

OFI REVENUE WEIGHTED GLOBAL ESG INDEX (USD)

The OFI Revenue Weighted Global ESG Index is based on the MSCI ACWI Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The OFI Revenue Weighted Global ESG Index is designed to represent the sales weighted performance of companies that have historically demonstrated relatively higher industry adjusted ESG scores within the MSCI ACWI universe. The index methodology aim to reflect the performance of certain OppenheimerFunds strategies.

CUMULATIVE INDEX PERFORMANCE - NET RETURNS (USD) (NOV 2014 – MAR 2019)



ANNUAL PERFORMANCE (%)

Year	OFI Revenue Weighted Global ESG	MSCI ACWI
2018	-12.75	-9.41
2017	28.33	23.97
2016	-1.07	7.86
2015	0.61	-2.36

INDEX PERFORMANCE — NET RETURNS (%) (MAR 29, 2019)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
OFI Revenue Weighted Global ESG	-0.50	9.54	-4.04	9.54	7.12	na	na	4.30
MSCI ACWI	1.26	12.18	2.60	12.18	10.67	na	na	6.20

FUNDAMENTALS (MAR 29, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.26	13.24	11.82	1.54
2.54	17.09	14.77	2.27

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAR 29, 2019)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
OFI Revenue Weighted Global ESG	0.95	3.24	23.28	10.58	na	na	0.57	na	na	0.34	21.50	2018-01-26—2018-12-25
MSCI ACWI	1.00	0.00	2.56	10.01	na	na	0.93	na	na	0.49	19.30	2018-01-26—2018-12-25

¹ Last 12 months ² Based on monthly net returns data ³ Based on ICE LIBOR 1M

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The OFI Revenue Weighted Global ESG Index was launched on Sep 29, 2016. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance -- whether actual or back-tested -- is no indication or guarantee of future performance.

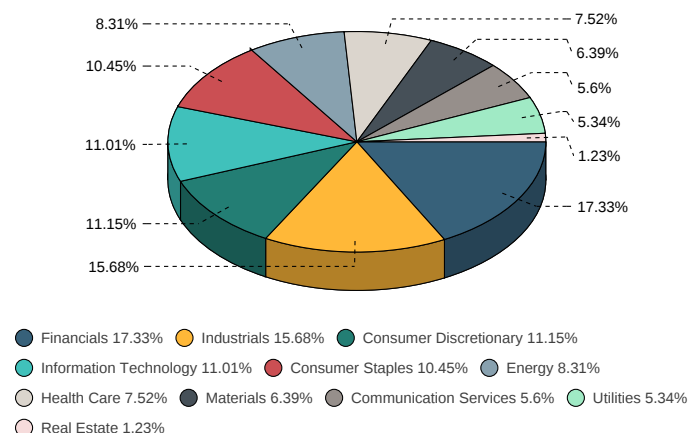
INDEX CHARACTERISTICS

	OFI Revenue Weighted Global ESG	MSCI ACWI
Number of Constituents	1,266	2,771
	Weight (%)	
Largest	1.42	2.00
Smallest	0.00	0.00
Average	0.08	0.04
Median	0.04	0.01

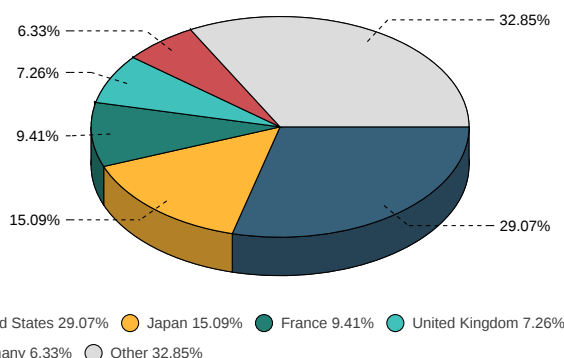
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	1.42	2.00	Info Tech
SAMSUNG ELECTRONICS CO	KR	1.01	0.42	Info Tech
DAIMLER	DE	0.96	0.12	Cons Discr
ROYAL DUTCH SHELL A	GB	0.96	0.31	Energy
CVS HEALTH	US	0.91	0.15	Health Care
EXOR	IT	0.85	0.02	Financials
TOTAL	FR	0.82	0.30	Energy
ROYAL DUTCH SHELL B	GB	0.78	0.26	Energy
AMERISOURCEBERGEN	US	0.76	0.03	Health Care
HONDA MOTOR CO	JP	0.73	0.10	Cons Discr
Total		9.19	3.70	

SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

The OFI Revenue Weighted Global Index is designed to represent the performance of companies that have a relatively higher industry adjusted ESG scores within the parent universe of securities. The securities selected are then assigned weights in proportion to trailing 12-month sales (in USD), and issuer weights are capped at 5%. The OFI Revenue Weighted Global and Emerging Markets Indexes are rebalanced quarterly coinciding with the Quarterly Index Reviews of the parent ACWI/EM Index.

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