
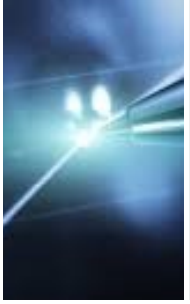



SN1000V Report

Monthly Report on the Large/Mid-Cap US Value

July 2020

Index Fundamentals

TTM Div. Yield <u>RLV 1000</u> <u>SN1000V</u> 2.71 3.08		Forward Div. Yield <u>RLV 1000</u> <u>SN1000V</u> 2.59 2.90		Forecast <u>RLV 1000</u> <u>SN1000V</u> -4.43% -5.84%	
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Index Performance

Total Return Price Appreciation	
1 Month	3.35%
YTD	-14.63%
1 Year	-7.15%
3 Year	10.77%
5 Year	35.61%
Inception	159.28%

Compound Annual Growth Rate	
1 Year	-7.15%
3 Year	3.47%
5 Year	6.28%
Since Inception	6.50%

*Returns under 1 year are not annualized




Source: S-Network as of 07/31/2020

SN1000V Sector Performance (06/30/20 – 07/31/2020)	
Communication Services	4.30%
Consumer Discretionary	4.41%
Consumer Staples	6.14%
Energy	-5.28%
Financials	2.78%
Health Care	5.21%
Industrials	2.34%
Information Technology	1.55%
Materials	4.30%
Real Estate	-4.14%
Utilities	6.12%



Leading Movers				
Company Name	Ticker	Opening	Closing	Change
L BRANDS INC	LB US	14.97	24.41	63.06%
LITHIA MOTORS INC	LAD US	151.33	229.15	51.42%
STAMPSCOM INC	STMP US	183.69	260.28	41.70%
AUTONATION INC	AN US	37.58	51.34	36.62%
ROKU INC	ROKU US	116.53	154.89	32.92%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
FIRSTENERGY CORP	FE US	38.78	29.00	-25.22%
CAESARS ENTERTAINMENT CORP	CZR US	40.06	31.05	-22.49%
MOHAWK INDUSTRIES INC	MHK US	101.76	79.85	-21.53%
INTEL CORP	INTC US	59.83	47.73	-20.22%
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR US	23.94	19.57	-18.25%







Communication Services:

-  Comcast Corp's revenues decreased -11.7% for the quarter ended June 2020 to \$23.72 billion from \$26.86 billion a year earlier, while net income fell -4.5% to \$2.99 billion from \$3.13 billion. [Quick Link 1](#)
-  AT&T Inc's revenues decreased -8.9% for the quarter ended June 2020 to \$40.95 billion from \$44.96 billion a year earlier, while net income fell -66.8% to \$1.23 billion from \$3.71 billion. [Quick Link 2](#)
-  Verizon Communications Inc's revenues decreased -5.1% for the quarter ended June 2020 to \$30.45 billion from \$32.07 billion a year earlier, while net income rose +19.3% to \$4.70 billion from \$3.94 billion. [Quick Link 3](#)











Consumer Discretionary:

-  McDonald's Corp's revenues decreased -30.5% for the quarter ended June 2020 to \$3.76 billion from \$5.41 billion a year earlier, while net income fell -68.4% to \$0.48 billion from \$1.52 billion. [Quick Link 4](#)
-  Starbucks Corp reported a net loss of \$0.68 billion for the quarter ended June 2020 compared to net earnings of \$1.37 billion a year earlier, while revenues decreased -38.1% to \$4.22 billion from \$6.82 billion. [Quick Link 5](#)







Consumer Staples:

-  The Coca-Cola Co's revenues decreased -28.5% for the quarter ended June 2020 to \$7.15 billion from \$10.00 billion a year earlier, while net income fell -31.8% to \$1.78 billion from \$2.61 billion. [Quick Link 6](#)
-  Mondelez International Inc's revenues decreased -2.5% for the quarter ended June 2020 to \$5.91 billion from \$6.06 billion a year earlier, while net earnings fell -32.3% to \$544.0 million from \$803.0 million. [Quick Link 7](#)
-  Altria Group Inc's revenues decreased -3.8% for the quarter ended June 2020 to \$6.37 billion from \$6.62 billion a year earlier, while net earnings fell -3.0% to \$1.94 billion from \$2.00 billion. [Quick Link 8](#)
-  PepsiCo Inc's revenues decreased -3.0% for the quarter ended June 2020 to \$15.95 billion from \$16.45 billion a year earlier, while net income fell -19.1% to \$1.65 billion from \$2.04 billion. [Quick Link 9](#)
-  Procter & Gamble Co's net sales increased +4.8% for the year ended June 2020 to \$70.95 billion from \$67.68 billion a year earlier, while net earnings rose +234.1% to \$13.03 billion from \$3.90 billion. [Quick Link 10](#)
-  Philip Morris International Inc's revenues decreased -13.6% for the quarter ended June 2020 to \$6.65 billion from \$7.70 billion a year earlier, while net income fell -14.4% to \$2.73 billion from \$3.19 billion. [Quick Link 11](#)








Financials:

-  American Express Co's net sales decreased -29.2% for the quarter ended June 2020 to \$7.68 billion from \$10.84 billion a year earlier, while net income fell -86.1% to \$0.24 billion from \$1.73 billion. [Quick Link 12](#)
-  Bank of America Corp's revenues decreased -3.2% for the quarter ended June 2020 to \$22.33 billion from \$23.08 billion a year earlier, while net income fell -53.9% to \$3.28 billion from \$7.11 billion. [Quick Link 13](#)
-  BlackRock Inc's revenues increased +3.7% for the quarter ended June 2020 to \$3.65 billion from \$3.52 billion a year earlier, while net income rose +21.0% to \$1.21 billion from \$1.00 billion. [Quick Link 14](#)
-  Citigroup Inc's revenues increased +5.4% for the quarter ended June 2020 to \$19.77 billion from \$18.76 billion a year earlier, while net income fell -73.2% to \$1.32 billion from \$4.93 billion. [Quick Link 15](#)
-  Chubb Corp reported a net loss of \$0.33 billion for the quarter ended June 2020 compared to a net income of \$1.15 billion a year earlier, while net sales decreased -3.1% to \$10.04 billion from \$10.36 billion. [Quick Link 16](#)
-  CME Group Inc's revenues decreased -7.1% for the quarter ended June 2020 to \$1.18 billion from \$1.27 billion a year earlier, while net income fell -2.0% to \$503.3 million from \$513.8 million. [Quick Link 17](#)
-  Goldman Sachs Group Inc's revenues increased +47.2% for the quarter ended June 2020 to \$12.35 billion from \$8.39 billion a year earlier, while net earnings rose +100.9% to \$2.25 billion from \$1.12 billion. [Quick Link 18](#)
-  JPMorgan Chase & Co's revenues increased +14.7% for the quarter ended June 2020 to \$32.98 billion from \$28.75 billion a year earlier, while net income fell -51.4% to \$4.69 billion from \$9.65 billion. [Quick Link 19](#)
-  Morgan Stanley's revenues increased +31.0% for the quarter ended June 2020 to \$13.41 billion from \$10.24 billion a year earlier, while net income rose +45.5% to \$3.20 billion from \$2.20 billion. [Quick Link 20](#)
-  Wells Fargo & Co reported a net loss of \$2.69 billion for the quarter ended June 2020 compared to a net income of \$5.85 billion a year earlier, while net sales decreased -30.5% to \$11.80 billion from \$16.99 billion. [Quick Link 21](#)






Health Care:

-  Abbott Laboratories's net sales decreased -8.1% for the quarter ended June 2020 to \$7.33 billion from \$7.98 billion a year earlier, while net income fell -46.5% to \$0.54 billion from \$1.01 billion. [Quick Link 22](#)
-  Danaher Corp's revenues increased +19.4% for the quarter ended June 2020 to \$5.30 billion from \$4.44 billion a year earlier, while net earnings rose +26.0% to \$892.7 million from \$708.6 million. [Quick Link 23](#)
-  Gilead Sciences Inc reported a net loss of \$3.34 billion for the quarter ended June 2020 compared to a net income of \$1.88 billion a year earlier, while revenues decreased -9.7% to \$5.14 billion from \$5.69 billion. [Quick Link 24](#)
-  Johnson & Johnson's net sales decreased -10.8% for the quarter ended June 2020 to \$18.34 billion from \$20.56 billion a year earlier, while net earnings fell -35.3% to \$3.63 billion from \$5.61 billion. [Quick Link 25](#)
-  Merck & Co Inc's net sales decreased -7.6% for the quarter ended June 2020 to \$10.87 billion from \$11.76 billion a year earlier, while net income rose +12.4% to \$3.00 billion from \$2.67 billion. [Quick Link 26](#)
-  Pfizer Inc's revenues decreased -11.0% for the quarter ended June 2020 to \$11.80 billion from \$13.26 billion a year earlier, while net income fell -32.1% to \$3.43 billion from \$5.05 billion. [Quick Link 27](#)


Industrials:

-  Boeing Co reported a net loss of \$2.38 billion for the quarter ended June 2020 compared to a net loss of \$2.94 billion a year earlier, while revenues decreased -25.0% to \$11.81 billion from \$15.75 billion. [Quick Link 28](#)
-  General Electric Co reported a net loss of \$2.18 billion for the quarter ended June 2020 compared to a net loss of \$0.06 billion a year earlier, while revenues decreased -24.2% to \$17.75 billion from \$23.41 billion. [Quick Link 29](#)
-  Honeywell International Inc's net sales decreased -19.0% for the quarter ended June 2020 to \$7.48 billion from \$9.24 billion a year earlier, while net income fell -29.9% to \$1.08 billion from \$1.54 billion. [Quick Link 30](#)
-  3M Co's net sales decreased -12.1% for the quarter ended June 2020 to \$7.18 billion from \$8.17 billion a year earlier, while net income rose +14.2% to \$1.29 billion from \$1.13 billion. [Quick Link 31](#)
-  Raytheon Technologies Corp reported a net loss of \$3.84 billion for the quarter ended June 2020 compared to a net income of \$1.90 billion a year earlier, while net sales increased +24.1% to \$14.06 billion from \$11.33 billion. [Quick Link 32](#)
-  Union Pacific Corp's revenues decreased -24.3% for the quarter ended June 2020 to \$4.24 billion from \$5.60 billion a year earlier, while net income fell -28.0% to \$1.13 billion from \$1.57 billion. [Quick Link 33](#)
-  United Parcel Service Inc's revenues increased +13.4% for the quarter ended June 2020 to \$20.46 billion from \$18.05 billion a year earlier, while net income rose +4.7% to \$1.77 billion from \$1.69 billion. [Quick Link 34](#)

Information Technology:

-  Automatic Data Processing Inc's revenues increased +3.4% for the quarter ended June 2020 to \$14.59 billion from \$14.11 billion a year earlier, while net earnings rose +7.9% to \$2.47 billion from \$2.29 billion. [Quick Link 35](#)
-  International Business Machines Corp's revenues decreased -5.4% for the quarter ended June 2020 to \$18.12 billion from \$19.16 billion a year earlier, while net income fell -45.6% to \$1.36 billion from \$2.50 billion. [Quick Link 36](#)
-  Intel Corp's revenues increased +19.4% for the quarter ended June 2020 to \$19.70 billion from \$16.50 billion a year earlier, while net income rose +21.4% to \$5.10 billion from \$4.20 billion. [Quick Link 37](#)
-  Qualcomm Inc's revenues decreased -49.3% for the quarter ended June 2020 to \$4.89 billion from \$9.64 billion a year earlier, while net income fell -60.5% to \$0.85 billion from \$2.15 billion. [Quick Link 38](#)
-  Texas Instruments Inc's revenues decreased -11.7% for the quarter ended June 2020 to \$3.24 billion from \$3.67 billion a year earlier, while net income rose +5.3% to \$1.38 billion from \$1.31 billion. [Quick Link 39](#)

Utilities:

-  NextEra Energy Inc's revenues decreased -15.5% for the quarter ended June 2020 to \$4.20 billion from \$4.97 billion a year earlier, while net income rose +4.1% to \$1.28 billion from \$1.23 billion. [Quick Link 40](#)

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