



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	10/30/2015
Constituents	87
Dividend Yield*	0.00%
52 Week High/Low**	2640/2043

* 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 ¹	1.02	0.88	0.88	0.91	0.92
Correlation ¹	0.87	0.96	0.95	0.92	0.91
Returns ²	9.85%	9.85%	-10.36%	17.07%	13.29%
Standard Deviation	19.44%	19.44%	26.81%	23.96%	20.28%

¹W.R.T.:

²As of last trading day.

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