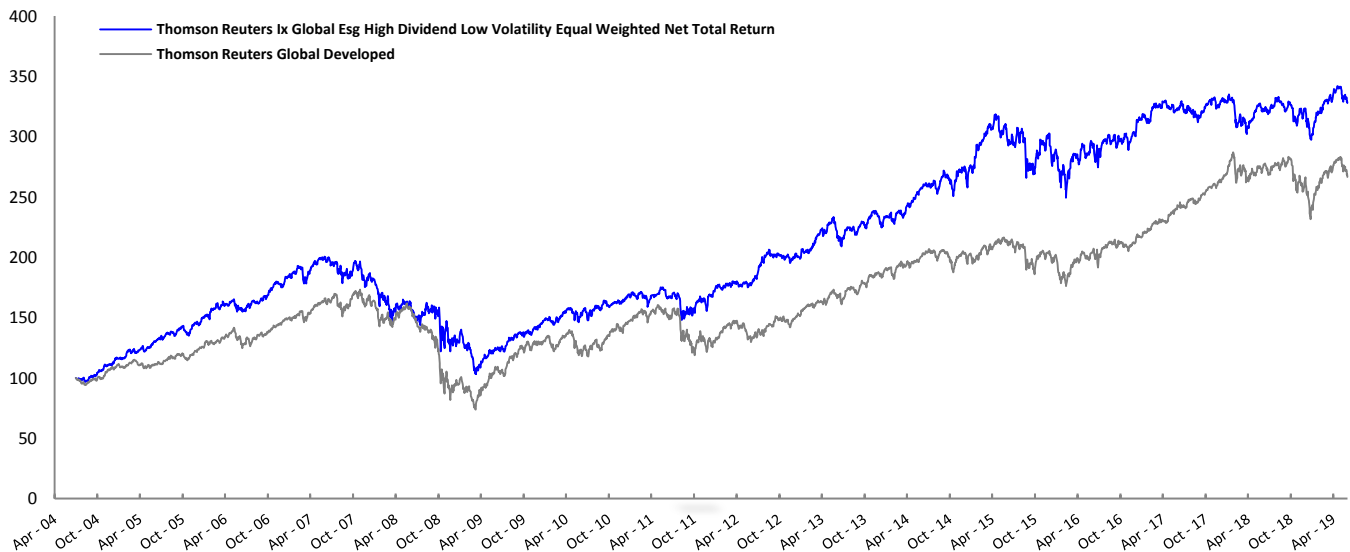


THOMSON REUTERS IX GLOBAL ESG HIGH DIVIDEND LOW VOLATILITY EQUAL WEIGHTED NET TOTAL RETURN

REFINITIV INDICES

May 31, 2019

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

Index Performance – (%)	YTD	1Y	Annualized			
			3Y	5Y	10Y	Since 06/30/04
Thomson Reuters Ix Global Esg High Dividend Low Volatility Equal Weighted Net	8.43%	2.30%	3.60%	5.00%	10.33%	8.28%
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 High Dividend Low Volatility Equal Weighted Net	8.43%	-7.81%	4.58%	9.55%	4.34%	17.23%	17.15%
Thomson Reuters Global Developed	9.68%	-9.54%	24.19%	8.41%	-0.68%	5.09%	25.46%

Index Risk Statistics	Annualized Std. Dev. (%)			Sharpe Ratio		
	3Yr	5Yr	10Yr	3 Yr	5 Yr	10 Yr
Thomson Reuters Ix Global Esg High Dividend Low Volatility Equal Weighted Net	9.18%	12.02%	11.63%	0.42	0.46	0.90
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 High Dividend Low Volatility Equal Weighted Net	5.30	16.97	12.24	1.93
Thomson Reuters Global Developed	2.98	16.41	14.93	2.03

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
COMMONWEALTH BANK OF AUSTRALIA	Financials	1.46%
NTT DOCOMO INC	Telecom Services	1.46%
WELLTOWER INC	Financials	1.43%
AMCOR LTD	Basic Materials	1.42%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	Financials	1.42%
MOWI ASA	Consumer Non-Cycl	1.41%
NATIONAL AUSTRALIA BANK LTD	Financials	1.41%
BANK HAPOALIM BM	Financials	1.41%
MS&AD INSURANCE GROUP HOLDINGS INC	Financials	1.41%
TELENOR ASA	Telecom Services	1.39%

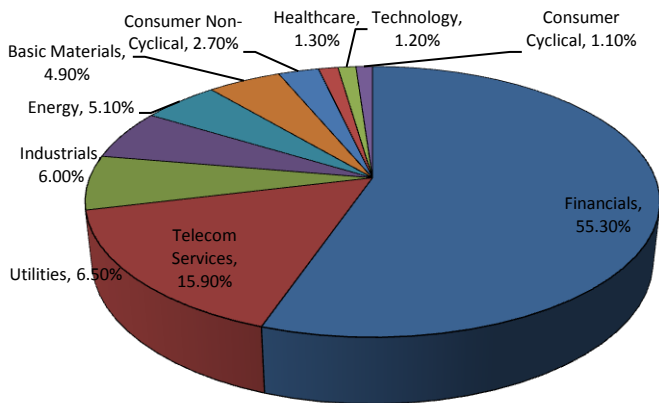
INDEX CHARACTERISTICS

Thomson RIC	
.TRESGZQ1	
Number of Constituents	78
Mkt Cap (EUR Millions)	
Largest	225,262
Smallest	1,169
Average	32,242
Median	19,862

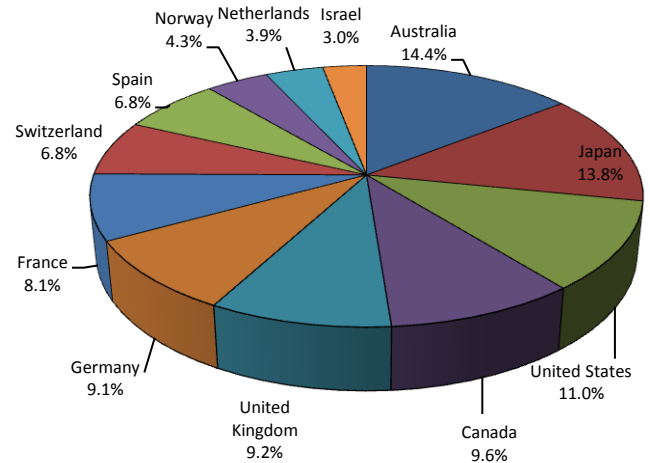
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SECTOR WEIGHTS



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

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.

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