



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 US Large Cap Environmental Index: TRENVS

Thomson Reuters CRI US Large Cap Governance Index: TRCGVUS

Thomson Reuters CRI US Large Cap Social Index: TRSCUS

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 US Large Cap ESG Total Return Index (TICKER: TRESGUST) increased +4.90% from 1617.72 to 1696.99 in the quarter ended December 2014. This compares to an increase in the S&P 500 Total Return Index (TICKER: SPXT) of +4.93%.

The Thomson Reuters CRI US Large Cap ESG Total Return Index rose +13.63% in the past 12 months. This compares to a +13.69% rise in the S&P 500 Total Return Index.

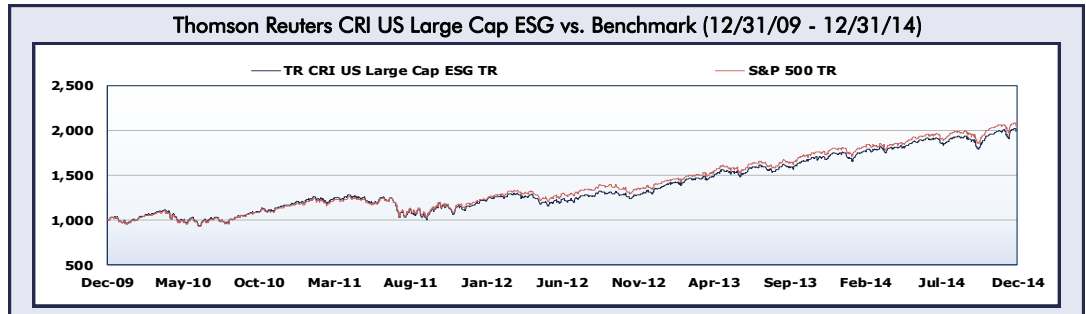
Inclusion Criteria. Each index is derived from an underlying index published by S-Network Global Indices that is defined by the relevant region and capitalization sector. The Thomson Reuters Corporate Responsibility Indices are constructed to be sector-neutral to their underlying indices. They are also 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
STAPLES INC	SPLS.OQ	12.10	18.12	49.75%	HALLIBURTON CO	HAL.N	64.51	39.33	-39.03%
DELTA AIR LINES INC	DAL.N	36.15	49.19	36.07%	APACHE CORP	APA.N	93.87	62.67	-33.24%
WHIRLPOOL CORP	WHR.N	145.65	193.74	33.02%	NOBLE ENERGY INC	NBL.N	68.36	47.43	-30.62%
LOWE'S COMPANIES INC	LOW.N	52.92	68.80	30.01%	FREEPORT-MCMORAN INC	FCX.N	32.65	23.36	-28.45%
L BRANDS INC	LB.N	66.69	86.55	29.79%	CAMERON INTL CORP	CAM.N	66.38	49.95	-24.75%



*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

Simple Price Appreciation		
	TR CRI US Large Cap ESG TR	S&P 500 TR
5 Year	98.98%	105.14%
3 Year	73.27%	74.60%
1 Year	13.63%	13.69%

Monthly Correlation	
vs S&P 500 TR	
Since Inception	0.9950
5 Year	0.9929
3 Year	0.9828
1 Year	0.9861

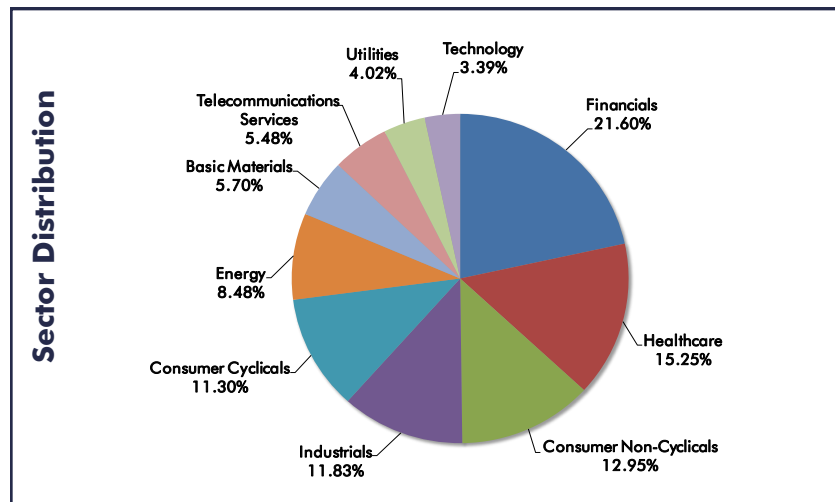
Annualized Standard Deviation		
	TR CRI US Large Cap ESG TR	S&P 500 TR
Since Inception	17.54%	16.82%
5 Year	13.89%	13.00%
3 Year	9.70%	9.10%
1 Year	8.31%	8.26%

Monthly Beta	
vs S&P 500 TR	
Since Inception	1.0376
5 Year	1.0608
3 Year	1.0477
1 Year	0.9923

Top Ten Constituents			
Company	RIC Code	Country	Weight
VERIZON COMMUNICATIONS INC	VZ.N	UNITED STATES	2.17%
AT&T INC	T.N	UNITED STATES	2.01%
WELLS FARGO & CO	WFC.N	UNITED STATES	1.92%
PROCTER & GAMBLE CO	PG.N	UNITED STATES	1.84%
JPMORGAN CHASE & CO	JPM.N	UNITED STATES	1.77%
JOHNSON & JOHNSON	JNJ.N	UNITED STATES	1.75%
EXXON MOBIL CORP	XOM.N	UNITED STATES	1.60%
BANK OF AMERICA CORP	BAC.N	UNITED STATES	1.59%
CITIGROUP INC	C.N	UNITED STATES	1.45%
THE COCA-COLA CO	KO.N	UNITED STATES	1.35%

*All data as of December 31, 2014

Sector Composition



Historical Performance

Thomson Reuters CRI US Large Cap Environmental vs. Benchmark (12/31/09 - 12/31/14)



Thomson Reuters CRI US Large Cap Governance vs. Benchmark (12/31/09 - 12/31/14)



Thomson Reuters CRI US Large Cap Social vs. Benchmark (12/31/09 - 12/31/14)

