



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

Q2 2019

Historical Performance

Thomson Reuters/S-Network US ESG Best Practices TR vs. S&P 500 TR
12/31/2007–6/30/2019



**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 6/30/2019

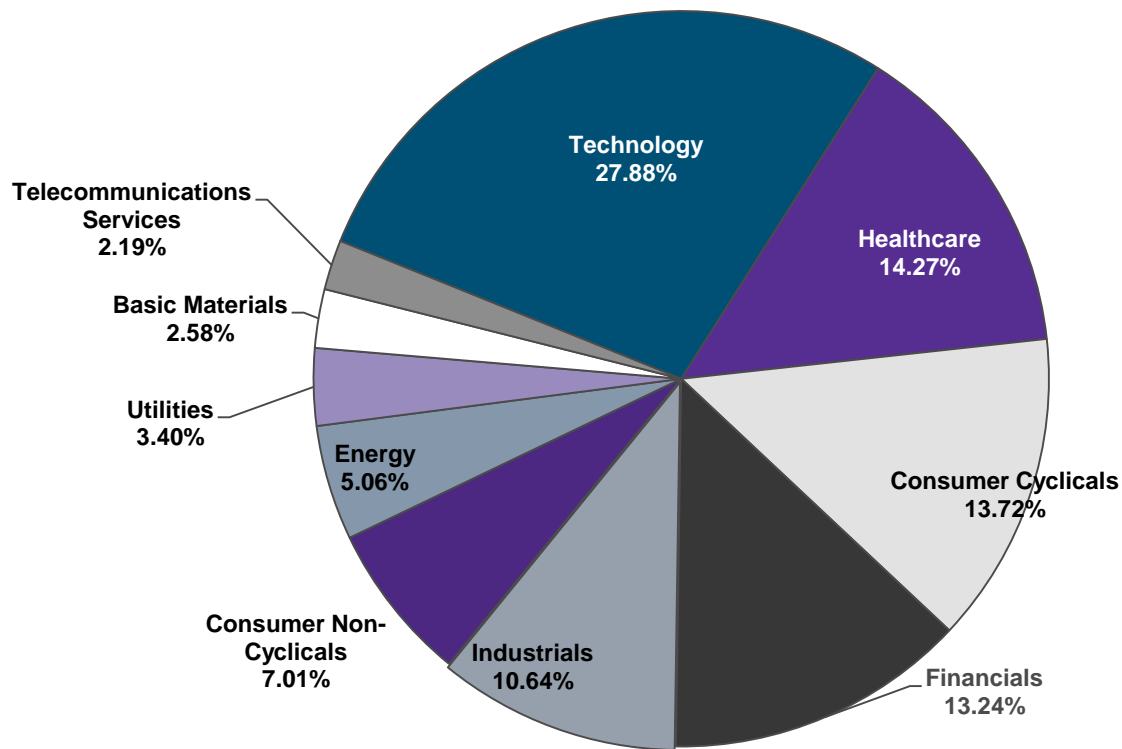
Index Fundamentals

Market Capitalization Profile		
	TRESGUS	SN500
Number of Constituents	247	500
Total Market Capitalization	15.89 Trillion USD	26.25 Trillion USD
Largest Market Capitalization	1.03 Trillion USD	1.03 Trillion USD
Smallest Market Capitalization	6.48 Billion USD	7.70 Billion USD
Average Market Capitalization	64.34 Billion USD	52.61 Billion USD
Median Market Capitalization	32.85 Billion USD	23.24 Billion USD

Source: S-Network as of 6/30/2019

Sector Distribution

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



Source: S-Network as of 6/30/2019

Top 10 Constituents

Top Ten Constituents			
Company	Ticker	Weight	Sector
MICROSOFT CORP	MSFT US	3.63%	Technology
APPLE INC	AAPL US	3.11%	Technology
AT&T INC	T US	1.62%	Telecommunications Services
JPMORGAN CHASE & CO	JPM US	1.35%	Financials
VISA INC	V US	1.30%	Technology
WALT DISNEY CO	DIS US	1.26%	Consumer Cyclical
JOHNSON & JOHNSON	JNJ US	1.25%	Healthcare
HOME DEPOT INC	HD US	1.16%	Consumer Cyclical
CISCO SYSTEMS INC	CSCO US	1.13%	Technology
PROCTER & GAMBLE CO	PG US	1.09%	Consumer Non-Cyclical

Source: S-Network as of 6/30/2019

Statistical Profile I

Total Return Appreciation (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	279.64%	295.17%
5 Year	62.31%	67.55%
3 Year	49.66%	50.73%
1 Year	9.05%	10.36%

Price Appreciation (Price Index)		
	TRESGUS	SN500
10 Year	202.34%	222.74%
5 Year	44.86%	51.87%
3 Year	39.91%	42.31%
1 Year	6.55%	8.26%

Compound Annual Growth Rate (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	14.27%	14.73%
5 Year	10.17%	10.87%
3 Year	14.39%	14.66%
1 Year	9.05%	10.36%

Compound Annual Growth Rate (Price Index)		
	TRESGUS	SN500
10 Year	11.70%	12.43%
5 Year	7.69%	8.72%
3 Year	11.84%	12.48%
1 Year	6.55%	8.26%

Source: S-Network as of 6/30/2019

Statistical Profile II

Monthly Correlation (Total Return Index)	
	vs SN500T
10 Year	0.9911
5 Year	0.9893
3 Year	0.9908
1 Year	0.9973

Monthly Correlation (Price Index)	
	vs SN500
10 Year	0.9912
5 Year	0.9894
3 Year	0.9908
1 Year	0.9973

Standard Deviation (Total Return Index)		
	TRESGUSTR	SN500T
10 Year	13.55%	12.76%
5 Year	12.71%	12.18%
3 Year	13.37%	12.35%
1 Year	21.04%	19.25%

Standard Deviation (Price Index)		
	TRESGUS	SN500
10 Year	13.54%	12.76%
5 Year	12.68%	12.15%
3 Year	13.35%	12.34%
1 Year	21.03%	19.23%

Source: S-Network as of 6/30/2019

Statistical Profile III

Monthly Beta (Total Return Index)	
	vs SN500T
10 Year	1.0522
5 Year	1.0323
3 Year	1.0724
1 Year	1.0900

Monthly Beta (Price Index)	
	vs SN500
10 Year	1.0523
5 Year	1.0325
3 Year	1.0721
1 Year	1.0904

Monthly R-Squared (Total Return Index)	
	vs SN500T
10 Year	0.9822
5 Year	0.9786
3 Year	0.9816
1 Year	0.9947

Monthly R-Squared (Price Index)	
	vs SN500
10 Year	0.9825
5 Year	0.9789
3 Year	0.9817
1 Year	0.9947

Source: S-Network as of 6/30/2019

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

- 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