



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: TRENVSU

Thomson Reuters CRI US Large Cap Governance Index: TRCGVUS

Thomson Reuters CRI US Large Cap Social Index: TRSCUS

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 US Large Cap ESG Total Return Index (TICKER: TRESGUST) increased +2.43% from 1705.14 to 1746.58 in the quarter ended June 2016. This compares to an increase in the S-Network US Large-Cap 500 Total Return Index (TICKER: SN500T) of +2.19%.

The Thomson Reuters CRI US Large Cap ESG Total Return Index Increased +2.36% in the past 12 months. This compares to a +2.95% rise in the S-Network US Large-Cap 500 Total Return Index.

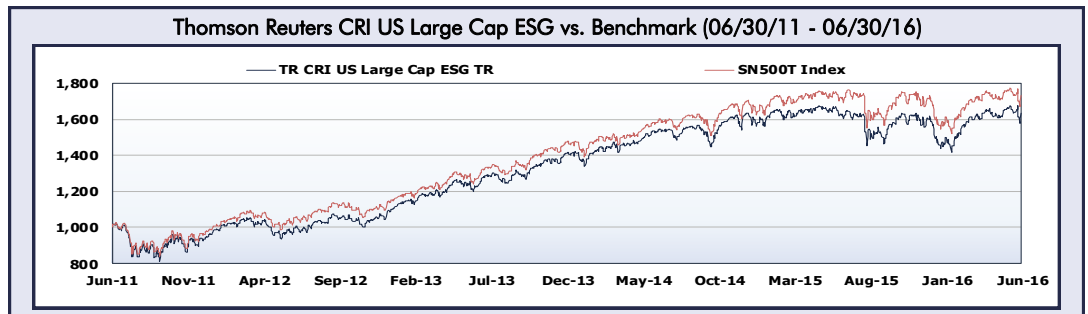
Inclusion Criteria. Each index is derived from an underlying index published by S-Network Global Indexes that is defined by the relevant region and capitalization sector. The Thomson Reuters Corporate Responsibility Indices are constructed to be sector-neutral to their underlying indices. They are also 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					Lagging Movers				
Company Name	RIC Code	Opening	Closing	Change	Company Name	RIC Code	Opening	Closing	Change
NEWMONT MINING CORP	NEM.N	26.58	39.12	47.18%	SIGNET JEWELERS LTD	SIG.N	124.03	82.41	-33.56%
ST JUDE MEDICAL INC	STJ.N	55.00	78.00	41.82%	NORDSTROM INC	JWN.N	57.21	38.05	-33.49%
MARATHON OIL CORP	MRO.N	11.14	15.01	34.74%	AMERICAN AIRLINES GROUP	AAL.OQ	41.01	28.31	-30.97%
NVIDIA CORP	NVDA.OQ	35.63	47.01	31.94%	COCA-COLA ENTERPRISES	KO.N	50.74	35.69	-29.66%
SPRINT CORP	S.N	3.48	4.53	30.17%	SEAGATE TECHNOLOGY PLC	STX.OQ	34.45	24.36	-29.29%



*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

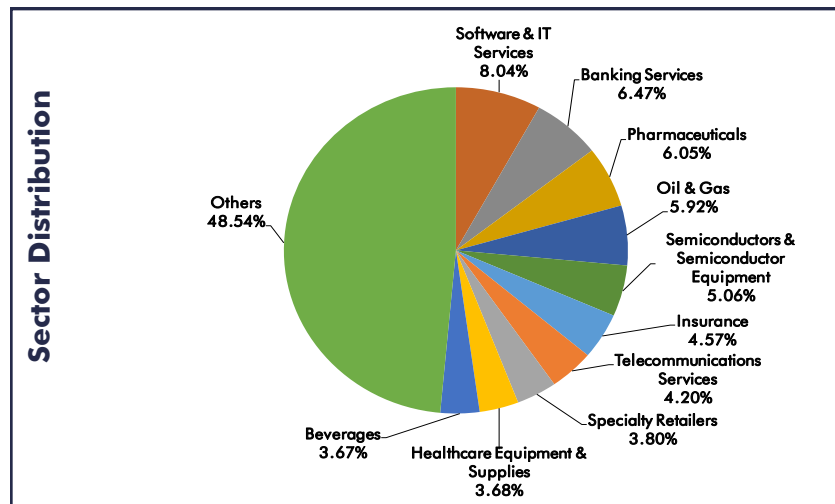
Total Return Appreciation		
	TR CRI US Large Cap ESG TR	SN500T Index
Since Inception	74.66%	70.79%
5 Year	66.00%	75.69%
3 Year	35.69%	38.93%
1 Year	2.36%	2.95%
Annualized Standard Deviation		
	TR CRI US Large Cap ESG TR	SN500T Index
Since Inception	16.77%	15.98%
5 Year	12.78%	12.23%
3 Year	11.18%	11.37%
1 Year	14.18%	14.54%

Monthly Correlation	
vs SN500T Index	
Since Inception	0.9937
5 Year	0.9889
3 Year	0.9905
1 Year	0.9869
Monthly Beta	
vs SN500T Index	
Since Inception	1.0430
5 Year	1.0337
3 Year	0.9742
1 Year	0.9624

Top Ten Constituents			
Company	RIC Code	Country	Weight
MICROSOFT CORP	MSFT.OQ	UNITED STATES	2.68%
EXXONMOBIL CORP	XOM.N	UNITED STATES	1.67%
GENERAL ELECTRIC CO	GE.N	UNITED STATES	1.50%
AT&T INC	T.N	UNITED STATES	1.49%
JOHNSON & JOHNSON	JNJ.N	UNITED STATES	1.48%
VERIZON COMMUNICATIONS INC	VZ.N	UNITED STATES	1.33%
INTEL CORP	INTC.OQ	UNITED STATES	1.28%
THE COCA-COLA CO	KO.N	UNITED STATES	1.23%
CISCO SYSTEMS INC	CSCO.OQ	UNITED STATES	1.18%
JPMORGAN CHASE & CO	JPM.N	UNITED STATES	1.16%

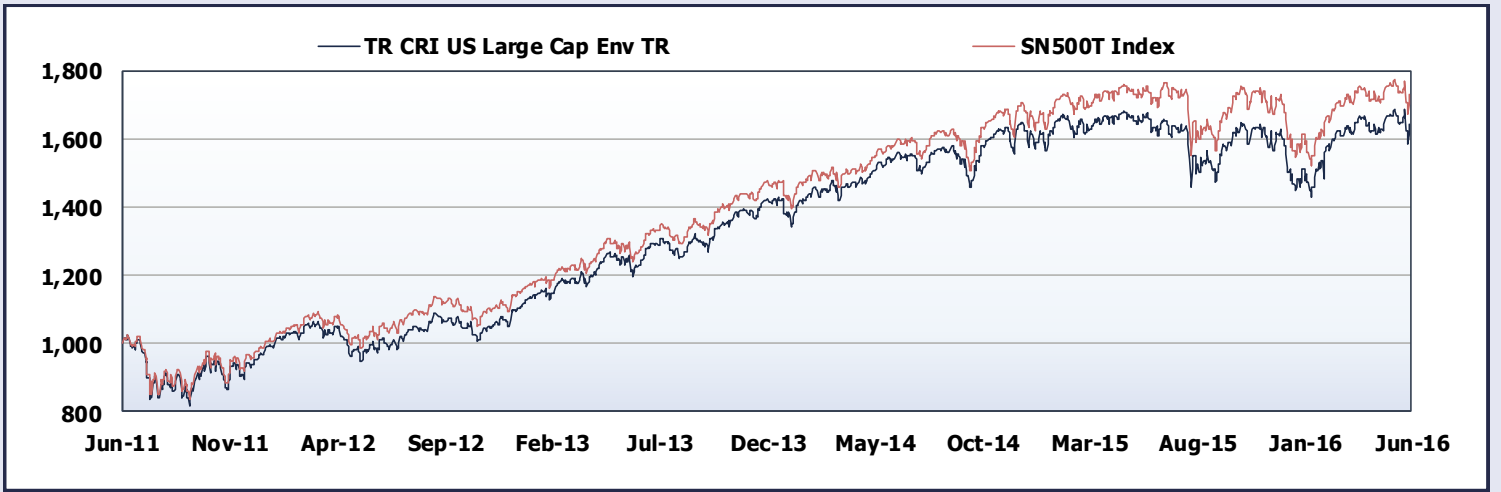
*All data as of June 30, 2016

Sector Composition

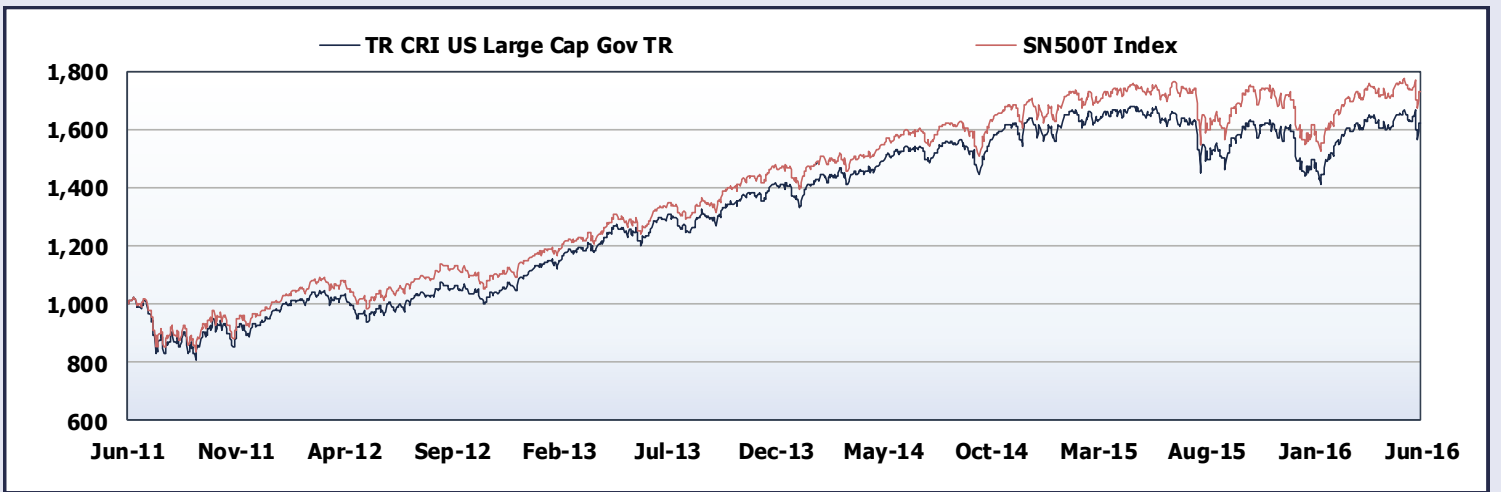


Historical Performance

Thomson Reuters CRI US Large Cap Environmental vs. Benchmark (06/30/11 - 06/30/16)



Thomson Reuters CRI US Large Cap Governance vs. Benchmark (06/30/11 - 06/30/16)



Thomson Reuters CRI US Large Cap Social vs. Benchmark (06/30/11 - 06/30/16)

