



Contact Information

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Information about the index, including rule book, company descriptions and historic data, can be found at:
www.durable.snetglobalindexes.com

TICKERS:

- S-Network Durable Dividends US Large-Cap Index: SNDDX
- S-Network Durable Dividends US Large-Cap Total Return Index: SNDDXTR

June 2019

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S-Network Durable Dividends US Large-Cap Total Return Index

Index Performance. The S-Network Durable Dividends US Large Cap Total Return Index (TICKER: SNDDXTR) increased +1.58% from 6415.86 to 6517.54 in the quarter ended June 2019. This compares to an increase in the Dow Jones US Select Dividend TR Index (TICKER: DJDZY) of +2.30% and an increase in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of +4.40%.

As of June 30, 2019, the dividend yield for the S-Network Durable Dividends US Large-Cap Index was 3.67%. The S-Network US Large/Mid-Cap 1000 Index had a 1.76% dividend yield as of June 30, 2019, compared with 1.79% at the end of the previous quarter.

The S-Network Durable Dividends US Large Cap Total Return Index rose +4.28% in the past 12 months. This compares to a +5.80% rise in the Dow Jones US Select Dividend TR Index and +9.93% rise in the S-Network US Large/Mid-Cap 1000 TR Index.

Index Description. The S-Network Durable Dividend US Large Cap Index (TICKER: SNDDX) is designed to include the highest dividend yielding stocks in each of eleven GICS sectors that pass screens for durability.

Inclusion Criteria. SNDDX consists of 100 companies included in the S-Network US Large-Cap 1000 Index (TICKER: SN1000). The constituents are chosen from among the 200 top-yielding SN1000 constituents using a series of screens for durability, including cash flow, EBITDA, and current debt to equity ratio.

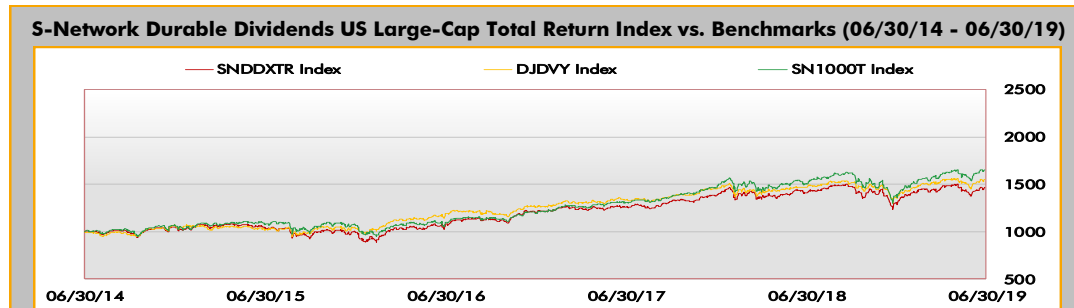
Weighting Methodology. All stocks in SNDDX are equally weighted. The sector weights (and the number of stocks selected within each sector) are based on those in the SN1000, with REITs set at 4% and the other sector weights reduced proportionally. Sector weights are capped at 20% and have a minimum of 4%.

Rebalancings. SNDDX is reconstituted annually on the third Friday of June of each year. Additionally, SNDDX is rebalanced quarterly on the third Friday of the last month of each calendar quarter.

Index Data. SNDDX is calculated daily by S-Network Global Indexes. Daily values from June 30, 2000 are available on the S-Network Durable Dividends website and through various data vendors. End-of-day index values are distributed daily via the NYSE Global Index Feed.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
CYPRESS SEMICONDUCTOR	CY US	14.92	22.24	49.06%
KBR INC	KBR US	19.09	24.94	30.64%
MERCURY GENERAL CORP	MCY US	50.07	62.50	24.83%
LEIDOS HOLDINGS INC	LDOS US	64.09	79.85	24.59%
BROADRIDGE FIN SOLUTIONS	BR US	103.69	127.68	23.14%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
GAP INC	GPS US	26.18	17.97	-31.36%
FOOT LOCKER INC	FL US	60.60	41.92	-30.83%
NORDSTROM INC	JWN US	44.38	31.86	-28.21%
OCCIDENTAL PETROLEUM	OXY US	66.20	50.28	-24.05%
AMERICAN EAGLE OUTFITTERS	AEO US	22.17	16.90	-23.77%



*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	5.17 Trillion USD
LARGEST MARKET CAPITALIZATION	1.03 Trillion USD
SMALLEST MARKET CAPITALIZATION	2.65 Billion USD
AVERAGE MARKET CAPITALIZATION	51.66 Billion USD
MEDIAN MARKET CAPITALIZATION	12.97 Billion USD

Total Return Appreciation			
	SNDDXTR	DJDVY	SN1000T
Since Inception	551.75%	575.69%	204.34%
10 Year	291.48%	312.85%	297.35%
5 Year	46.81%	55.44%	65.28%
3 Year	36.40%	30.25%	50.31%
1 Year	4.28%	5.80%	9.93%

Compound Annual Growth Rate (CAGR)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	10.37%	10.58%	6.03%
10 Year	14.62%	15.23%	14.79%
5 Year	7.98%	9.22%	10.57%
3 Year	10.90%	9.21%	14.55%
1 Year	4.28%	5.80%	9.93%

Annualized Standard Deviation (Monthly)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	15.10%	14.07%	14.81%
10 Year	13.14%	11.01%	13.00%
5 Year	12.41%	10.50%	12.35%
3 Year	12.69%	10.69%	12.57%
1 Year	19.18%	16.79%	19.69%

Sharpe Ratio			
	SNDDXTR	DJDVY	SN1000T
Since Inception	0.6285	0.6779	0.3654
10 Year	1.0717	1.3053	1.0939
5 Year	0.6090	0.8086	0.8046
3 Year	0.7678	0.7452	1.0342
1 Year	0.1882	0.2769	0.4570

Top Ten Constituents			
Company	Ticker	Sector	Weight
FLUOR CORP	FLR US	Industrials	1.13%
NEWS CORP A	NWSA US	Communication Services	1.12%
SYMANTEC CORP	SYMC US	Information Technology	1.10%
CVR ENERGY INC	CVI US	Energy	1.08%
ANALOG DEVICES INC	ADI US	Information Technology	1.06%
BROADCOM INC	AVGO US	Information Technology	1.06%
BECTON DICKINSON & CO	BDX US	Health Care	1.06%
CORNING INC	GLW US	Information Technology	1.06%
TAPESTRY INC	TPR US	Consumer Discretionary	1.05%
TARGA RESOURCES CORP	TRGP US	Energy	1.05%

Beta Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000	0.7686	0.9564
DJDVY	1.0733	1.0000	1.0119
SN1000T	0.9650	0.7312	1.0000

Correlation Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.9083	1.0000	
SN1000T	0.9607	0.8602	1.0000

R-Square Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.8249	1.0000	
SN1000T	0.9230	0.7400	1.0000

*All data as of June 30, 2019

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

Index Composition

