INDEX INSIGHTS

THOMSON REUTERS

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: TRESGEU) decreased -6.99% from 1174.84 to 1092.71 in the quarter ended September 2014. This compares to a decrease in the STOXX Europe 600 Gross Return (TICKER: SXXGR) of -22.36%.

The Thomson Reuters CRI Europe ESG Total Return Index rose +7.81% in the past 12 months. This compares to a -15.63% 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.

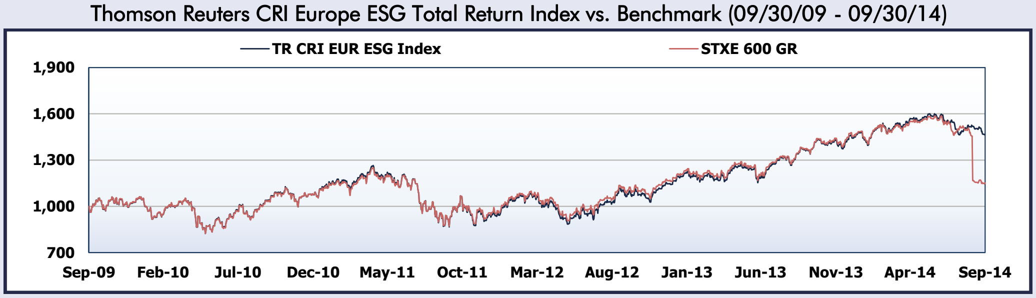
Leading Movers

Company Name	*RIC Code*	*Opening*	*Closing*	*Change*
NOKIA OYJ	NOK1V.HE	7.57	8.53	**12.68%**
BOLIDEN AB	BOL.ST	14.49	16.23	**11.95%**
SHIRE PLC	SHP.L	78.16	86.61	**10.82%**
ITV PLC	ITV.L	3.05	3.37	**10.59%**
BANKINTER SA	BKT.MC	7.82	8.48	**8.41%**

Lagging Movers

Company Name	*RIC Code*	*Opening*	*Closing*	*Change*
PORTUGAL TELECOM SA	PTC.LS	3.66	2.10	**-42.57%**
JERONIMO MARTINS SGPS	JMT.LS	16.45	11.01	**-33.06%**
BANCA MONTE DEI PASCHI	BMPS.MI	1.94	1.32	**-31.94%**
TULLOW OIL	TLW.L	14.60	10.45	**-28.39%**
SERCO GROUP PLC	SRP.L	6.25	4.64	**-25.77%**

Thomson Reuters CRI Europe ESG Total Return Index vs. Benchmark (09/30/09 - 09/30/14)



*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.

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 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

September 2014

Inquire about our custom institutional benchmarking services

Statistical Profile

Simple Price Appreciation		
	TR CRI EUR ESG Index TR	STXE 600 GR
5 Year	46.56%	15.28%
3 Year	59.76%	25.58%
1 Year	7.81%	-15.63%

Monthly Correlation	
	vs STXE 600 GR
Since Inception	0.9544
5 Year	0.9188
3 Year	0.8546
1 Year	0.7500

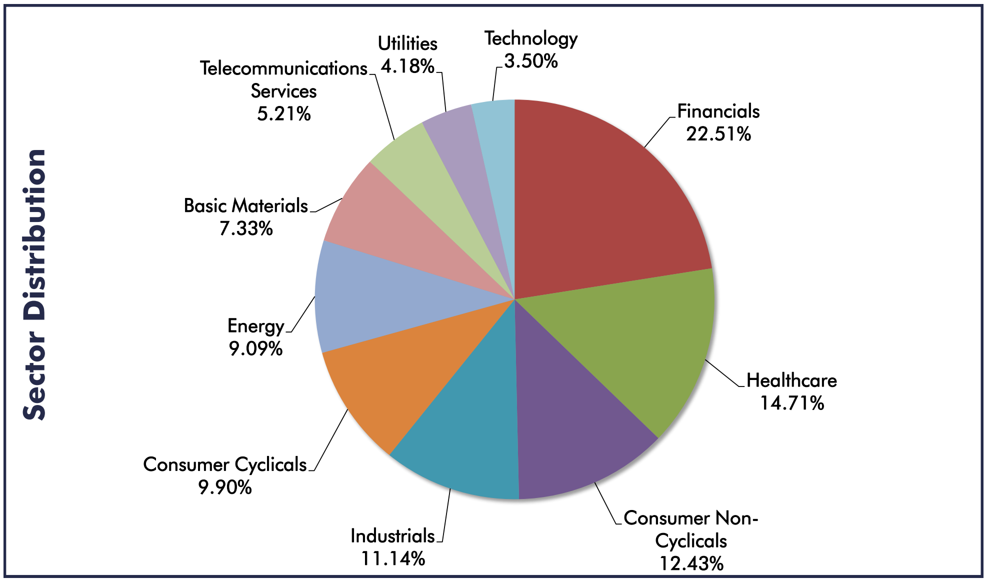
Annualized Standard Deviation		
	TR CRI EUR ESG Index TR	STXE 600 GR
Since Inception	23.93%	24.81%
5 Year	19.65%	21.63%
3 Year	16.58%	20.94%
1 Year	11.93%	25.84%

Monthly Beta	
	vs STXE 600 GR
Since Inception	0.9206
5 Year	0.8345
3 Year	0.6768
1 Year	0.3462

Top Ten Constituents			
Company	*RIC Code*	*Country*	*Weight*
NOVARTIS AG	NOVN.VX	ZURICH	2.15%
NESTLE SA	NESN.VX	ZURICH	2.09%
ROCHE HOLDING AG	ROG.VX	ZURICH	1.86%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	1.67%
TOTAL SA	TOTF.PA	FRANCE	1.65%
BP PLC	BP.L	UNITED KINGDOM	1.52%
SANOFI-AVENTIS	SASY.PA	FRANCE	1.39%
GLAXOSMITHKLINE	GSK.L	UNITED KINGDOM	1.22%
NOVO NORDISK A/S	NOVOb.CO	DENMARK	1.17%
BAYER AG	BAYGn.DE	GERMANY	1.11%

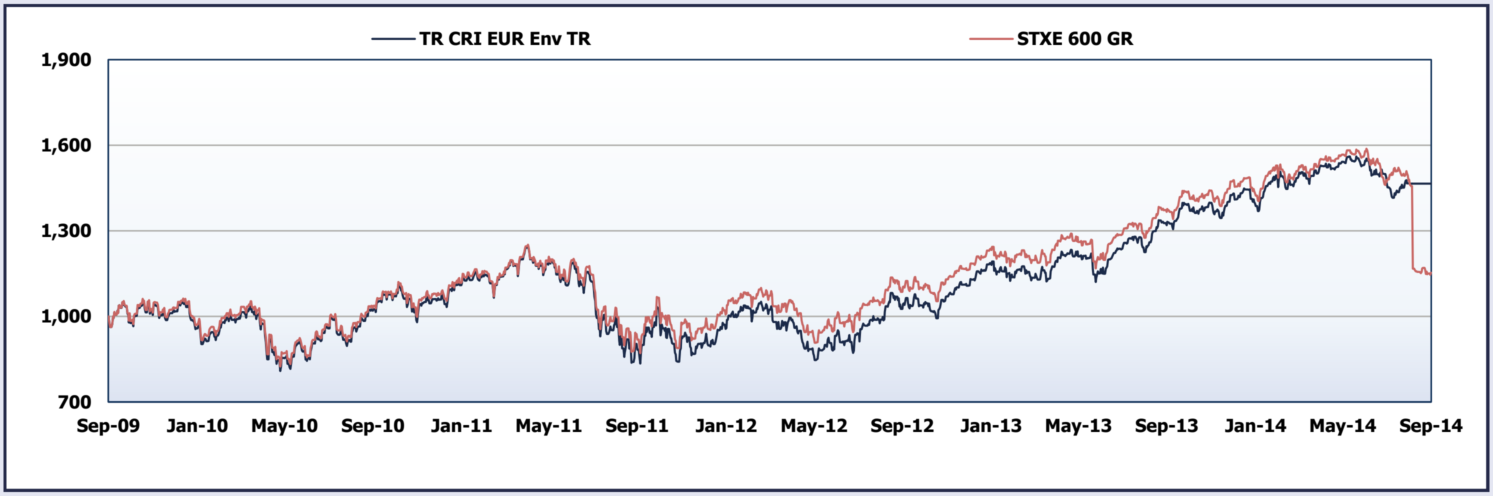
**All data as of September 30, 2014*

Sector Composition



Historical Performance

Thomson Reuters CRI Europe Environmental Total Return Index vs. Benchmark (09/30/09 - 09/30/14)



Thomson Reuters CRI Europe Governance Total Return Index vs. Benchmark (09/30/09 - 09/30/14)

Thomson Reuters CRI Europe Social Total Return Index vs. Benchmark (09/30/09 - 09/30/14)