

# THOMSON REUTERS DIVERSITY AND INCLUSION INDEX

## THOMSON REUTERS INDICES

### THOMSON REUTERS DIVERSITY AND INCLUSION INDICES

The Thomson Reuters Diversity and Inclusion Index was designed to transparently and objectively measure the relative performance of companies against factors that define diverse and inclusive workplaces.

The index ranks thousands of publicly listed companies with environmental, social and governance (ESG) data, based on a composite of metrics collected from publicly available information sources that define diverse and inclusive workplaces. These sources include annual reports, company websites, stock exchange filings, CSR Reports and news sources.

### METHODOLOGY

**Selection:** The D&I Index uses all of the active companies as the initial candidate universe. Scores are calculated for each company for the Diversity, Inclusion, People Development and News Controversy pillars. Only companies with scores across all four pillars are assigned an overall score (the average of the pillar scores). The top 100 ranked companies with the best overall score on a scale of 100 (best in class) down to 0 (worst in class) are selected for the index.

**Weighting scheme:** Free Float Market Cap Weighted

**Rebalance:** Quarterly

**Index distribution:** via Eikon and Datastream feeds

### THOMSON REUTERS DIVERSITY AND INCLUSION INDEX (TRDI) Index Characteristics

#### Index Snapshot:

Number of Components	100
Currency	USD
Inception Date	30 JUNE 2009
RIC	.TRDI and .TRDIT

### HISTORICAL PERFORMANCE – RETURNS VS BENCHMARK



# THOMSON REUTERS DIVERSITY AND INCLUSION INDEX

## Total Return Performance

	%1Y	%3Y	%5Y	% Since Inception
Thomson Reuters Diversity and Inclusion Index	14.56	12.26	46.78	107.33
Thomson Reuters Global Index	13.05	8.58	31.69	71.89

## RISK AND RETURN CHARACTERISTICS

### Standard Deviation

	1Y	3Y	5Y	Since Inception
Thomson Reuters Diversity and Inclusion Index	7.17	10.64	11.04	13.46
Thomson Reuters Global Index	6.00	10.60	10.67	13.35

### Beta with Benchmark

	1Y	3Y	5Y	Since Inception
Thomson Reuters Diversity and Inclusion Index	1.0614	0.9467	0.9888	0.9649

### Correlation with Benchmark

	1Y	3Y	5Y	Since Inception
Thomson Reuters Diversity and Inclusion Index	0.8876	0.9436	0.9556	0.9570

### Sharpe Ratio

	1Y	3Y	5Y	Since Inception
Thomson Reuters Diversity and Inclusion Index	1.94	0.41	0.75	0.77
Thomson Reuters Global Index	2.08	0.31	0.57	0.59

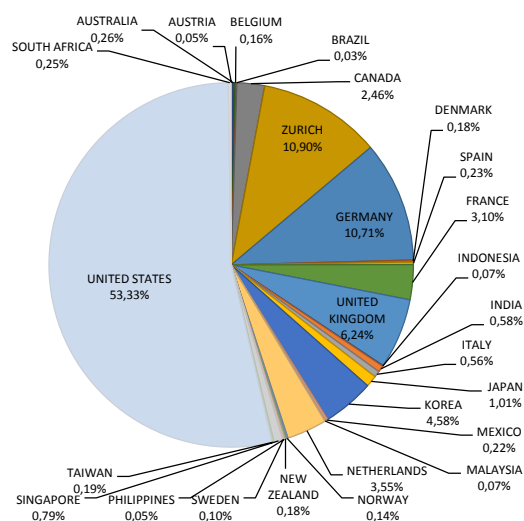
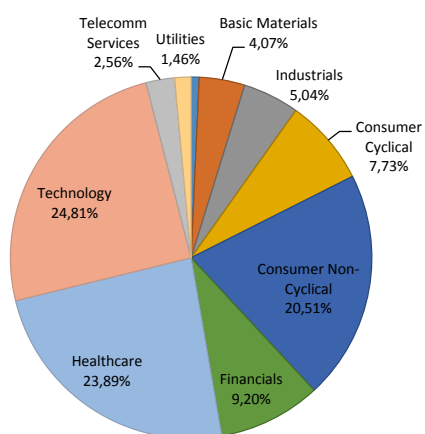
\*Default for risk free rate is 0 for Sharpe Ratio Calculation.  
Benchmark is Thomson Reuters Global Index (.TRXFLDGLPU)  
Data as of 31 Mar 2017

## FUNDAMENTALS

### Dividend Yield Price/Earnings Price/Book

Thomson Reuters Diversity and Inclusion Index	2.76	23.73	4.84
---	------	-------	------

## % WEIGHT BY COUNTRY AND SECTOR



## THOMSON REUTERS DIVERSITY AND INCLUSION INDEX

### COMPOSITION – TOP 10 CONSTITUENTS

Company Name	Sector	Country	Weight
MICROSOFT CORP	Technology	UNITED STATES	9.03%
JOHNSON & JOHNSON	Healthcare	UNITED STATES	6.17%
NESTLE SA	Consumer Non-Cyclical	ZURICH	4.34%
PROCTER & GAMBLE CO	Consumer Non-Cyclical	UNITED STATES	4.18%
SAMSUNG ELECTRONICS CO LTD	Technology	KOREA	4.18%
ROCHE HOLDING AG	Healthcare	ZURICH	3.36%
MERCK & CO INC	Healthcare	UNITED STATES	3.18%
WALT DISNEY CO	Consumer Cyclical	UNITED STATES	3.13%
INTEL CORP	Technology	UNITED STATES	3.12%
CISCO SYSTEMS INC	Technology	UNITED STATES	3.07%

Thomson Reuters 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** [financial.tr.com/indices](http://financial.tr.com/indices)

**Enquiries** [Index\\_Queries@tr.com](mailto:Index_Queries@tr.com)

© 2017 Thomson Reuters.



THOMSON REUTERS™