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TICKERS:

James Purpose Based Investment Index
(USD):JBRI

James Purpose Based Investment Total
Return Index (USD):JBRT

September 2018

Inquire about our custom institutional
benchmarking services



James Purpose Based Investment Index

Index Performance. The James Purpose Based Investment Total Return Index (TICKER: JBRT) increased +1.64% from 2461.28 to 2501.68 in the quarter ended September 2018. This compares to an increase in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of +7.62%.

As of September 30, 2018, the dividend yield for the James Purpose Based Investment Index was 1.49%, compared with 1.33% at the end of the previous quarter. The S-Network US Large/Mid-Cap 1000 Index had a 1.64% dividend yield as of September 30, 2018, compared with 1.71% at the end of the previous quarter.

The best performing stocks were Clean Harbors Inc (TICKER: CLH US), which rose +28.86%; Allison Transmission Holdings Inc (TICKER: ALSN US), which rose +28.45%; and Radian Group (TICKER: RDN US), which rose +27.44%. The worst performing stocks were Western Digital Corp (TICKER: WDC US), which declined -24.38%; Peabody Energy Corp (TICKER: BTU US), which declined -21.64%; and CNX Resources Corp (TICKER: CNX US), which declined -19.52%.

The James Purpose Based Investment Total Return Index rose +7.24% in the past 12 months. This compares to a +18.37% rise in the S-Network US Large/Mid-Cap 1000 TR Index.

Index Description. The James Purpose Based Investment Index (JBRI) is designed to exclude companies that are involved in practices and products objectionable from a Biblical perspective, while maintaining market-comparable performance via the James Investment Research Proprietary Stock Ranking Model.

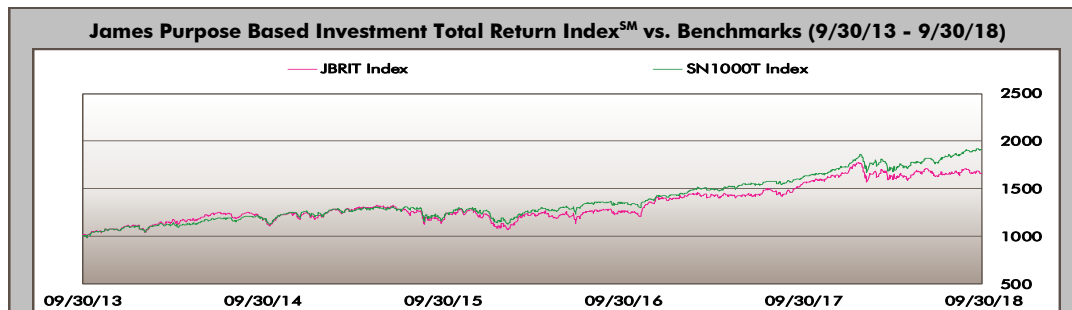
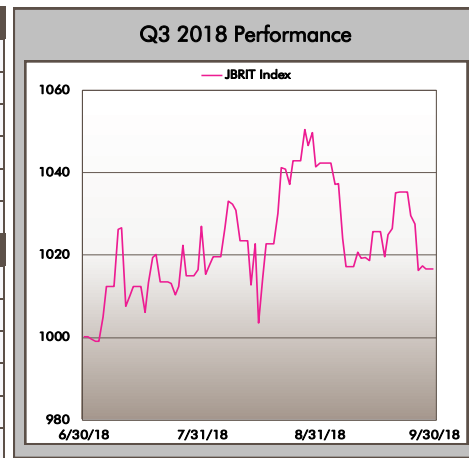
Inclusion Criteria. JBRI consists of companies from the S-Network US Large/Mid-Cap 1000 Index that pass the eVALUEator screens and rank in the top 100 by the James Investment Research Proprietary Stock Ranking Model Output.

Weighting Methodology. JBRI uses an equal weighting methodology.

Rebalancings. JBRI is reconstituted and rebalanced quarterly on the close of the third Friday of the last month of each calendar quarter.

Index Data. JBRI is calculated daily by S-Network Global Indexes. Daily values from December 30, 2011 are available through S-Network. End-of-day index values are distributed daily via the NYSE Global Index Feed.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
CLEAN HARBORS INC	CLH US	55.55	71.58	28.86%
ALLISON TRANSMISSION HOLDINGS	ALSN US	40.49	52.01	28.45%
RADIAN GROUP	RDN US	16.22	20.67	27.44%
PREMIER INC. A	PINC US	36.38	45.78	25.84%
NEKTAR THERAPEUTICS	NKTR US	48.83	60.96	24.84%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
WESTERN DIGITAL CORP	WDC US	77.41	58.54	-24.38%
PEABODY ENERGY CORP	BTU US	45.48	35.64	-21.64%
CNX RESOURCES CORP	CNX US	17.78	14.31	-19.52%
FREEPORT-MCMORAN INC	FCX US	17.26	13.92	-19.35%
SEAGATE TECHNOLOGY	STX US	56.47	47.35	-16.15%



*Note: This chart is a normalized historical graph
Data Source: S-Network Data as of September 30, 2018

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

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Index Statistical Profile

Capitalization Profile	
Number of Constituents	100
TOTAL MARKET CAPITALIZATION	1.19 Trillion USD
LARGEST MARKET CAPITALIZATION	90.63 Billion USD
SMALLEST MARKET CAPITALIZATION	2.66 Billion USD
AVERAGE MARKET CAPITALIZATION	11.89 Billion USD
MEDIAN MARKET CAPITALIZATION	5.81 Billion USD

Total Return Appreciation		
	JBRIT	SN1000T
5 Year	65.85%	91.06%
3 Year	42.98%	61.41%
1 Year	7.24%	18.37%

Compound Annual Growth Rate (CAGR)		
	JBRIT	SN1000T
5 Year	10.65%	13.82%
3 Year	12.66%	17.30%
1 Year	7.24%	18.37%

Annualized Standard Deviation (Monthly)		
	JBRIT	SN1000T
5 Year	11.82%	9.71%
3 Year	11.98%	9.29%
1 Year	9.78%	9.13%

Sharpe Ratio		
	JBRIT	SN1000T
5 Year	0.8702	1.3311
3 Year	0.9823	1.6760
1 Year	0.5887	1.7154

Tracking Error	
	JBRIT vs. SN1000T
5 Year	5.60%
3 Year	5.86%
1 Year	5.12%

Beta Matrix** (5 Year/Monthly)		
	JBRIT	SN1000T
JBRIT	1.0000	0.7252
SN1000T	1.0753	1.0000

Correlation Matrix** (5 Year/Monthly)		
	JBRIT	SN1000T
JBRIT	1.0000	0.8831
SN1000T	0.8831	1.0000

R-Square Matrix** (5 Year/Monthly)		
	JBRIT	SN1000T
JBRIT	1.0000	0.7798
SN1000T	0.7798	1.0000

*All data as of September 30, 2018

**Dependent variable shown in Column Headers, Independent shown in Row Headers

Index Composition

