



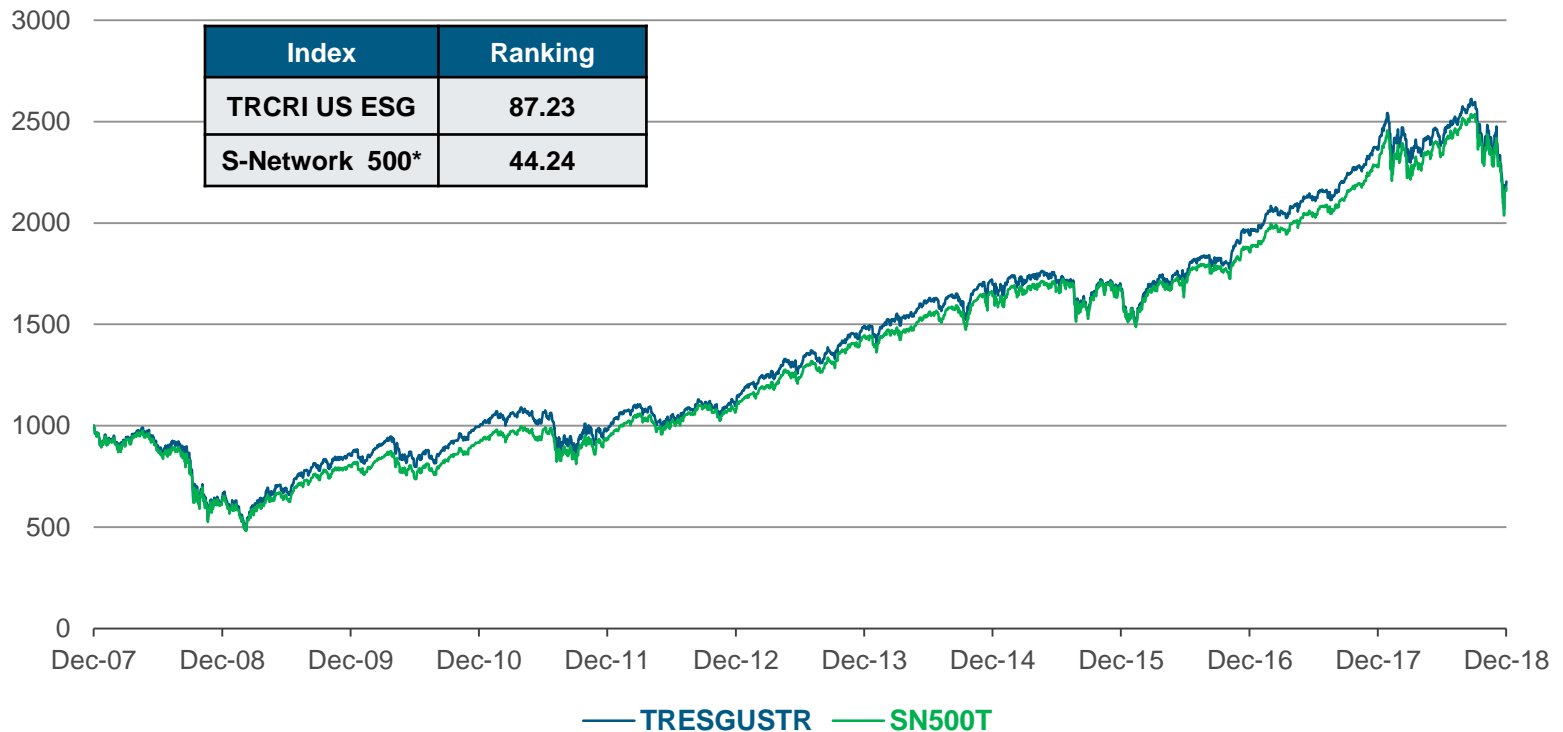
# The Thomson Reuters/S-Network US Large-Cap ESG Best Practices Index

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**Q4 2018**

# Historical Performance

**Thomson Reuters/S-Network US ESG Best Practices TR vs. S&P 500 TR**  
 12/31/2007–12/31/2018



*\*Average ranking of constituents included in the benchmark index but not included in the Thomson Reuters/S-Network ESG Best Practices Index*

Source: S-Network as of 12/31/2018

## Index Fundamentals

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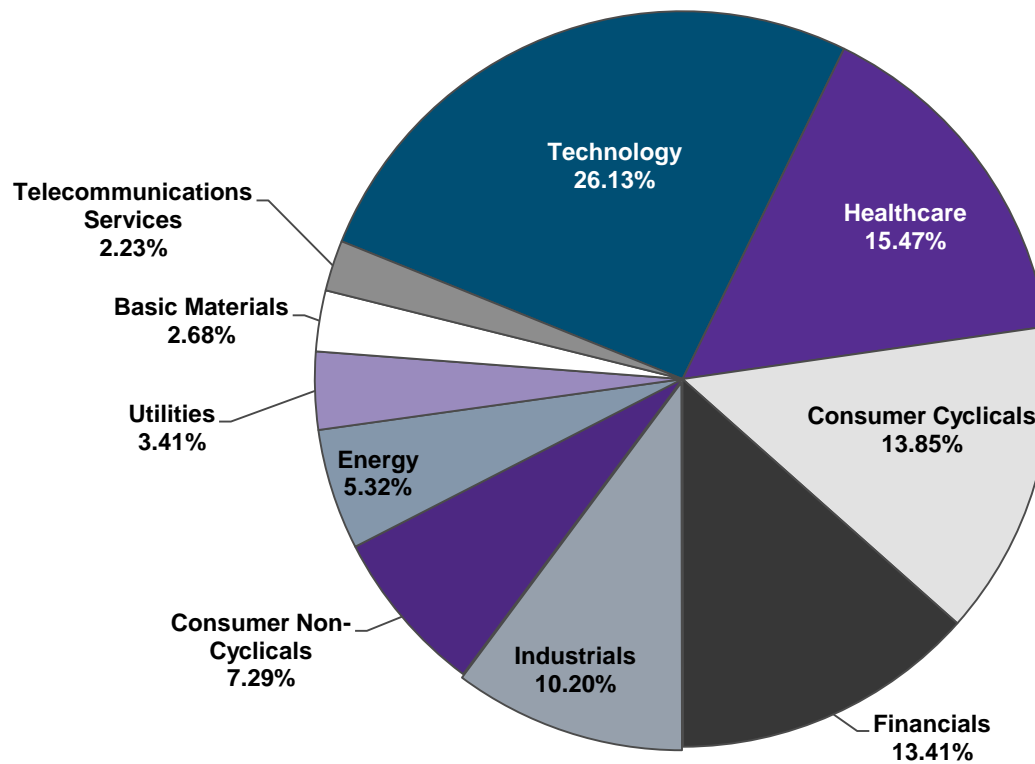
Market Capitalization Profile		
	TRESGUS	SN500
<b>Number of Constituents</b>	248	500
<b>Total Market Capitalization</b>	13.79 Trillion USD	22.55 Trillion USD
<b>Largest Market Capitalization</b>	779.67 Billion USD	779.67 Billion USD
<b>Smallest Market Capitalization</b>	5.26 Billion USD	5.26 Billion USD
<b>Average Market Capitalization</b>	55.61 Billion USD	45.10 Billion USD
<b>Median Market Capitalization</b>	27.21 Billion USD	18.50 Billion USD

Source: S-Network as of 12/31/2018

## Sector Distribution

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



Source: S-Network as of 12/31/2018

## Top 10 Constituents

Top Ten Constituents			
Company	Ticker	Weight	Sector
MICROSOFT CORP	MSFT US	3.23%	Technology
APPLE INC	AAPL US	2.90%	Technology
AT&T INC	T US	1.62%	Telecommunications Services
JPMORGAN CHASE & CO	JPM US	1.38%	Financials
JOHNSON & JOHNSON	JNJ US	1.31%	Healthcare
HOME DEPOT INC	HD US	1.23%	Consumer Cyclical
VISA INC	V US	1.18%	Technology
INTEL CORP	INTC US	1.17%	Technology
PROCTER & GAMBLE CO	PG US	1.10%	Consumer Non-Cyclical
CISCO SYSTEMS INC	CSCO US	1.09%	Technology

Source: S-Network as of 12/31/2018

# Statistical Profile I

Total Return Appreciation (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	240.12%	244.74%
5 Year	47.56%	50.65%
3 Year	31.60%	30.91%
1 Year	-6.71%	-4.33%

Price Appreciation (Price Index)		
	TRESGUS	SN500
10 Year	170.40%	180.66%
5 Year	31.80%	36.51%
3 Year	22.94%	23.48%
1 Year	-8.74%	-6.10%

Compound Annual Growth Rate (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	13.02%	13.17%
5 Year	8.09%	8.54%
3 Year	9.59%	9.39%
1 Year	-6.71%	-4.33%

Compound Annual Growth Rate (Price Index)		
	TRESGUS	SN500
10 Year	10.46%	10.87%
5 Year	5.68%	6.42%
3 Year	7.13%	7.28%
1 Year	-8.74%	-6.10%

Source: S-Network as of 12/31/2018

## Statistical Profile II

Monthly Correlation (Total Return Index)	
	vs SN500T
10 Year	0.9914
5 Year	0.9871
3 Year	0.9882
1 Year	0.9953

Monthly Correlation (Price Index)	
	vs SN500
10 Year	0.9915
5 Year	0.9872
3 Year	0.9883
1 Year	0.9953

Standard Deviation (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	14.32%	13.50%
5 Year	11.30%	11.06%
3 Year	11.74%	11.07%
1 Year	15.96%	15.58%

Standard Deviation (Price Index)		
	TRESGUS	SN500
10 Year	14.31%	13.49%
5 Year	11.25%	11.01%
3 Year	11.69%	11.03%
1 Year	15.94%	15.54%

Source: S-Network as of 12/31/2018

## Statistical Profile III

Monthly Beta (Total Return Index)	
	vs SN500T
10 Year	1.0517
5 Year	1.0082
3 Year	1.0473
1 Year	1.0201

Monthly Beta (Price Index)	
	vs SN500
10 Year	1.0516
5 Year	1.0088
3 Year	1.0473
1 Year	1.0215

Monthly R-Squared (Total Return Index)	
	vs SN500T
10 Year	0.9829
5 Year	0.9744
3 Year	0.9765
1 Year	0.9906

Monthly R-Squared (Price Index)	
	vs SN500
10 Year	0.9831
5 Year	0.9746
3 Year	0.9767
1 Year	0.9906

Source: S-Network as of 12/31/2018



## Thomson Reuters/S-Network ESG Best Practices Indexes - Summary

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- Designed to provide a benchmark of companies exhibiting best corporate social responsibility practices as measured by their superior ratings.
- Best-in-class design methodology (no exclusionary screening).
- Emphasis on quantitative and quantifiable metrics.
- Powered by “dynamic” ratings derived from the Thomson Reuters ASSET4 ESG database and the Thomson Reuters Corporate Responsibility Ratings.
- The indices represent a comprehensive benchmarking system for CSR investors.
- High correlations to major benchmarks with higher ESG ratings
- Transparent rules-based ratings and index methodologies

# QUESTIONS?

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