



THOMSON REUTERS

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](http://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**

December 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 Europe ESG Total Return Index (TICKER: TRESGEUT) decreased -4.57% from 1092.71 to 1042.72 in the quarter ended December 2014. This compares to a decrease in the STOXX Europe 600 Gross Return (TICKER: SXXGR) of -3.98%.

The Thomson Reuters CRI Europe ESG Total Return Index decreased -4.42% in the past 12 months. This compares to a -5.41% decrease in the STOXX Europe 600 Gross Return.

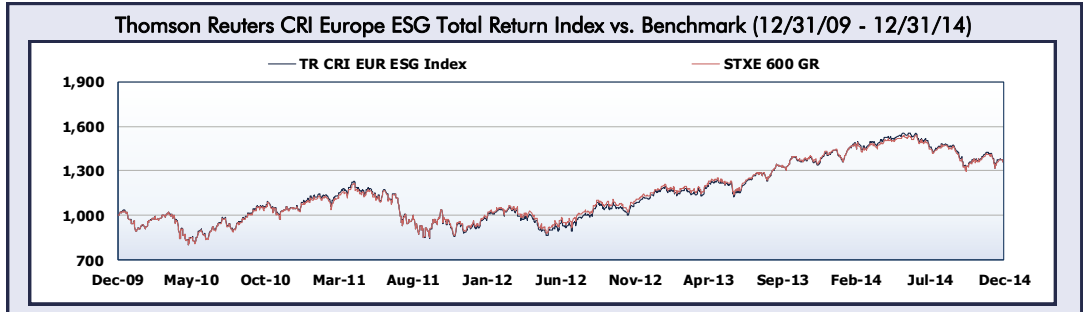
**Inclusion Criteria.** Each index is derived from an underlying index published by S-Network Global Indices that is defined by the relevant region and capitalization sector. The Thomson Reuters Corporate Responsibility Indices are constructed to be sector-neutral to their underlying indices. They are 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					Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change	Company Name	RIC Code	Opening	Closing	Change
NUTRECO NV	NUO.AS	36.40	53.83	47.89%	BANCA MONTE DEI PASCHI DI	BMPS.MI	1.32	0.57	-56.66%
FIAT CHRYSLER AUTO NV	FCHA.MI	8.90	11.67	31.16%	SAIPEM SPA ORD	SPMI.MI	21.27	10.66	-49.90%
CRODA INTERNATIONAL PLC	CRDA.L	33.30	41.48	24.56%	VALLOUREC SA	VLLP.PA	45.98	27.53	-40.13%
NESTE OIL CORP	NESTV.HE	20.59	24.39	18.47%	BANCO COMML PORTUGUES SA	BCP.LS	0.13	0.08	-39.27%
TAYLOR WIMPEY PLC	TW.L	1.83	2.15	17.36%	STATOIL ASA	STL.OL	27.26	17.64	-35.29%



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

Total Return Appreciation		
	TR CRI EUR ESG Index TR	STXE 600 GR
5 Year	36.18%	35.79%
3 Year	47.65%	45.49%
1 Year	-4.42%	-5.41%

Annualized Standard Deviation		
	TR CRI EUR ESG Index TR	STXE 600 GR
Since Inception	23.61%	22.91%
5 Year	19.80%	19.15%
3 Year	15.46%	14.65%
1 Year	12.50%	11.85%

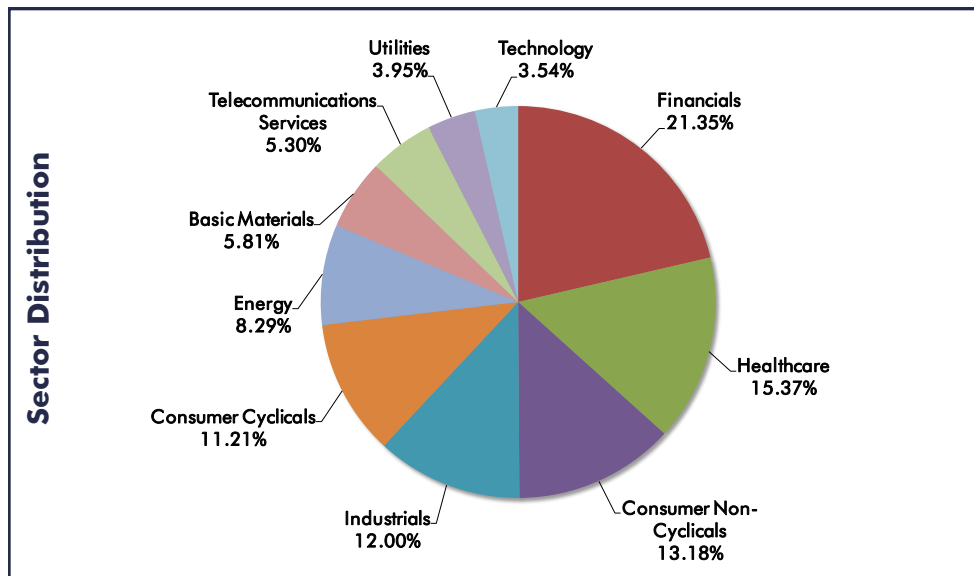
Monthly Correlation	
vs STXE 600 GR	
Since Inception	0.9980
5 Year	0.9977
3 Year	0.9968
1 Year	0.9950

Monthly Beta	
vs STXE 600 GR	
Since Inception	1.0286
5 Year	1.0314
3 Year	1.0513
1 Year	1.0491

Top Ten Constituents			
Company	RIC Code	Country	Weight
NOVARTIS AG	NOVN.VX	ZURICH	2.42%
NESTLE SA	NESN.VX	ZURICH	2.28%
ROCHE HOLDING AG	ROG.VX	ZURICH	1.92%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	1.58%
BP PLC	BP.L	UNITED KINGDOM	1.58%
TOTAL SA	TOTF.PA	FRANCE	1.57%
SANOFI-AVENTIS	SASY.PA	FRANCE	1.36%
GLAXOSMITHKLINE	GSK.L	UNITED KINGDOM	1.29%
BAYER AG	BAYGn.DE	GERMANY	1.17%
BRITISH AMERICAN TOBACCO PLC	BATS.L	UNITED KINGDOM	1.16%

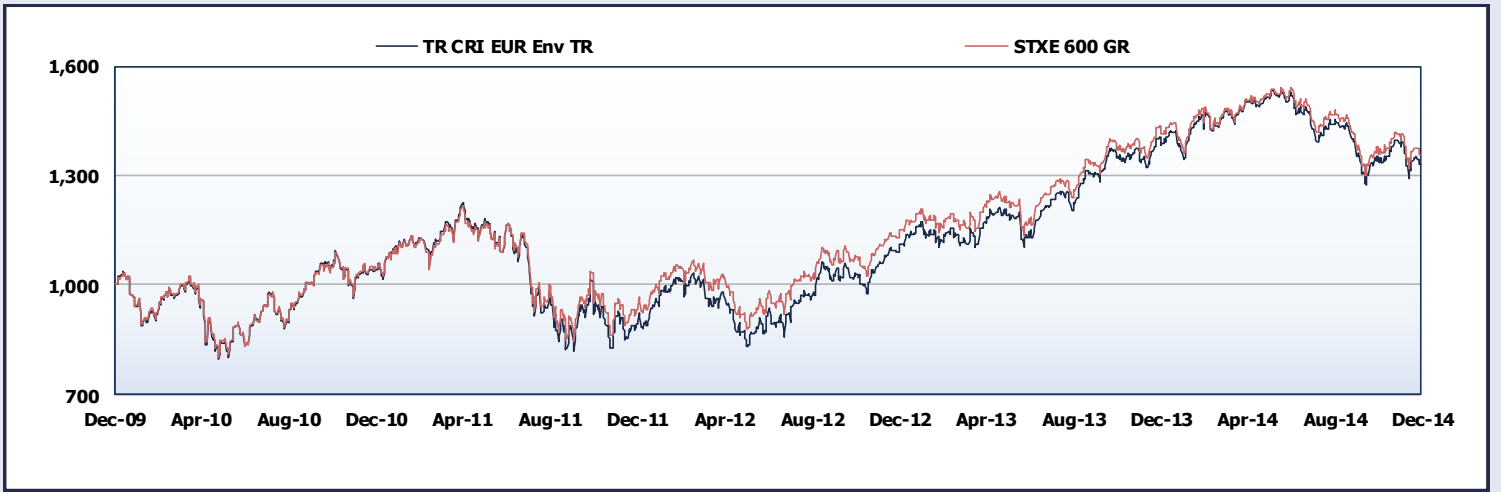
\*All data as of December 31, 2014

Sector Composition

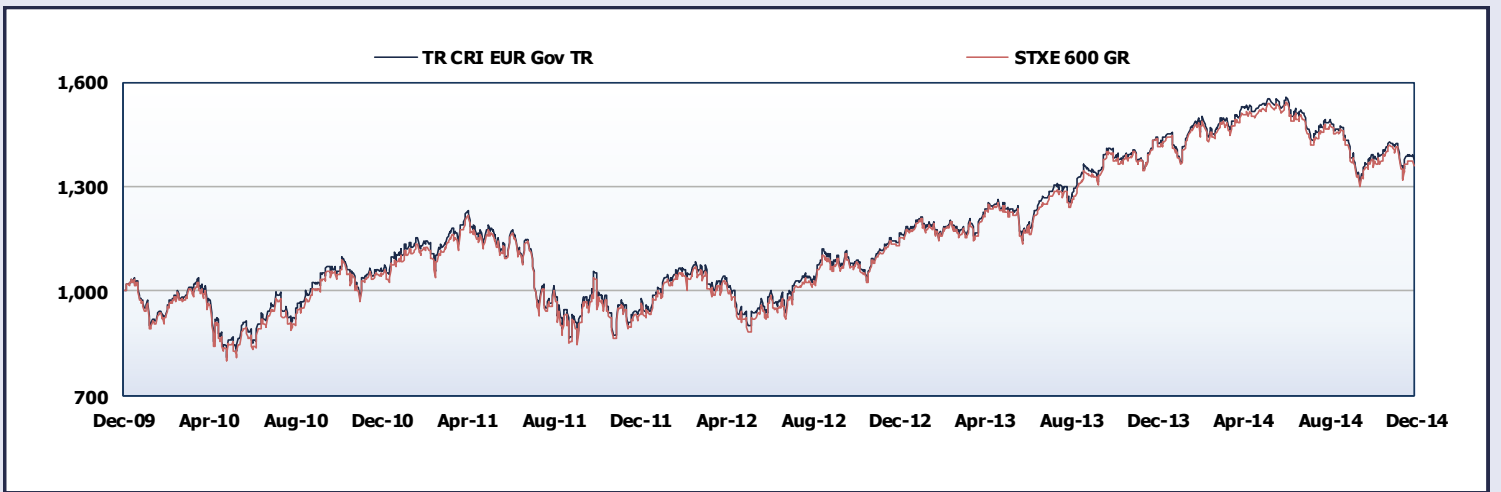


Historical Performance

Thomson Reuters CRI Europe Environmental Total Return Index vs. Benchmark (12/31/09 - 12/31/14)



Thomson Reuters CRI Europe Governance Total Return Index vs. Benchmark (12/31/09 - 12/31/14)



Thomson Reuters CRI Europe Social Total Return Index vs. Benchmark (12/31/09 - 12/31/14)

