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TICKERS:

S-Network Carbon Footprint Index

(USD): SNCDPX

S-Network Carbon Footprint Total Return

Index (USD): SNCDPXTR

June 2019

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Q2 2019 Review: S-Network Carbon Footprint Index (SNCDPX)

Index Description. The S-Network Carbon Footprint Index (TICKER: SNCDPXTR) increased +3.99% from 2748.83 to 2858.47 in the quarter ended June 2019. This compares to an increase in The S-Network 500 Total Return Index (TICKER: SN500T) of +4.38%.

The best performing stocks were Qualcomm Inc (TICKER: QCOM US), which rose +33.39%; Leidos Holdings Inc (TICKER: LDOS US), which rose +24.59%; and Hasbro Inc (TICKER: HAS US), which rose +24.3%. The worst performing stocks were State Street Corp (TICKER: STT US), which declined -14.82%; Walgreens Boots Alliance Inc (TICKER: WBA US), which declined -13.59%; and Cognizant Tech Solutions Corp (TICKER: CTSH US), which declined -12.51%.

The S-Network Carbon Footprint Index rose +8.15% in the past 12 months. This compares to a +10.36% rise in The S-Network 500 Total Return Index.

Index Description. The S-Network Carbon Footprint Index (TICKER: SNCDPX) is designed to include companies with small carbon footprints. SNCDPX selects the 100 lowest-carbon-emitting companies in the S-Network US Large-Cap 500 Index (SN500) as of the last trading day in May

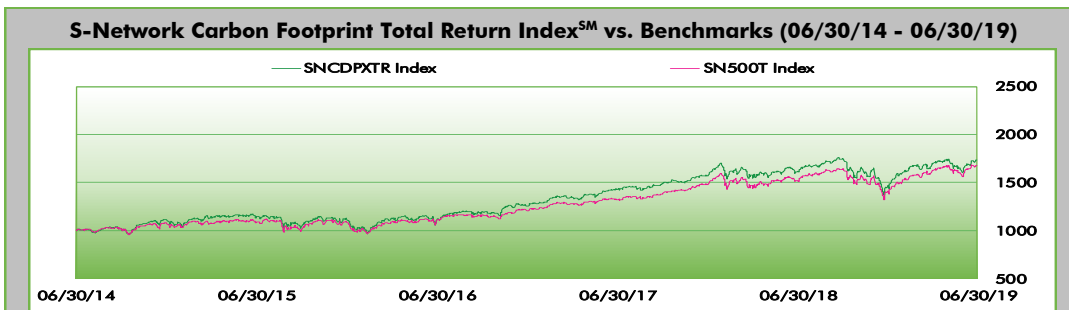
Inclusion Criteria. SNCDPX consists of companies included in the SN500 that rank among the 100 lowest-carbon-emitting stocks. SNCDPX uses data on carbon emissions divided by both gross revenues and total personnel to create ranks that are then averaged for each company to produce the final rank.

Weighting Methodology. All stocks in SNCDPX are equally weighted. Sector weights are capped at 25%.

Rebalancings. SNCDPX is reconstituted annually on the third Friday of June, and rebalanced quarterly, on the third Friday of the last month of each calendar quarter.

Index Data. SNCDPX is calculated daily by S-Network Global Indexes. Daily values from June 30, 2011 are available through S-Network. End-of-day index values are distributed daily via Bloomberg.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
QUALCOMM INC	QCOM	57.03	76.07	33.39%
LEIDOS HOLDINGS INC	LDOS US	64.09	79.85	24.59%
HASBRO INC	HAS US	85.02	105.68	24.30%
LOCKHEED MARTIN	LMT US	300.16	363.54	21.12%
NORTHROP GRUMMAN CORP	NOC US	269.60	323.11	19.85%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
STATE STREET CORP	STT US	65.81	56.06	-14.82%
WALGREENS BOOTS ALLIANCE INC	WBA US	63.27	54.67	-13.59%
COGNIZANT TECH SOLUTIONS CORP	CTSH US	72.45	63.39	-12.51%
THE BANK OF NY MELLON CORP	BK US	50.43	44.15	-12.45%
TIFFANY & CO	TIF US	105.55	93.64	-11.28%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of June 30, 2019

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	8.14 Trillion USD
LARGEST MARKET CAPITALIZATION	910.64 Billion USD
SMALLEST MARKET CAPITALIZATION	8.03 Billion USD
AVERAGE MARKET CAPITALIZATION	81.38 Billion USD
MEDIAN MARKET CAPITALIZATION	39.76 Billion USD

Total Return Appreciation		
	SNCDPXTR	SN500T
5 Year	73.86%	67.55%
3 Year	55.72%	50.73%
1 Year	8.15%	10.36%

Compound Annual Growth Rate (CAGR)		
	SNCDPXTR	SN500T
5 Year	11.70%	10.87%
3 Year	15.91%	14.66%
1 Year	8.15%	10.36%

Annualized Standard Deviation (Monthly)		
	SNCDPXTR	SN500T
5 Year	13.98%	12.18%
3 Year	14.38%	12.35%
1 Year	22.78%	19.25%

Sharpe Ratio		
	SNCDPXTR	SN500T
5 Year	0.7992	0.8370
3 Year	1.0038	1.0581
1 Year	0.3500	0.4842

Top Ten Constituents			
Company	Ticker	Sector	Weight
ALLERGAN PLC	AGN US	Health Care	1.40%
NVIDIA CORP	NVDA US	Information Technology	1.10%
SYMANTEC CORP	SYMC US	Information Technology	1.09%
XILINX INC	XLNX US	Information Technology	1.08%
QUALCOMM INC	QCOM US	Information Technology	1.07%
APPLIED MATERIALS INC	AMAT US	Information Technology	1.05%
KLA-TENCOR CORPORATION	KLAC US	Information Technology	1.04%
BECTON DICKINSON & CO	BDX US	Health Care	1.04%
ADOBE INC	ADBE US	Information Technology	1.04%
TAPESTRY INC	TPR US	Consumer Discretionary	1.04%

Beta Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8410
SN500T	1.1085	1.0000

Correlation Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	
SN500T	0.9655	1.0000

R-Square Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	
SN500T	0.9323	1.0000

*All data as of June 30, 2019

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

Index Composition

