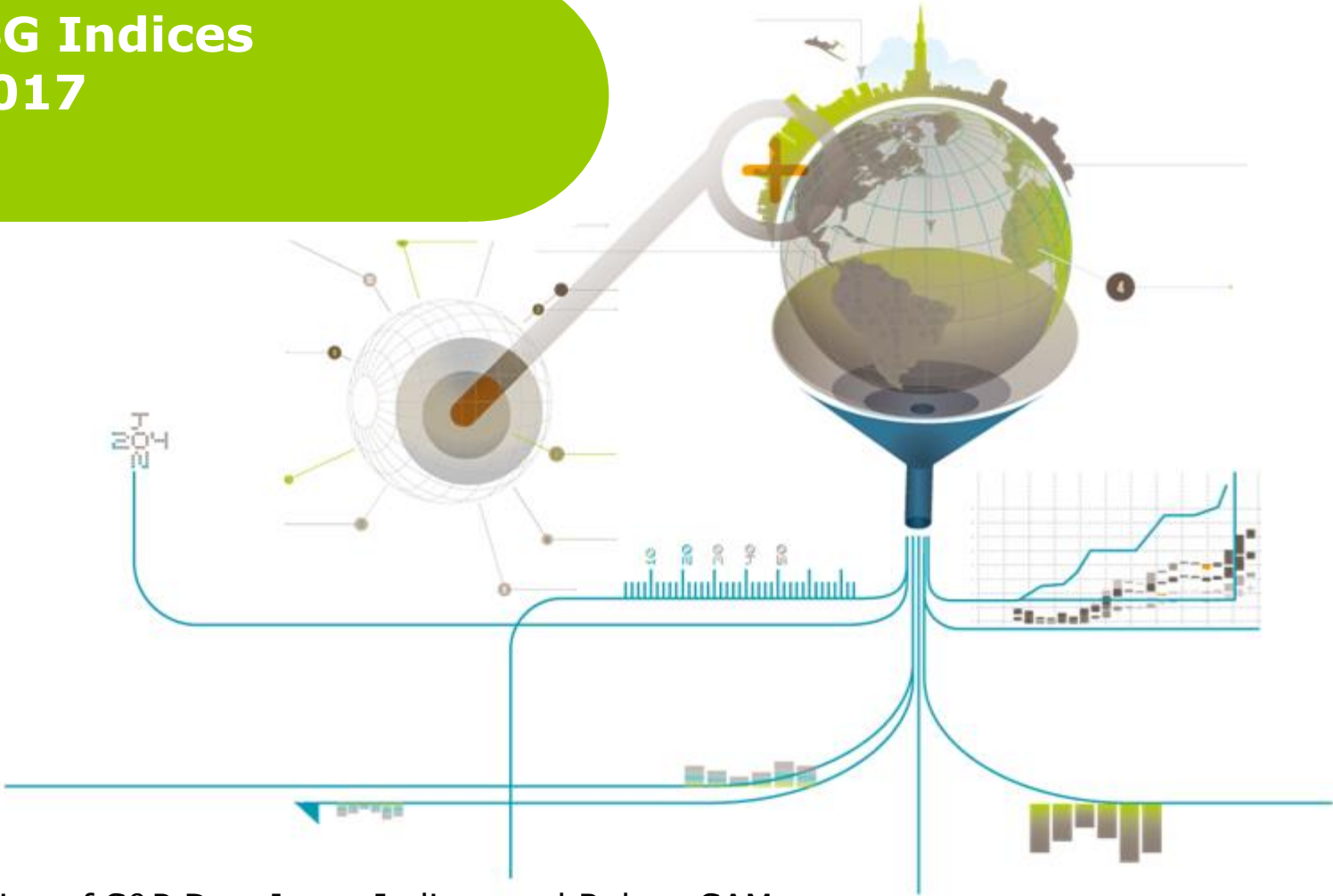
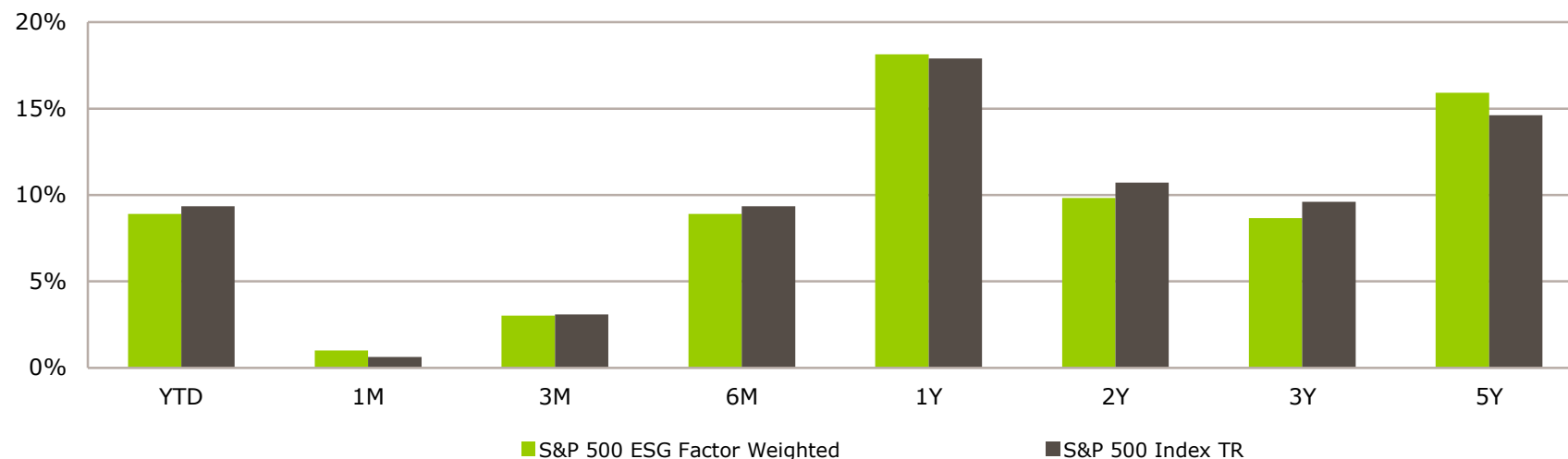


**S&P ESG Indices  
June 2017**



A cooperation of S&P Dow Jones Indices and RobecoSAM

# S&P 500 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in USD)

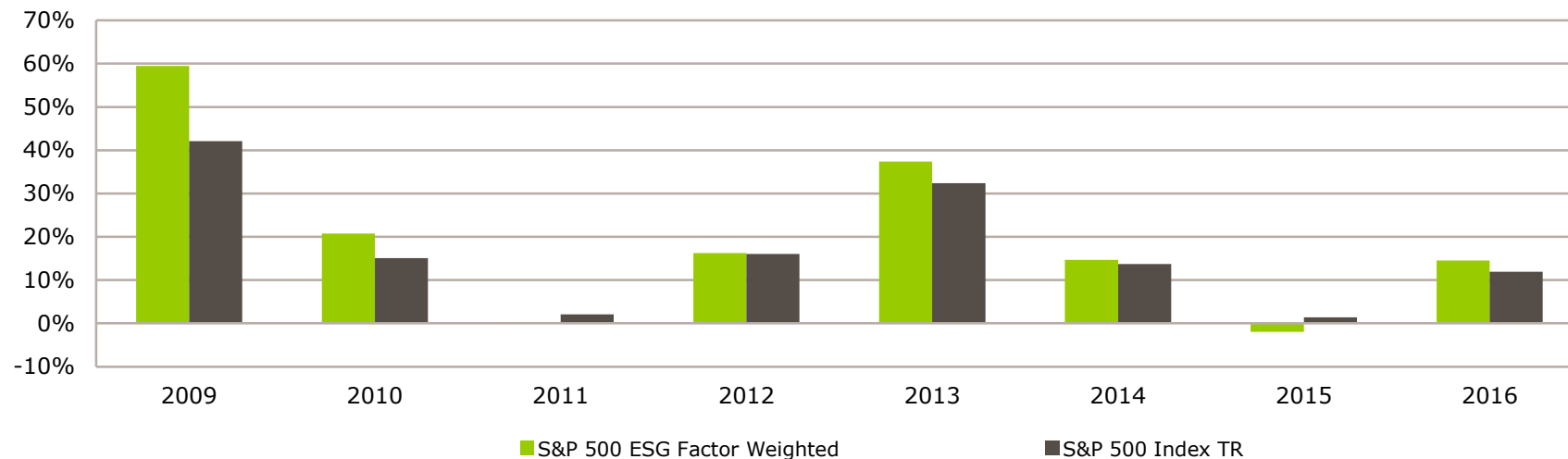


	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P 500 ESG Factor Weighted	8.90%	1.00%	3.02%	8.90%	18.14%	9.83%	8.66%	15.91%	19.40%
S&P 500 Index TR	9.34%	0.62%	3.09%	9.34%	17.90%	10.71%	9.60%	14.61%	16.86%
Excess Return	-0.44%	0.38%	-0.07%	-0.44%	0.24%	-0.88%	-0.94%	1.30%	2.54%

## Performance & Risk characteristics since inception

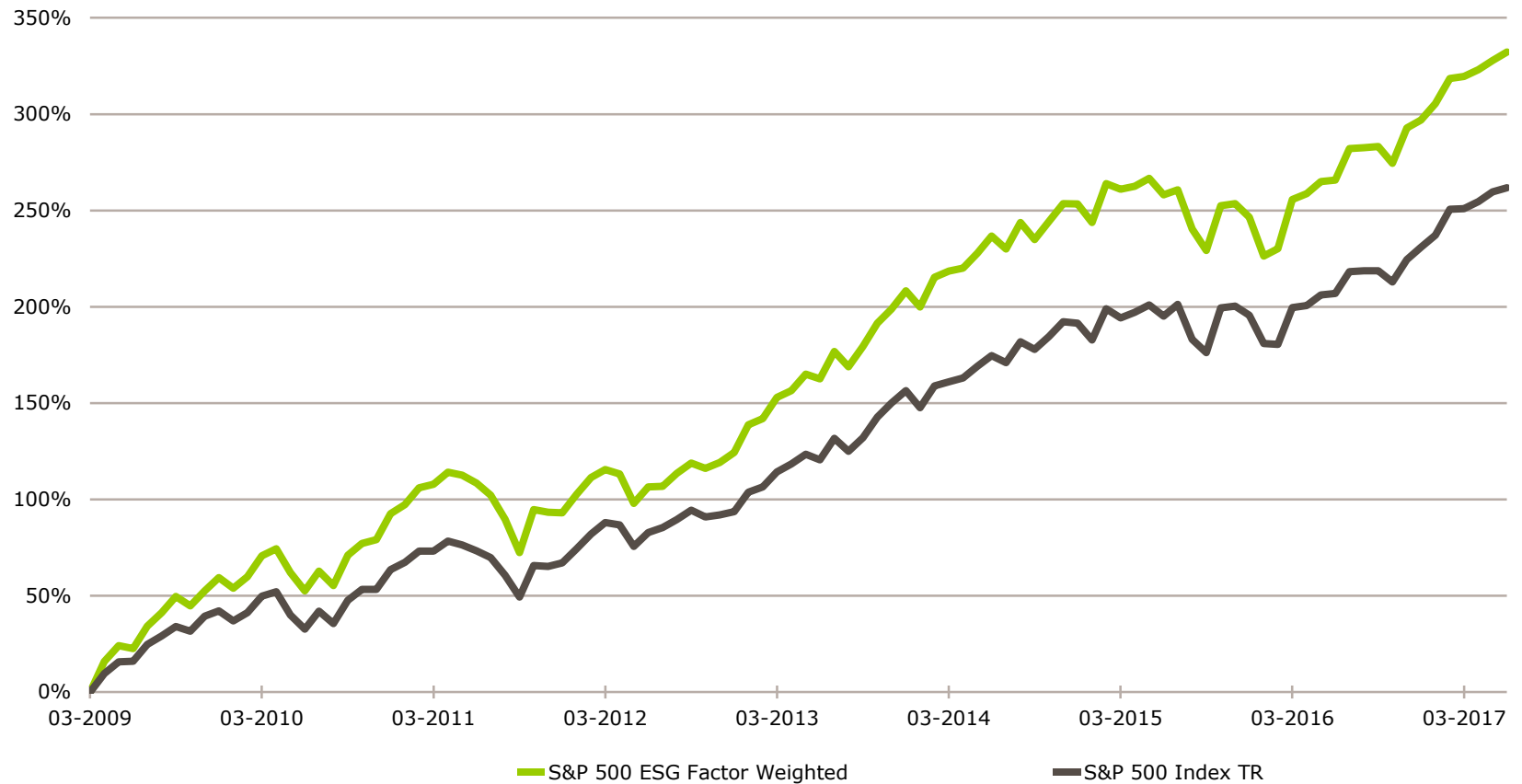
Absolute Risk	14.22%	Beta versus S&P 500 Index TR	1.12
Absolute Risk S&P 500 Index TR	12.40%	Dividend Yield	N.A.
Jensen's Alpha	0.59%	Information Ratio	0.73
Tracking Error	3.51%	Sharpe Ratio	1.34

# S&P 500 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in USD)

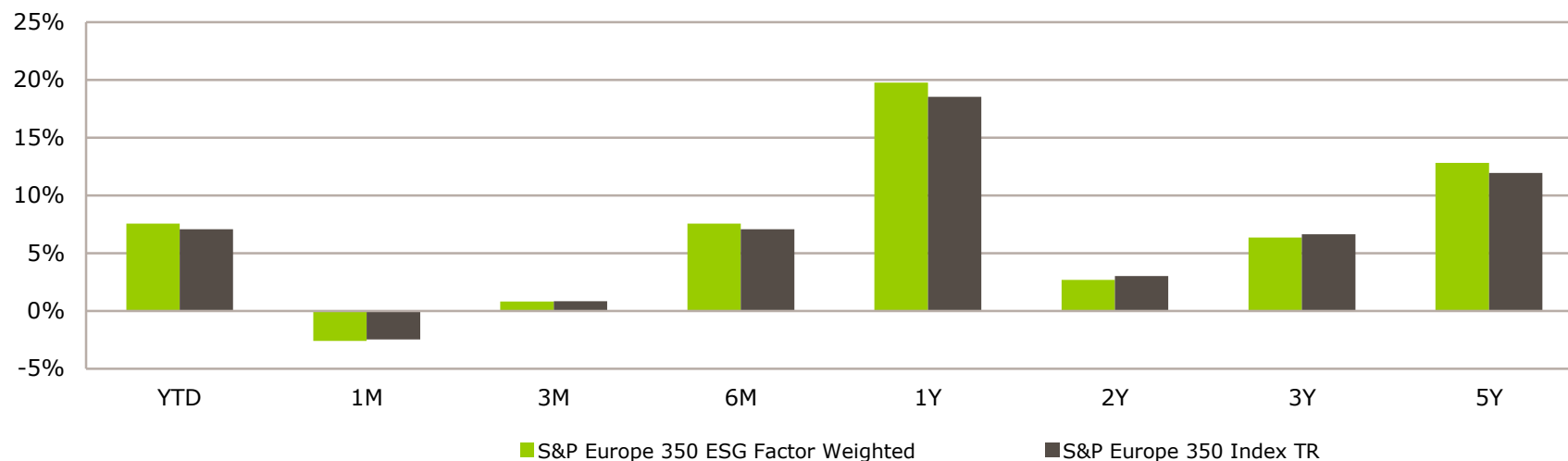


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P 500 ESG Factor Weighted	8.90%	14.52%	-1.94%	14.66%	37.41%	16.21%	0.26%	19.40%
S&P 500 Index TR	9.34%	11.96%	1.38%	13.69%	32.39%	16.00%	2.11%	16.86%
Excess Return	-0.44%	2.56%	-3.32%	0.97%	5.02%	0.21%	-1.85%	2.54%

# S&P 500 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in USD)



# S&P Europe 350 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in EUR)



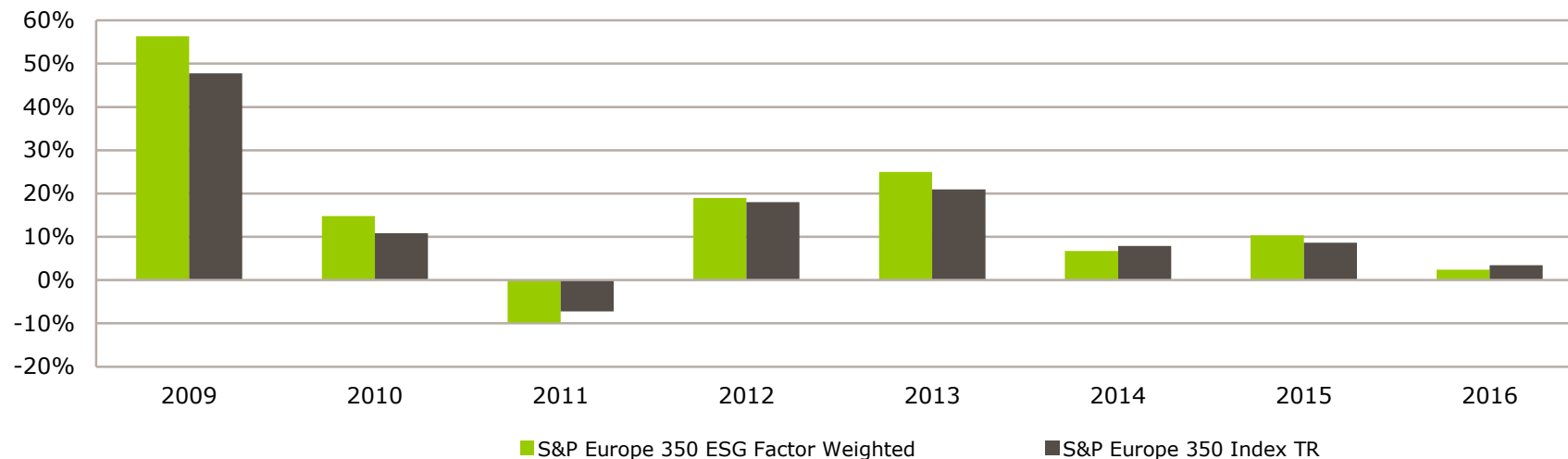
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P Europe 350 ESG Factor Weighted	7.55%	-2.59%	0.82%	7.55%	19.76%	2.69%	6.35%	12.81%	14.79%
S&P Europe 350 Index TR	7.09%	-2.48%	0.84%	7.09%	18.55%	3.02%	6.64%	11.94%	13.36%
Excess Return	0.46%	-0.11%	-0.02%	0.46%	1.21%	-0.33%	-0.29%	0.87%	1.43%

## Performance & Risk characteristics since inception

Absolute Risk	14.06%	Beta versus S&P Europe 350 Index TR	1.05
Absolute Risk S&P Europe 350 Index TR	13.27%	Dividend Yield	N.A.
Jensen's Alpha	0.78%	Information Ratio	0.72
Tracking Error	1.99%	Sharpe Ratio	1.04

\*31.03.2009

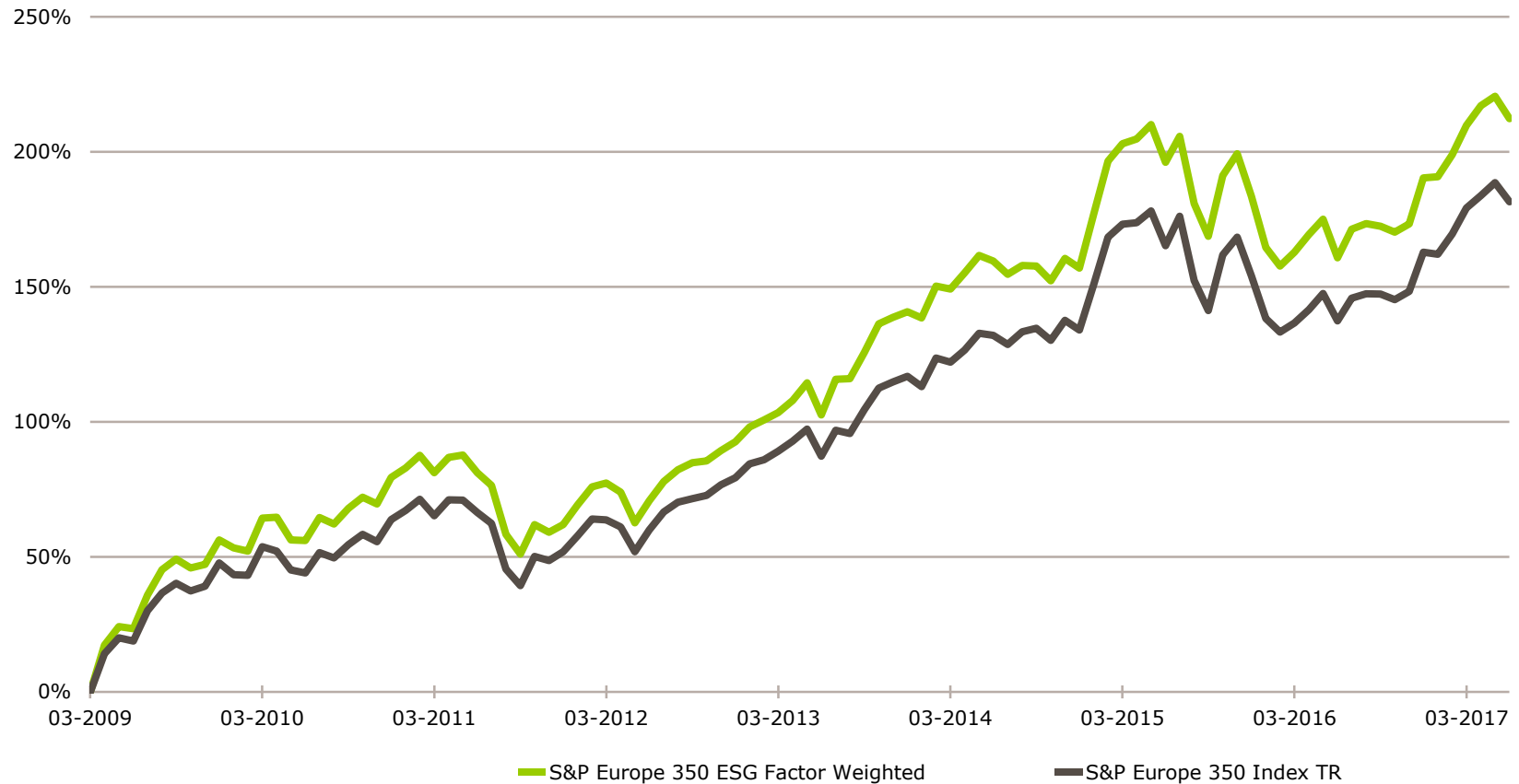
# S&P Europe 350 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in EUR)



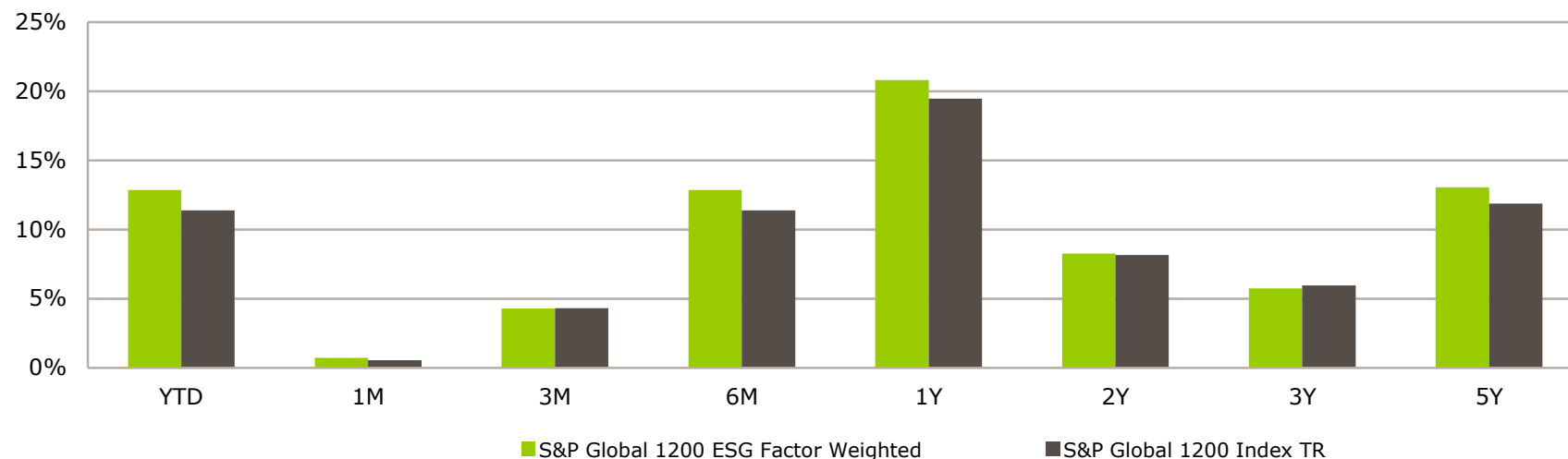
	<b>YTD</b>	<b>2016</b>	<b>2015</b>	<b>2014</b>	<b>2013</b>	<b>2012</b>	<b>2011</b>	<b>Since Inception* p.a.</b>
S&P Europe 350 ESG Factor Weighted	7.55%	2.38%	10.38%	6.72%	24.97%	18.97%	-9.78%	14.79%
S&P Europe 350 Index TR	7.09%	3.44%	8.61%	7.89%	20.97%	18.02%	-7.25%	13.36%
Excess Return	0.46%	-1.06%	1.77%	-1.17%	4.00%	0.95%	-2.53%	1.43%

\*31.03.2009

# S&P Europe 350 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in EUR)



# S&P Global 1200 ESG Factor Weighted, 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.
S&P Global 1200 ESG Factor Weighted	12.86%	0.72%	4.28%	12.86%	20.82%	8.27%	5.75%	13.05%	16.07%
S&P Global 1200 Index TR	11.40%	0.55%	4.31%	11.40%	19.47%	8.15%	5.96%	11.88%	14.06%
Excess Return	1.46%	0.17%	-0.03%	1.46%	1.35%	0.12%	-0.21%	1.17%	2.01%

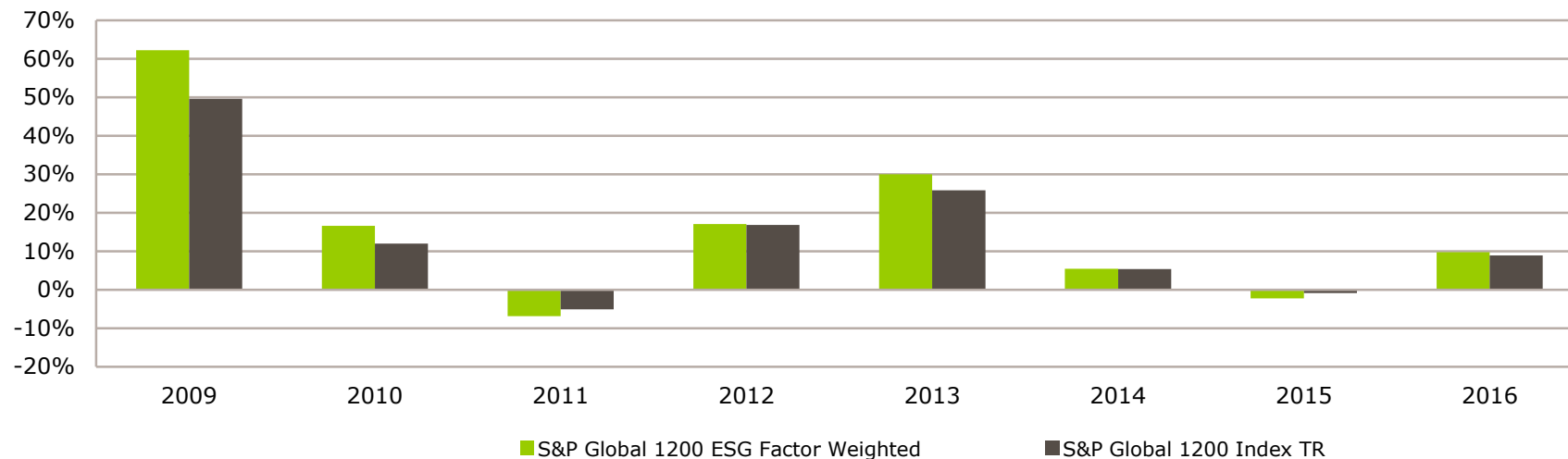
## Performance & Risk characteristics since inception

Absolute Risk	14.94%	Beta versus S&P Global 1200 Index TR	1.07
Absolute Risk S&P Global 1200 Index TR	13.80%	Dividend Yield	N.A.
Jensen's Alpha	1.07%	Information Ratio	0.78
Tracking Error	2.57%	Sharpe Ratio	1.06

\*31.03.2009

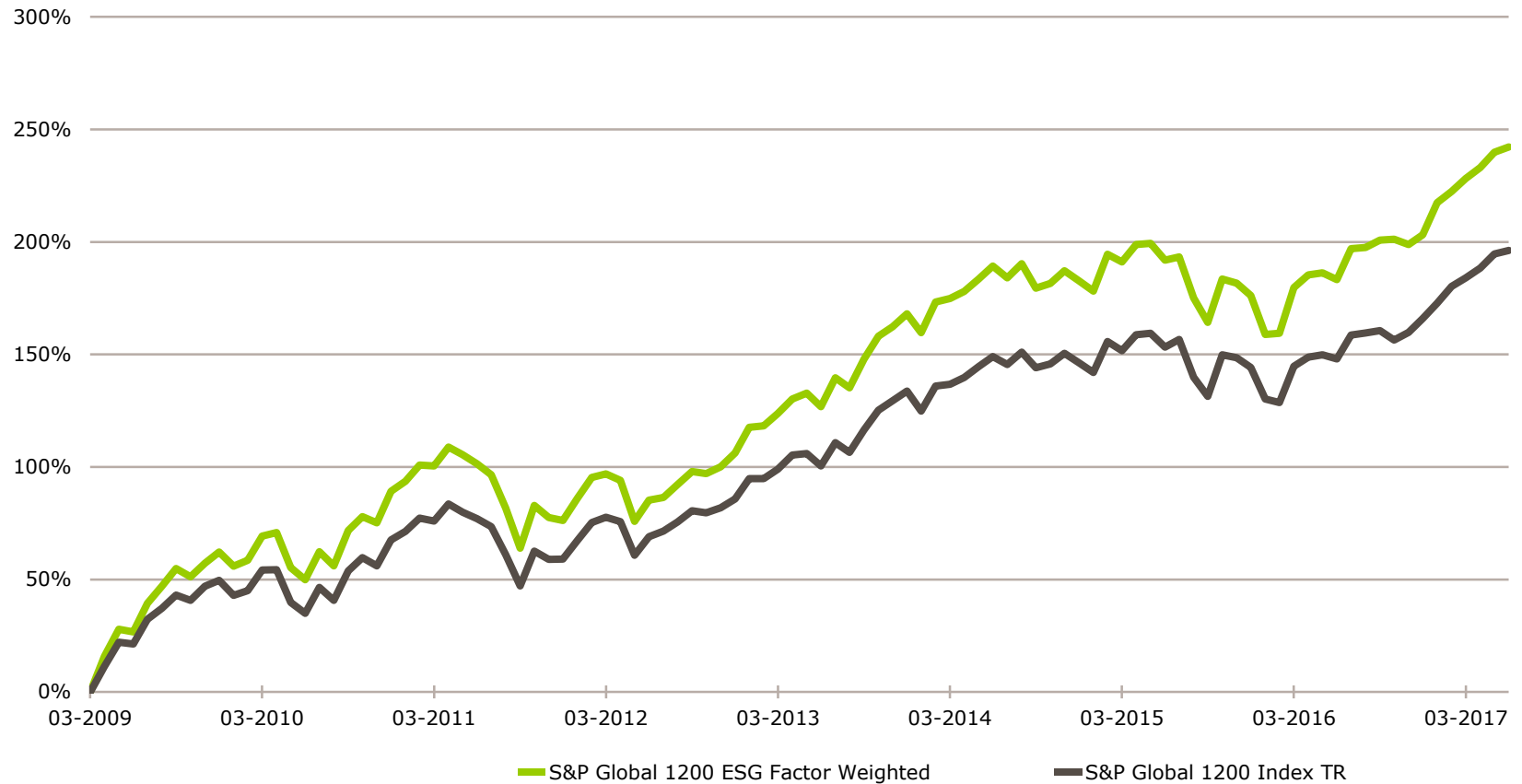


# S&P Global 1200 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in USD)

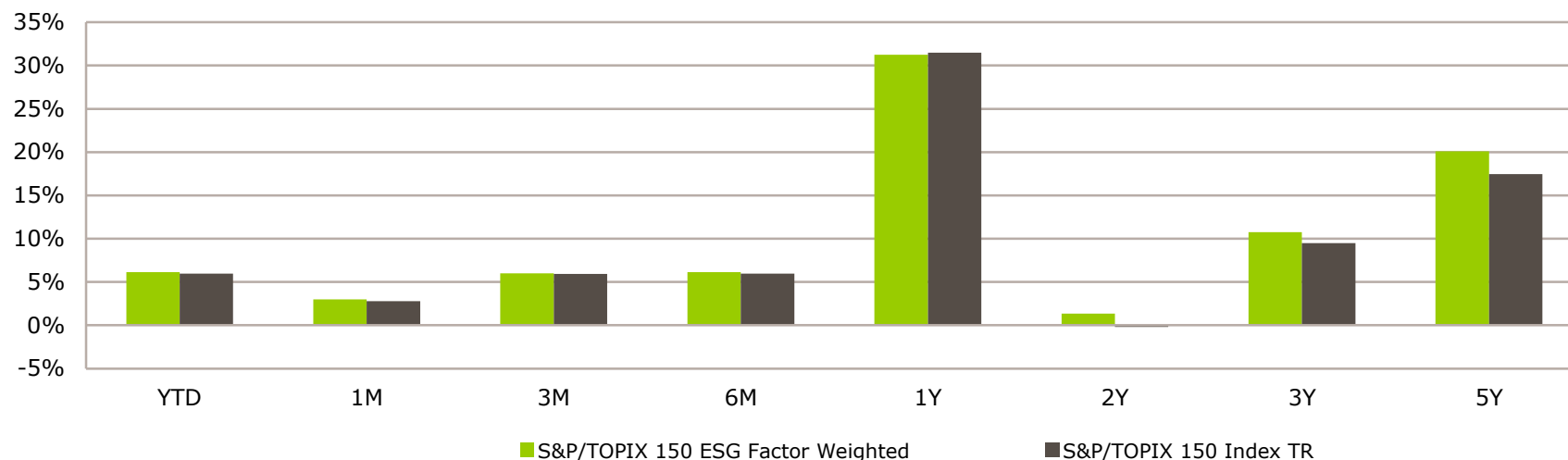


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P Global 1200 ESG Factor Weighted	12.86%	9.78%	-2.29%	5.46%	29.98%	17.06%	-6.88%	16.07%
S&P Global 1200 Index TR	11.40%	8.89%	-0.86%	5.40%	25.84%	16.82%	-5.08%	14.06%
Excess Return	1.46%	0.89%	-1.43%	0.06%	4.14%	0.24%	-1.80%	2.01%

# S&P Global 1200 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in USD)



# S&P/TOPIX 150 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in JPY)



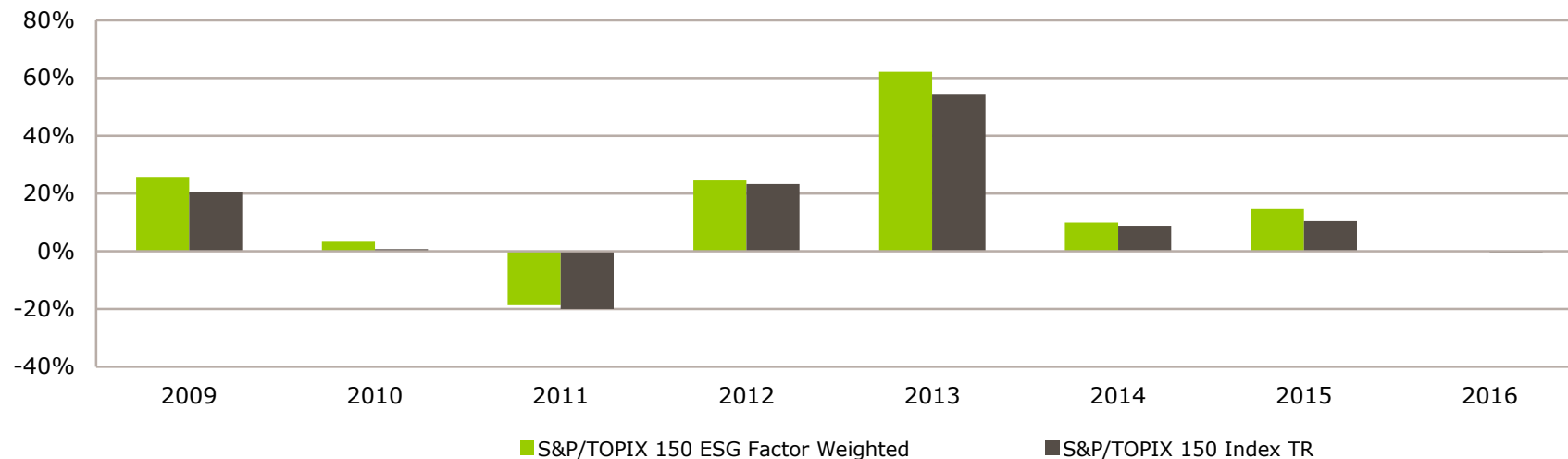
	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years p.a.	Last 3 Years p.a.	Last 5 Years p.a.	Since Inception* p.a.
S&P/TOPIX 150 ESG Factor Weighted	6.12%	2.98%	6.00%	6.12%	31.23%	1.35%	10.75%	20.09%	13.57%
S&P/TOPIX 150 Index TR	5.95%	2.79%	5.93%	5.95%	31.49%	-0.20%	9.50%	17.46%	10.83%
Excess Return	0.17%	0.19%	0.07%	0.17%	-0.26%	1.55%	1.25%	2.63%	2.74%

## Performance & Risk characteristics since inception

Absolute Risk	18.60%	Beta versus S&P/TOPIX 150 Index TR	1.01
Absolute Risk S&P/TOPIX 150 Index TR	18.25%	Dividend Yield	N.A.
Jensen's Alpha	2.61%	Information Ratio	1.25
Tracking Error	2.18%	Sharpe Ratio	0.72

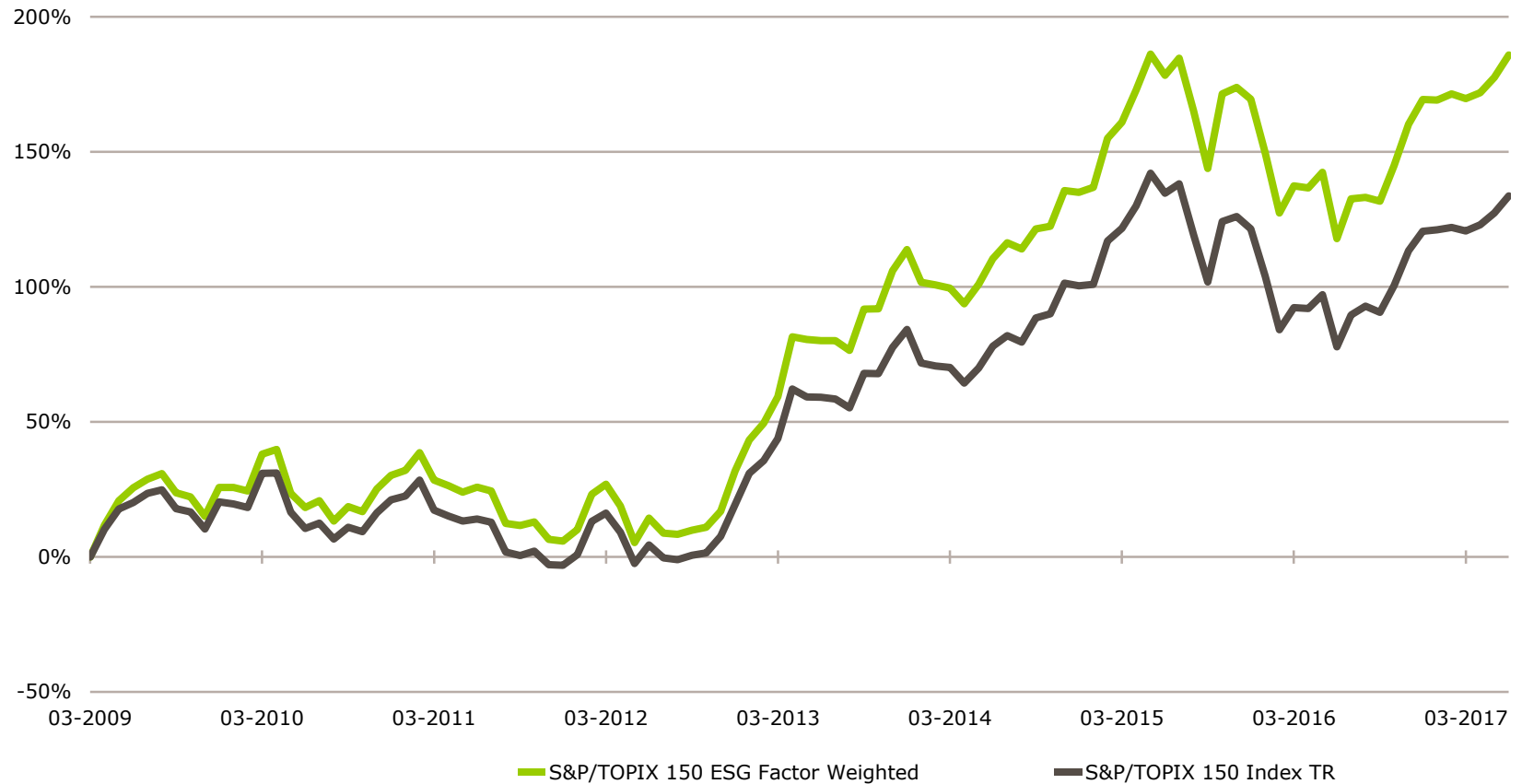
\*31.03.2009

# S&P/TOPIX 150 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in JPY)

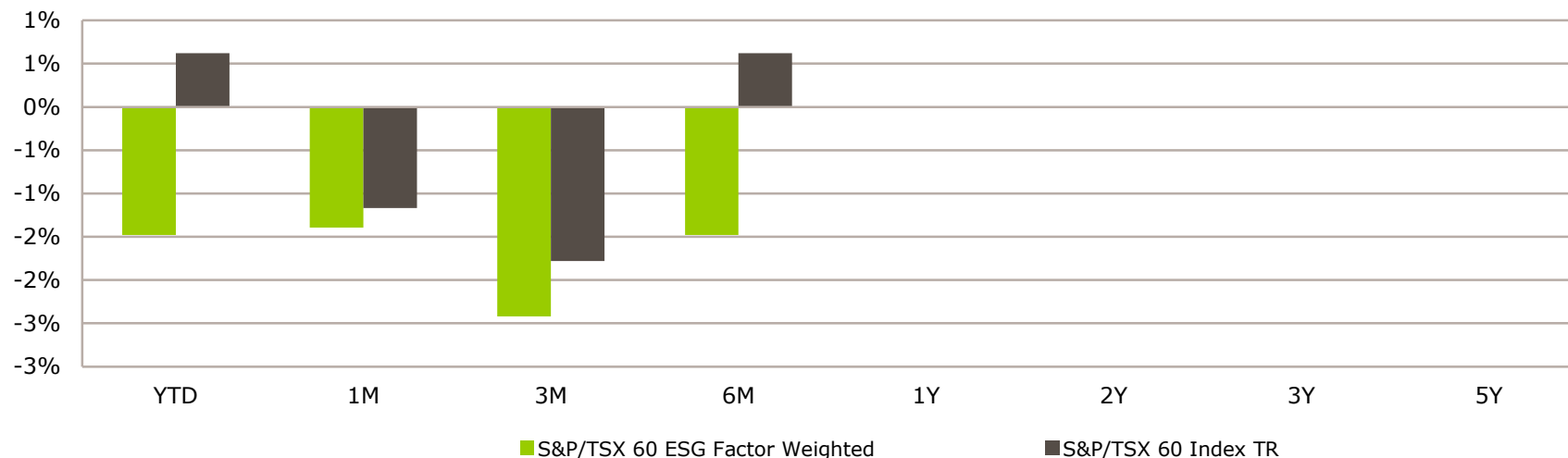


	YTD	2016	2015	2014	2013	2012	2011	Since Inception* p.a.
S&P/TOPIX 150 ESG Factor Weighted	6.12%	-0.04%	14.66%	9.95%	62.21%	24.52%	-18.71%	13.57%
S&P/TOPIX 150 Index TR	5.95%	-0.39%	10.49%	8.78%	54.27%	23.23%	-20.02%	10.83%
Excess Return	0.17%	0.35%	4.17%	1.17%	7.94%	1.29%	1.31%	2.74%

# S&P/TOPIX 150 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in JPY)



# S&P/TSX 60 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in CAD)

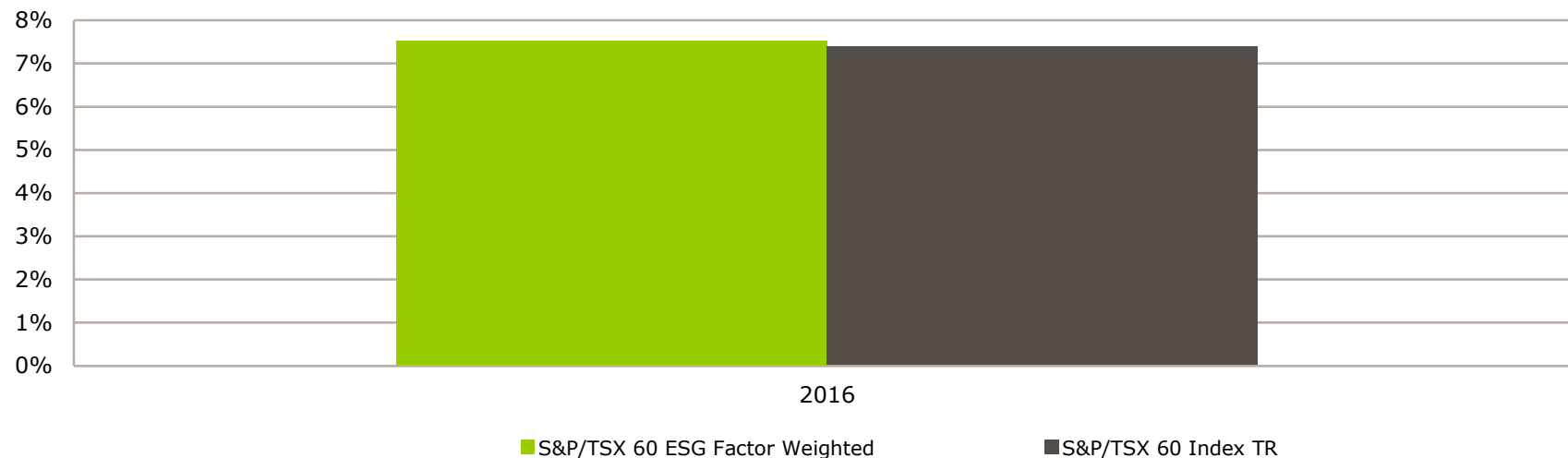


	YTD	Last month	Last 3 months	Last 6 months	Last 12 months	Last 2 Years	Last 3 Years	Last 5 Years	Since Inception*
S&P/TSX 60 ESG Factor Weighted	-1.48%	-1.39%	-2.42%	-1.48%	-	-	-	-	5.95%
S&P/TSX 60 Index TR	0.62%	-1.17%	-1.78%	0.62%	-	-	-	-	8.07%
Excess Return	-2.10%	-0.22%	-0.64%	-2.10%	-	-	-	-	-2.12%

## Performance & Risk characteristics since inception

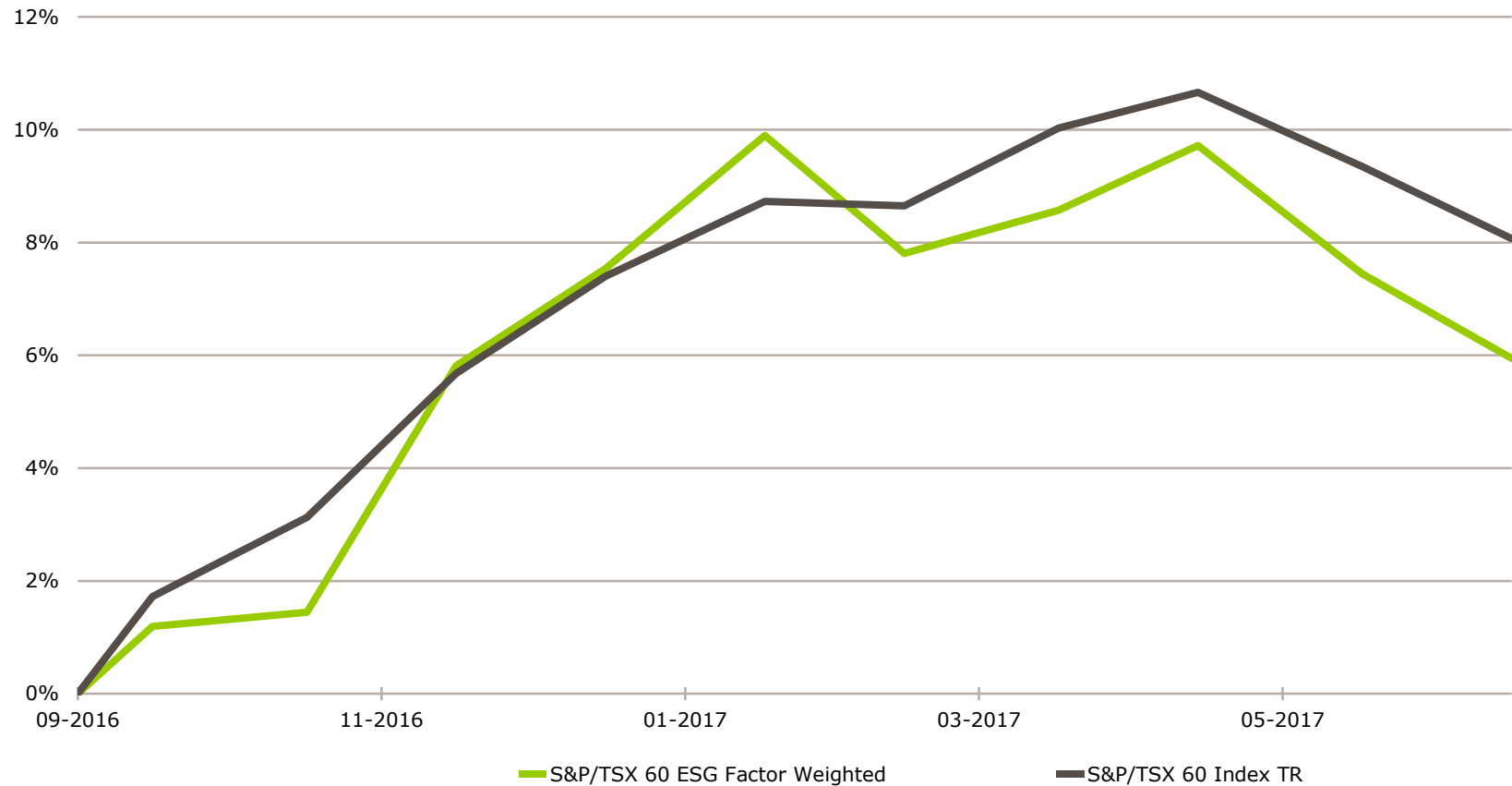
Absolute Risk	N.A.	Beta versus S&P/TSX 60 Index TR	N.A.
Absolute Risk S&P/TSX 60 Index TR	N.A.	Dividend Yield	N.A.
Jensen's Alpha	N.A.	Information Ratio	N.A.
Tracking Error	N.A.	Sharpe Ratio	N.A.

# S&P/TSX 60 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in CAD)



	YTD	2016	2015	2014	2013	2012	2011	Since Inception*
S&P/TSX 60 ESG Factor Weighted	-1.48%	7.54%	-	-	-	-	-	5.95%
S&P/TSX 60 Index TR	0.62%	7.41%	-	-	-	-	-	8.07%
Excess Return	-2.10%	0.13%	-	-	-	-	-	-2.12%

# S&P/TSX 60 ESG Factor Weighted, as of June 30<sup>th</sup> 2017 (in CAD)





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