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TICKERS:

James Biblically Responsible Investment
Index (USD):JBRI
James Biblically Responsible investment
Total Return Index (USD):JBRT

June 2017

Inquire about our custom institutional
benchmarking services



James Biblically Responsible Investment Index

Index Performance. The James Biblically Responsible Investment Total Return Index (TICKER: JBRT) decreased -2.08% from 2169.74 to 2163.62 in the quarter ended June 2017. This compares to an increase in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of +3.11%.

As of June 30, 2017, the dividend yield for the James Biblically Responsible Investment Index was 1.41%, compared with 2.27% at the end of the previous quarter. The eVALUEator Biblically Responsible Index had a +1.48% dividend yield as of March 31, 2017, compared with 1.53% at the end of the previous quarter.

The best performing stocks were Molina Healthcare (TICKER: MOH US), which rose +51.71%; First Solar Inc (TICKER: FSLR US), which rose +47.16%; and Xpo Logistics Inc (TICKER: XPO US), which rose +34.96%. The worst performing stocks were Transocean Ltd (TICKER: RIG US), which declined -33.9%; Newfield Exploration Co (TICKER: NFX US), which declined -22.89%; and The Michaels Cos Inc. (TICKER: MIK US), which declined -17.28%.

The James Biblically Responsible Investment Total Return Index rose +19.18% in the past 12 months. This compares to a +18.82% rise in the S-Network US Large/Mid-Cap 1000 TR Index.

Index Description. The James Biblically Responsible 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.

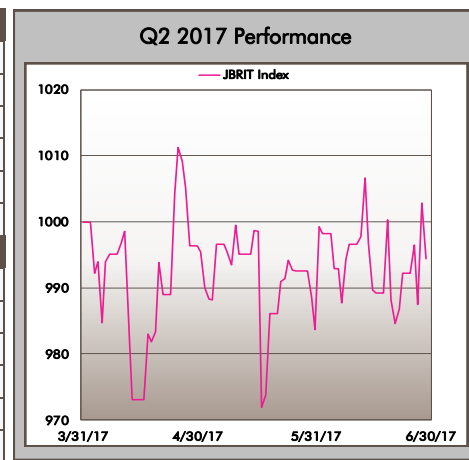
Inclusion Criteria. JBRI consists of companies included in the eVALUEator Biblically Responsible Index that rank in the top 100 by the James Investment Research Proprietary Stock Ranking Model Output.

Weighting Methodology. JBRI uses an equal weighting methodology.

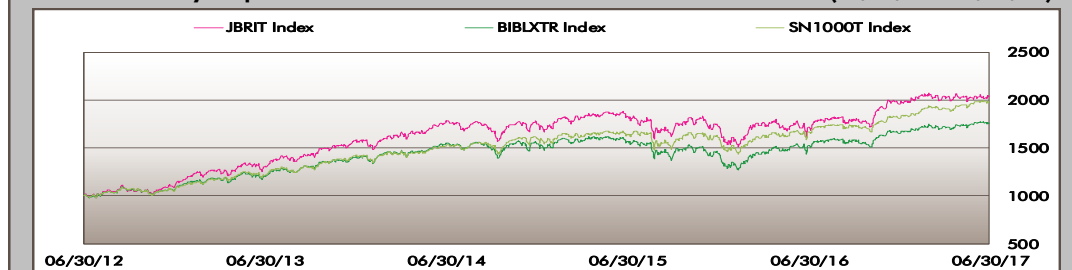
Rebalancings. JBRI is reconstituted and rebalanced quarterly on the third Friday of the last month of each calendar quarter.

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
MOLINA HEALTHCARE	MOH US	45.60	69.18	51.71%
FIRST SOLAR INC	FSLR US	27.10	39.88	47.16%
XPO LOGISTICS INC	XPO US	47.89	64.63	34.96%
BLOCK H & R INC	HRB US	23.25	30.91	32.95%
NVIDIA CORP	NVDA US	108.93	144.56	32.71%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
TRANSOCEAN LTD	RIG US	12.45	8.23	-33.90%
NEWFIELD EXPLORATION CO	NFX US	36.91	28.46	-22.89%
THE MICHAELS COS INC.	MIK US	22.39	18.52	-17.28%
CHESAPEAKE ENERGY CORP	CHK US	5.94	4.97	-16.33%
SEAGATE TECHNOLOGY	STX US	45.93	38.75	-15.63%



James Biblically Responsible Investment Total Return IndexSM vs. Benchmarks (06/30/12 - 06/30/17)



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of June 30, 2017

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	936.73 Billion USD
LARGEST MARKET CAPITALIZATION	85.15 Billion USD
SMALLEST MARKET CAPITALIZATION	1.83 Billion USD
AVERAGE MARKET CAPITALIZATION	9.37 Billion USD
MEDIAN MARKET CAPITALIZATION	5.09 Billion USD

Total Return Appreciation			
	JBRIT	BIBLXTR	SN1000T
5 Year	103.95%	76.09%	97.65%
3 Year	15.20%	14.24%	30.19%
1 Year	19.18%	15.92%	18.82%

Compound Annual Growth Rate (CAGR)			
	JBRIT	BIBLXTR	SN1000T
5 Year	15.32%	11.98%	14.60%
3 Year	4.83%	4.54%	9.19%
1 Year	19.18%	15.92%	18.82%

Annualized Standard Deviation (Monthly)			
	JBRIT	BIBLXTR	SN1000T
5 Year	12.34%	10.89%	9.80%
3 Year	12.99%	11.85%	10.62%
1 Year	10.37%	8.48%	6.22%

Sharpe Ratio			
	JBRIT	BIBLXTR	SN1000T
5 Year	1.2068	1.0806	1.4276
3 Year	0.4061	0.4105	0.8582
1 Year	1.6954	1.7251	2.7308

Tracking Error		
	JBRIT vs. BIBLXTR	BIBLXTR vs. SN1000T
5 Year	4.10%	5.58%
3 Year	4.17%	5.89%
1 Year	3.99%	6.28%

Beta Matrix** (5 Year/Monthly)			
	JBRIT	BIBLXTR	SN1000T
JBRIT	1.0000	0.8339	0.7131
BIBLXTR	1.0716	1.0000	0.8532
SN1000T	1.1311	1.0531	1.0000

Correlation Matrix** (5 Year/Monthly)			
	JBRIT	BIBLXTR	SN1000T
JBRIT	1.0000		
BIBLXTR	0.9453	1.0000	
SN1000T	0.8981	0.9479	1.0000

R-Square Matrix** (5 Year/Monthly)			
	JBRIT	BIBLXTR	SN1000T
JBRIT	1.0000		
BIBLXTR	0.8936	1.0000	
SN1000T	0.8066	0.8985	1.0000

*All data as of June 30, 2017

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

Index Composition

