

Thomson Reuters S-Network
ESG BEST PRACTICES
INDEXES

Contact Information

S-Network Global Indexes
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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

March 2019

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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: TRESGUSTR) increased +14.01% from 2203.78 to 2512.60 in the quarter ended March 2019. This compares to an increase in the S-Network US Equity Large-Cap 500 Total Return Index (TICKER: SN500T) of +13.71%.

Index Performance. The best performing stocks were Xilinx Inc (Ric Code: XLNX US), which rose +48.87%; Hess Corp (Ric Code: HES US), which rose +48.72%; and Celgene Corp (Ric Code: CELG US), which rose +47.2%. The worst performing stocks were Biogen Inc (Ric Code: BIIB US), which declined -21.45%; Centurylink Inc (Ric Code: CTL US), which declined -20.86%; and Cvs Health Corp (Ric Code: CVS US), which declined -17.69%.

The Thomson Reuters/S-Network ESG Best Practices US Large-Cap ESG Total Return Index rose +6.92% in the past 12 months. This compares to a +9.25% 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.

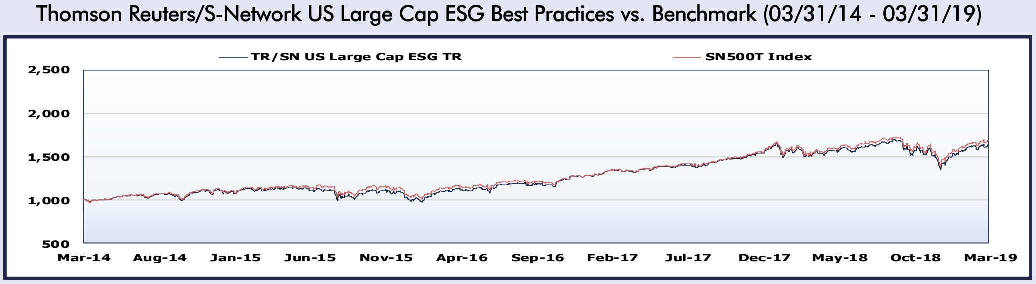
Leading Movers

Company Name	*RIC Code*	*Opening*	*Closing*	**Change**
XILINX INC	XLNX US	85.17	126.79	**48.87%**
HESS CORP	HES US	40.50	60.23	**48.72%**
CELGENE CORP	CELG US	64.09	94.34	**47.20%**
KEYSIGHT TECHNOLOGIES INC	KEYS US	62.08	87.20	**40.46%**
DEVON ENERGY CORP	DVN US	22.54	31.56	**40.02%**

Lagging Movers

Company Name	*RIC Code*	*Opening*	*Closing*	**Change**
BIOGEN INC	BIIB US	300.92	236.38	**-21.45%**
CENTURYLINK INC	CTL US	15.15	11.99	**-20.86%**
CVS HEALTH CORP	CVS US	65.52	53.93	**-17.69%**
NEWELL BRANDS INC	NWL US	18.59	15.34	**-17.48%**
CIGNA CORP	CI US	189.92	160.82	**-15.32%**

Thomson Reuters/S-Network US Large Cap ESG Best Practices vs. Benchmark (03/31/14 - 03/31/19)



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of March 31, 2019

Statistical Profile

Total Return Appreciation		
	TR/SN US Large Cap ESG TR	SN500T Index
Since Inception	151.26%	147.49%
10 Year	332.40%	336.83%
5 Year	63.44%	68.49%
3 Year	47.36%	47.57%
1 Year	6.92%	9.25%

Monthly Correlation	
	vs SN500T Index
Since Inception	0.9927
10 Year	0.9903
5 Year	0.9882
3 Year	0.9885
1 Year	0.9964

Annualized Standard Deviation		
	TR/SN US Large Cap ESG TR	SN500T Index
Since Inception	15.72%	14.95%
10 Year	13.52%	12.67%
5 Year	11.59%	11.30%
3 Year	11.51%	10.84%
1 Year	17.18%	16.09%

Monthly Beta	
	vs SN500T Index
Since Inception	1.0439
10 Year	1.0568
5 Year	1.0134
3 Year	1.0493
1 Year	1.0641

Top Ten Constituents			
Company	*RIC Code*	*Sector*	*Weight*
MICROSOFT CORP	MSFT US	Technology	3.42%
APPLE INC	AAPL US	Technology	3.19%
AT&T INC	T US	Telecommunications Services	1.62%
JOHNSON & JOHNSON	JNJ US	Healthcare	1.29%
VISA INC	V US	Technology	1.26%
JPMORGAN CHASE & CO	JPM US	Financials	1.25%
CISCO SYSTEMS INC	CSCO US	Technology	1.22%
INTEL CORP	INTC US	Technology	1.19%
HOME DEPOT INC	HD US	Consumer Cyclicals	1.17%
WALT DISNEY CO	DIS US	Consumer Cyclicals	1.15%

**All data as of March 31, 2019*

Sector Composition