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TICKERS:

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

March 2018

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 -1.46% from 2498.50 to 2462.11 in the quarter ended March 2018. This compares to a decrease in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of -0.32%.

As of March 31, 2018, the dividend yield for the James Biblically Responsible Investment Index was 1.25%, compared with 1.18% at the end of the previous quarter. The eVALUEator Biblically Responsible Index had a 1.34% dividend yield as of March 31, 2018, compared with 1.34% at the end of the previous quarter.

The best performing stocks were Seagate Technology (TICKER: STX US), which rose +39.87%; Dst Systems Inc (TICKER: DST US), which rose +34.77%; and Micron Technology Inc (TICKER: MU US), which rose +26.8%. The worst performing stocks were Chesapeake Energy Corp (TICKER: CHK US), which declined -23.74%; Thor Industries Inc (TICKER: THO US), which declined -23.59%; and Devon Energy Corp (TICKER: DVN US), which declined -23.21%.

The James Biblically Responsible Investment Total Return Index rose +13.47% in the past 12 months. This compares to a +14.84% 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.

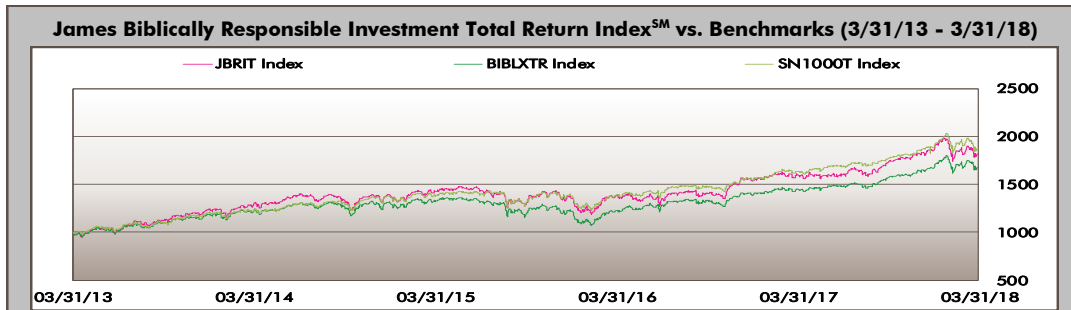
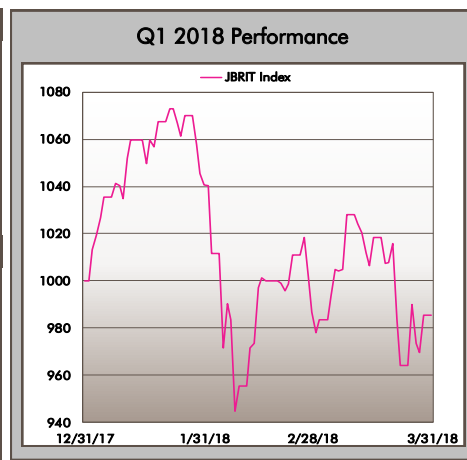
Inclusion Criteria. JBRI consists of companies included in the eVALUEator Biblically Responsible Index that rank in the top 100 by the James Investment Research Proprietary Stock Ranking Model Output.

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 |
| SEAGATE TECHNOLOGY | STX US | 41.84 | 58.52 | 39.87% |
| DST SYSTEMS INC | DST US | 62.07 | 83.65 | 34.77% |
| MICRON TECHNOLOGY INC | MU US | 41.12 | 52.14 | 26.80% |
| ENERGIZER HOLDINGS INC | ENR US | 47.98 | 59.58 | 24.18% |
| DICK'S SPORTING GOODS INC | DKS US | 28.74 | 35.05 | 21.96% |
| Lagging Movers | | | | |
| Company Name | Ticker | Opening | Closing | Change |
| CHESAPEAKE ENERGY CORP | CHK US | 3.96 | 3.02 | -23.74% |
| THOR INDUSTRIES INC | THO US | 150.72 | 115.17 | -23.59% |
| DEVON ENERGY CORP | DVN US | 41.40 | 31.79 | -23.21% |
| TUPPERWARE CORP | TUP US | 62.70 | 48.38 | -22.84% |
| NEWFIELD EXPLORATION CO | NFX US | 31.53 | 24.42 | -22.55% |



*Note: This chart is a normalized historical graph
Data Source: S-Network Data as of March 31, 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 | 1.43 Trillion USD |
| LARGEST MARKET CAPITALIZATION | 149.58 Billion USD |
| SMALLEST MARKET CAPITALIZATION | 2.47 Billion USD |
| AVERAGE MARKET CAPITALIZATION | 14.34 Billion USD |
| MEDIAN MARKET CAPITALIZATION | 6.87 Billion USD |

| Total Return Appreciation | | | |
|---------------------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| 5 Year | 82.20% | 68.07% | 87.85% |
| 3 Year | 27.64% | 26.73% | 35.81% |
| 1 Year | 13.47% | 15.85% | 14.84% |

| Compound Annual Growth Rate (CAGR) | | | |
|------------------------------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| 5 Year | 12.75% | 10.94% | 13.44% |
| 3 Year | 8.47% | 8.22% | 10.74% |
| 1 Year | 13.47% | 15.85% | 14.84% |

| Annualized Standard Deviation (Monthly) | | | |
|---|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| 5 Year | 12.31% | 11.04% | 10.04% |
| 3 Year | 12.46% | 11.55% | 10.37% |
| 1 Year | 9.63% | 8.58% | 8.46% |

| Sharpe Ratio | | | |
|--------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| 5 Year | 1.0102 | 0.9657 | 1.2759 |
| 3 Year | 0.6686 | 0.6921 | 0.9825 |
| 1 Year | 1.2394 | 1.6242 | 1.5415 |

| Tracking Error | | |
|----------------|-------------------|---------------------|
| | JBRIT vs. BIBLXTR | BIBLXTR vs. SN1000T |
| 5 Year | 3.92% | 5.50% |
| 3 Year | 4.24% | 5.91% |
| 1 Year | 3.44% | 5.60% |

| Beta Matrix** (5 Year/Monthly) | | | |
|--------------------------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| JBRIT | 1.0000 | 0.8518 | 0.7328 |
| BIBLXTR | 1.0584 | 1.0000 | 0.8564 |
| SN1000T | 1.1021 | 1.0366 | 1.0000 |

| Correlation Matrix** (5 Year/Monthly) | | | |
|---------------------------------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| JBRIT | 1.0000 | | |
| BIBLXTR | 0.9495 | 1.0000 | |
| SN1000T | 0.8987 | 0.9422 | 1.0000 |

| R-Square Matrix** (5 Year/Monthly) | | | |
|------------------------------------|--------|---------|---------|
| | JBRIT | BIBLXTR | SN1000T |
| JBRIT | 1.0000 | | |
| BIBLXTR | 0.9015 | 1.0000 | |
| SN1000T | 0.8076 | 0.8877 | 1.0000 |

*All data as of March 31, 2018

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

Index Composition

