



# S-NET CDP

CARBON FOOTPRINT INDEX

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### TICKERS:

**S-Network CDP Carbon Footprint Index (USD): SNCDPX**  
**S-Network CDP Carbon Footprint Total Return Index (USD): SNCDPXTR**

June 2017

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## S-Network CDP Carbon Footprint Index

**Index Description.** The S-Network CDP Carbon Footprint Index (TICKER: SNCDPXTR) increased +5.95% from 2216.53 to 2348.39 in the quarter ended June 2017. This compares to an increase in The S-Network 500 Total Return Index (TICKER: SN500T) of +3.26%.

The best performing stocks were Nvidia Corp (TICKER: NVDA US), which rose +32.71%; Regeneron Pharmaceuticals Inc (TICKER: REGN US), which rose +26.74%; and Edwards Lifesciences Corp (TICKER: EW US), which rose +25.69%. The worst performing stocks were Viacom Inc B (TICKER: VIAB US), which declined -27.99%; Grainger W.W. Inc (TICKER: GWW US), which declined -22.44%; and Scripps Networks Interactive A (TICKER: SNI US), which declined -12.84%.

The S-Network CDP Carbon Footprint Index rose +27.93% in the past 12 months. This compares to a +18.82% rise in The S-Network 500 Total Return Index.

**Index Description.** The S-Network CDP 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.

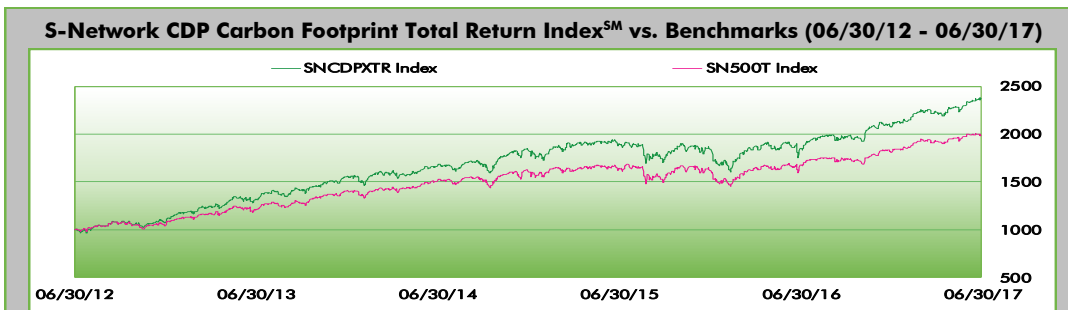
**Inclusion Criteria.** SNCDPX consists of companies included in the SN500 that rank among the 100 lowest-carbon-emitting stocks. SNCDPX uses data from CDP (formerly Carbon Disclosure Project) to measure tons of carbon emitted, and divides by both gross revenues and total personnel to create ranks that 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
NVIDIA CORP	NVDA	108.93	144.56	32.71%
REGENERON PHARMACEUTICALS	REGN	387.51	491.14	26.74%
EDWARDS LIFESCIENCES CORP	EW US	94.07	118.24	25.69%
METTLER-TOLEDO INTL	MTD US	478.91	588.54	22.89%
WATERS CORP	WAT US	156.31	183.84	17.61%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
VIACOM INC B	VIAB US	46.62	33.57	-27.99%
GRAINGER W.W. INC	GWW US	232.76	180.53	-22.44%
SCRIPPS NETWORKS INTERACTIVE A	SNI US	78.37	68.31	-12.84%
TWENTY-FIRST CENTURY FOX INC A	FOXA US	32.39	28.34	-12.50%
INTL BUSINESS MACHINES CORP	IBM US	174.14	153.83	-11.66%



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 2017

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	6.06 Trillion USD
LARGEST MARKET CAPITALIZATION	750.90 Billion USD
SMALLEST MARKET CAPITALIZATION	7.30 Billion USD
AVERAGE MARKET CAPITALIZATION	60.62 Billion USD
MEDIAN MARKET CAPITALIZATION	33.92 Billion USD

Total Return Appreciation		
	SNCDPXTR	SN500T
5 Year	136.93%	98.77%
3 Year	42.84%	31.99%
1 Year	27.93%	18.82%

Compound Annual Growth Rate (CAGR)		
	SNCDPXTR	SN500T
5 Year	18.83%	14.73%
3 Year	12.62%	9.69%
1 Year	27.93%	18.82%

Annualized Standard Deviation (Monthly)		
	SNCDPXTR	SN500T
5 Year	11.36%	9.65%
3 Year	12.07%	10.44%
1 Year	7.84%	5.98%

Sharpe Ratio		
	SNCDPXTR	SN500T
5 Year	1.5694	1.4600
3 Year	1.0263	0.9148
1 Year	3.1378	2.8359

Top Ten Constituents			
Company	Ticker	Sector	Weight
ORACLE CORP	ORCL US	Information Technology	1.10%
NIKE INC B	NKE US	Consumer Discretionary	1.09%
CELGENE CORP	CELG US	Health Care	1.09%
CA INC	CA US	Information Technology	1.07%
PVH CORP	PVH US	Consumer Discretionary	1.07%
ALLIANCE DATA SYSTEMS CORP	ADS US	Information Technology	1.05%
NORTHERN TRUST CORP (IL)	NTRS US	Financials	1.05%
JP MORGAN CHASE & CO	JPM US	Financials	1.04%
HANESBRANDS INC	HBI US	Consumer Discretionary	1.04%
AMERICAN EXPRESS CO	AXP US	Financials	1.04%

Beta Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	
SN500T	1.1048	1.0000

Correlation Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	
SN500T	0.9390	1.0000

R-Square Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	
SN500T	0.8816	1.0000

\*All data as of June 30, 2017

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

Index Composition

