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TICKERS:

S-Network Carbon Footprint Index

(USD): SNCDPX

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

June 2018

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## Q2 2018 Review: S-Network Carbon Footprint Index (SNCDPX)

**Index Description.** The S-Network Carbon Footprint Index (TICKER: SNCDPXTR) increased +2.00% from 2591.37 to 2643.13 in the quarter ended June 2018. This compares to an increase in The S-Network 500 Total Return Index (TICKER: SN500T) of +3.33%.

The best performing stocks were Advanced Micro Devices (TICKER: AMD US), which rose +49.15%; Hollyfrontier Corporation (TICKER: HFC US), which rose +40.05%; and Twenty-First Century Fox Inc A (TICKER: FOXA US), which rose +35.43%. The worst performing stocks were Symantec Corp (TICKER: SYMC US), which declined -20.12%; Philip Morris International (TICKER: PM US), which declined -18.77%; and Applied Materials Inc (TICKER: AMAT US), which declined -16.94%.

The S-Network Carbon Footprint Index rose +12.55% in the past 12 months. This compares to a +14.95% 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

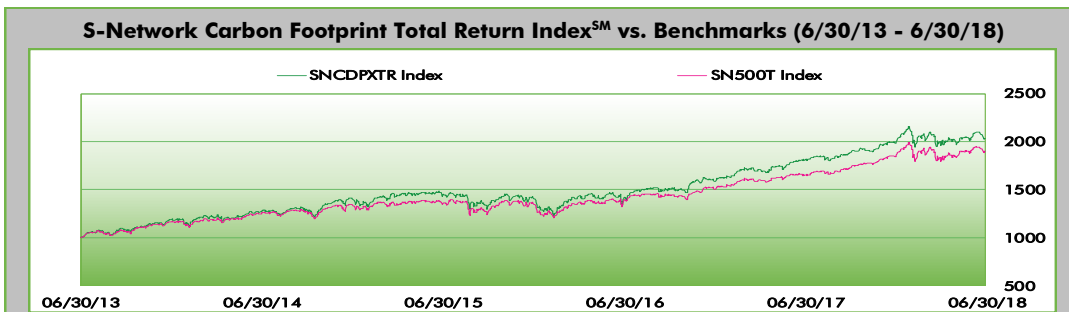
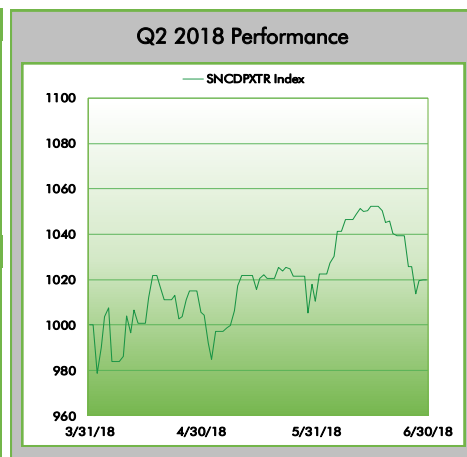
**Inclusion Criteria.** SNCDPX consists of companies included in the SN500 that rank among the 100 lowest-carbon-emitting stocks. SNCDPX uses data on carbon emissions divided by both gross revenues and total personnel to create ranks that are then averaged for each company to produce the final rank.

**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
ADVANCED MICRO DEVICES	AMD US	10.05	14.99	49.15%
HOLLYFRONTIER CORPORATION	HFC US	48.86	68.43	40.05%
TWENTY-FIRST CENTURY FOX INC A	FOXA US	36.69	49.69	35.43%
TIFFANY & CO	TIF US	97.66	131.60	34.75%
TRANSUNION	TRU US	56.78	71.64	26.17%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
SYMANTEC CORP	SYMC	25.85	20.65	-20.12%
PHILIP MORRIS INTERNATIONAL	PM US	99.40	80.74	-18.77%
APPLIED MATERIALS INC	AMAT	55.61	46.19	-16.94%
LINCOLN NATIONAL CORP	LNC US	73.06	62.25	-14.80%
STANLEY BLACK & DECKER	SWK US	153.20	132.81	-13.31%



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 2018

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	7.09 Trillion USD
LARGEST MARKET CAPITALIZATION	909.84 Billion USD
SMALLEST MARKET CAPITALIZATION	9.57 Billion USD
AVERAGE MARKET CAPITALIZATION	70.86 Billion USD
MEDIAN MARKET CAPITALIZATION	36.65 Billion USD

Total Return Appreciation		
	SNCDPXTR	SN500T
5 Year	103.75%	89.72%
3 Year	41.95%	40.61%
1 Year	12.55%	14.95%

Compound Annual Growth Rate (CAGR)		
	SNCDPXTR	SN500T
5 Year	15.30%	13.66%
3 Year	12.39%	12.03%
1 Year	12.55%	14.95%

Annualized Standard Deviation (Monthly)		
	SNCDPXTR	SN500T
5 Year	11.13%	9.90%
3 Year	10.94%	10.25%
1 Year	8.11%	8.81%

Sharpe Ratio		
	SNCDPXTR	SN500T
5 Year	1.2997	1.3028
3 Year	1.0581	1.0919
1 Year	1.3242	1.4675

Top Ten Constituents			
Company	Ticker	Sector	Weight
TWENTY-FIRST CENTURY FOX INC A	FOXA US	Consumer Discretionary	1.28%
MCCORMICK & CO	MKC US	Consumer Staples	1.16%
ALLIANCE DATA SYSTEMS CORP	ADS US	Information Technology	1.08%
MOTOROLA SOLUTIONS INC	MSI US	Information Technology	1.07%
BECTON DICKINSON & CO	BDX US	Health Care	1.07%
OMNICOM GROUP	OMC US	Consumer Discretionary	1.06%
BEST BUY CO INC	BBY US	Consumer Discretionary	1.06%
COGNIZANT TECH SOLUTIONS CORP	CTSH US	Information Technology	1.06%
BOSTON SCIENTIFIC CORP	BSX US	Health Care	1.06%
HASBRO INC	HAS US	Consumer Discretionary	1.05%

Beta Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8395
SN500T	1.0613	1.0000

Correlation Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8395
SN500T	0.9439	1.0000

R-Square Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.7050
SN500T	0.8909	1.0000

\*All data as of June 30, 2018

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

### Index Composition

