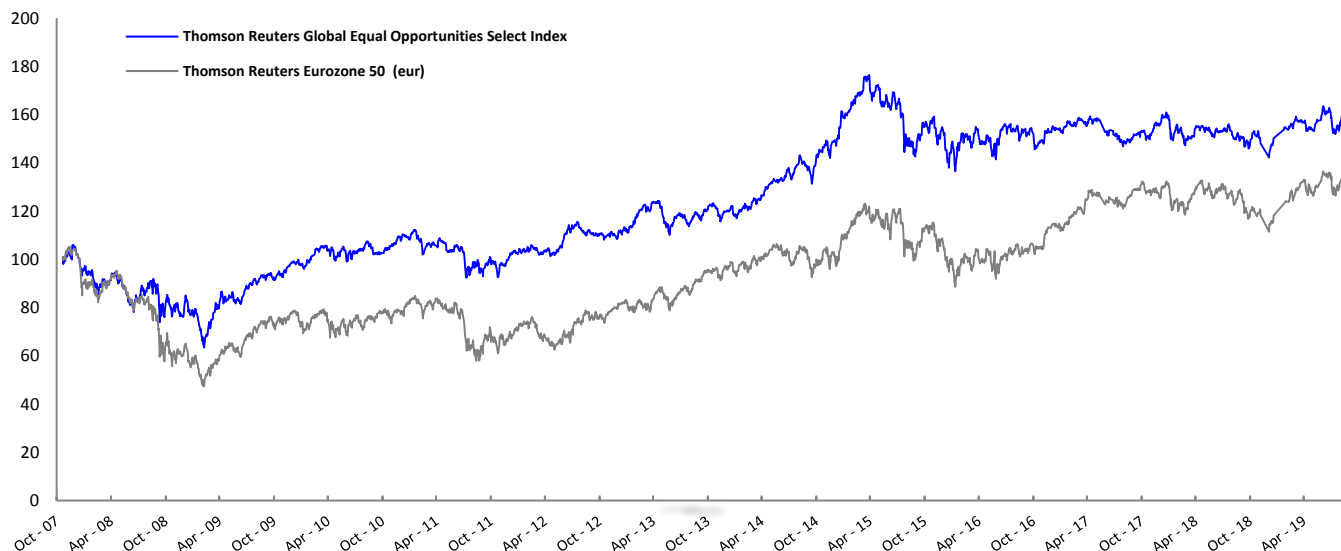


THOMSON REUTERS GLOBAL EQUAL OPPORTUNITIES SELECT INDEX

REFINITIV INDICES

Sep 30, 2019

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

Index Performance – Total Return (%)	YTD	1Y	Annualized			
			3Y	5Y	10Y	Since 11/19/07
Thomson Reuters Global Equal Opportunities Select Index	14.57%	8.50%	2.23%	3.39%	5.81%	4.25%
Thomson Reuters Eurozone 50 (eur)	16.28%	8.35%	9.98%	5.81%	6.41%	2.73%

Index Returns – By Year (%)	2019	2018	2017	2016	2015	2014	2013
Thomson Reuters Global Equal Opportunities Select Index	14.57%	-7.95%	1.79%	-0.80%	3.24%	24.25%	10.09%
Thomson Reuters Eurozone 50 (eur)	16.28%	-5.85%	10.72%	5.87%	5.64%	4.57%	22.11%

Index Risk Statistics	Annualized Std. Dev. (%)			Sharpe Ratio		
	3Yr	5Yr	10Yr	3 Yr	5 Yr	10 Yr
Thomson Reuters Global Equal Opportunities Select Index	9.25%	11.85%	10.99%	0.28	0.34	0.57
Thomson Reuters Eurozone 50 (eur)	13.14%	18.10%	19.49%	0.88	0.42	0.42

Fundamentals

	Div Yld (%)	LTM P/E	Fwd P/E	P/B
Thomson Reuters Global Equal Opportunities Select Index	7.10	13.28	12.36	2.95
Thomson Reuters Eurozone 50 (eur)	3.53	17.62	14.18	1.62

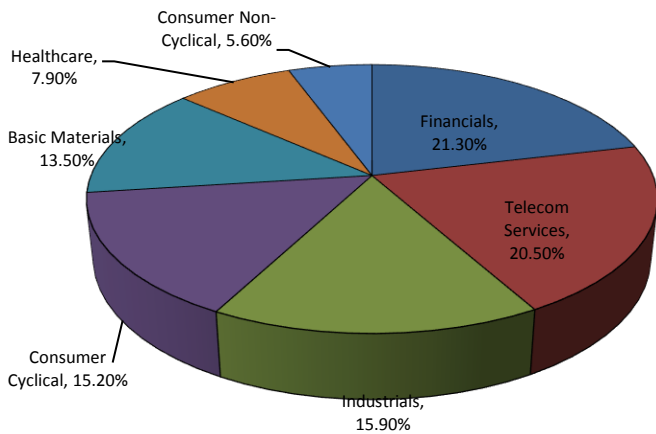
TOP 10 CONSTITUENTS

Company Name	Sector	Weight
ASCENDAS REAL ESTATE INVESTMENT TRUST	Financials	6.61%
GLAXOSMITHKLINE PLC	Healthcare	5.21%
HKT TRUST	Telecom Services	4.70%
SINGAPORE TELECOMMUNICATIONS LTD	Telecom Services	4.22%
BANK OF QUEENSLAND LTD	Financials	4.18%
SPARK NEW ZEALAND LTD	Telecom Services	4.17%
LAGARDERE SCA	Consumer Cyclical	3.87%
PROXIMUS	Telecom Services	3.81%
TELEFONICA DEUTSCHLAND HOLDING AG	Telecom Services	3.62%
NOKIAN RENKAAT	Consumer Cyclical	3.57%

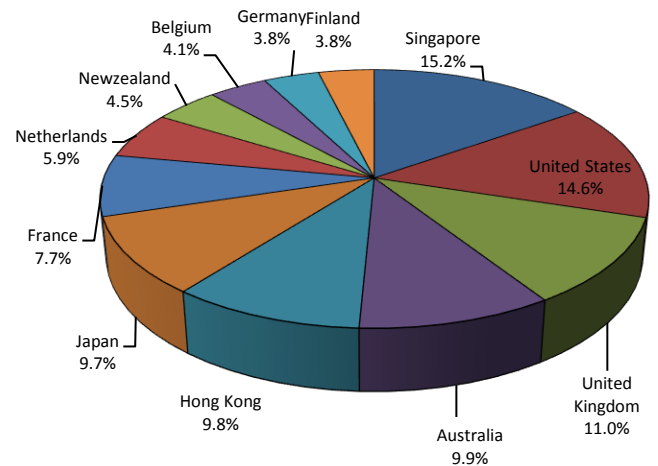
INDEX CHARACTERISTICS

Thomson RIC		.TRGEOSE	
Number of Constituents		30	
Mkt Cap (EUR Millions)			
Largest	97,079		
Smallest	961		
Average	9,695		
Median	3,864		

SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

The Thomson Reuters Equal Opportunities Select Index captures the performance of stocks that tend to promote diversity and inclusion within the workplace. Some activities that are considered to be harmful for the environment and society are excluded. The index tracks the price return of 30 publicly traded equities across the World that display relatively high Equal Opportunities scores, in addition to high dividend and low volatility. Some constraints apply at country and sector level.

Selection:

SELECTION LIST:

All stocks in the base universe are first screened for the following indicators:

- i) Average daily traded volume (ADTV) in EUR, calculated over the three month period ending on the review cut-off date.
- ii) Refinitiv Diversity, Inclusion, People Development and News & Controversies scores. For details, please refer to the link on rating methodology: https://www.refinitiv.com/content/dam/marketing/en_us/documents/methodology/diversity-inclusion-rating-methodology.pdf
- iii) 1-year realised net dividend yield
- iv) 3-months and 1-year historical volatility in EUR. Maximum between 3-months and 1-year volatility in EUR is to be considered.

All values above are observed as of the cut-off date. If the ADTV or the historical volatility of a stock has missing information, then the company is removed from the base universe. If the Refinitiv Diversity, Inclusion, People Development and News & Controversies scores or the dividend yield of a stock has missing information, then zero is substituted for that indicator.

COMPOSITION LIST:

- i) All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
- ii) All eligible stocks are sorted in descending order in terms of the Equal Opportunities score, and the Top 300 companies are selected.
- iii) The Equal Opportunities score is computed as the average of the four pillars (PEOPLE.DEVELOPMENT.SCORE, INCLUSION.SCORE, DIVERSITY.SCORE, and CONTROVERSY.SCORE), with a score of 0 for a specific pillar when no usable data in any of the KPIs involved in calculating that pillar is available.
- iv) Subsequently, the stocks are ranked in descending order in terms of 1-year realized net dividend yield, and the top 90 companies are selected.
- v) Sector filter: For each TRBC Economic Sector, if there are more than 7 companies selected, the candidates are sorted in descending order in terms of the net dividend yield and the top 7 candidates per sector are selected.
- vi) Country filter: For each Headquarters country, if there are more than 10 companies selected, the candidates are sorted in ascending order in terms of volatility and the top 10 candidates per country are selected.
- vii) Finally, the 30 candidates with the lowest volatility are retained. This will be the final composition.
- viii) In case the methodology leads to less than 30 stocks, the number of stocks selected at step (iii) is incremented by 1, and all the steps from step (iii) are repeated, until 30 stocks are selected.

Rebalance: Quarterly

Index distribution: Via Eikon and FTP

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

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