



THOMSON REUTERS

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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 Europe ESG Index:
TRESGEU

Thomson Reuters CRI Europe Environmental Index:
TRENVEU

Thomson Reuters CRI Europe Governance Index:
TRCGVEU

Thomson Reuters CRI Europe Social Index:
TRSCEU

March 2015

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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 Europe ESG Total Return Index (TICKER: TRESGEUT) increased +3.88% from 1042.72 to 1083.13 in the quarter ended March 2015. This compares to an increase in the STOXX Europe 600 Gross Return (TICKER: SXXGR) of +3.56%.

The Thomson Reuters CRI Europe ESG Total Return Index decreased -4.68% in the past 12 months. This compares to a -4.37% decrease in the STOXX Europe 600 Gross Return.

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.

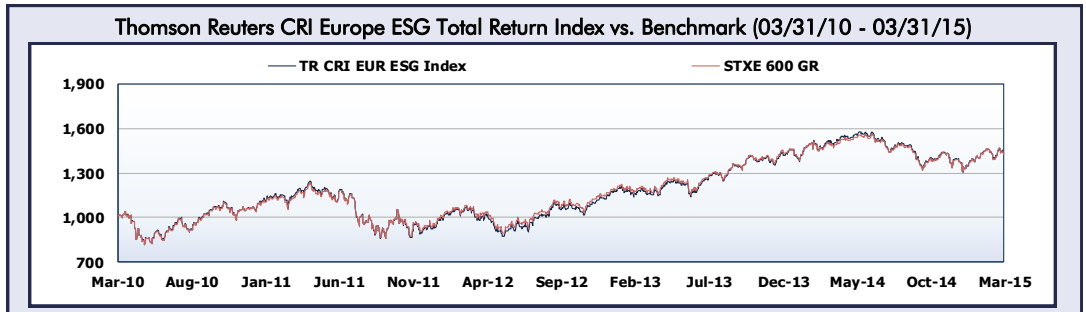
Weighting Methodology. Eligible stocks are weighted within each sector based on a combination of their float/market capitalization and their TRCRR. Company weights within each sector are then modified by the sector weight of the underlying Index.

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.

Leading Movers				
Company Name	RIC Code	Opening	Closing	Change
FIAT CHRYSLER AUTO NV	FCHA.MI	11.67	16.25	39.26%
PEUGEOT SA	PEUP.PA	12.37	16.72	35.25%
AIRBUS GROUP NV	AIR.PA	50.03	64.84	29.59%
BANCO COMM PORTUGUES SA	BCP.LS	0.08	0.10	29.15%
FINMECCANICA SPA	SIFI.MI	9.40	11.89	26.41%

Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change
BANCA MONTE DEI PASCHI DI	BMPS.MI	1.32	0.57	-56.66%
SAIPEM SPA ORD	SPMI.MI	21.27	10.66	-49.90%
VALLOUREC SA	VLLP.PA	45.98	27.53	-40.13%
BANCO COMML PORTUGUES SA	BCP.LS	0.13	0.08	-39.27%
STATOIL ASA	STL.OL	27.26	17.64	-35.29%



*Note: This chart is a normalized historical graph
 Data Source: Bloomberg Data as of March 31, 2015

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

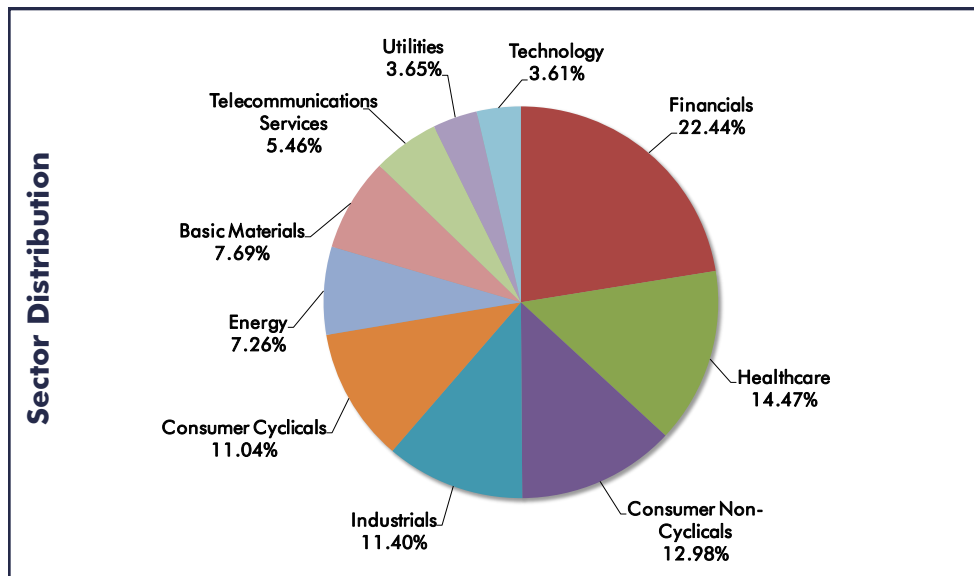
Total Return Appreciation		
	TR CRI EUR ESG Index TR	STXE 600 GR
Since Inception	8.31%	4.28%
5 Year	43.23%	42.58%
3 Year	37.09%	34.94%
1 Year	-4.68%	-4.37%
Annualized Standard Deviation		
	TR CRI EUR ESG Index TR	STXE 600 GR
Since Inception	23.32%	22.64%
5 Year	19.53%	18.88%
3 Year	15.27%	14.55%
1 Year	10.99%	10.65%

Monthly Correlation	
vs STXE 600 GR	
Since Inception	0.9980
5 Year	0.9976
3 Year	0.9965
1 Year	0.9961
Monthly Beta	
vs STXE 600 GR	
Since Inception	1.0280
5 Year	1.0317
3 Year	1.0458
1 Year	1.0279

Top Ten Constituents			
Company	RIC Code	Country	Weight
NOVARTIS AG	NOVN.VX	ZURICH	2.33%
NESTLE SA	NESN.VX	ZURICH	2.27%
ROCHE HOLDING AG	ROG.VX	ZURICH	1.83%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	1.40%
BP PLC	BP.L	UNITED KINGDOM	1.40%
TOTAL SA	TOTF.PA	FRANCE	1.36%
NOVO NORDISK A/S	NOVOb.CO	DENMARK	1.31%
SANOFI-AVENTIS	SASY.PA	FRANCE	1.30%
GLAXOSMITHKLINE	GSK.L	UNITED KINGDOM	1.22%
BAYER AG	BAYGn.DE	GERMANY	1.15%

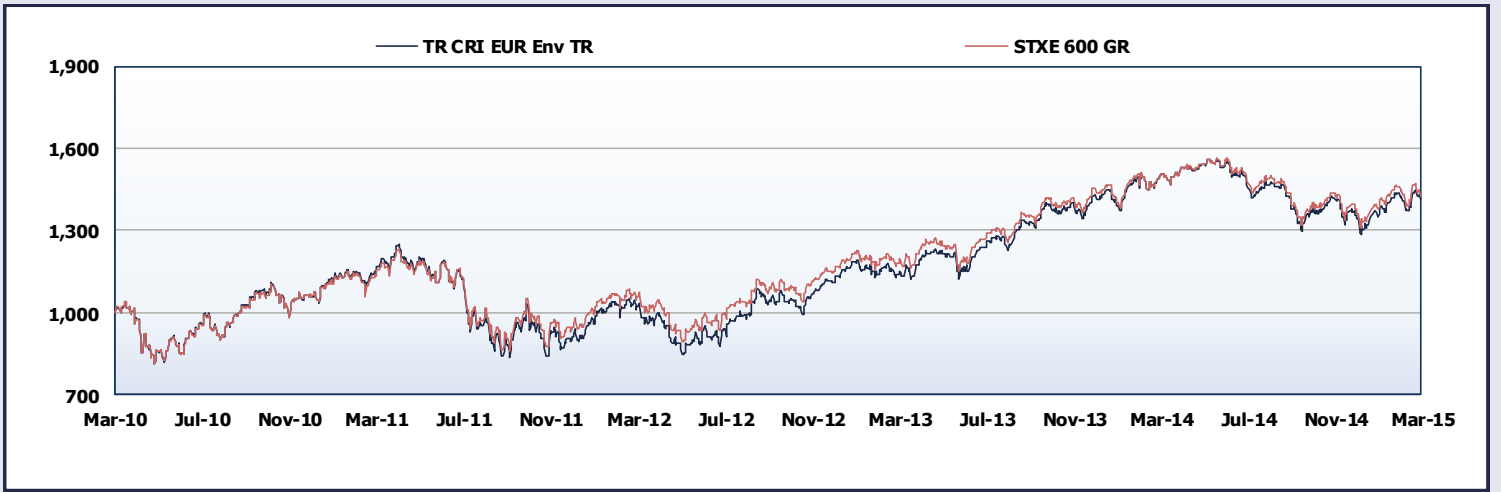
*All data as of March 31, 2015

Sector Composition

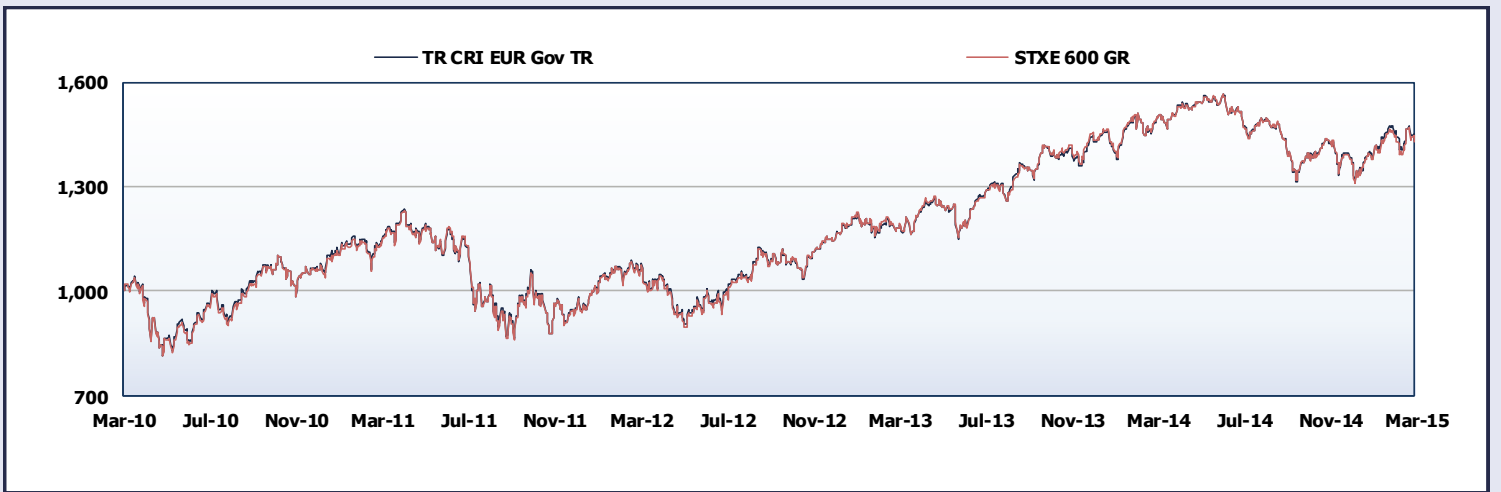


Historical Performance

Thomson Reuters CRI Europe Environmental Total Return Index vs. Benchmark (03/31/10 - 03/31/15)



Thomson Reuters CRI Europe Governance Total Return Index vs. Benchmark (03/31/10 - 03/31/15)



Thomson Reuters CRI Europe Social Total Return Index vs. Benchmark (03/31/10 - 03/31/15)

