



Contact Information

**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: TRESGDIX**

**Thomson Reuters CRI US Large Cap Environmental Index: TRENUS**

**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**

June 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.

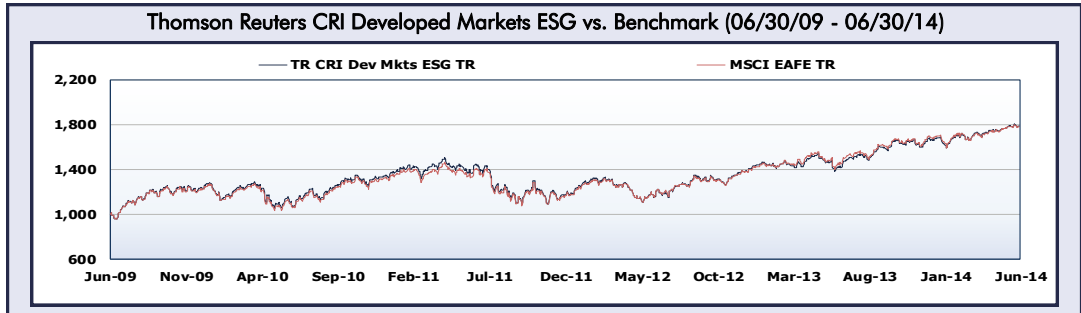
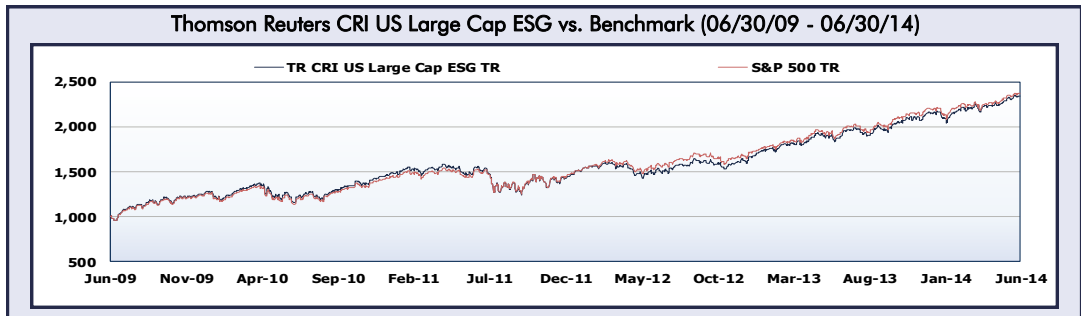
**Index Performance.** The Thomson Reuters CRI US Large Cap ESG (TICKER: TRESGUST) increased +4.76% from 1537.32 to 1610.47 in the quarter ended June 2014. This compares to an increase in the S&P 500 Total Return Index (TICKER: SPXT) of +5.23%. The Thomson Reuters CRI Developed Markets (ex-US) ESG (TICKER: TRESGDXT) increased +4.29% from 1088.31 to 1135.04 in the quarter ended June 2014. This compares to an increase in the MSCI Europe, Australasia, and Far East TR Gross Dividend Index (TICKER: GDDUEAFE) of +4.34%.

**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 June 30, 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	133.89%	136.98%
3 Year	53.06%	58.46%
1 Year	25.12%	24.61%

Annualized Standard Deviation		
	TR CRI US Large Cap ESG TR	S&P 500 TR
Since Inception	18.11%	17.34%
5 Year	14.37%	13.40%
3 Year	13.49%	12.26%
1 Year	9.62%	9.47%

Leading Movers				
Company Name	RIC Code	Opening	Closing	Change
ALLERGAN INC	AGN.N	124.10	169.22	<b>36.36%</b>
MOLSON COORS BREWING CO	TAP.N	58.86	74.16	<b>25.99%</b>
LAM RESEARCH CORP	LRCX.OQ	55.00	67.58	<b>22.87%</b>
ENTERGY CORP	ETR.N	66.85	82.09	<b>22.80%</b>
COVIDIEN PLC	COV.N	73.66	90.18	<b>22.43%</b>

Monthly Correlation	
vs S&P 500 TR	
Since Inception	0.9951
5 Year	0.9932
3 Year	0.9900
1 Year	0.9912

Monthly Beta	
vs S&P 500 TR	
Since Inception	1.0390
5 Year	1.0649
3 Year	1.0898
1 Year	1.0065

Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change
TERADATA CORP	TDC.N	49.19	40.20	<b>-18.28%</b>
JACOBS ENGINEERING GROUP	JEC.N	63.50	53.28	<b>-16.09%</b>
PETSMART INC	PETM.OQ	68.91	59.80	<b>-13.22%</b>
XILINX INC	XLNX.OQ	54.27	47.31	<b>-12.82%</b>
TJX COMPANIES INC	TJX.N	60.65	53.15	<b>-12.37%</b>

Thomson Reuters CRI Developed Markets (ex-US) ESG

Simple Price Appreciation		
	TR CRI Dev Mkts ESG TR	MSCI EAFE TR
5 Year	78.62%	78.35%
3 Year	24.88%	28.06%
1 Year	26.48%	24.09%

Annualized Standard Deviation		
	TR CRI Dev Mkts ESG TR	MSCI EAFE TR
Since Inception	22.00%	21.38%
5 Year	17.54%	17.00%
3 Year	16.77%	16.31%
1 Year	10.87%	11.02%

Leading Movers				
Company Name	RIC Code	Opening	Closing	Change
SHIRE PLC	SHP.L	49.13	78.16	<b>59.09%</b>
SAMSUNG C&T CORP	000830.KS	58.10	73.76	<b>26.94%</b>
AGNICO EAGLE MINES LTD	AEM.TO	30.32	38.31	<b>26.35%</b>
FUJITSU LTD	6702.T	6.05	7.49	<b>23.77%</b>
LENOVO GROUP LTD	0992.HK	1.10	1.37	<b>23.56%</b>

Monthly Correlation	
vs MSCI EAFE TR	
Since Inception	0.9952
5 Year	0.9942
3 Year	0.9940
1 Year	0.9905

Monthly Beta	
vs MSCI EAFE TR	
Since Inception	1.0243
5 Year	1.0253
3 Year	1.0222
1 Year	0.9771

Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change
BANCO ESPIRITO SANTO SA	BES.LS	1.69	0.82	<b>-51.28%</b>
NATIONAL BANK OF GREECE SA	NBGr.AT	5.43	3.66	<b>-32.64%</b>
PIRAEUS BANK SA	BOPr.AT	2.75	2.22	<b>-19.48%</b>
DEUTSCHE BANK AG	DBKGn.DE	42.66	35.20	<b>-17.50%</b>
FIAT SPA	FIA.MI	11.64	9.87	<b>-15.18%</b>

Constituent Profile

Thomson Reuters CRI US Large Cap ESG

Top Ten Constituents			
Company	RIC Code	Country	Weight
MICROSOFT CORP	MSFT.OQ	UNITED STATES	2.42%
EXXON MOBIL CORP	XOM.N	UNITED STATES	1.93%
JOHNSON & JOHNSON	JNJ.N	UNITED STATES	1.48%
GENERAL ELECTRIC CO	GE.N	UNITED STATES	1.37%
INTERNATIONAL BUSINESS MACHINES CORP	IBM.N	UNITED STATES	1.28%
WELLS FARGO & CO	WFC.N	UNITED STATES	1.28%
INTEL CORP	INTC.OQ	UNITED STATES	1.26%
CHEVRON CORP	CVX.N	UNITED STATES	1.20%
PROCTER & GAMBLE CO	PG.N	UNITED STATES	1.19%
JPMORGAN CHASE & CO	JPM.N	UNITED STATES	1.14%

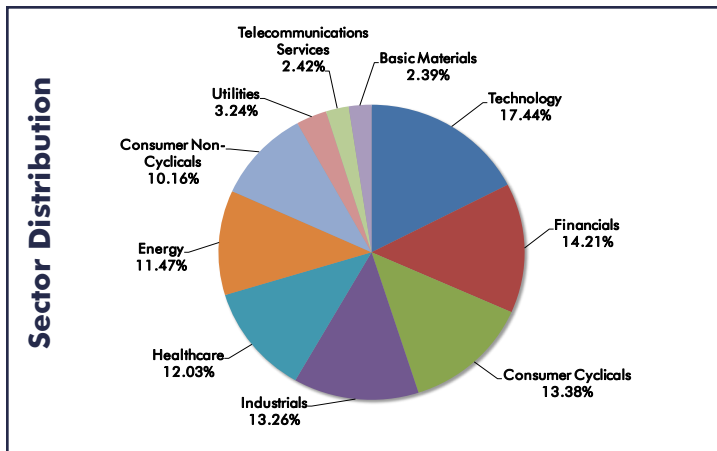
Thomson Reuters CRI Developed Markets (ex-US) ESG

Top Ten Constituents			
Company	RIC Code	Country	Weight
NESTLE SA	NESN.VX	ZURICH	1.54%
NOVARTIS AG	NOVN.VX	ZURICH	1.37%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	1.27%
TOTAL SA	TOTF.PA	FRANCE	1.25%
BP	BP.L	UNITED KINGDOM	1.24%
TOYOTA MOTOR CORP	7203.T	JAPAN	1.23%
ROCHE HOLDING AG	ROG.VX	ZURICH	1.22%
GLAXOSMITHKLINE	GSK.L	UNITED KINGDOM	0.92%
COMMONWEALTH BANK OF AUSTRALIA	CBA.AX	AUSTRALIA	0.90%
BHP BILLITON LTD	BHP.AX	AUSTRALIA	0.90%

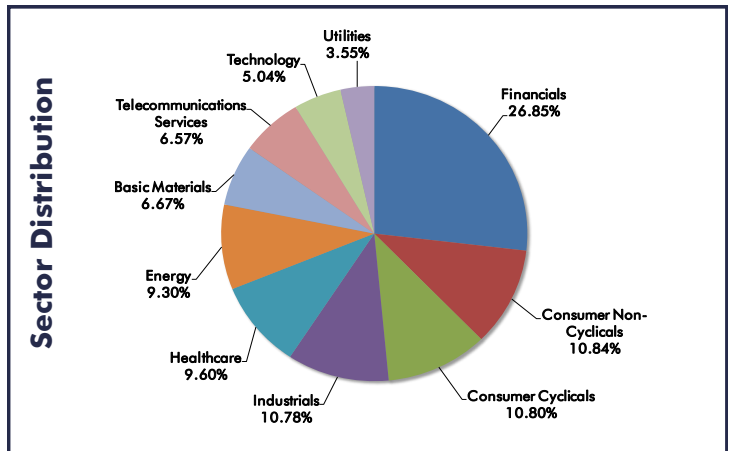
\*All data as of June 30, 2014

Sector Composition

Thomson Reuters CRI US Large Cap ESG

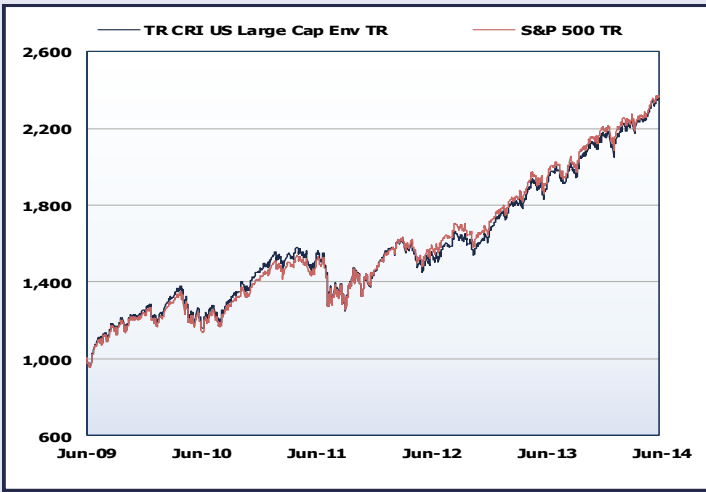


Thomson Reuters CRI Developed Markets (ex-US) ESG

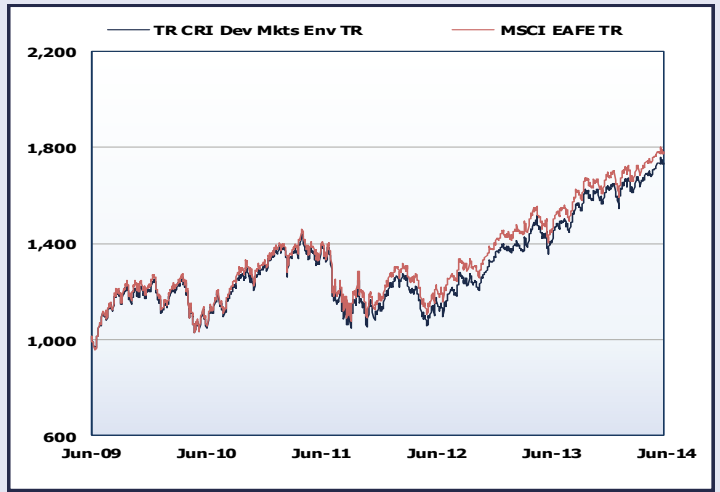


Historical Performance

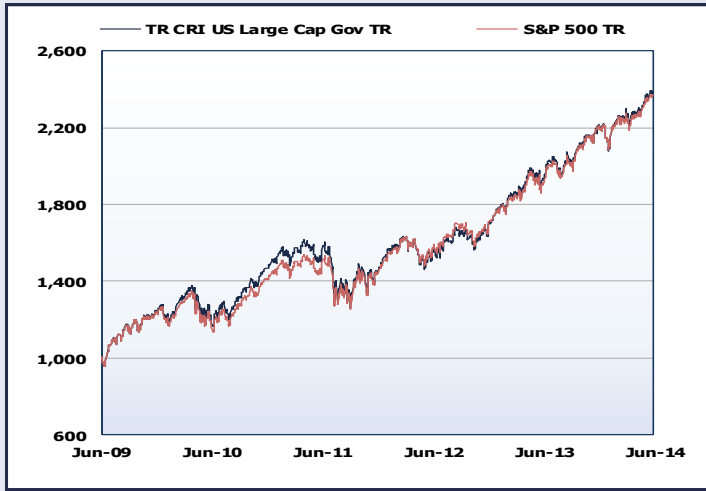
Thomson Reuters CRI US Large Cap Environmental vs. Benchmark  
(06/30/09 - 06/30/14)



Thomson Reuters CRI Developed Markets (ex-US) Environmental vs. Benchmark  
(06/30/09 - 06/30/14)



Thomson Reuters CRI US Large Cap Governance vs. Benchmark  
(06/30/09 - 06/30/14)



Thomson Reuters CRI Developed Markets (ex-US) Governance vs. Benchmark  
(06/30/09 - 06/30/14)



Thomson Reuters CRI US Large Cap Social vs. Benchmark  
(06/30/09 - 06/30/14)



Thomson Reuters CRI Developed Markets (ex-US) Social vs. Benchmark  
(06/30/09 - 06/30/14)

