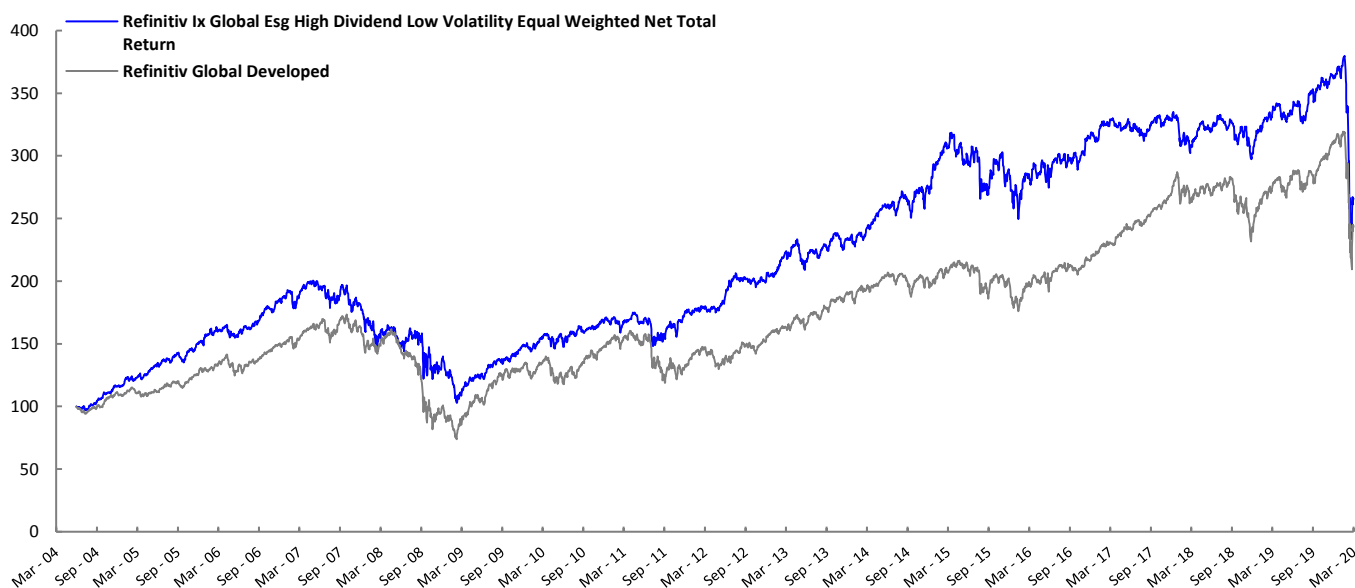


REFINITIV IX GLOBAL ESG HIGH DIVIDEND LOW VOLATILITY EQUAL WEIGHTED NET TOTAL RETURN

REFINITIV INDICES

Mar 31, 2020

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

Index Performance – Total Return (%)	YTD	1Y	Annualized			
			3Y	5Y	10Y	Since 06/30/04
Refinitiv Ix Global Esg High Dividend Low Volatility Equal Weighted Net Total Return	-26.54%	-19.82%	-6.88%	-2.87%	5.59%	6.40%
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 High Dividend Low Volatility Equal Weighted Net Total Return	-26.53%	19.59%	-7.81%	4.58%	9.55%	4.34%	17.23%
Refinitiv Global Developed	-21.62%	27.56%	-9.54%	24.19%	8.41%	-0.68%	5.09%

Index Risk Statistics	Annualized Std. Dev. (%)			Sharpe Ratio		
	3Yr	5Yr	10Yr	3 Yr	5 Yr	10 Yr
Refinitiv Ix Global Esg High Dividend Low Volatility Equal Weighted Net Total Return	15.06%	15.22%	13.38%	-0.39	-0.11	0.47
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 High Dividend Low Volatility Equal Weighted Net Total Return	6.73	16.57	12.90	1.51
Refinitiv Global Developed	3.36	15.40	13.92	1.77

TOP 10 CONSTITUENTS

Company Name	Sector	Weight (%)
GILEAD SCIENCES INC	Healthcare	1.99%
NTT DOCOMO INC	Telecom Services	1.93%
E.ON SE	Utilities	1.67%
NATIONAL GRID PLC	Utilities	1.66%
VERIZON COMMUNICATIONS INC	Telecom Services	1.58%
TELE2 AB	Telecom Services	1.56%
DOMINION ENERGY INC	Utilities	1.52%
BCE INC	Telecom Services	1.51%
SNAM SPA	Energy	1.51%
BRIDGESTONE CORP	Consumer Cyclical	1.46%

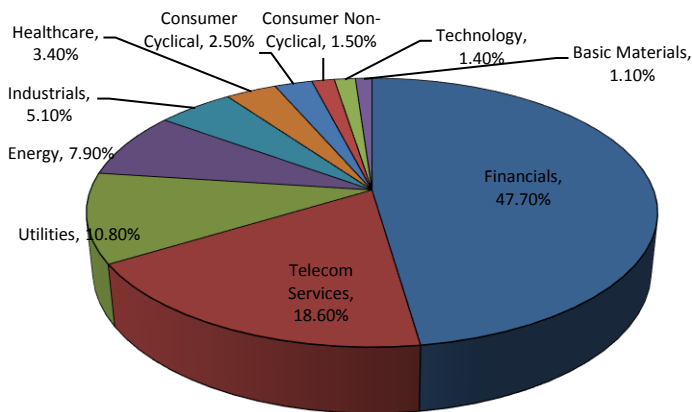
INDEX CHARACTERISTICS

Refinitiv RIC .TRESGZQ1	
Number of Constituents	81
Mkt Cap (EUR Millions)	
Largest	201,627
Smallest	1,207
Average	31,401
Median	17,583

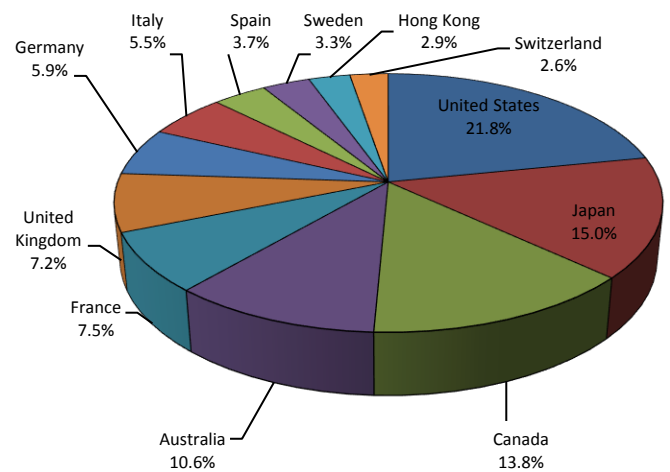
REFINITIV IX GLOBAL ESG HIGH DIVIDEND LOW VOLATILITY EQUAL WEIGHTED NET TOTAL RETURN

Mar 31, 2020

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

The Index uses a percentile-based "high dividend yield/low volatility" filter:

- o Determine the quartile values for the data item DPS mean yield, next 12 months.
- o Determine the median value for Annualized Realized Volatility.
- o Filter out any candidates with a dividend yield below the cutoff for the 75th percentile.
- o Filter out any candidates with a volatility below the median.

There is no specific minimum or maximum number of constituents. Any and all candidates passing the above filters become constituents.

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](https://refinitiv.com/en/financial-data/indices)

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