



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

March 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 +10.57% from 5802.39 to 6415.86 in the quarter ended March 2019. This compares to an increase in the Dow Jones US Select Dividend TR Index (TICKER: DJDZY) of +11.08% and an increase in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of +14.00%.

As of March 31, 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 1.79% dividend yield as of March 31, 2019, compared with 1.98% at the end of the previous quarter.

The S-Network Durable Dividends US Large Cap Total Return Index rose +5.53% in the past 12 months. This compares to a +7.20% rise in the Dow Jones US Select Dividend TR Index and +8.80% 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.

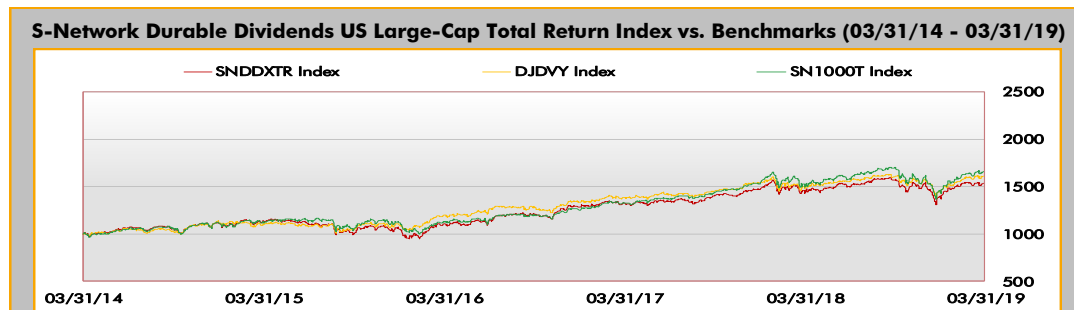
Weighting Methodology. All stocks in SNDDX are equally weighted. The sector weights (and the number of stocks selected within each sector) are based on those in the SN1000, with REITs set at 4% and the other sector weights reduced proportionally. Sector weights are capped at 20% and have a minimum of 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
GARMIN LTD	GRMN US	63.32	86.35	36.37%
KLA-TENCOR CORPORATION	KLAC US	89.49	119.41	33.43%
GENERAL MILLS INC	GIS US	38.94	51.75	32.90%
PHILIP MORRIS INTERNATIONAL	PM US	66.76	88.39	32.40%
WESTERN DIGITAL CORP	WDC US	36.97	48.06	30.00%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
CENTURYLINK INC	CTL US	15.15	11.99	-20.86%
MACY'S INC	M US	29.78	24.03	-19.31%
ABBVIE INC.	ABBV US	92.19	80.59	-12.58%
CLEARWAY ENERGY INC CL C	CWEN US	17.25	15.11	-12.41%
SIX FLAGS ENTERTAINMENT	SIX US	55.63	49.35	-11.29%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of March 31, 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	5.97 Trillion USD
LARGEST MARKET CAPITALIZATION	904.86 Billion USD
SMALLEST MARKET CAPITALIZATION	2.53 Billion USD
AVERAGE MARKET CAPITALIZATION	59.72 Billion USD
MEDIAN MARKET CAPITALIZATION	14.95 Billion USD

Total Return Appreciation			
	SNDDXTR	DJDVY	SN1000T
Since Inception	541.59%	560.47%	191.51%
10 Year	369.11%	358.90%	340.60%
5 Year	53.87%	60.90%	66.08%
3 Year	38.86%	34.19%	47.26%
1 Year	5.53%	7.20%	8.80%

Compound Annual Growth Rate (CAGR)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	10.42%	10.59%	5.87%
10 Year	16.72%	16.46%	15.99%
5 Year	9.00%	9.98%	10.68%
3 Year	11.56%	10.30%	13.77%
1 Year	5.53%	7.20%	8.80%

Annualized Standard Deviation (Monthly)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	14.98%	13.95%	14.72%
10 Year	13.77%	10.93%	12.92%
5 Year	11.40%	9.41%	11.47%
3 Year	10.91%	8.86%	11.06%
1 Year	15.33%	12.62%	16.55%

Sharpe Ratio			
	SNDDXTR	DJDVY	SN1000T
Since Inception	0.6362	0.6843	0.3573
10 Year	1.1646	1.4157	1.1847
5 Year	0.7455	0.9772	0.8760
3 Year	0.9452	1.0120	1.1132
1 Year	0.2811	0.4378	0.4567

Top Ten Constituents			
Company	Ticker	Sector	Weight
BROADCOM INC	AVGO US	Information Technology	1.12%
SMUCKER J.M. CO	SJM US	Consumer Staples	1.12%
DARDEN RESTAURANTS INC	DRI US	Consumer Discretionary	1.11%
GENERAL MILLS INC	GIS US	Consumer Staples	1.09%
THOMSON REUTERS CORP	TRI US	Industrials	1.08%
NETAPP INC	NTAP US	Information Technology	1.08%
ACCENTURE PLC A	ACN US	Information Technology	1.07%
STERIS PLC	STE US	Health Care	1.06%
PBF ENERGY INC A	PBF US	Energy	1.05%
KAR AUCTION SERVICES INC	KAR US	Industrials	1.05%

Beta Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000	0.7332	0.9603
DJDVY	1.0765	1.0000	1.0134
SN1000T	0.9486	0.6818	1.0000

Correlation Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.8884	1.0000	
SN1000T	0.9544	0.8313	1.0000

R-Square Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.7893	1.0000	
SN1000T	0.9109	0.6910	1.0000

*All data as of March 31, 2019

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

Index Composition

