

INDXX MULTI ASSET INCOME INDEX

The Indxx Multi Asset Income Index seeks to provide exposure to different asset classes, with an objective of providing a diversified portfolio of United States listed assets. The index has been backtested to May 31, 2017 and has a live calculation date of June 28, 2022.



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	05/31/2017
Constituents	12
Dividend Yield*	3.37%
52 Week High/Low**	1267/1104

* 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	0.38	0.35	0.34	0.40	0.38
Correlation ¹	0.90	0.88	0.87	0.90	0.89
Returns ²	-0.15%	-0.15%	-6.93%	6.40%	2.69%
Standard Deviation	7.71%	7.71%	10.68%	9.34%	8.89%

¹W.R.T.: Indxx 500 Index