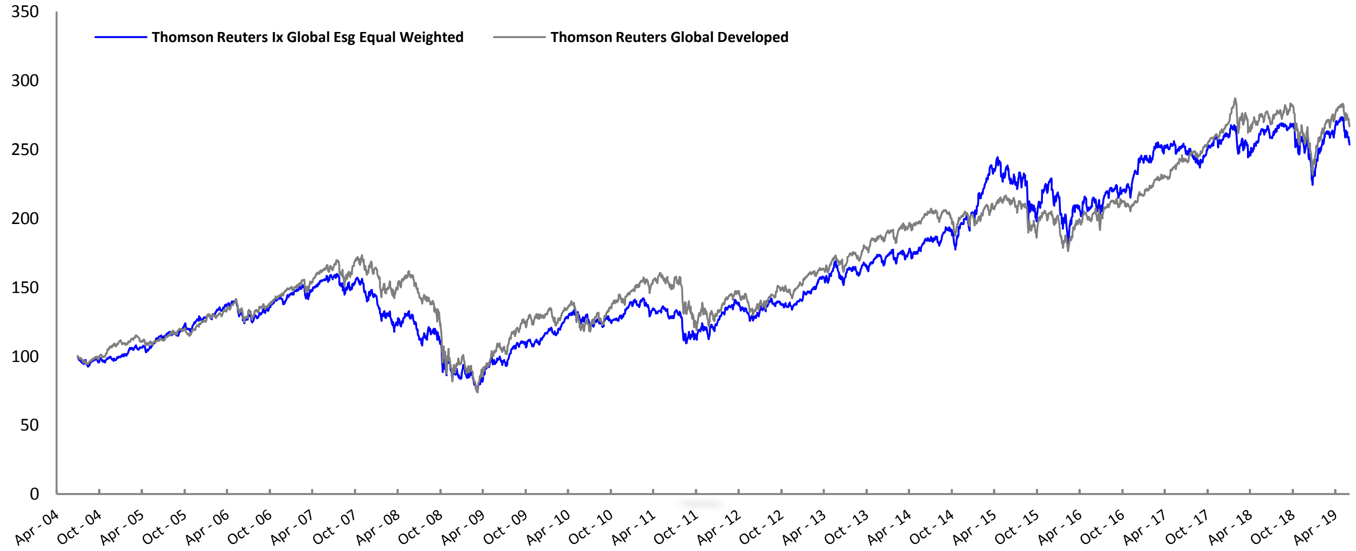
THOMSON REUTERS IX GLOBAL ESG EQUAL WEIGHTED

REFINITIV INDICES

May 31, 2019

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

Index Performance – Total Return (%)	YTD	1Y	3Y (Annualized)	5Y (Annualized)	10Y (Annualized)	Since 06/30/04 (Annualized)
Thomson Reuters Ix Global Esg Equal Weighted	8.70%	-2.77%	5.66%	6.91%	10.23%	6.43%
Thomson Reuters Global Developed	9.68%	-1.63%	9.40%	5.86%	9.66%	6.79%

Index Returns – By Year (%)	2019	2018	2017	2016	2015	2014	2013
Thomson Reuters Ix Global Esg Equal Weighted	8.70%	-9.84%	7.65%	11.01%	6.30%	17.12%	22.49%
Thomson Reuters Global Developed	9.68%	-9.54%	24.19%	8.41%	-0.68%	5.09%	25.46%

	Annualized Std. Dev. (%)			Sharpe Ratio		
Index Risk Statistics	3Yr	5Yr	10Yr	3 Yr	5 Yr	10 Yr
Thomson Reuters Ix Global Esg Equal Weighted	10.87%	13.21%	13.07%	0.55	0.57	0.81
Thomson Reuters Global Developed	10.22%	10.91%	13.14%	0.90	0.56	0.75

Fundamentals

	Div Yld (%)	LTM P/E	Fwd P/E	P/B
Thomson Reuters Ix Global Esg Equal Weighted	5.30	24.14	16.96	5.33
Thomson Reuters Global Developed	2.98	16.41	14.93	2.03

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
TOTAL SYSTEM SERVICES INC	Technology	0.28%
AVON PRODUCTS INC	Consumer Non-Cycl	0.28%
SPRINT CORP	Telecom Services	0.27%
LEIDOS HOLDINGS INC	Technology	0.25%
QUALCOMM INC	Technology	0.25%
HERSHEY CO	Consumer Non-Cycl	0.25%
CATALENT INC	Healthcare	0.25%
BORAL LTD	Basic Materials	0.25%
AMERICAN INTERNATIONAL GROUP INC	Financials	0.25%
RESMED INC	Healthcare	0.25%

INDEX CHARACTERISTICS

Thomson RIC	.TRESGQ
Number of Constituents	495
	Mkt Cap (EUR Millions)
Largest	836,908
Smallest	234
Average	37,396
Median	13,161

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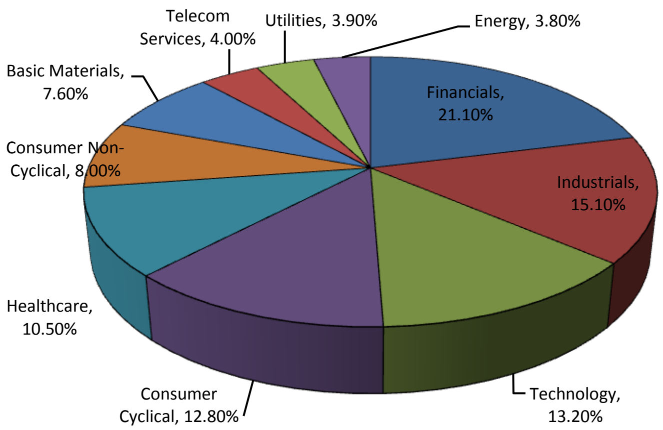
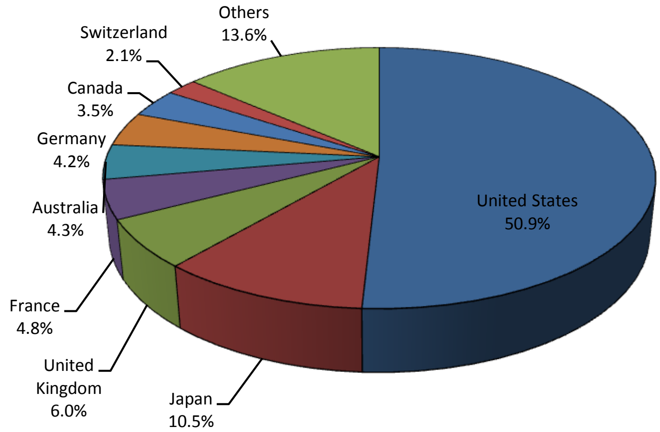
SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

Thomson Reuters IX Global ESG High Dividend Low Volatility Equal Weighted Index offers an innovative benchmark for investors wishing to commit capital to companies that actively invest in and promote environmental, social and governance (ESG) values and principles in the running of their businesses. The index tracks the price return and net total return of publicly traded equities across the world that display relatively high ESG.
The specific ESG scores used are: CSR Strategy , Community , Emissions , Human Rights , Environmental Innovation , Management , Product Responsibility , Resource Use , Shareholders , Workforce

Selection:

The constituents' universe is derived from Thomson Reuters Global Developed Index. It is a broad market indices including large, mid and small caps.
The specific ESG scores used are: CSR Strategy , Community , Emissions , Human Rights , Environmental Innovation , Management , Product Responsibility , Resource Use , Shareholders , Workforce.
Based on region and sector, we identify the three ESG scores (out of the ten gathered for each company) to be used.
If all three scores are greater than the threshold value (.5 or 50%), ESG filter is passed: eliminate all candidates that do not pass the ESG filter.

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.

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