

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](http://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

June 2018

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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 +2.00% from 2350.06 to 2397.12 in the quarter ended June 2018. This compares to an increase in the S-Network US Equity Large-Cap 500 Total Return Index (TICKER: SN500T) of +3.33%.

**Index Performance.** The best performing stocks were Advanced Micro Devices Inc (Ric Code: AMD.OQ), which rose +49.15%; Devon Energy Corp (Ric Code: DVN.N), which rose +38.28%; and Tiffany & Co (Ric Code: TIF.N), which rose +34.75%. The worst performing stocks were American Airlines Group Inc (Ric Code: AAL.OQ), which declined -26.94%; Arconic Inc (Ric Code: ARNC.N), which declined -26.17%; and Unum Group (Ric Code: UNM.N), which declined -22.31%.

The Thomson Reuters/S-Network ESG Best Practices US Large-Cap ESG Total Return Index rose +13.13% in the past 12 months. This compares to a +14.95% rise in the S-Network US Equity Large-Cap 500 Total Return Index.

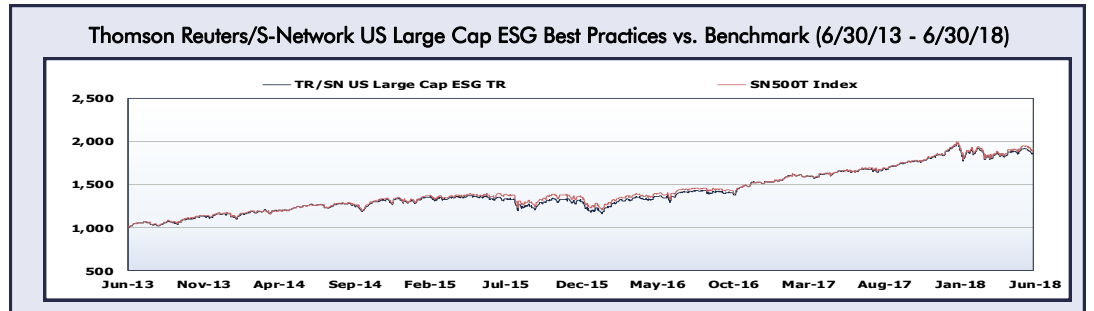
**Inclusion Criteria.** Each index is derived from an underlying index published by S-Network Global Indexes that is defined by the relevant region and capitalization sector. The Thomson Reuters/S-Network ESG Best Practices Indices are constructed to be sector-neutral to their underlying indices. They 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
ADVANCED MICRO DEVICES INC	AMD.OQ	10.05	14.99	49.15%	AMERICAN AIRLINES GRP INC	AAL.OQ	51.96	37.96	-26.94%
DEVON ENERGY CORP	DVN.N	31.79	43.96	38.28%	ARCONIC INC	ARNC.N	23.04	17.01	-26.17%
TIFFANY & CO	TIF.N	97.66	131.60	34.75%	UNUM GROUP	UNM.N	47.61	36.99	-22.31%
HESS CORP	HES.N	50.62	66.89	32.14%	OWENS CORNING	OC.N	80.40	63.37	-21.18%
ANDEAVOR	ANDV.N	100.56	131.18	30.45%	SYMANTEC CORP	SYMC.OQ	25.85	20.65	-20.12%



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 2018

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	139.71%	134.08%
10 Year	166.89%	166.00%
5 Year	86.23%	89.72%
3 Year	40.48%	40.61%
1 Year	13.13%	14.95%
Annualized Standard Deviation		
	TR/SN US Large Cap ESG TR	SN500T Index
Since Inception	15.47%	14.74%
10 Year	15.36%	14.53%
5 Year	9.92%	9.90%
3 Year	10.30%	10.25%
1 Year	8.36%	8.81%

Monthly Correlation	
vs SN500T Index	
Since Inception	0.9923
10 Year	0.9922
5 Year	0.9848
3 Year	0.9808
1 Year	0.9882
Monthly Beta	
vs SN500T Index	
Since Inception	1.0416
10 Year	1.0487
5 Year	0.9865
3 Year	0.9862
1 Year	0.9379

Top Ten Constituents			
Company	RIC Code	Sector	Weight
APPLE INC	AAPL.OQ	Information Technology	3.63%
MICROSOFT CORP	MSFT.OQ	Information Technology	3.14%
EXXON MOBIL CORP	XOM.N	Energy	1.43%
JPMORGAN CHASE & CO	JPM.N	Financials	1.35%
JOHNSON & JOHNSON	JNJ.N	Health Care	1.28%
HOME DEPOT INC	HD.N	Consumer Discretionary	1.23%
INTEL CORP	INTC.OQ	Information Technology	1.20%
CISCO SYSTEMS INC	CSCO.OQ	Information Technology	1.15%
BANK OF AMERICA CORP	BAC.N	Financials	1.06%
WELLS FARGO & CO	WFC.N	Financials	0.99%

\*All data as of June 30, 2018

Sector Composition

