



Back-tested performance is hypothetical and has certain inherent limitations. Back-tested performance differs from live performance and is included for informational purposes only.

## INDEX CHARACTERISTICS

Base Date	12/31/2015
Constituents	55
Dividend Yield*	0.00%
52 Week High/Low**	3629/2200

\* Trailing 12 months data for current year portfolio, as of last trading day of most recent month end.

\*\* Trailing 12 months as of last trading day.

## INDEX RISK & RETURN STATISTICS

Statistic	QTD	YTD	1 Year	3 Year	Since Base Date
Beta <sup>1</sup>	0.79	0.73	0.73	0.82	0.70
Correlation <sup>1</sup>	0.44	0.74	0.73	0.74	0.67
Returns <sup>2</sup>	3.26%	3.26%	-16.44%	8.57%	14.42%
Standard Deviation	28.93%	28.93%	38.45%	33.01%	25.49%

<sup>1</sup>W.R.T.:

<sup>2</sup>As of last trading day.

Disclaimer - Indxx disclaims all warranties, expressed or implied, relating to this document, and any content, information or data here in, including, and without limitation, warranties of merchantability and fitness for a particular purpose. All such content, information and data are provided as is. Indxx makes no guarantees regarding the accuracy of the content, information or data here in. Limitation on Liabilities - In no event will Indxx be liable for direct, indirect, special, incidental, consequential or any other damages arising under or relating to this product and / or the content, information or data here in. Your sole remedy for dissatisfaction with this product is to stop using the product. For the most recent data, please visit [www.indxx.com](http://www.indxx.com).

© Indxx 2020