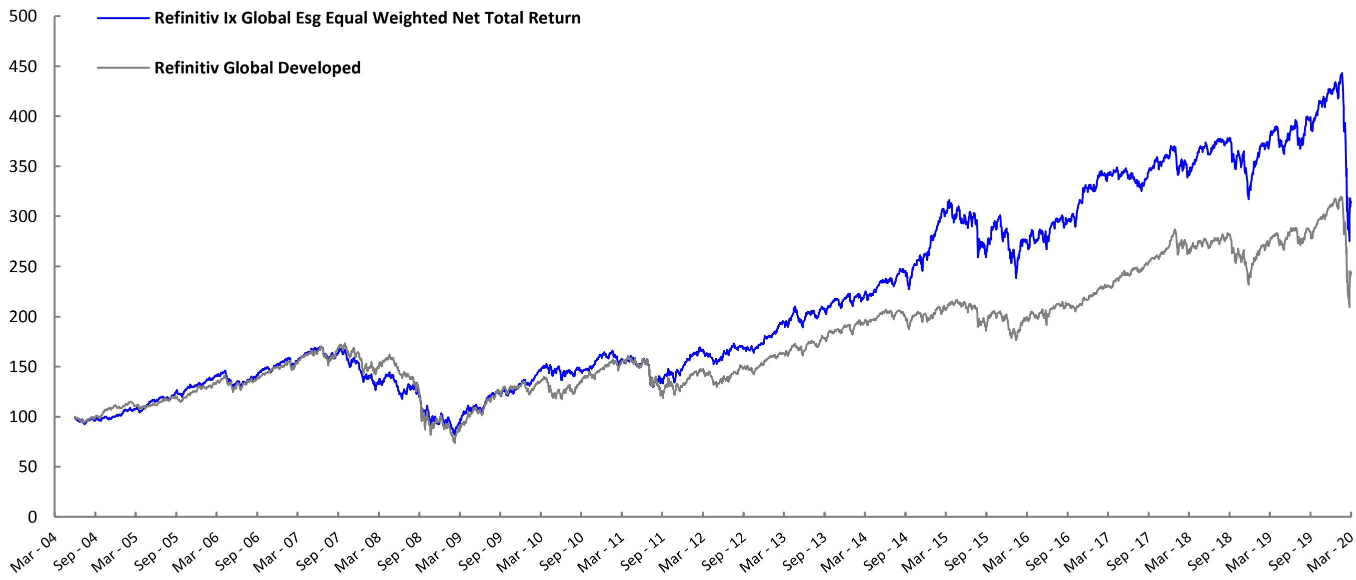
REFINTIV IX GLOBAL ESG EQUAL WEIGHTED NET TOTAL RETURN

REFINITIV INDICES

Mar 31, 2020

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

			Annualized			
Index Performance – Total Return (%)	**YTD**	**1Y**	**3Y**	**5Y**	**10Y**	**Since 06/30/04**
Refinitiv Ix Global Esg Equal Weighted Net Total Return	-25.69%	-16.08%	-2.90%	0.61%	7.99%	7.54%
Refinitiv Global Developed	-21.62%	-10.95%	1.75%	3.29%	6.06%	5.80%

Index Returns – By Year (%)	**2020**	**2019**	**2018**	**2017**	**2016**	**2015**	**2014**
Refinitiv Ix Global Esg Equal Weighted Net Total Return	-25.69%	28.25%	-7.76%	10.17%	13.99%	8.75%	19.78%
Refinitiv Global Developed	-21.62%	27.56%	-9.54%	24.19%	8.41%	-0.68%	5.09%

	Annualized Std. Dev. (%)			Sharpe Ratio		
Index Risk Statistics	**3Yr**	**5Yr**	**10Yr**	**3 Yr**	**5 Yr**	**10 Yr**
Refinitiv Ix Global Esg Equal Weighted Net Total Return	16.65%	16.51%	14.80%	-0.09	0.12	0.59
Refinitiv Global Developed	15.99%	14.57%	14.40%	0.19	0.29	0.47

Fundamentals

	Div Yld (%)	LTM P/E	Fwd P/E	P/B
Refinitiv Ix Global Esg Equal Weighted Net Total Return	3.38	25.42	18.84	0.54
Refinitiv Global Developed	3.36	15.40	13.92	1.77

TOP 10 CONSTITUENTS

Company Name	Sector	Weight (%)
SPRINT CORP	Telecom Services	0.43%
REGENERON PHARMACEUTICALS INC	Healthcare	0.31%
COLOPLAST A/S	Healthcare	0.29%
GILEAD SCIENCES INC	Healthcare	0.28%
QIAGEN	Healthcare	0.28%
LONZA GROUP AG	Healthcare	0.28%
CLOROX CO	Consumer Non-Cycl	0.27%
AJINOMOTO CO INC	Consumer Non-Cycl	0.27%
LION CORP	Consumer Non-Cycl	0.27%
NTT DOCOMO INC	Telecom Services	0.27%

INDEX CHARACTERISTICS

Refinitiv RIC	.TRESGQN1
Number of Constituents	567
	Mkt Cap (EUR Millions)
Largest	1,072,110
Smallest	70
Average	33,316
Median	11,025

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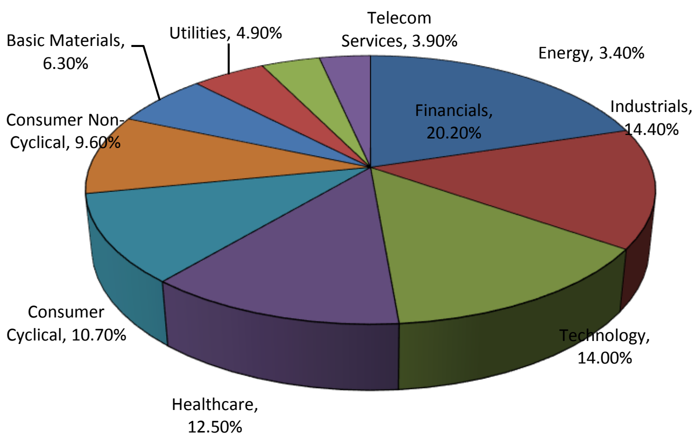
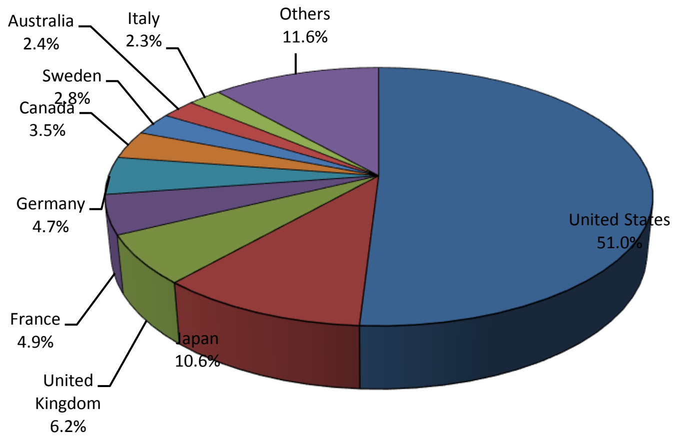
SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

Refinitiv 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 Refinitiv 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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