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TICKERS:

S-Network Carbon Footprint Index
(USD): SNCDPX

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

December 2018

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Q4 2018 Review: S-Network Carbon Footprint Index (SNCDPX)

Index Description. The S-Network Carbon Footprint Index (TICKER: SNCDPXTR) decreased -16.03% from 2866.33 to 2406.72 in the quarter ended December 2018. This compares to a decrease in The S-Network 500 Total Return Index (TICKER: SN500T) of -13.76%.

The best performing stocks were Omnicom Group (TICKER: OMC US), which rose +7.67%; Xilinx Inc (TICKER: XLNX US), which rose +6.24%; and VMware Inc A (TICKER: VMW US), which rose +5.78%. The worst performing stocks were Nvidia Corp (TICKER: NVDA US), which declined -52.49%; DXC Technology Company (TICKER: DXC US), which declined -43.15%; and Advanced Micro Devices (TICKER: AMD US), which declined -40.24%.

The S-Network Carbon Footprint Index fell -6.61% in the past 12 months. This compares to a -4.33% fall 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

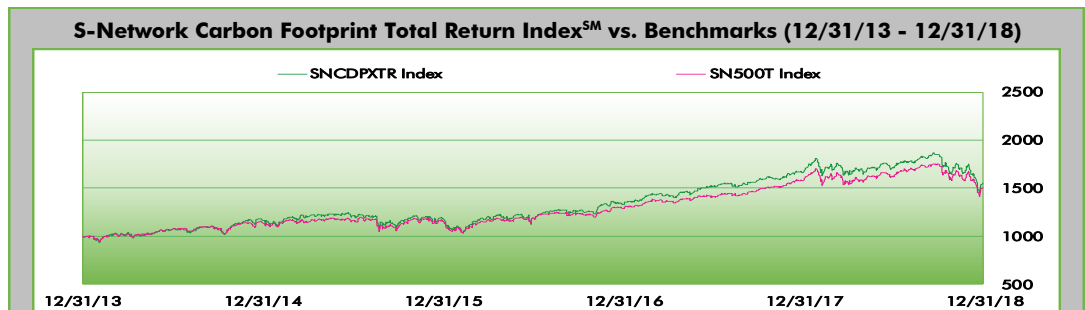
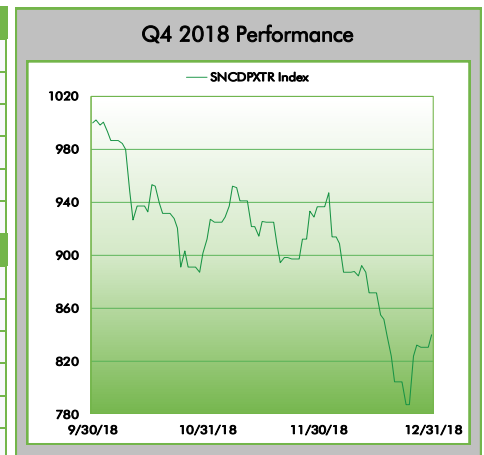
Inclusion Criteria. SNCDPX consists of companies included in the SN500 that rank among the 100 lowest-carbon-emitting stocks. SNCDPX uses data on carbon emissions divided by both gross revenues and total personnel to create ranks that are then averaged for each company to produce the final rank.

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
OMNICOM GROUP	OMC US	68.02	73.24	7.67%
XILINX INC	XLNX US	80.17	85.17	6.24%
VMWARE INC A	VMW US	129.64	137.13	5.78%
THOMSON REUTERS CORP	TRI US	45.68	48.31	5.76%
MCCORMICK & CO	MKC US	131.75	139.24	5.69%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
NVIDIA CORP	NVDA	281.02	133.50	-52.49%
DXC TECHNOLOGY COMPANY	DXC US	93.52	53.17	-43.15%
ADVANCED MICRO DEVICES	AMD US	30.89	18.46	-40.24%
TIFFANY & CO	TIF US	128.97	80.51	-37.57%
ALLIANCE DATA SYSTEMS CORP	ADS US	236.16	150.08	-36.45%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of December 31, 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	6.37 Trillion USD
LARGEST MARKET CAPITALIZATION	748.54 Billion USD
SMALLEST MARKET CAPITALIZATION	6.89 Billion USD
AVERAGE MARKET CAPITALIZATION	63.69 Billion USD
MEDIAN MARKET CAPITALIZATION	31.90 Billion USD

Total Return Appreciation		
	SNCDPXTR	SN500T
5 Year	55.38%	50.65%
3 Year	32.00%	30.91%
1 Year	-6.61%	-4.33%

Compound Annual Growth Rate (CAGR)		
	SNCDPXTR	SN500T
5 Year	9.21%	8.54%
3 Year	9.70%	9.39%
1 Year	-6.61%	-4.33%

Annualized Standard Deviation (Monthly)		
	SNCDPXTR	SN500T
5 Year	12.64%	11.06%
3 Year	12.76%	11.07%
1 Year	17.06%	15.58%

Sharpe Ratio		
	SNCDPXTR	SN500T
5 Year	0.7097	0.7376
3 Year	0.7061	0.7704
1 Year	-0.4343	-0.3376

Top Ten Constituents			
Company	Ticker	Sector	Weight
EDWARDS LIFESCIENCES CORP	EW US	Health Care	1.17%
JUNIPER NETWORKS INC	JNPR US	Information Technology	1.07%
BAKER HUGHES A GE CO	BHGE US	Energy	1.07%
BUNGE LTD	BG US	Consumer Staples	1.06%
CIGNA CORPORATION	CI US	Health Care	1.06%
SYMANTEC CORP	SYMC US	Information Technology	1.06%
GILEAD SCIENCES INC	GILD US	Health Care	1.05%
ORACLE CORP	ORCL US	Information Technology	1.04%
BIOGEN INC	BIIB US	Health Care	1.04%
GAP INC	GPS US	Consumer Discretionary	1.03%

Beta Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8385
SN500T	1.0946	1.0000

Correlation Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8385
SN500T	0.9580	1.0000

R-Square Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.7031
SN500T	0.9178	1.0000

*All data as of December 31, 2018

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

Index Composition

