



THOMSON REUTERS

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This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current private offering memorandum for the relevant fund or funds.

Information about the index, including rule book, company descriptions and historic data can be found at:

www.trcri.com

TICKERS:

Thomson Reuters

CRI US Large Cap ESG Index: TRESGUS

Thomson Reuters CRI Developed Markets (ex-US) ESG Index: TRESGDX

Thomson Reuters CRI US Large Cap Environmental Index: TRENVS

Thomson Reuters CRI US Large Cap Governance Index: TRCGVUS

Thomson Reuters CRI US Large Cap Social Index: TRSCUS

Thomson Reuters CRI Developed Markets (ex-US) Environmental Index: TRENVDX

Thomson Reuters CRI Developed Markets (ex-US) Governance Index: TRCGVDX

Thomson Reuters CRI Developed Markets (ex-US) Social Index: TRSCDX

March 2014

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The Thomson Reuters Corporate Responsibility Indices

Index Description. The Thomson Reuters Corporate Responsibility Indices are a suite of benchmarks designed to measure the performance of companies with superior ratings for Environmental, Social and Governance practices. The indices represent a comprehensive benchmarking system for CSR investors and are powered by “dynamic” ratings based on the Thomson Reuters ASSET4 ESG database. A universe of over 4,600 companies worldwide are rated in over 225 key indicators of ESG performance.

Index Performance. The Thomson Reuters CRI US Large Cap ESG Total Return Index (TICKER: TRESGUST) increased +2.93% from 1493.49 to 1537.32 in the quarter ended March 2014. This compares to an increase in the S&P 500 Total Return Index of +1.81%.

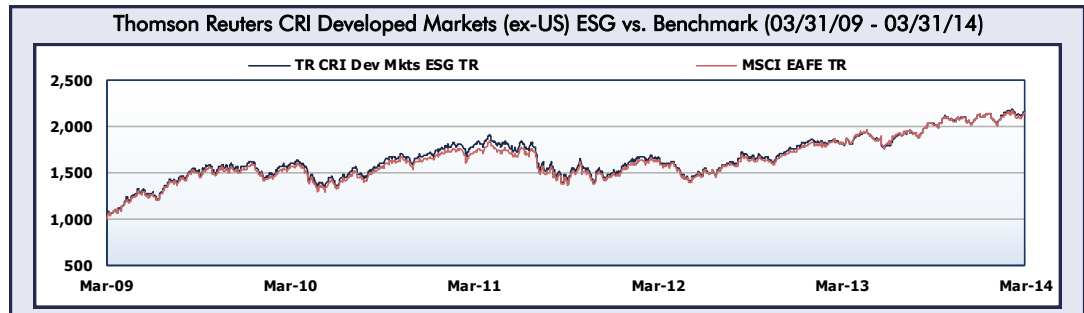
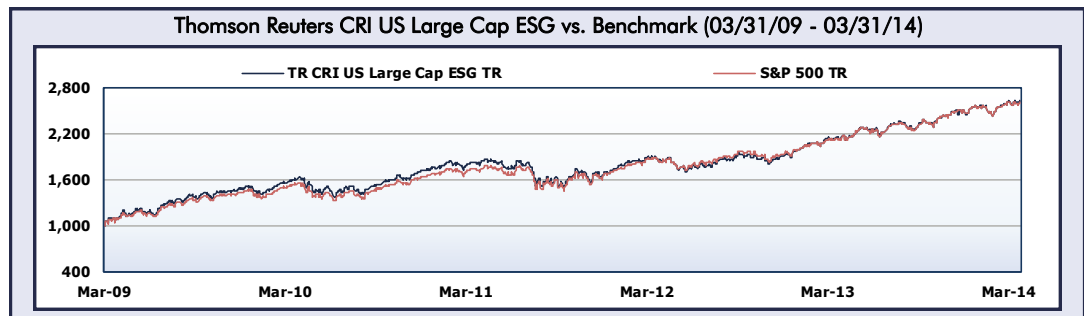
The Thomson Reuters CRI Developed Markets (ex-US) ESG Total Return Index (TICKER: TRESGDXT) increased +2.04% from 1066.55 to 1088.31 in the quarter ended March 2014. This compares to an increase in the MSCI EAFE Total Return Index of +0.77%.

Inclusion Criteria. Each index is derived from an underlying index published by S-Network Global Indices that is defined by the relevant region and capitalization sector. The Thomson Reuters Corporate Responsibility Indices are constructed to be sector-neutral to their underlying indices. They are also constructed to have consistently higher ratings as measured by the Thomson Reuters Corporate Responsibility Ratings (TRCRR). Using the TRCRR, which are based on data provided by ASSET4, half of the companies in each of the ten Thomson Reuters Business Classification (TRBC) sectors in the underlying index are included in the relevant TRCRI.

Weighting Methodology. Eligible stocks are weighted within each sector based on a combination of their float/market capitalization and their TRCRR. Company weights within each sector are then modified by the sector weight of the underlying Index.

Rebalancing. The Thomson Reuters Corporate Responsibility Indices are rebalanced quarterly on the third Friday of the last month of each calendar quarter and reconstituted annually on the third Friday of December.

Index Data. The Thomson Reuters Corporate Responsibility Indices are calculated by Thomson Reuters PLC. Price-only index values are distributed throughout the day at fifteen second intervals in both USD and EUR. Total return and net total return index values are distributed once daily, immediately following the close of trading on US stock markets on each business day. Daily values are available from December 31, 2007.



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of March 31, 2014

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

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Statistical Profile

Thomson Reuters CRI US Large Cap ESG

| Simple Price Appreciation | | |
|---------------------------|----------------------------|------------|
| | TR CRI US Large Cap ESG TR | S&P 500 TR |
| 5 Year | 164.56% | 161.06% |
| 3 Year | 45.35% | 50.73% |
| 1 Year | 22.67% | 21.86% |

| Annualized Standard Deviation | | |
|-------------------------------|----------------------------|------------|
| | TR CRI US Large Cap ESG TR | S&P 500 TR |
| Since Inception | 0.1845 | 0.1767 |
| 5 Year | 0.1516 | 0.1399 |
| 3 Year | 0.1372 | 0.1247 |
| 1 Year | 0.1009 | 0.0996 |

| Leading Movers | | | | |
|-----------------------|----------|---------|---------|---------------|
| Company Name | RIC Code | Opening | Closing | Change |
| KEURIG GREEN MOUNTAIN | GMCR.OQ | 75.54 | 105.59 | 39.78% |
| DELTA AIR LINES INC | DAL.N | 27.47 | 34.65 | 26.14% |
| SOUTHWEST AIRLINES CO | LUV.N | 18.84 | 23.61 | 25.32% |
| EXELON CORP | EXC.N | 27.39 | 33.56 | 22.53% |
| ALCOA INC | AA.N | 10.63 | 12.87 | 21.07% |

| Monthly Correlation | |
|---------------------|--------|
| vs S&P 500 TR | |
| Since Inception | 0.9952 |
| 5 Year | 0.9934 |
| 3 Year | 0.9905 |
| 1 Year | 0.9909 |

| Monthly Beta | |
|-----------------|--------|
| vs S&P 500 TR | |
| Since Inception | 1.0394 |
| 5 Year | 1.0761 |
| 3 Year | 1.0901 |
| 1 Year | 1.0040 |

| Lagging Movers | | | | |
|---------------------|----------|---------|---------|----------------|
| Company Name | RIC Code | Opening | Closing | Change |
| BEST BUY CO INC | BBY.N | 39.88 | 26.41 | -33.78% |
| STAPLES INC | SPLS.OQ | 15.89 | 11.34 | -28.63% |
| PEABODY ENERGY CORP | BTU.N | 19.53 | 16.34 | -16.33% |
| GENERAL MOTORS CO | GM.N | 40.87 | 34.42 | -15.78% |
| MATTEL INC | MAT.OQ | 47.58 | 40.11 | -15.70% |

Thomson Reuters CRI Developed Markets (ex-US) ESG

| Simple Price Appreciation | | |
|---------------------------|------------------------|--------------|
| | TR CRI Dev Mkts ESG TR | MSCI EAFE TR |
| 5 Year | 117.92% | 115.12% |
| 3 Year | 21.40% | 24.98% |
| 1 Year | 19.49% | 18.06% |

| Annualized Standard Deviation | | |
|-------------------------------|------------------------|--------------|
| | TR CRI Dev Mkts ESG TR | MSCI EAFE TR |
| Since Inception | 0.2243 | 0.2179 |
| 5 Year | 0.1923 | 0.1847 |
| 3 Year | 0.1719 | 0.1676 |
| 1 Year | 0.1345 | 0.1350 |

| Leading Movers | | | | |
|---------------------|----------|---------|---------|---------------|
| Company Name | RIC Code | Opening | Closing | Change |
| FIAT SPA | FIA.MI | 8.20 | 11.64 | 41.85% |
| INTESA SANPAOLO SPA | ISP.MI | 2.48 | 3.39 | 36.85% |
| NEC CORP | 6701.T | 2.26 | 3.08 | 36.36% |
| NEWCREST MINING LTD | NCM.AX | 6.96 | 9.17 | 31.68% |
| TELEKOM AUSTRIA AG | TELA.VI | 7.60 | 9.94 | 30.84% |

| Monthly Correlation | |
|---------------------|--------|
| vs MSCI EAFE TR | |
| Since Inception | 0.9953 |
| 5 Year | 0.9947 |
| 3 Year | 0.9946 |
| 1 Year | 0.9851 |

| Monthly Beta | |
|-----------------|--------|
| vs MSCI EAFE TR | |
| Since Inception | 1.0244 |
| 5 Year | 1.0354 |
| 3 Year | 1.0203 |
| 1 Year | 0.9811 |

| Lagging Movers | | | | |
|-----------------------|-----------|---------|---------|----------------|
| Company Name | RIC Code | Opening | Closing | Change |
| VODAFONE GROUP PLC | VOD.L | 4.89 | 3.67 | -24.87% |
| PEARSON PLC | PSON.L | 22.22 | 17.73 | -20.18% |
| KUBOTA CORP | 6326.T | 16.55 | 13.26 | -19.86% |
| LOTTE SHOPPING CO LTD | 023530.KS | 382.94 | 315.48 | -17.62% |
| S-OIL CORP | 010950.KS | 70.14 | 58.01 | -17.30% |

Constituent Profile

Thomson Reuters CRI US Large Cap ESG

| Top Ten Constituents | | | |
|--------------------------------------|----------|---------------|--------|
| Company | RIC Code | Country | Weight |
| MICROSOFT CORP | MSFT.OQ | UNITED STATES | 2.52% |
| EXXON MOBIL CORP | XOM.N | UNITED STATES | 1.88% |
| JOHNSON & JOHNSON | JNJ.N | UNITED STATES | 1.46% |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM.N | UNITED STATES | 1.44% |
| GENERAL ELECTRIC CO | GE.N | UNITED STATES | 1.41% |
| PROCTER & GAMBLE CO | PG.N | UNITED STATES | 1.25% |
| WELLS FARGO & CO | WFC.N | UNITED STATES | 1.24% |
| JPMORGAN CHASE & CO | JPM.N | UNITED STATES | 1.21% |
| QUALCOMM INC | QCOM.OQ | UNITED STATES | 1.16% |
| ORACLE CORP | ORCL.N | UNITED STATES | 1.15% |

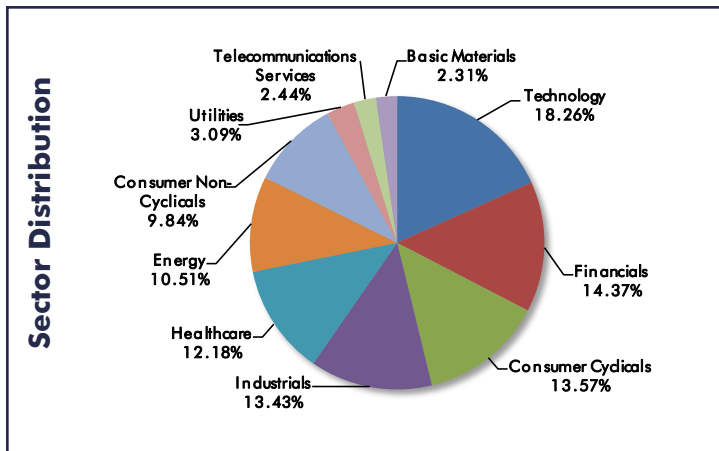
Thomson Reuters CRI Developed Markets (ex-US) ESG

| Top Ten Constituents | | | |
|----------------------|----------|----------------|--------|
| Company | RIC Code | Country | Weight |
| NOVARTIS AG | NOVN.VX | ZURICH | 1.54% |
| NESTLE SA | NESN.VX | ZURICH | 1.52% |
| ROCHE HLDG | ROG.VX | ZURICH | 1.46% |
| HSBC HOLDINGS PLC | HSBA.L | UNITED KINGDOM | 1.27% |
| TOTAL SA | TOTF.PA | FRANCE | 1.19% |
| TOYOTA MOTOR CORP | 7203.T | JAPAN | 1.19% |
| BP | BP.L | UNITED KINGDOM | 1.12% |
| GLAXOSMITHKLINE | GSK.L | UNITED KINGDOM | 1.06% |
| SANOFI-AVENTIS | SASY.PA | FRANCE | 1.03% |
| BHP BILLITON LTD | BHP.AX | AUSTRALIA | 0.90% |

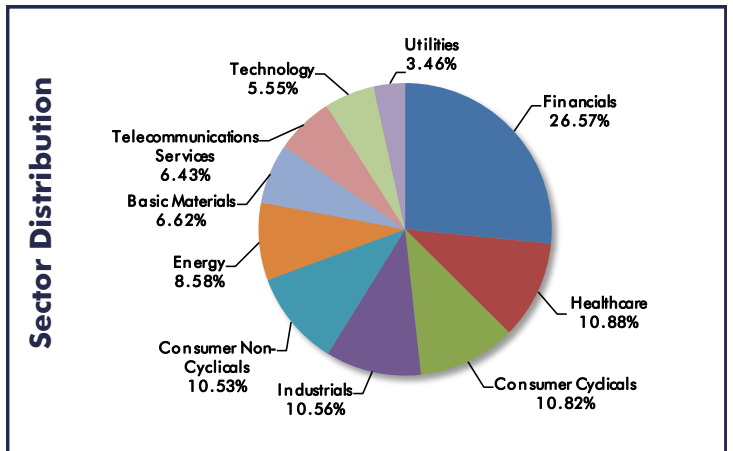
*All data as of March 31, 2014

Sector Composition

Thomson Reuters CRI US Large Cap ESG



Thomson Reuters CRI Developed Markets (ex-US) ESG



Historical Performance

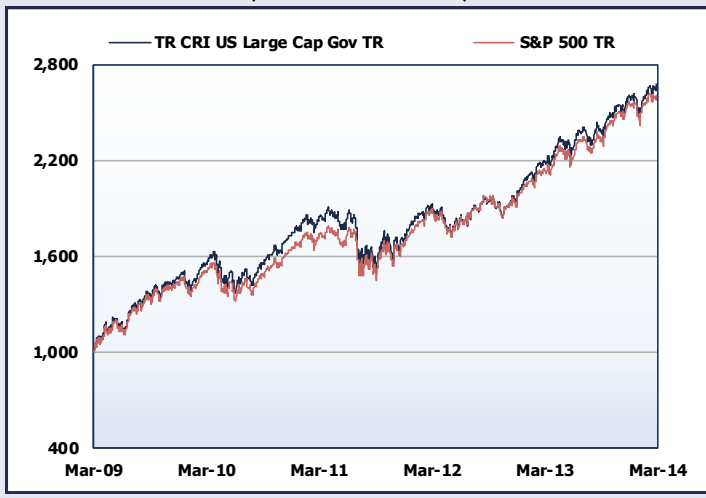
Thomson Reuters CRI US Large Cap Environmental vs. Benchmark
(03/31/09 - 03/31/14)



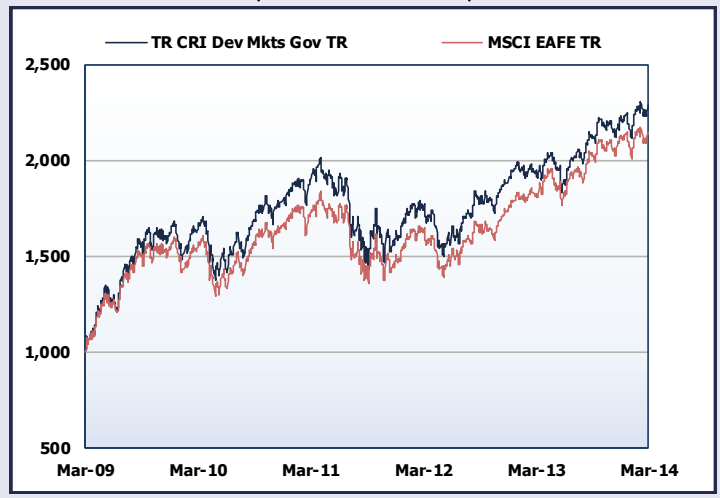
Thomson Reuters CRI Developed Markets (ex-US) Environmental vs. Benchmark
(03/31/09 - 03/31/14)



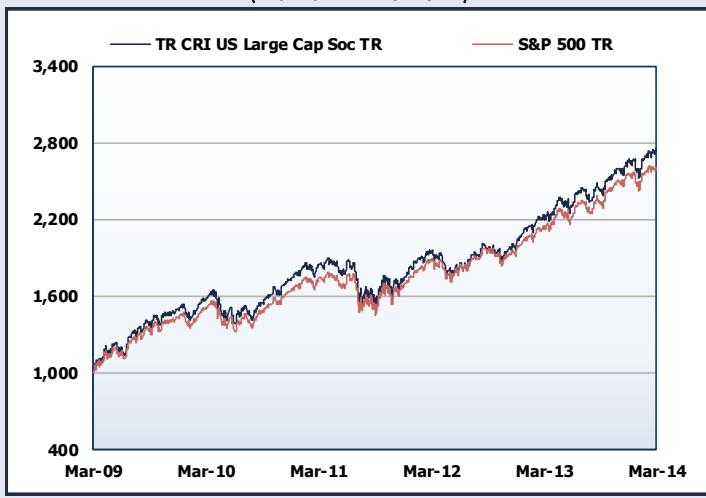
Thomson Reuters CRI US Large Cap Governance vs. Benchmark
(03/31/09 - 03/31/14)



Thomson Reuters CRI Developed Markets (ex-US) Governance vs. Benchmark
(03/31/09 - 03/31/14)



Thomson Reuters CRI US Large Cap Social vs. Benchmark
(03/31/09 - 03/31/14)



Thomson Reuters CRI Developed Markets (ex-US) Social vs. Benchmark
(03/31/09 - 03/31/14)

