

## INDXX ISS ESG 500 LEADERS INDEX

The Indxx ISS ESG 500 Leaders Index provides exposure to securities that are not involved in any adverse Environmental, Social and Corporate Governance practices from a universe of the 500 largest US securities, as measured by market capitalization. To access company's ESG ratings, Indxx relies on the ESG data provided by Institutional Shareholder Services group of companies ("ISS ESG"). The index has been backtested to April 30,2008 and has a live calculation date of December 24,2020.



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	04/30/2008
Constituents	194
Dividend Yield*	1.21%
52 Week High/Low**	5134/3866

\* 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>	-	-	-	-	-
Correlation <sup>1</sup>	-	-	-	-	-
Returns <sup>2</sup>	7.85%	7.85%	-7.99%	9.09%	10.89%
Standard Deviation	15.99%	15.99%	23.69%	25.30%	20.49%

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

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

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