



Contact Information

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Licensed ETF

ALPS Sector Dividend
Dogs ETF
TICKER: SDOG

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

TICKERS:

S-Network Sector Dividend Dogs
Index (USD):
SDOGX
S-Network Sector Dividend Dogs
Total Return Index (USD):
SDOGXTR

June 2020

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S-Network Sector Dividend Dogs Total Return Index

Index Performance. The S-Network Sector Dividend Dogs Total Return Index (TICKER: SDOGXTR) increased +17.72% from 5537.60 to 6519.12 in the quarter ended March 2020. This compares to an increase in the The S&P 500 Total Return Index (TICKER: SPXT) of +20.54%.

As of June 30, 2020, the dividend yield for the S-Network Sector Dividend Dogs Index was 5.36%, compared with 6.49% at the end of the previous quarter. The S&P 500 Index had a 1.92% dividend yield as of June 30, 2020, compared with 2.30% at the end of the previous quarter.

The best performing stocks were Gap Inc (TICKER: GPS UN), which rose +79.26%; Occidental Petroleum (TICKER: OXY UN), which rose +58.03%; and ONEOK Inc (TICKER: OKE UN), which rose +52.32%. The worst performing stocks were Coty Inc. (TICKER: COTY UN), which declined -13.37%; Molson Coors Beverage Co B (TICKER: TAP UN), which declined -11.92%; and Southern Co (TICKER: SO UN), which declined -4.23%.

The S-Network Sector Dividend Dogs Total Return Index fell -12.30% in the past 12 months. This compares to a +7.51% rise in the The S&P 500 Total Return Index.

Index Description. SDOGX is a portfolio of fifty stocks derived from the S&P 500 Index. The SDOGX methodology selects the five stocks in each of the ten GICS sectors that make up the S&P 500 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. SDOGX divides into the following ten GICS sectors: consumer discretionary, consumer staples, energy, financials, health care, industrials, information technology, materials, communication services and utilities.

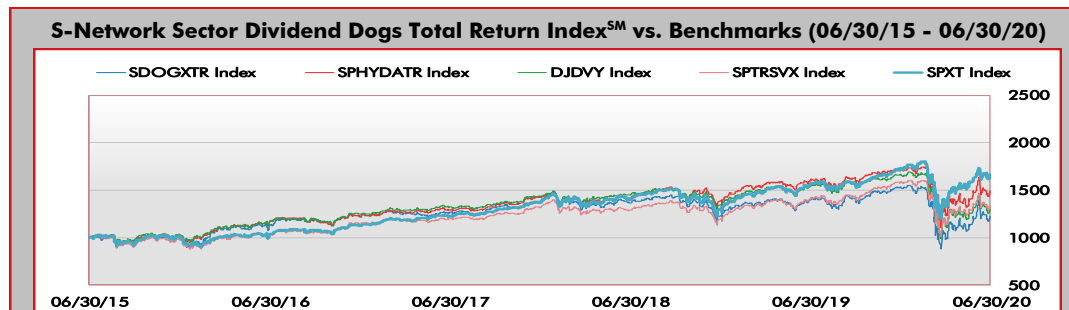
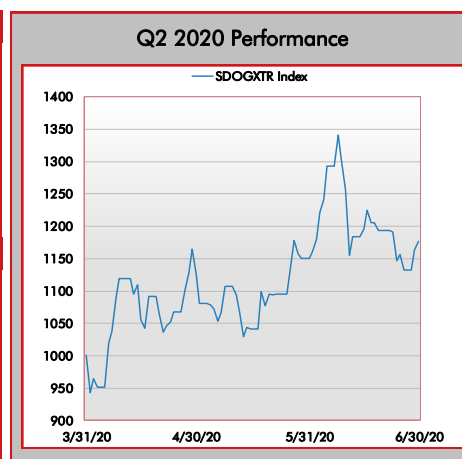
Inclusion Criteria. The selection criteria for the S&P 500 include requirements for sector inclusion, primary exchange listing, minimum market capitalization, minimum average daily trading volume, and other factors. All constituents of SDOGX must be constituents of the S&P 500. Individual securities to be included in SDOGX 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 SDOGX 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. SDOGX 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 (SDOGX) are distributed throughout the day at fifteen-second intervals. Values for the total return index (SDOGXTR) are distributed once daily. Daily values are available from December 31, 1999.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
GAP INC	GPS UN	7.04	12.62	79.26%
OCCIDENTAL PETROLEUM	OXY UN	11.58	18.30	58.03%
ONEOK INC	OKE UN	21.81	33.22	52.32%
EASTMAN CHEMICAL CO	EMN UN	46.58	69.64	49.51%
KOHL'S CORP	KSS UN	14.59	20.77	42.36%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
COTY INC.	COTY	5.16	4.47	-13.37%
MOLSON COORS BEVERAGE CO B	TAP UN	39.01	34.36	-11.92%
SOUTHERN CO	SO UN	54.14	51.85	-4.23%
PHILIP MORRIS INTERNATIONAL	PM UN	72.96	70.06	-3.97%
DUKE ENERGY CORP	DUK UN	80.88	79.89	-1.22%



*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.

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Index Statistical Profile

Capitalization Profile	
Number of Constituents	50
TOTAL MARKET CAPITALIZATION	2.51 Trillion USD
LARGEST MARKET CAPITALIZATION	228.13 Billion USD
SMALLEST MARKET CAPITALIZATION	3.28 Billion USD
AVERAGE MARKET CAPITALIZATION	50.13 Billion USD
MEDIAN MARKET CAPITALIZATION	20.90 Billion USD

Total Return Appreciation					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
Since Inception	551.91%	544.90%	418.99%	188.83%	214.22%
10 Year	189.92%	207.70%	179.30%	180.99%	270.31%
5 Year	22.15%	48.74%	30.26%	33.72%	66.45%
3 Year	-3.21%	15.14%	-1.32%	11.65%	35.77%
1 Year	-12.30%	-6.58%	-15.15%	-4.50%	7.51%

Compound Annual Growth Rate (CAGR)					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
Since Inception	9.58%	9.52%	8.36%	5.31%	5.74%
10 Year	11.23%	11.90%	10.82%	10.88%	13.99%
5 Year	4.08%	8.26%	5.43%	5.98%	10.73%
3 Year	-1.08%	4.81%	-0.44%	3.74%	10.73%
1 Year	-12.30%	-6.58%	-15.15%	-4.50%	7.51%

Annualized Standard Deviation (Monthly)					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
Since Inception	17.29%	14.33%	15.37%	15.91%	15.02%
10 Year	15.21%	12.65%	12.81%	14.21%	13.42%
5 Year	18.16%	14.30%	14.94%	15.55%	14.76%
3 Year	21.27%	16.43%	18.00%	18.04%	16.95%
1 Year	29.92%	22.58%	25.92%	23.61%	21.88%

Sharpe Ratio					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
Since Inception	0.5222	0.5938	0.4956	0.3026	0.3383
10 Year	0.7405	0.9079	0.8235	0.7585	1.0023
5 Year	0.2507	0.5486	0.3550	0.3789	0.6887
3 Year	-0.0200	0.2678	-0.0243	0.2019	0.5890
1 Year	-0.3303	-0.2477	-0.5498	-0.1349	0.3759

Top Ten Constituents			
Company	Ticker	Sector	Weight
GAP INC	GPS UN	Consumer Discretionary	2.41%
UNITED PARCEL SERVICE INC B	UPS UN	Industrials	2.20%
ABBVIE INC.	ABBV UN	Health Care	2.13%
MAXIM INTEGRATED	MXIM UQ	Information Technology	2.13%
BROADCOM INC	AVGO UQ	Information Technology	2.11%
GILEAD SCIENCES INC	GILD UQ	Health Care	2.11%
BRISTOL-MYERS SQUIBB	BMY UN	Health Care	2.10%
THE WILLIAMS COMPANIES INC	WMB UN	Energy	2.10%
INVESCO LTD	IVZ UN	Financials	2.09%
NEWELL BRANDS INC	NWL UQ	Consumer Discretionary	2.08%

Beta Matrix** (5 Year/Monthly)					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
SDOGXTR	1.0000	0.7532	0.7884	0.8216	0.7523
SPHYDATR	1.2140	1.0000	1.0107	1.0437	0.9654
DJDVY	1.1642	0.9260	1.0000	0.9842	0.8945
SPTRSVX	1.1200	0.8828	0.9087	1.0000	0.9149
SPXT	1.1391	0.9069	0.9173	1.0161	1.0000

Correlation Matrix** (5 Year/Monthly)					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
SDOGXTR	1.0000				
SPHYDATR	0.9562	1.0000			
DJDVY	0.9580	0.9674	1.0000		
SPTRSVX	0.9593	0.9599	0.9457	1.0000	
SPXT	0.9257	0.9357	0.9058	0.9642	1.0000

R-Square Matrix** (5 Year/Monthly)					
	SDOGXTR	SPHYDATR	DJDVY	SPTRSVX	SPXT
SDOGXTR	1.0000				
SPHYDATR	0.9144	1.0000			
DJDVY	0.9179	0.9359	1.0000		
SPTRSVX	0.9202	0.9213	0.8944	1.0000	
SPXT	0.8570	0.8756	0.8205	0.9297	1.0000

*All data as of June 30, 2020

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

Index Composition

