INDEX INSIGHTS

THOMSON REUTERS




## Contact Information

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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 US Large Cap
Environmental Index: TRENVUS

Thomson Reuters CRI US Large Cap
Governance Index: TRCGVUS

Thomson Reuters CRI US Large Cap
Social Index: TRSCUS

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 US Large Cap ESG Total Return Index (TICKER: TRESGUST) increased +0.63% from 1696.99 to 1707.67 in the quarter ended March 2015. This compares to an increase in the S&P 500 Total Return Index (TICKER: SPXT) of +0.95%.

The Thomson Reuters CRI US Large Cap ESG Total Return Index rose +11.08% in the past 12 months. This compares to a +12.73% rise in the S&P 500 Total Return Index.

**Inclusion Criteria.** Each index is derived from an underlying index published by S-Network Global Indexes 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.

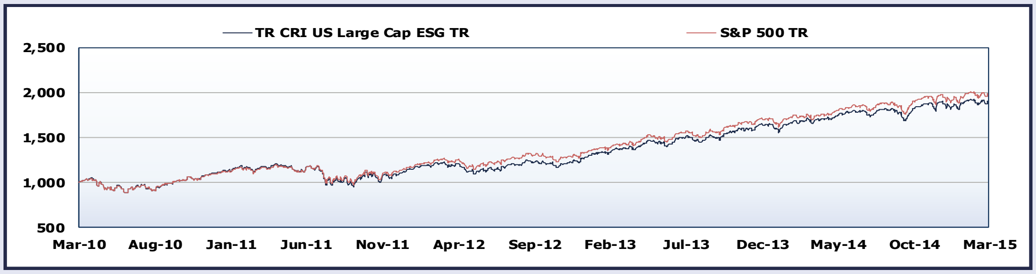
**Rebalancing.** The Thomson Reuters Corporate Responsibility Indices are rebalanced quarterly on the third Friday of the last month of each calendar quarter and reconstituted annually on the third Friday of December.

**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* |
| HOSPIRA INC | HSP US | 61.25 | 87.84 | **43.41%** |
| BIOMARIN PHARMACEUTICAL INC | BMRN US | 90.40 | 124.62 | **37.85%** |
| SKYWORKS SOLUTIONS INC | SWKS US | 72.71 | 98.29 | **35.18%** |
| BOSTON SCIENTIFIC CORP | BSX US | 13.25 | 17.75 | **33.96%** |
| VALERO ENERGY CORP | VLO US | 49.50 | 63.62 | **28.53%** |

| Lagging Movers | | | | |
|---|---|---|---|---|
| *Company Name* | *RIC Code* | *Opening* | *Closing* | *Change* |
| CHESAPEAKE ENERGY CORP | CHK US | 19.57 | 14.16 | **-27.64%** |
| MATTEL INC | MAT US | 30.95 | 22.85 | **-26.16%** |
| HEWLETT-PACKARD CO | HPQ US | 40.13 | 31.16 | **-22.35%** |
| SEAGATE TECHNOLOGY PLC | STX US | 66.50 | 52.03 | **-21.76%** |
| FREEPORT-MCMORAN INC | FCX US | 23.36 | 18.95 | **-18.88%** |

Thomson Reuters CRI US Large Cap ESG vs. Benchmark (03/31/10 - 03/31/15)




*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.

## Statistical Profile

| Total Return Appreciation | | |
|---|---|---|
| | TR CRI US Large Cap ESG TR | S&P 500 TR |
| Since Inception | 70.77% | 65.00% |
| 5 Year | 88.50% | 96.50% |
| 3 Year | 55.29% | 56.55% |
| 1 Year | 11.08% | 12.73% |

| Annualized Standard Deviation | | |
|---|---|---|
| | TR CRI US Large Cap ESG TR | S&P 500 TR |
| Since Inception | 17.41% | 16.71% |
| 5 Year | 13.85% | 12.97% |
| 3 Year | 10.10% | 9.59% |
| 1 Year | 8.81% | 9.06% |

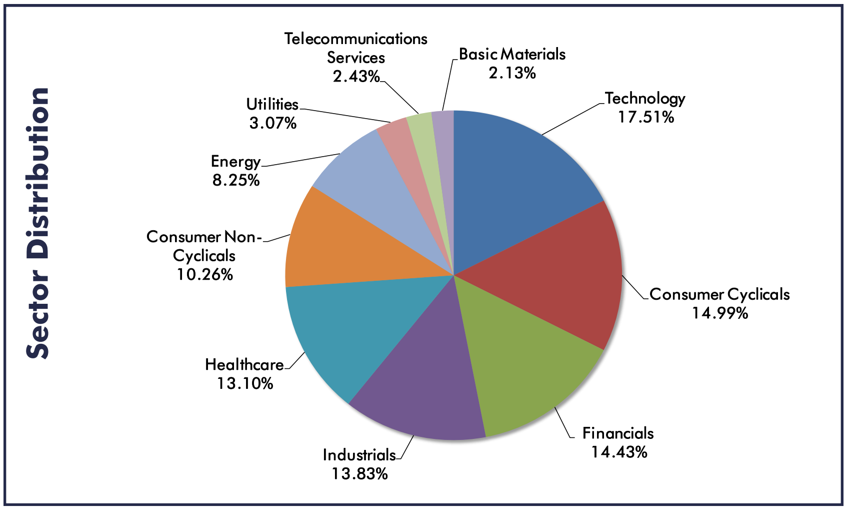
| Monthly Correlation | |
|---|---|
| vs S&P 500 TR | |
| Since Inception | 0.9950 |
| 5 Year | 0.9930 |
| 3 Year | 0.9864 |
| 1 Year | 0.9962 |

| Monthly Beta | |
|---|---|
| vs S&P 500 TR | |
| Since Inception | 1.0363 |
| 5 Year | 1.0606 |
| 3 Year | 1.0395 |
| 1 Year | 0.9697 |

| Top Ten Constituents | | | |
|---|---|---|---|
| *Company* | *RIC Code* | *Country* | *Weight* |
| APPLE INC | AAPL.OQ | UNITED STATES | 3.07% |
| MICROSOFT CORP | MSFT.OQ | UNITED STATES | 1.64% |
| EXXON MOBIL CORP | XOM.N | UNITED STATES | 1.50% |
| JOHNSON & JOHNSON | JNJ.N | UNITED STATES | 1.49% |
| PROCTER & GAMBLE CO | PG.N | UNITED STATES | 1.35% |
| WELLS FARGO & CO | WFC.N | UNITED STATES | 1.33% |
| GENERAL ELECTRIC CO | GE.N | UNITED STATES | 1.31% |
| JPMORGAN CHASE & CO | JPM.N | UNITED STATES | 1.20% |
| PFIZER INC | PFE.N | UNITED STATES | 1.16% |
| THE COCA-COLA CO | KO.N | UNITED STATES | 1.04% |

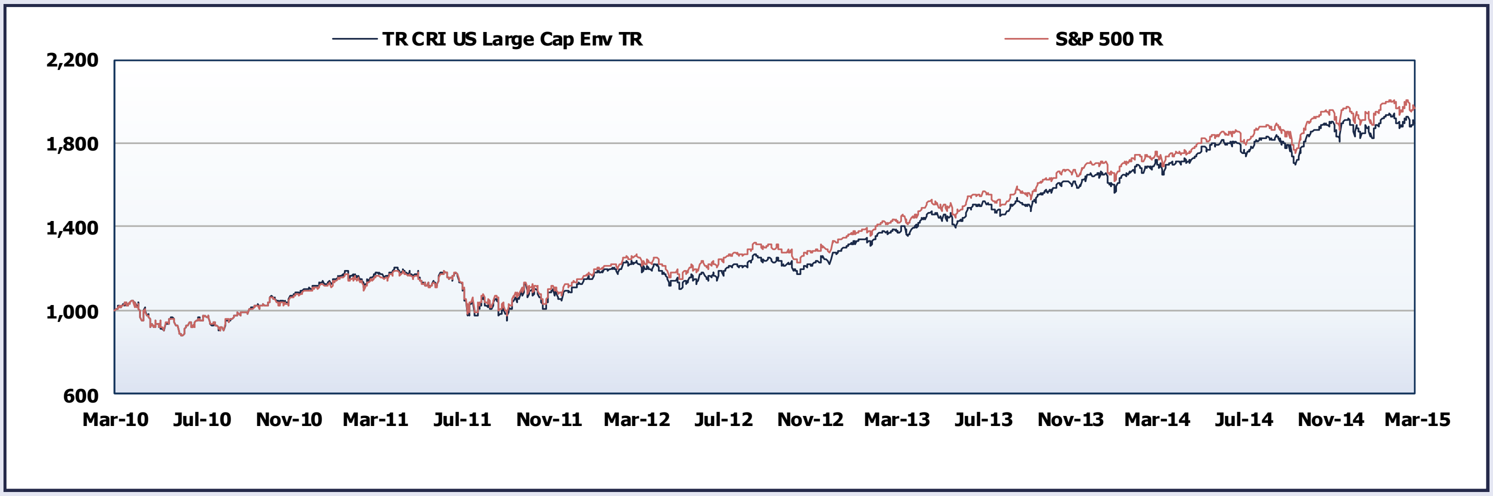
**All data as of March 31, 2015*

## Sector Composition

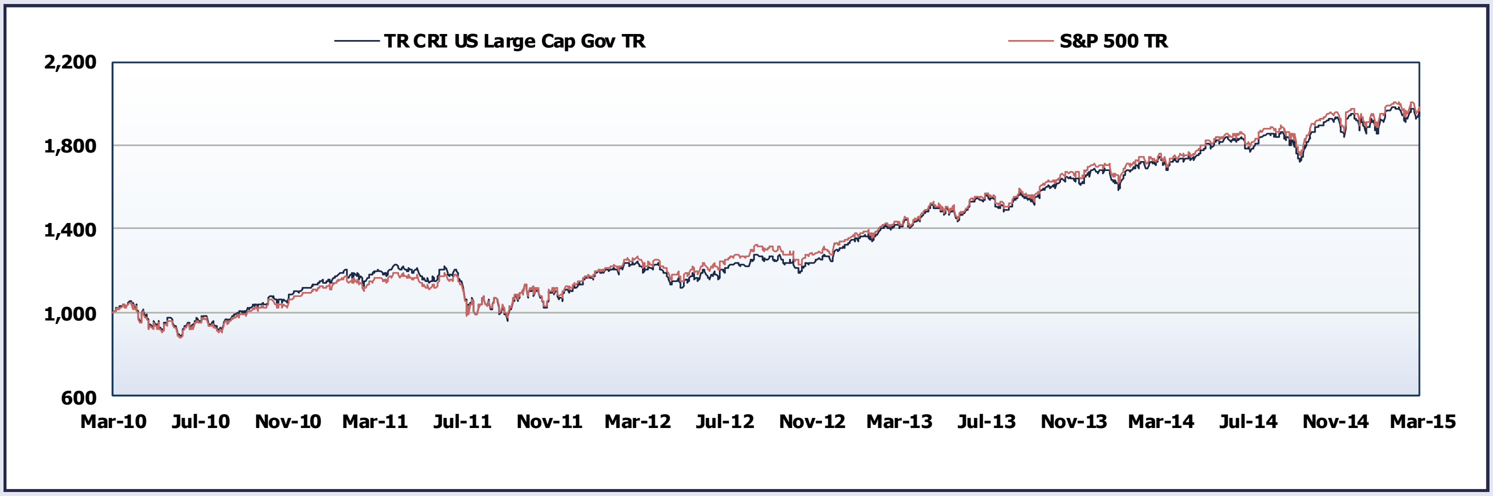


## Historical Performance

### Thomson Reuters CRI US Large Cap Environmental vs. Benchmark (03/31/10 - 03/31/15)




### Thomson Reuters CRI US Large Cap Governance vs. Benchmark (03/31/10 - 03/31/15)




### Thomson Reuters CRI US Large Cap Social vs. Benchmark (03/31/10 - 03/31/15)