



Contact Information

Joseph LaCorte, CFA

S-Network Global Indexes Inc.  
(646) 467-7927  
jlaCorte@snetworkinc.com

Licensed ETF

ALPS International Sector Dividend Dogs ETF  
TICKER: IDOG

This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current private offering memorandum for the relevant fund or funds.

Information about the index, including rule book, company descriptions and historic data, can be found at:  
[www.sectordividenddogs.com](http://www.sectordividenddogs.com)

TICKERS:

International Sector Dividend Dogs Index (USD):  
IDOGX  
International Sector Dividend Dogs Total Return Index (USD)  
IDOGXTR

June 2020

Inquire about our custom institutional Benchmarking services



## International Sector Dividend Dogs Total Return Index

**Index Performance.** The S-Network International Sector Dividend Dogs Total Return Index (TICKER: IDOGXTR) increased +1.98% from 3135.53 to 3511.29 in the quarter ended June 2020. This compares to an increase in the S&P International Dividend Opportunities TR Index (TICKER: SPGTDOUT) of +9.98%.

As of June 30, 2020, the dividend yield for the S-Network International Sector Dividend Dogs Index was 4.77%, compared with 6.37% at the end of the previous quarter. The S-Network Developed International 1000 TR Index had a 2.63% dividend yield as of June 30, 2020, compared with 3.72% at the end of the previous quarter.

The best performing stocks were Fortescue Metals Group (TICKER: FMG AU), which rose +55.8%; Wesfarmers Ltd (TICKER: WES AU), which rose +47.16%; and BHP Group Ltd (TICKER: BHP AU), which rose +39.04%. The worst performing stocks were Natixis (TICKER: KN FP), which declined -19.79%; Fujifilm Holdings Corp (TICKER: 4901 JP), which declined -15.18%; and Bp (TICKER: BP/ LN), which declined -11.01%.

The S-Network International Sector Dividend Dogs Total Return Index decreased -10.00% in the past 12 months. This compares to a -11.16% decrease in the S&P International Dividend Opportunities TR Index.

**Index Description.** IDOGX is a portfolio of fifty stocks derived from the S-Network Developed Markets (ex-Americas) Index (S-Net DMI). The IDOGX methodology selects the five stocks in each of the ten GICS sectors that make up the S-Net DMI which offer the highest dividend yields as of the last trading day of November. The stocks selected for inclusion in the portfolio are equally weighted. IDOGX divides into the following ten GICS sectors: consumer discretionary, consumer staples, energy, financials, health care, industrials, information technology, materials, communication services and utilities.

**Inclusion Criteria.** The selection criteria for the S-Net DMI include requirements for sector inclusion, country qualifications, primary exchange listing, minimum market capitalization, minimum average daily trading volume, share price and other factors. All constituents of IDOGX must be constituents of the S-NET DMI. Individual securities to be included in IDOGX are selected based on a ranking system within each sector that selects the five stocks in each sector with the highest dividend yield as of the last trading day of November. Dividend yield is computed based on the regular cash dividends paid by the company over the previous twelve month period, divided by the share price.

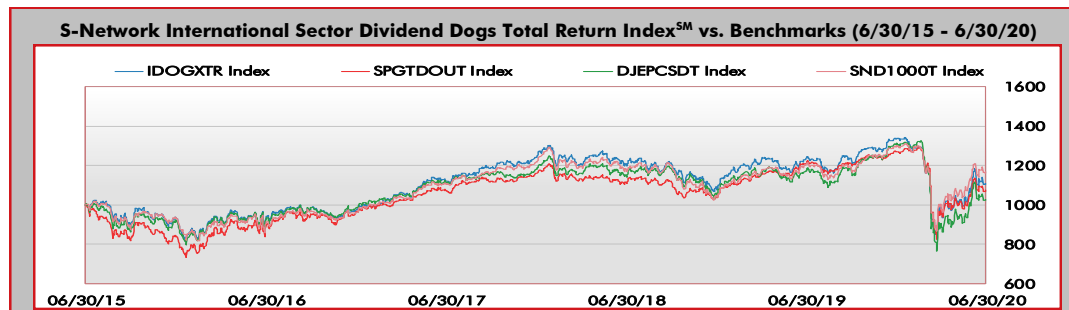
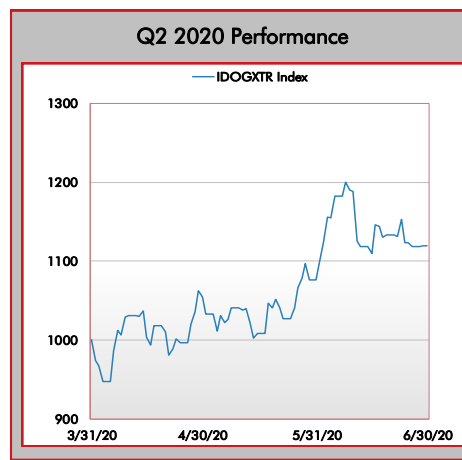
**Weighting Methodology.** All stocks selected for inclusion in IDOGX are equally weighted. Share weights are based on prices as of the close of trading on the second Friday of the rebalancing month.

If there are less than 5 eligible securities represented in any GICS sector as of the snapshot date the index will include only those securities which qualify. All constituents are equally weighted as of the record date.

**Rebalancings.** IDOGX is rebalanced quarterly, at the close of trading on the third Friday of the last month of each calendar quarter.

**Index Data.** Index values are disseminated in US dollars via the Chicago Mercantile Exchange on both a price only and total return basis. Values for the price only index (IDOGX) are distributed throughout the day at fifteen-second intervals. Values for the total return index (IDOGXTR) are distributed once daily following the close of trading on US stock markets on each trading day. Daily values are available from December 31, 1999.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
FORTESCUE METALS GROUP	FMG AU	6.12	9.54	55.80%
WESFARMERS LTD	WES AU	20.97	30.87	47.16%
BHP GROUP LTD	BHP AU	17.74	24.66	39.04%
RENAULT SA	RNO FP	19.43	25.36	30.53%
RIO TINTO LTD	RIO AU	51.76	67.45	30.30%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
NATIXIS	KN FP	3.26	2.61	-19.79%
FUJIFILM HOLDINGS CORP	4901 JP	50.38	42.73	-15.18%
BP	BP/ LN	4.27	3.80	-11.01%
CITIC LIMITED	267 HK	1.05	0.94	-10.23%
ROYAL DUTCH SHELL A	RDSA NA	17.88	16.17	-9.57%



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 2020

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.

This material has been prepared and/or issued by S-Network Global Indexes Inc. and/or one of its consultants or affiliates. This document is for information purposes only and it should not be regarded as an offer to sell or as a solicitation of an offer to buy the securities or other instruments mentioned in it. The information, including any third party information, may not be accurate or complete in its entirety, and it should not be relied upon as such. S-Network Global Indexes Inc. and/or its affiliates are not acting in a fiduciary capacity. The products mentioned herein may not be eligible for sale in some states or countries and may not be suitable for all investors. The potential yield created by these products may be adversely affected by exchange rates, interest rates, or other economic and political factors. An investor's return may be less than the principle invested. S-Network Global Indexes Inc. and/or its affiliates may now, in the past, or in the future make markets, or deal as principle in the securities or derivatives thereof, mentioned in the document. In addition, S-Network Global Indexes Inc., its shareholders, directors, officers, and/or employees and consultants, may from time to time hold a long or short position in these securities. This document may not be reproduced in any manner without the prior written authorization of S-Network Global Indexes Inc. Opinions expressed within reflect the opinions of S-Network Global Indexes Inc. and the author/analyst and are subject to change without notice.

Index Statistical Profile

Capitalization Profile	
Number of Constituents	50
TOTAL MARKET CAPITALIZATION	2.00 Trillion USD
LARGEST MARKET CAPITALIZATION	136.54 Billion USD
SMALLEST MARKET CAPITALIZATION	7.50 Billion USD
AVERAGE MARKET CAPITALIZATION	39.97 Billion USD
MEDIAN MARKET CAPITALIZATION	28.34 Billion USD

Total Return Appreciation				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
Since Inception	251.13%	340.24%	270.50%	105.35%
10 Year	78.93%	38.44%	62.60%	88.28%
5 Year	10.67%	7.54%	2.77%	16.77%
3 Year	-1.36%	0.36%	-7.70%	5.70%
1 Year	-10.00%	-11.16%	-12.18%	-2.76%

Compound Annual Growth Rate (CAGR)				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
Since Inception	6.32%	7.50%	6.60%	3.57%
10 Year	5.99%	3.31%	4.98%	6.53%
5 Year	2.05%	1.46%	0.55%	3.15%
3 Year	-0.45%	0.12%	-2.64%	1.86%
1 Year	-10.00%	-11.16%	-12.18%	-2.76%

Annualized Standard Deviation (Monthly)				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
Since Inception	16.89%	19.39%	18.69%	16.56%
10 Year	15.22%	16.51%	17.03%	14.88%
5 Year	14.57%	14.32%	16.76%	14.41%
3 Year	15.58%	14.29%	18.74%	15.39%
1 Year	21.69%	20.58%	28.24%	20.49%

Sharpe Ratio				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
Since Inception	0.3507	0.3873	0.3507	0.1965
10 Year	0.4192	0.2431	0.3369	0.4601
5 Year	0.1336	0.0937	0.0516	0.2079
3 Year	-0.0577	-0.0349	-0.1325	0.0888
1 Year	-0.4363	-0.5314	-0.3582	-0.0998

Top Ten Constituents			
Company	Ticker	Country	Weight
TOKYO ELECTRON	8035 JP	Japan	2.28%
BOUYGUES	EN FP	France	2.21%
TELIA CO AB	TELIA SS	Sweden	2.21%
SCOTTISH & SOUTHERN ENERGY	SSE LN	United Kingdom	2.19%
NATIONAL GRID PLC	NG/ LN	United Kingdom	2.15%
WESFARMERS LTD	WES AU	Australia	2.13%
INTESA SANPAOLO	ISP IM	Italy	2.11%
KONINKLIJKE AHOLD DELHAIZE N	AD NA	Netherlands	2.08%
ENERGIAS DE PORTUGAL SA	EDP PL	Portugal	2.08%
IMPERIAL BRANDS PLC	IMB LN	United Kingdom	2.06%

Beta Matrix** (5 Year/Monthly)				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
IDOGXTR	1.0000	0.9028	1.1026	0.9532
SPGTDOUT	0.9340	1.0000	1.0973	0.9228
DJEPCSDT	0.8330	0.8013	1.0000	0.8192
SND1000T	0.9749	0.9123	1.1090	1.0000

Correlation Matrix** (5 Year/Monthly)				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
IDOGXTR	1.0000			
SPGTDOUT	0.9183	1.0000		
DJEPCSDT	0.9584	0.9377	1.0000	
SND1000T	0.9640	0.9175	0.9531	1.0000

R-Square Matrix** (5 Year/Monthly)				
	IDOGXTR	SPGTDOUT	DJEPCSDT	SND1000T
IDOGXTR	1.0000			
SPGTDOUT	0.8433	1.0000		
DJEPCSDT	0.9185	0.8793	1.0000	
SND1000T	0.9292	0.8419	0.9084	1.0000

\*All data as of June 30, 2020

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

Index Composition

