



THOMSON REUTERS

Contact Information

**Thomson Reuters**

Index\_queries@thomsonreuters.com

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](http://www.trcri.com)

**TICKERS:**

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

**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**

September 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 Developed Markets (ex-US) ESG Total Return Index (TICKER: TRESGDXT) decreased -5.73% from 1135.04 to 1069.97 in the quarter ended September 2014. This compares to a decrease in the MSCI EAFE Total Return Index (TICKER: GDDUEAFE) of -5.83%.

The Thomson Reuters CRI Developed Markets (ex-US) ESG Total Return Index rose +6.18% in the past 12 months. This compares to a +4.70% rise in the MSCI EAFE Total Return Index.

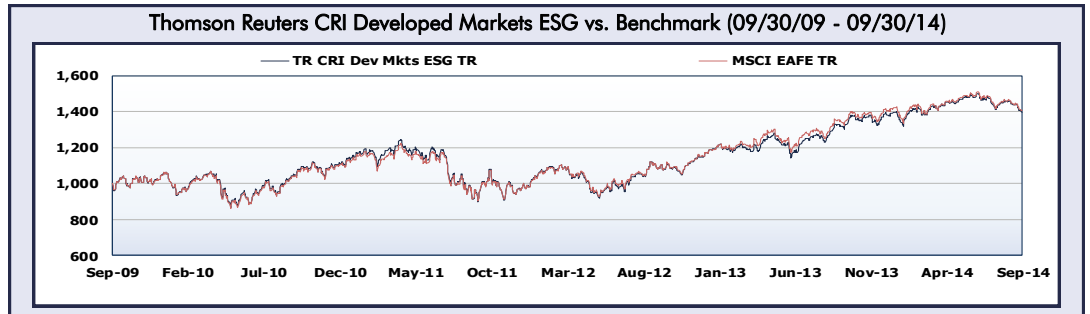
**Inclusion Criteria.** Each index is derived from an underlying index published by S-Network Global Indices that is defined by the relevant region and capitalization sector. The Thomson Reuters Corporate Responsibility Indices are constructed to be sector-neutral to their underlying indices. They are 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					Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change	Company Name	RIC Code	Opening	Closing	Change
MURATA MNFTR CO LTD	6981.T	93.60	113.72	21.49%	BANCO ESPIRITO SANTO SA	BES.LS	0.82	0.16	-80.44%
FUJI HEAVY INDSRTS LTD	7270.T	27.69	33.07	19.40%	PORTUGAL TELECOM SA	PTC.LS	3.66	2.10	-42.57%
HONG KONG EXCHG & CLRG LTD	0388.HK	18.64	21.52	15.43%	JERONIMO MARTINS SGPS SA	JMT.LS	16.45	11.01	-33.06%
CANADIAN PACIFIC RAILWAY LTD	CP.TO	181.24	207.38	14.42%	SK INNOVATION CO LTD	096770.KS	111.72	76.65	-31.39%
NOKIA OYJ	NOK1V.HE	7.57	8.53	12.68%	TULLOW OIL	TLW.L	14.60	10.45	-28.39%



\*Note: This chart is a normalized historical graph  
 Data Source: Bloomberg Data as of September 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

Simple Price Appreciation		
	TR CRI Dev Mkts ESG TR	MSCI EAFE TR
5 Year	39.81%	40.52%
3 Year	47.79%	48.79%
1 Year	6.18%	4.70%

Monthly Correlation	
vs MSCI EAFE TR	
Since Inception	0.9952
5 Year	0.9948
3 Year	0.9926
1 Year	0.9910

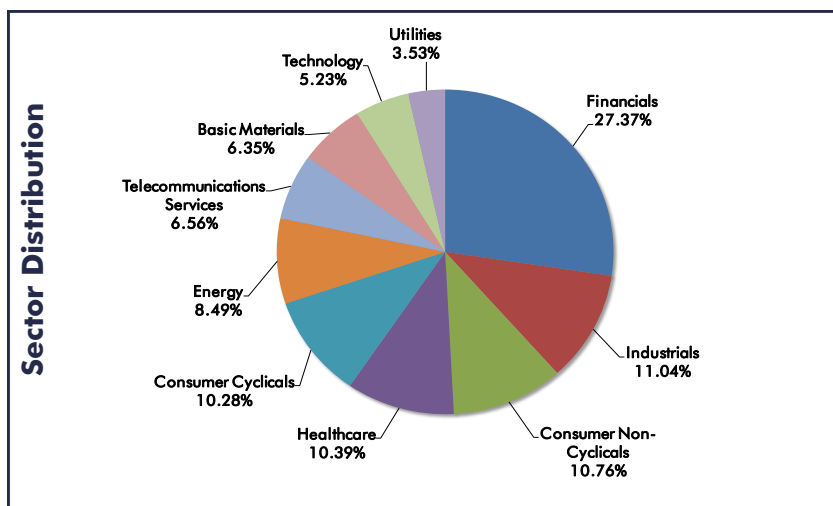
Annualized Standard Deviation		
	TR CRI Dev Mkts ESG TR	MSCI EAFE TR
Since Inception	21.67%	21.05%
5 Year	17.07%	16.60%
3 Year	14.55%	14.24%
1 Year	10.03%	9.60%

Monthly Beta	
vs MSCI EAFE TR	
Since Inception	1.0244
5 Year	1.0228
3 Year	1.0140
1 Year	1.0354

Top Ten Constituents			
Company	RIC Code	Country	Weight
NESTLE SA	NESN.VX	ZURICH	1.57%
NOVARTIS AG	NOVN.VX	ZURICH	1.53%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	1.36%
ROCHE HOLDING AG	ROG.VX	ZURICH	1.30%
TOYOTA MOTOR CORP	7203.T	JAPAN	1.30%
TOTAL SA	TOTF.PA	FRANCE	1.20%
BP PLC	BP.L	UNITED KINGDOM	1.11%
SANOFI-AVENTIS	SASY.PA	FRANCE	0.99%
BANCO SANTANDER SA	SAN.MC	SPAIN	0.89%
VODAFONE GROUP PLC	VOD.L	UNITED KINGDOM	0.86%

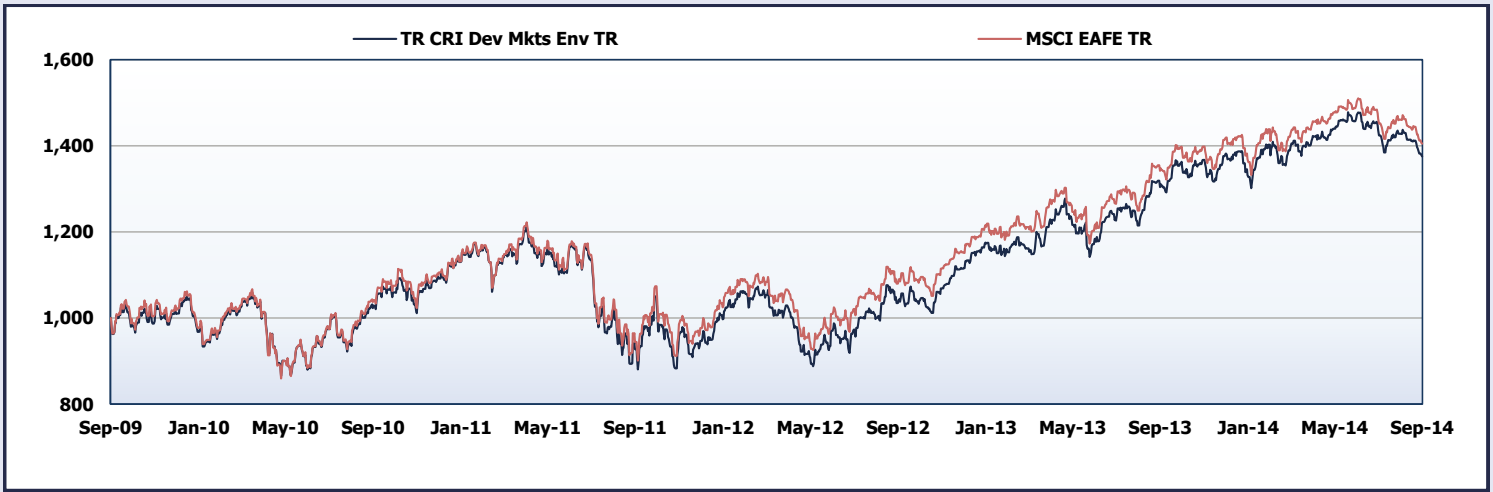
\*All data as of September 30, 2014

Sector Composition



Historical Performance

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



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



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

