

Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector

Rebalancing Report - 06-Mar-2019

Stock Statistics

The Ossiam ESG Low Carbon Shiller Barclays CAPE®US Sector rebalances monthly on the third business day of the month. The new composition is implemented at the opening of the next business day after the third business day. The weights are computed using closing prices four days prior to the third business day and the new Shiller Barclays CAPE®US Sector Value Index. Both the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector and the benchmark S&P500 Index NR are computed in USD. The calculations in the document are performed by Ossiam using data sourced from S&P, Datastream, Sustanalytics, Barclays and TruCost.

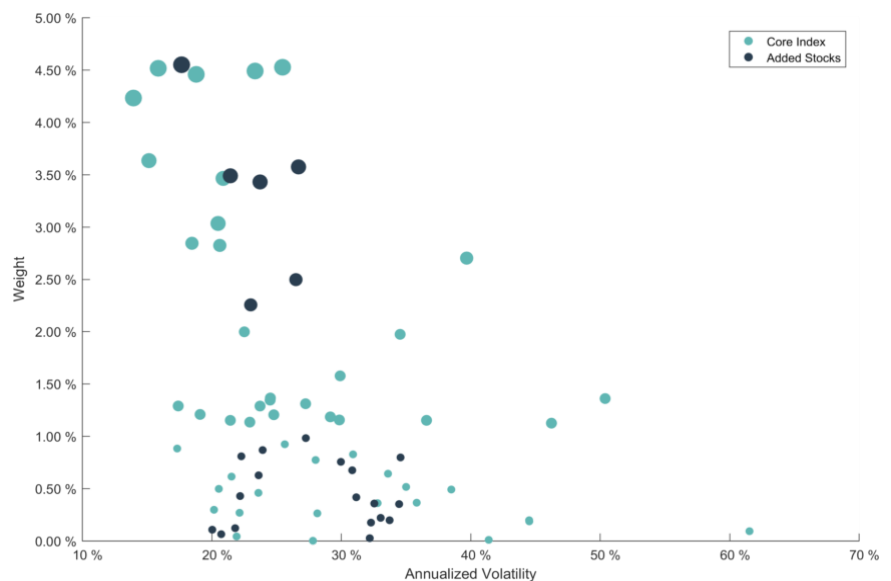
The number of constituents in the index decreased from **90** to **73**. The Turnover is **75.10%**, higher than its historical mean at **34.90%**. The weight of the Index Core Portfolio is stable.

| Characteristics | 06-Mar-2019 |
|---------------------|-------------|
| Number of Stocks | 73 |
| Added Stocks | 24 |
| Deleted Stocks | 41 |
| Core Number | 49 |
| Old weight of Core | 71.83% |
| New weight of Core | 72.24% |
| Turnover | 75.10% |
| Historical Turnover | 34.90% |

Added and deleted stocks are relative to 06-Mar-2019. The Core is defined as the subset of stocks that belong to the current as well as the previous composition.

Volatility/Weight profile

The chart on the right shows the distribution of the new Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector composition on 06-Mar-2019 in terms of annualized volatility (x-axis) and weight (y-axis). Volatility computed over 125 days ending on 28-Mar-2019. On the upper left corner we find low volatile stocks with big weight in the index. On the lower right corner we find high volatile stocks with low weight in the index. These stocks usually enter the index for diversification purposes. We distinguish between Core index and added stocks to appreciate how these newly added stock are positioned in terms of volatility and weight.



Stock ESG Statistics

The table on the right gives an overview of the ESG characteristics of the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector (STRAT) with respect to the S&P500 Index NR (BENCH).

The ESG score for Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector is **62.31**, higher than the ESG score of S&P500 Index NR at **54.73**. The ESG score for Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector on 06-Mar-2019 is also higher than the previous ESG score on 06-Feb-2019: **62.31** versus **61.74**.

| | STRAT | BENCH |
|------------------------------|-------|--------|
| Current ESG Score | 62.31 | 54.73 |
| Previous ESG Score | 61.74 | 54.71 |
| Weight Controversy 4 to 5 | - | 14.43% |
| Weight Controversial Weapons | - | 2.63% |
| Weight Non-Compliant | - | 3.48% |
| Weight Nordic Exclusion | - | 8.30% |

ESG scores are computed with weights as of 06-Mar-2019. Previous ESG scores are computed with weights as of 06-Feb-2019. The ESG score is computed as the weighted sum of ESG scores. Stocks excluded for normative reasons are assigned zero score.

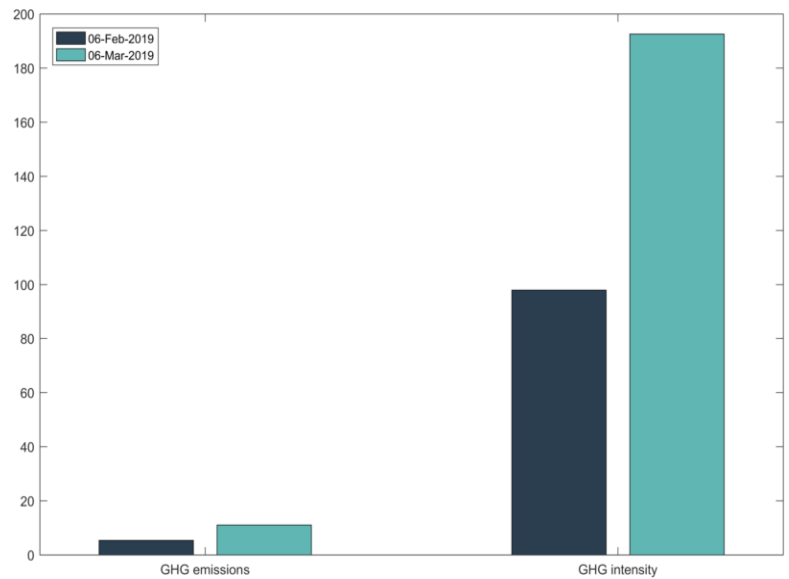
Below the list of stocks excluded for ESG criteria or Missing ESG data:

| Name | Sector | WW | Vol | Comment |
|--------------------------|------------------------|-------|--------|--------------------|
| ALPHABET INCO. | Communication Services | 1.53% | 23.51% | Contr. |
| ALPHABET INCO. | Communication Services | 1.49% | 23.46% | Contr. |
| ALTRIA GROUP INCO. | C.Staples | 0.42% | 22.10% | NordicExcl. |
| CHEVRON CORP. | Energy | 1.01% | 20.01% | Contr. |
| FACEBOOK INCO. | Communication Services | 1.76% | 31.08% | Contr. |
| MARATHON PETROLEUM CORP. | Energy | 0.18% | 26.94% | NordicExcl. |
| MASTERCARD INCO. | IT | 0.88% | 22.99% | Contr. |
| MOTOROLA SOLUTIONS INCO. | IT | 0.10% | 21.74% | NordicExcl. |
| NEWS CORPORATION | Communication Services | 0.02% | 24.07% | Contr. |
| NEWS CORPORATION | Communication Services | 0.01% | 23.75% | Contr. |
| PHILIP MORRIS INTL.INCO. | C.Staples | 0.58% | 22.95% | NordicExcl. |
| PHILLIPS 66 | Energy | 0.18% | 21.70% | NordicExcl. |
| QUALCOMM INCO. | IT | 0.28% | 26.98% | Contr. |
| WALMART INCO. | C.Staples | 0.60% | 21.21% | Contr.,NordicExcl. |

Carbon Statistics

The GHG emissions (Direct + First Tiers Indirect) are higher than the previous composition: 11.11 tCO₂ versus 5.43 for the benchmark. The GHG intensity is higher than the previous composition: 97.91 tCO₂/mUSD versus 192.58 for the benchmark. GHG emissions from reserves are higher while Green energy production is not relevant.

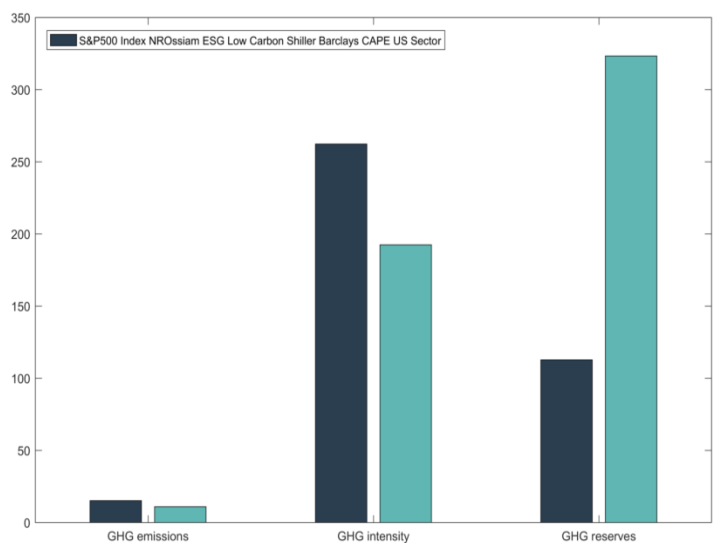
| | PREV. | CURR. | Diff. |
|---------------|-------|--------|--------|
| GHG emissions | 5.43 | 11.11 | 5.68 |
| GHG intensity | 97.91 | 192.58 | 94.67 |
| GHG reserves | - | 323.25 | 323.25 |
| Green energy | - | - | - |



The table above shows the GHG emissions (tCO₂), GHG intensity (tCO₂/mln USD), GHG form reserves (tCO₂) and Green energy production (MWh) for 1 million USD invested at the rebalancing date (06-Mar-2019) and projected until the next rebalancing date, for both the previous (PREV.) and the new compositions (CURR.) of the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector.

The GHG emissions (Direct + First Tiers Indirect) are lower than the benchmark: 11.11 tCO₂ versus 15.12 for the benchmark. The GHG intensity is lower than the benchmark: 262.24 tCO₂/mUSD versus 192.58 for the benchmark. GHG emissions from reserves are higher but Green energy production is lower than benchmark.

| | BENCH. | STRAT. | Diff. |
|---------------|--------|--------|--------|
| GHG emissions | 15.12 | 11.11 | -4.01 |
| GHG intensity | 262.24 | 192.58 | -69.66 |
| GHG reserves | 112.86 | 323.25 | 210.39 |
| Green energy | 0.95 | - | -0.95 |

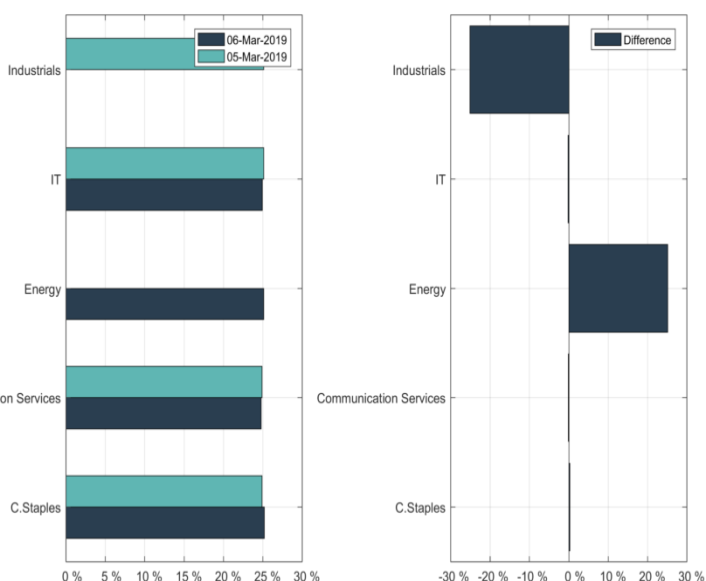


The table above shows the GHG emissions (tCO₂), GHG intensity (tCO₂/mln USD), GHG form reserves (tCO₂) and Green energy production (MWh) for 1 million USD invested at the rebalancing date (06-Mar-2019) and projected until the next rebalancing date, for both the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector (STRAT) and the S&P500 Index NR (BENCH).

Sector Allocation

The most significant changes in sector exposures are: **25.12%** for Energy, **-25.10%** for Industrials. The biggest sector exposures are: **25.18%** for C.Staples, **25.12%** for Energy, **24.93%** for IT.

| | PREV. | CURR. | Diff. |
|------------------------|--------|--------|---------|
| C.Staples | 24.90% | 25.18% | 0.28% |
| Communication Services | 24.90% | 24.77% | -0.13% |
| Energy | - | 25.12% | 25.12% |
| IT | 25.10% | 24.93% | -0.17% |
| Industrials | 25.10% | - | -25.10% |

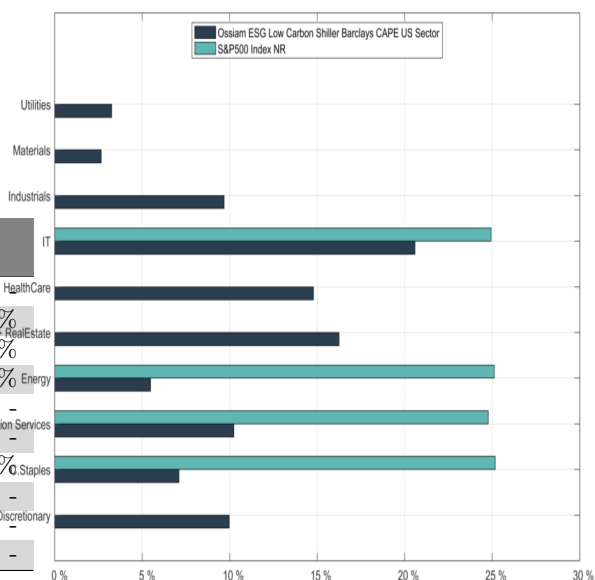


The left-hand side of the chart below shows the sector deviations at rebalancing. Differences are shown on the right-hand side. Index weights are taken as of 05-Mar-2019 (last business day before the new composition is implemented) compared to the new rebalancing weights as of 06-Mar-2019.

Sector breakdown vs. benchmark

The Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector overweights Energy by **19.64%** and C.Staples by **18.07%** compared to S&P500 Index NR. The Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector underweights Financials + RealEstate by **-16.25%** and HealthCare by **-14.79%** compared to S&P500 Index NR.

| | Vol. | | Diff. | Vol. | |
|------------------------|--------|--------|---------|--------|--------|
| | B | S | | B | S |
| C.Discretionary | 9.97% | - | -9.97% | 16.47% | - |
| C.Staples | 7.11% | 25.18% | 18.07% | 11.86% | 11.88% |
| Communication Services | 10.24% | 24.77% | 14.53% | 17.10% | 15.45% |
| Energy | 5.47% | 25.12% | 19.64% | 18.53% | 19.40% |
| Fin. + Real Est. | 16.25% | - | -16.25% | 14.28% | - |
| HealthCare | 14.79% | - | -14.79% | 14.17% | - |
| IT | 20.59% | 24.93% | 4.35% | 19.18% | 20.67% |
| Industrials | 9.68% | - | -9.68% | 15.68% | - |
| Materials | 2.65% | - | -2.65% | 15.86% | - |
| Utilities | 3.25% | - | -3.25% | 12.85% | - |

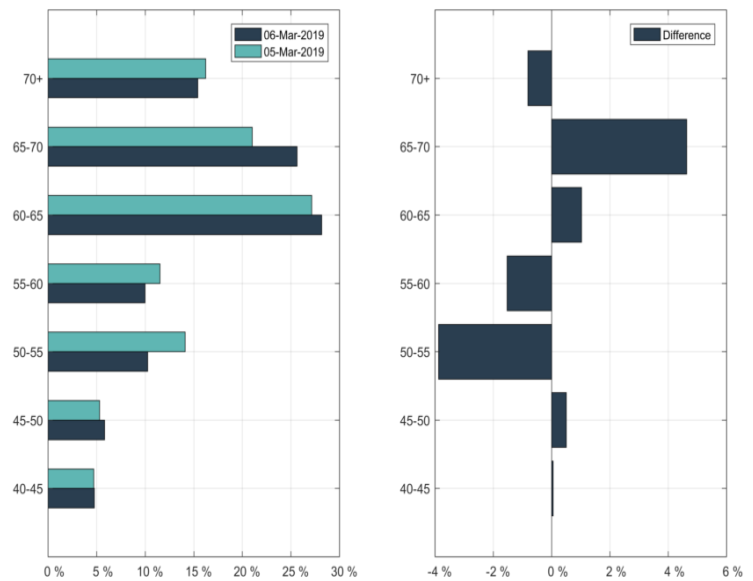


The table above shows, for each sector, the weight in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector (S), in the benchmark S&P500 Index NR (B) and their difference. We also show the annualized volatility of each sector in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector and in the benchmark. Annualized volatilities are computed using 125 business days ending on 27-Feb-2019

ESG Allocation

The most significant changes in ESG bucket exposures are: **4.64%** for bucket **65-70**, **-3.88%** for bucket **50-55**. The biggest ESG bucket exposures are: **28.15%** for **60-65** bucket, **25.64%** for **65-70** bucket.

| | PREV. | CURR. | Diff. |
|-------|--------|--------|--------|
| 40-45 | 4.71% | 4.76% | 0.05% |
| 45-50 | 5.32% | 5.82% | 0.50% |
| 50-55 | 14.11% | 10.24% | -3.88% |
| 55-60 | 11.52% | 9.99% | -1.52% |
| 60-65 | 27.12% | 28.15% | 1.03% |
| 65-70 | 21.00% | 25.64% | 4.64% |
| 70+ | 16.21% | 15.40% | -0.81% |

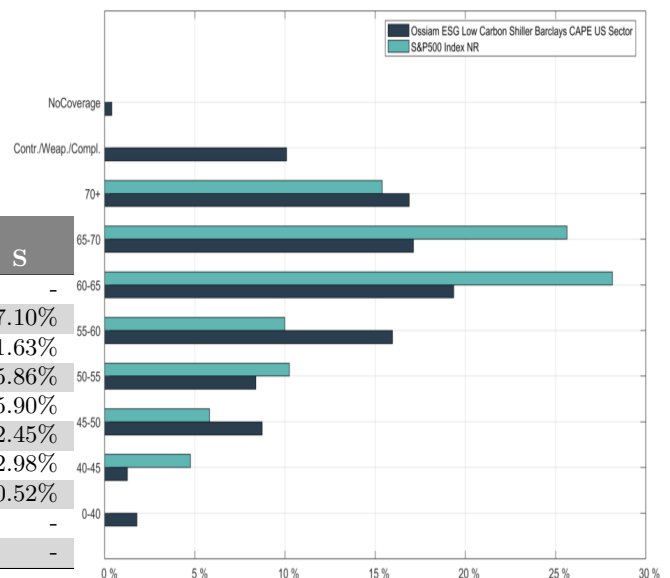


The left-hand side of the chart below shows the ESG deviations at rebalancing. Differences are shown on the right-hand side. Index weights are taken as of 05-Mar-2019 (last business day before the new composition is implemented) compared to the new rebalancing weights as of 06-Mar-2019.

ESG breakdown vs. benchmark

The Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector overweights **60-65** by **8.79%** and **65-70** by **8.52%** compared to S&P500 Index NR. The Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector underweights Contr./Weap./Compl. by **-10.09%** and **55-60** by **-5.97%** compared to S&P500 Index NR.

| | Vol. | | Diff. | Vol. | |
|---------------------|--------|--------|---------|--------|--------|
| | B | S | | B | S |
| 0-40 | 1.79% | - | -1.79% | 17.46% | - |
| 40-45 | 1.27% | 4.76% | 3.49% | 24.59% | 27.10% |
| 45-50 | 8.74% | 5.82% | -2.92% | 17.64% | 21.63% |
| 50-55 | 8.38% | 10.24% | 1.86% | 12.49% | 15.86% |
| 55-60 | 15.96% | 9.99% | -5.97% | 13.46% | 15.90% |
| 60-65 | 19.36% | 28.15% | 8.79% | 13.67% | 12.45% |
| 65-70 | 17.12% | 25.64% | 8.52% | 12.37% | 12.98% |
| 70+ | 16.89% | 15.40% | -1.49% | 17.61% | 20.52% |
| Contr./Weap./Compl. | 10.09% | - | -10.09% | 11.80% | - |
| NoCoverage | 0.40% | - | -0.40% | 20.60% | - |



The table above shows, for each ESG bucket, the weight in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector (S), in the benchmark S&P500 Index NR (B) and their difference. We also show the annualized volatility of each ESG bucket in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector and in the benchmark. Annualized volatilities are computed using 125 business days ending on 27-Feb-2019

Added Stocks

The rebalancing has added 24 new stocks. In the table below, T is the current rebalancing date (06-Mar-2019), while T-1 is the previous rebalancing date (06-Feb-2019). Vol(T-1) and Vol(T) are the annualized volatilities computed over 125 business days ending, respectively, on 27-Feb-2019 and 30-Jan-2019. WW(T) is the stock weight at the current rebalancing date. Finally, the column Reason Excl. details the reasons of exclusion at the previous rebalancing.

| Name | Sector | ESG | WW(T) | Vol | | Reason Exclusion |
|--------------------------|------------------------|-------|-------|--------|--------|--------------------------|
| | | | | T-1 | T | |
| BAKER HUGHES A GE CO. | Energy | 65-70 | 0.42% | 30.91% | 31.17% | Exc. by CAPE |
| CISCO SYSTEMS INCO. | IT | 70+ | 0.43% | 22.14% | 22.20% | Excl. Min Tracking Error |
| CONCHO RESOURCES INCO. | Energy | 50-55 | 0.22% | 32.48% | 33.06% | Exc. by CAPE |
| CONOCOPHILLIPS | Energy | 65-70 | 2.50% | 26.62% | 26.51% | Exc. by CAPE |
| DIAMONDBACK ENERGY INCO. | Energy | 45-50 | 0.80% | 34.99% | 34.59% | Exc. by CAPE |
| DISCOVERY INCO. | Communication Services | 50-55 | 0.20% | 33.41% | 33.75% | Excl. Min Tracking Error |
| EOG RES.INCO. | Energy | 60-65 | 3.57% | 26.61% | 26.71% | Exc. by CAPE |
| EXXON MOBIL CORP. | Energy | 60-65 | 4.55% | 17.43% | 17.68% | Exc. by CAPE |
| HALIBURTON CO. | Energy | 55-60 | 0.98% | 27.00% | 27.27% | Exc. by CAPE |
| HELMERICH & PAYNE INCO. | Energy | 50-55 | 0.03% | 32.38% | 32.21% | Exc. by CAPE |
| HOLLYFRONTIER CORP. | Energy | 60-65 | 0.35% | 34.62% | 34.48% | Exc. by CAPE |
| HP INCO. | IT | 70+ | 0.63% | 24.41% | 23.63% | Excl. Min Tracking Error |
| KINDER MORGAN INCO. | Energy | 55-60 | 3.49% | 21.58% | 21.45% | Exc. by CAPE |
| KLA TENCOR CORP. | IT | 70+ | 0.36% | 32.42% | 32.56% | Excl. Min Tracking Error |
| LAMB WESTON HDG.INCO. | C.Staples | 45-50 | 0.11% | 19.96% | 20.05% | InPortfolio |
| NAT.OILWELL VARCO INCO. | Energy | 55-60 | 0.76% | 30.06% | 29.98% | Exc. by CAPE |
| OCCIDENTAL PTL.CORP. | Energy | 65-70 | 0.81% | 22.28% | 22.29% | Exc. by CAPE |
| ONEOK INCO. | Energy | 60-65 | 2.25% | 22.99% | 23.02% | Exc. by CAPE |
| PIONEER NTRL.RES.CO. | Energy | 50-55 | 0.67% | 30.98% | 30.86% | Exc. by CAPE |
| SCHLUMBERGER LTD. | Energy | 65-70 | 3.43% | 23.45% | 23.74% | Exc. by CAPE |
| SYNOPSYS INCO. | IT | 50-55 | 0.06% | 21.04% | 20.74% | Excl. Min Tracking Error |
| TECHNIPFMC PLC. | Energy | 70+ | 0.17% | 31.78% | 32.31% | Exc. by CAPE |
| THE WILLIAMS COS.INCO. | Energy | 50-55 | 0.12% | 22.18% | 21.82% | Exc. by CAPE |
| VERISIGN INCO. | IT | 45-50 | 0.87% | 23.92% | 23.94% | Excl. Min Tracking Error |

Deleted Stocks

The rebalancing has deleted 41 new stocks. In the table below, T is the current rebalancing date (06-Mar-2019), while T-1 is the previous rebalancing date (06-Feb-2019). Vol(T-1) and Vol(T) are the annualized volatilities computed over 125 business days ending, respectively, on 27-Feb-2019 and 30-Jan-2019. WW(T-1) is the stock weight at the previous rebalancing date. Finally, the column Reason Excl. details the reasons of exclusion at the current rebalancing.

| Name | Sector | ESG | WW(T-1) | Vol | | Reason Exclusion |
|--------------------------|------------------------|-------|---------|--------|--------|--------------------------|
| | | | | T-1 | T | |
| 3M CO. | Industrials | 60-65 | 4.50% | 19.73% | 19.88% | Exc. by CAPE |
| ACCENTURE PLC. | IT | 70+ | 0.17% | 19.21% | 19.18% | Excl. Min Tracking Error |
| AMETEK INCO. | Industrials | 45-50 | 0.17% | 19.23% | 19.20% | Exc. by CAPE |
| ANALOG DEVICES INCO. | IT | 70+ | 0.12% | 25.18% | 25.15% | Excl. Min Tracking Error |
| CBS CORP. | Communication Services | 40-45 | 0.00% | 25.60% | 25.73% | Excl. Min Tracking Error |
| CENTURYLINK INCO. | Communication Services | 50-55 | 0.42% | 36.11% | 37.96% | Excl. Min Tracking Error |
| CINTAS CORP. | Industrials | 50-55 | 1.00% | 21.21% | 21.21% | Exc. by CAPE |
| CITRIX SYS.INCO. | IT | 55-60 | 0.35% | 19.11% | 18.90% | Excl. Min Tracking Error |
| CSX CORP. | Industrials | 50-55 | 0.63% | 25.11% | 25.13% | Exc. by CAPE |
| CUMMINS INCO. | Industrials | 65-70 | 1.00% | 22.14% | 22.03% | Exc. by CAPE |
| DEERE & CO. | Industrials | 60-65 | 1.80% | 26.11% | 26.22% | Exc. by CAPE |
| DISCOVERY INCO. | Communication Services | 50-55 | 0.37% | 33.11% | 33.44% | Excl. Min Tracking Error |
| DOVER CORP. | Industrials | 50-55 | 0.41% | 21.70% | 21.73% | Exc. by CAPE |
| EATON CORP. | Industrials | 70+ | 0.35% | 19.80% | 20.11% | Exc. by CAPE |
| EXPEDITOR INTL.OF WASH. | Industrials | 55-60 | 0.91% | 21.65% | 21.65% | Exc. by CAPE |
| FASTENAL CO. | Industrials | 50-55 | 0.88% | 25.78% | 25.73% | Exc. by CAPE |
| FEDEX CORP. | Industrials | 60-65 | 0.24% | 23.89% | 24.01% | Exc. by CAPE |
| FORTIVE CORP. | Industrials | 55-60 | 1.94% | 19.55% | 19.72% | Exc. by CAPE |
| GENERAL ELECTRIC CO. | Industrials | 60-65 | 0.90% | 32.65% | 34.60% | Exc. by CAPE |
| IHS MARKIT LTD. | Industrials | 60-65 | 0.02% | 18.33% | 18.25% | Exc. by CAPE |
| INGERSOLL-RAND PLC. | Industrials | 70+ | 1.13% | 20.97% | 20.88% | Exc. by CAPE |
| INTERPUBLIC GP.OF COS. | Communication Services | 55-60 | 0.58% | 26.74% | 27.07% | Excl. Min Tracking Error |
| MOLSON COORS BREWING CO. | C.Staples | 65-70 | 0.00% | 24.90% | 25.64% | Excl. Min Tracking Error |
| NETAPP INCO. | IT | 65-70 | 0.42% | 31.07% | 31.26% | Excl. Min Tracking Error |
| NIELSEN HOLDINGS PLC. | Industrials | 65-70 | 1.17% | 32.51% | 32.42% | Exc. by CAPE |
| NORFOLK SOUTHERN CORP. | Industrials | 50-55 | 1.69% | 23.53% | 23.59% | Exc. by CAPE |
| PACCAR INCO. | Industrials | 50-55 | 0.18% | 23.40% | 23.17% | Exc. by CAPE |
| PENTAIR PLC. | Industrials | 60-65 | 0.32% | 19.82% | 19.64% | Exc. by CAPE |
| QORVO INCO. | IT | 55-60 | 0.42% | 34.89% | 34.99% | Excl. Min Tracking Error |
| QUANTA SERVICES INCO. | Industrials | 45-50 | 0.32% | 23.90% | 23.64% | Exc. by CAPE |
| ROBERT HALF INTL.INCO. | Industrials | 45-50 | 0.11% | 26.76% | 26.79% | Exc. by CAPE |
| ROCKWELL ATMTN.INCO. | Industrials | 60-65 | 0.10% | 23.41% | 23.39% | Exc. by CAPE |
| ROPER TECHNOLOGIES INCO. | Industrials | 55-60 | 0.99% | 19.87% | 19.87% | Exc. by CAPE |
| SKYWORKS SOLUTIONS INCO. | IT | 60-65 | 0.00% | 29.99% | 31.04% | Excl. Min Tracking Error |
| SMITH AO CORP. | Industrials | 45-50 | 1.25% | 21.92% | 21.72% | Exc. by CAPE |
| STNLY.BLK.& DECKER INCO. | Industrials | 60-65 | 0.17% | 25.56% | 25.76% | Exc. by CAPE |
| TEXAS INSTRUMENTS INCO. | IT | 70+ | 0.21% | 25.62% | 25.90% | Excl. Min Tracking Error |
| TRANSDIGM GROUP INCO. | Industrials | 50-55 | 0.96% | 24.87% | 24.53% | Exc. by CAPE |
| UNION PACIFIC CORP. | Industrials | 55-60 | 0.08% | 23.20% | 23.13% | Exc. by CAPE |
| UNITED PARCEL SER.INCO. | Industrials | 60-65 | 0.79% | 20.73% | 20.89% | Exc. by CAPE |
| VERISK ANALYTICS INCO. | Industrials | 55-60 | 1.11% | 18.14% | 17.93% | Exc. by CAPE |

Ranking Index Constituents - Top 25

The table shows the top 25 positions in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector as of 06-Mar-2019. The column WW indicates the weights in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector as of 06-Mar-2019. The column Vol gives the annualized volatility computed over 125 business days ending on 28-Mar-2019. We also provide the ranking of these volatilities (Rank Vol) relative to the Filtered Selection at the rebalancing date. The column Corr gives the average correlation of each stock relative to the rest of the filtered selection, computed over 500 business days ending on 28-Mar-2019. We also provide the ranking of these correlations (Rank Corr) relative to the Filtered Selection at the rebalancing date. The Rank Blend is computed as 66% Rank Vol + 34% Rank Corr. The lower the stock's Rank Blend, the higher the likelihood that the stock will be overweighted in the Index. Finally, the column Core shows whether the stock was in the Ossiam ESG Low Carbon Shiller Barclays CAPE US Sector already (YES) or it entered at this rebalancing (NO).

| | Sector | ESG | WW | Vol | Rank Vol | Corr | Rank Corr | Rank Blend | Core |
|--------------------------|------------------------|-------|-------|--------|----------|--------|-----------|------------|------|
| EXXON MOBIL CORP. | Energy | 60-65 | 4.55% | 17.68% | 59 | 32.32% | 395 | 173 | NO |
| APPLE INCO. | IT | 70+ | 4.53% | 25.48% | 322 | 32.00% | 384 | 343 | YES |
| THE PROCTER & GAMBLE CO. | C.Staples | 60-65 | 4.52% | 15.88% | 28 | 21.05% | 114 | 57 | YES |
| MICROSOFT CORP. | IT | 70+ | 4.49% | 23.36% | 255 | 38.28% | 497 | 337 | YES |
| VERIZON COMMUNICATIONS | Communication Services | 65-70 | 4.46% | 18.81% | 86 | 19.41% | 89 | 87 | YES |
| THE COCA COLA CO. | C.Staples | 60-65 | 4.23% | 13.96% | 1 | 23.07% | 149 | 51 | YES |
| PEPSICO INCO. | C.Staples | 65-70 | 3.63% | 15.16% | 12 | 22.17% | 130 | 52 | YES |
| EOG RES.INCO. | Energy | 60-65 | 3.57% | 26.71% | 352 | 27.09% | 251 | 317 | NO |
| KINDER MORGAN INCO. | Energy | 55-60 | 3.49% | 21.45% | 175 | 30.35% | 338 | 230 | NO |
| AT&T INCO. | Communication Services | 65-70 | 3.46% | 20.89% | 159 | 23.34% | 160 | 159 | YES |
| SCHLUMBERGER LTD. | Energy | 65-70 | 3.43% | 23.74% | 270 | 25.86% | 219 | 252 | NO |
| VISA INCO. | IT | 60-65 | 3.03% | 20.50% | 143 | 37.72% | 491 | 261 | YES |
| THE WALT DISNEY CO. | Communication Services | 65-70 | 2.84% | 18.48% | 82 | 30.13% | 332 | 167 | YES |
| COSTCO WHOLESALE CORP. | C.Staples | 50-55 | 2.82% | 20.63% | 149 | 28.41% | 281 | 193 | YES |
| NETFLIX INCO. | Communication Services | 40-45 | 2.70% | 39.70% | 485 | 28.72% | 291 | 419 | YES |
| CONOCOPHILLIPS | Energy | 65-70 | 2.50% | 26.51% | 347 | 27.27% | 258 | 316 | NO |
| ONEOK INCO. | Energy | 60-65 | 2.25% | 23.02% | 241 | 27.75% | 269 | 250 | NO |
| 21ST.CENTURY FOX INCO. | Communication Services | 50-55 | 2.00% | 22.53% | 217 | 19.39% | 87 | 172 | YES |
| ACTIVISION BLIZZARD INCO | Communication Services | 45-50 | 1.97% | 34.56% | 449 | 23.67% | 171 | 354 | YES |
| CHARTER COMMS.INCO. | Communication Services | 45-50 | 1.58% | 29.93% | 400 | 21.76% | 120 | 304 | YES |
| ESTEE LAUDER COS.INCO. | C.Staples | 60-65 | 1.37% | 24.54% | 297 | 24.46% | 182 | 257 | YES |
| TWITTER INCO. | Communication Services | 50-55 | 1.36% | 50.40% | 503 | 18.27% | 66 | 354 | YES |
| MONSTER BEVERAGE CORP. | C.Staples | 40-45 | 1.34% | 24.52% | 295 | 27.18% | 254 | 281 | YES |
| SALESFORCE.COM INCO. | IT | 70+ | 1.31% | 27.26% | 366 | 33.41% | 416 | 383 | YES |
| MONDELEZ INTL.INCO. | C.Staples | 55-60 | 1.29% | 17.42% | 50 | 26.91% | 248 | 117 | YES |

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