



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 Developed Markets (ex-US) ESG Index: TRESGD_X

Thomson Reuters CRI Developed Markets (ex-US) Environmental Index: TRENVD_X

Thomson Reuters CRI Developed Markets (ex-US) Governance Index: TRCGVD_X

Thomson Reuters CRI Developed Markets (ex-US) Social Index: TRSCD_X

June 2016

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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: TRESGD_X) decreased -2.38% from 974.01 to 950.85 in the quarter ended June 2016. This compares to a decrease in the S-Network Developed International 1000 Total Return Index (TICKER: SND1000_T) of -0.86%.

The Thomson Reuters CRI Developed Markets (ex-US) ESG Total Return Index decreased -10.23% in the past 12 months. This compares to a -9.15% drop in the S-Network Developed International 1000 Total Return Index.

Inclusion Criteria. Each index is derived from an underlying index published by S-Network Global Indexes 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.

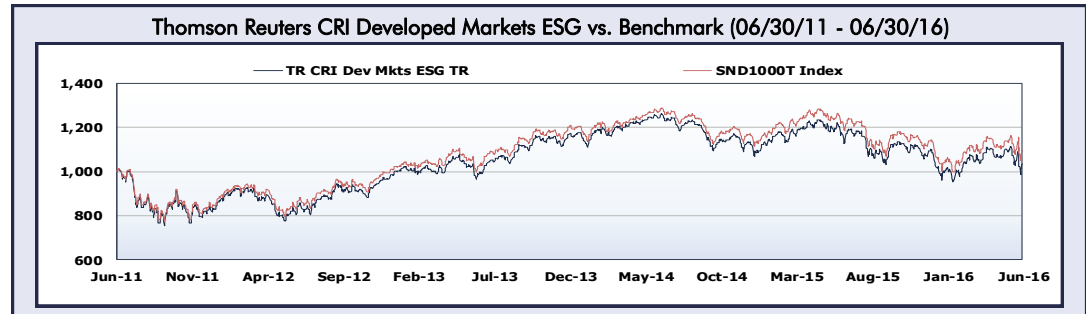
Weighting Methodology. Eligible stocks are weighted within each sector based on a combination of their float/market capitalization and their TRCRR. Company weights within each sector are then modified by the sector weight of the underlying Index.

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
TOSHIBA CORP	6502.T	1.95	2.68	37.60%
TOKYO ELECTRON LTD	8035.T	65.21	83.10	27.44%
KT&G CORP	033780.KS	96.30	118.47	23.02%
ADIDAS AG	ADSGn.DE	116.60	142.58	22.28%
MERCK KGAA	MRCG.F	83.61	101.11	20.93%

Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change
UNICREDIT SPA	CRDI.MI	3.61	2.18	-39.54%
INTL CONSOLIDATED AIRLINES	ICAG.L	7.97	4.91	-38.38%
TAYLOR WIMPEY PLC	TW.L	2.74	1.76	-35.92%
BARRATT DEVELOPMENTS PLC	BDEV.L	8.07	5.38	-33.33%
INTESA SANPAOLO SPA	ISP.MI	2.77	1.88	-31.97%



*Note: This chart is a normalized historical graph
 Data Source: Bloomberg Data as of June 30, 2016

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

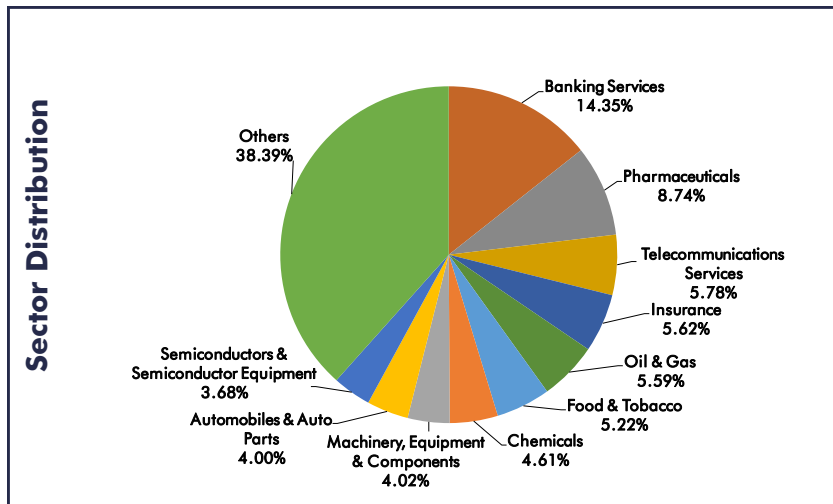
Total Return Appreciation		
	TR CRI Dev Mkts ESG TR	SND1000T Index
Since Inception	-4.92%	0.84%
5 Year	4.62%	10.78%
3 Year	5.96%	8.28%
1 Year	-10.23%	-9.15%
Annualized Standard Deviation		
	TR CRI Dev Mkts ESG TR	SND1000T Index
Since Inception	20.33%	19.72%
5 Year	15.64%	15.03%
3 Year	13.35%	12.96%
1 Year	16.61%	16.39%

Monthly Correlation	
vs SND1000T Index	
Since Inception	0.9970
5 Year	0.9943
3 Year	0.9906
1 Year	0.9879
Monthly Beta	
vs SND1000T Index	
Since Inception	1.0281
5 Year	1.0344
3 Year	1.0211
1 Year	1.0012

Top Ten Constituents			
Company	RIC Code	Country	Weight
NESTLE SA	NESN.S	ZURICH	1.78%
NOVARTIS AG	NOVN.S	ZURICH	1.52%
ROCHE HOLDING AG	ROG.S	ZURICH	1.35%
TAIWAN SEMICONDUCTOR MNFTG CO	2330.TW	TAIWAN	1.23%
TOTAL SA	TOTF.PA	FRANCE	1.18%
BP PLC	BP.L	UNITED KINGDOM	1.07%
HSBC HOLDINGS PLC	HSBA.L	UNITED KINGDOM	0.99%
BRITISH AMERICAN TOBACCO PLC	BATS.L	UNITED KINGDOM	0.99%
SIEMENS	SIEGn.DE	GERMANY	0.90%
GLAXOSMITHKLINE	GSK.L	UNITED KINGDOM	0.89%

*All data as of June 30, 2016

Sector Composition

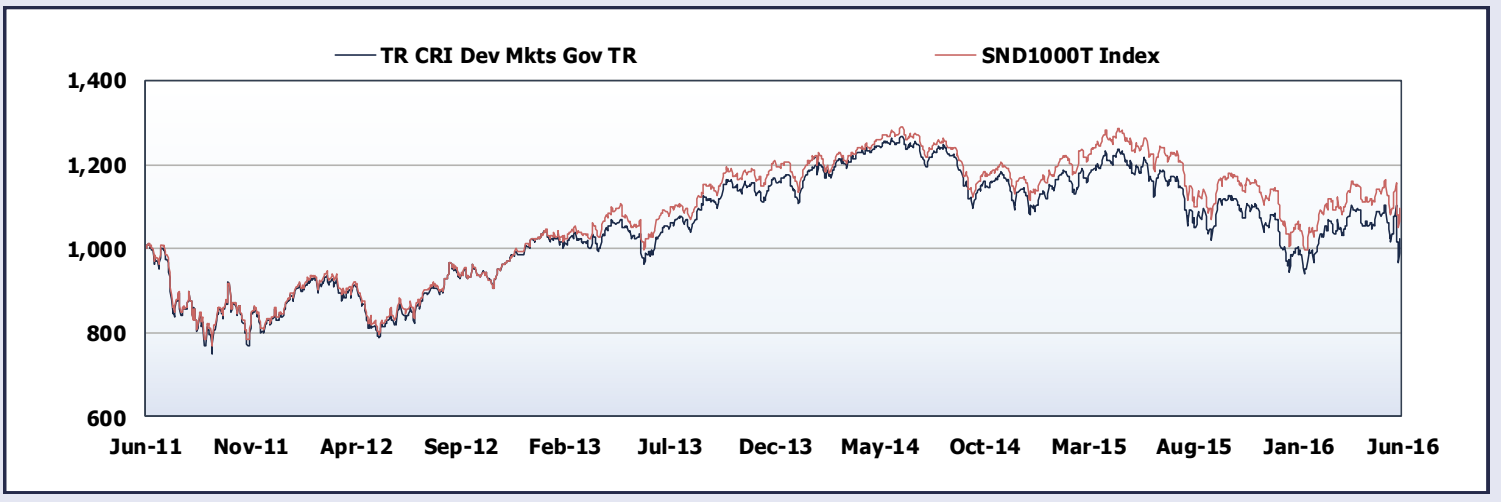


Historical Performance

Thomson Reuters CRI Developed Markets (ex-US) Environmental vs. Benchmark (06/30/11 - 06/30/16)



Thomson Reuters CRI Developed Markets (ex-US) Governance vs. Benchmark (06/30/11 - 06/30/16)



Thomson Reuters CRI Developed Markets (ex-US) Social vs. Benchmark (06/30/11 - 06/30/16)

