

# THOMSON REUTERS DIVERSITY AND INCLUSION TOTAL RETURN INDEX

## REFINITIV INDICES

### THOMSON REUTERS DIVERSITY AND INCLUSION TOTAL RETURN INDEX

The Thomson Reuters Diversity and Inclusion Total Return Index was designed to transparently and objectively measure the relative performance of companies against factors that define diverse and inclusive workplaces.

The index ranks thousands of publicly listed companies with environmental, social and governance (ESG) data, based on a composite of metrics collected from publicly available information sources that define diverse and inclusive workplaces. These sources include annual reports, company websites, stock exchange filings, CSR Reports and news sources.

### METHODOLOGY

**Selection:** The D&I Index uses all of the active companies as the initial candidate universe. Scores are calculated for each company for the Diversity, Inclusion, People Development and News Controversy pillars. Only companies with scores across all four pillars are assigned an overall score (the average of the pillar scores). The top 100 ranked companies with the best overall score on a scale of 100 (best in class) down to 0 (worst in class) are selected for the index.

**Weighting scheme:** Free Float Market Cap Weighted

**Rebalance:** Quarterly

**Index distribution:** via Eikon and Datastream feeds

### THOMSON REUTERS DIVERSITY AND INCLUSION TOTAL RETURN INDEX

#### Index Snapshot:

Number of Components	100
Currency	USD
Inception Date	30 JUNE 2009
RIC	.TRDI (Price Return) .TRDIT (Total Return)

### HISTORICAL PERFORMANCE – RETURNS VS BENCHMARK



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## RISK AND RETURN CHARACTERISTICS : AS OF 30 JUN 2019

	Total Return - Annualized				
	3M	6M	1Y	3Y	5Y
Thomson Reuters Diversity and Inclusion TR Index	23.05	39.13	14.71	14.39	9.17
Thomson Reuters Global TR Index	15.59	36.42	5.20	11.86	6.34

	Index returns - By Year				
	2014	2015	2016	2017	2018
Thomson Reuters Diversity and Inclusion TR Index	6.67	0.45	8.90	25.34	-3.86
Thomson Reuters Global TR Index	4.42	-2.07	8.49	24.62	-9.61

	Annualized Standard Deviation				
	3M	6M	1Y	3Y	5Y
Thomson Reuters Diversity and Inclusion TR Index	9.13	9.85	11.18	9.55	11.10
Thomson Reuters Global TR Index	9.17	9.68	11.36	9.24	10.73

	Annualized Sharpe Ratio				
	3M	6M	1Y	3Y	5Y
Thomson Reuters Diversity and Inclusion TR Index	2.53	3.97	1.32	1.51	0.83
Thomson Reuters Global TR Index	1.70	3.76	0.46	1.28	0.59

Default for risk free rate is 0 for Sharpe Ratio Calculation.

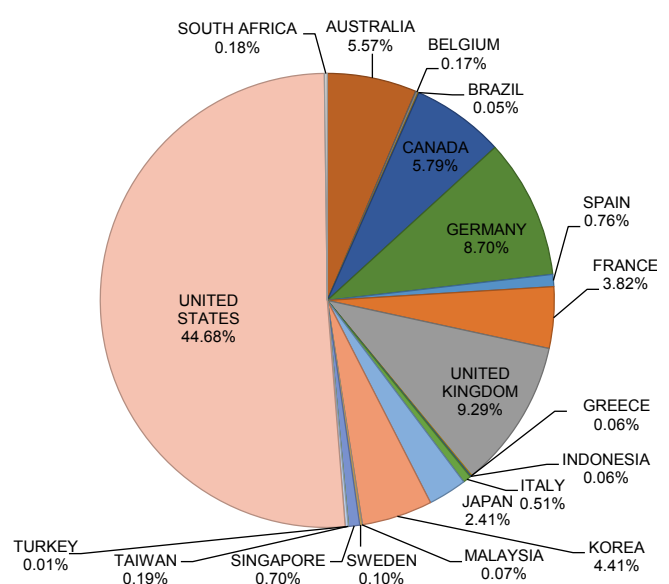
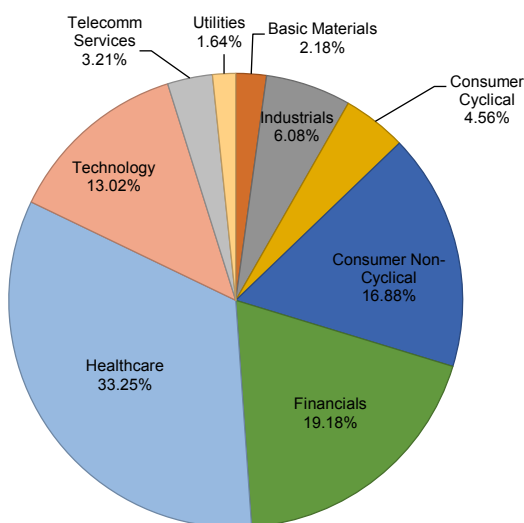
## FUNDAMENTALS

	Dividend Yield	Price/Earnings	Price/Book
Thomson Reuters Diversity and Inclusion TR Index	2.82	21.96	4.58

	5Y Correlation	5Y Beta
Thomson Reuters Diversity and Inclusion TR Index	0.95	0.92

Benchmark is Thomson Reuters Global Total Return Index (.TRXFLDGLTU)

## % WEIGHT BY COUNTRY AND SECTOR



# THOMSON REUTERS DIVERISTY AND INCLUSION TOTAL RETURN INDEX

## COMPOSITION – TOP 10 CONSTITUENTS

Company Name	Sector	Country	Weight
JOHNSON & JOHNSON	Healthcare	United States	6.46
NESTLE SA	Consumer Non-Cyclical	Switzerland	5.14
BANK OF AMERICA CORP	Financials	United States	4.88
SAMSUNG ELECTRONICS CO LTD	Technology	Korea	4.20
UNITEDHEALTH GROUP INC	Healthcare	United States	4.00
MERCK & CO INC	Healthcare	United States	3.81
ROCHE HOLDING AG	Healthcare	Switzerland	3.56
NOVARTIS AG	Healthcare	Switzerland	3.52
PEPSICO INC	Consumer Non-Cyclical	United States	3.22
CITIGROUP INC	Financials	United States	2.85

Refinitiv has over 30 years' expertise in the Indices business and has calculated many of the most widely-held indices in the world. Our pure beta indices and smart indices address many investor objectives across asset classes, themes, regions and sectors.

We offer comprehensive institutional-quality solutions and a full-service indexing partnership to help you get your ideas to market efficiently. This is backed by our industry leading platform of financial intelligence and trust principles which guarantee integrity.

For Further Information [refinitiv.com/en/financial-data/indices](https://refinitiv.com/en/financial-data/indices)

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