

Contact Information

S-Network Global Indexes
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This is not an offer to purchase or sell shares of the stocks mentioned. 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 deceptions and historical data can be found at:
www.tresgindexes.com.

TICKERS:

**Thomson Reuters/S-Network
US Large Cap ESG Best Practices Index:**
TRESGUS

**Thomson Reuters/S-Network US Large
Cap
Environmental Best Practices Index:**
TRENVUS

**Thomson Reuters/S-Network US Large
Cap
Governance Best Practices Index:**
TRCGVUS

**Thomson Reuters/S-Network US Large
Cap Social Best Practices Index:** TRSCUS

December 2017

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The Thomson Reuters/S-Network ESG Best Practices Indices

Index Description. The Thomson Reuters/S-Network US Large-Cap ESG Best Practices Total Return Index (TICKER: TRESGUSR) increased +6.39% from 2220.36 to 2362.26 in the quarter ended December 2017. This compares to an increase in the S-Network US Equity Large-Cap 500 Total Return Index (TICKER: SN500T) of +6.76%.

Index Performance. The best performing stocks were L Brands Inc (TICKER: LB.N), which rose +44.72%; Freeport-Mcmoran Inc (TICKER: FCX.N), which rose +35.04%; and W W Grainger Inc (TICKER: GWW.N), which rose +31.43%. The worst performing stocks were Pg&E Corp (TICKER: PCG.N), which declined -34.16%; Celgene Corp (TICKER: CELG.OQ), which declined -28.43%; and General Electric Co (TICKER: GE.N), which declined -27.83%.

The Thomson Reuters/S-Network ESG Best Practices US Large-Cap ESG Total Return Index rose +21.80% in the past 12 months. This compares to a +22.56% rise in the S-Network US Equity Large-Cap 500 Total Return Index.

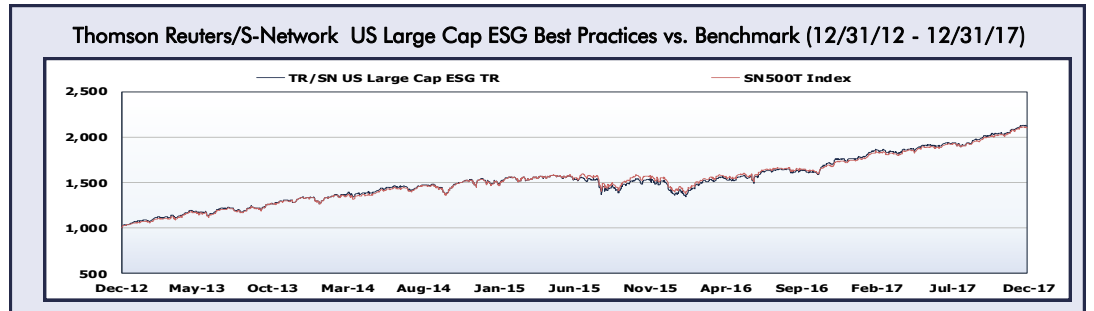
Inclusion Criteria. Each index is derived from an underlying index published by S-Network Global Indexes that is defined by the relevant region and capitalization sector. The Thomson Reuters/S-Network ESG Best Practices Indices are constructed to be sector-neutral to their underlying indices. They are also constructed to have consistently higher ratings as measured by the Thomson Reuters/S-Network ESG Best Practices Ratings. Using the ESG Ratings, which are based on data provided by Thomson Reuters ESG Data, half of the companies in each of the ten Thomson Reuters Business Classification (TRBC) sectors in the underlying index are included in the relevant Best Practices index.

Weighting Methodology. Eligible stocks are weighted within each sector based on a combination of their float-adjusted market capitalization and their relevant Best Practices Rating. Company weights within each sector are then modified by the sector weight of the underlying Index.

Rebalancing. The Thomson Reuters/S-Network ESG Best Practices 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/S-Network ESG Best Practices 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
L BRANDS INC	LB.N	41.61	60.22	44.72%	PG&E CORP	PCG.N	68.09	44.83	-34.16%
FREEPORT-MCMORAN INC	FCX.N	14.04	18.96	35.04%	CELGENE CORP	CELG.OQ	145.82	104.36	-28.43%
W W GRAINGER INC	GWW.N	179.75	236.25	31.43%	GENERAL ELECTRIC CO	GE.N	24.18	17.45	-27.83%
NETAPP INC	NTAP.OQ	43.76	55.32	26.42%	NEWELL BRANDS INC	NWL.N	42.67	30.90	-27.58%
CATERPILLAR INC	CAT.N	124.71	157.58	26.36%	ALLERGAN PLC	AGN.N	204.95	163.58	-20.19%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of December 31, 2017

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.

Statistical Profile

Total Return Appreciation		
	TR/SN US Large Cap ESG TR	SN500T Index
Since Inception	136.23%	127.50%
10 Year	136.23%	127.50%
5 Year	111.71%	110.17%
3 Year	39.20%	38.82%
1 Year	21.80%	22.56%
Annualized Standard Deviation		
	TR/SN US Large Cap ESG TR	SN500T Index
Since Inception	15.68%	14.90%
10 Year	15.68%	14.90%
5 Year	9.80%	9.56%
3 Year	10.30%	10.15%
1 Year	4.12%	3.88%

Monthly Correlation	
vs SN500T Index	
Since Inception	0.9925
10 Year	0.9925
5 Year	0.9831
3 Year	0.9815
1 Year	0.9588
Monthly Beta	
vs SN500T Index	
Since Inception	1.0448
10 Year	1.0448
5 Year	1.0078
3 Year	0.9955
1 Year	1.0172

Top Ten Constituents			
Company	RIC Code	Country	Weight
APPLE INC	AAPL.OQ	United States	3.36%
MICROSOFT CORP	MSFT.OQ	United States	2.70%
EXXON MOBIL CORP	XOM.N	United States	1.44%
JPMORGAN CHASE & CO	JPM.N	United States	1.41%
JOHNSON & JOHNSON	JNJ.N	United States	1.40%
HOME DEPOT INC	HD.N	United States	1.18%
INTEL CORP	INTC.OQ	United States	1.16%
BANK OF AMERICA CORP	BAC.N	United States	1.13%
WELLS FARGO & CO	WFC.N	United States	1.07%
CISCO SYSTEMS INC	CSCO.OQ	United States	1.05%

*All data as of December 31, 2017

Sector Composition

