



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

December 2017

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S-Network CDP Carbon Footprint Index

Index Description. The S-Network CDP Carbon Footprint Index (TICKER: SNCDPXTR) increased +5.61% from 2440.06 to 2576.94 in the quarter ended December 2017. This compares to an increase in The S-Network 500 Total Return Index (TICKER: SN500T) of +6.76%.

The best performing stocks were Grainger W.W. Inc (TICKER: GWW US), which rose +31.43%; Twenty-First Century Fox Inc A (TICKER: FOXA US), which rose +30.89%; and Qualcomm Inc (TICKER: QCOM US), which rose +23.5%. The worst performing stocks were Celgene Corp (TICKER: CELG US), which declined -28.43%; General Electric Co (TICKER: GE US), which declined -27.83%; and Newell Rubbermaid Inc (TICKER: NWL US), which declined -27.58%.

The S-Network CDP Carbon Footprint Index rose +25.26% in the past 12 months. This compares to a +22.56% 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.

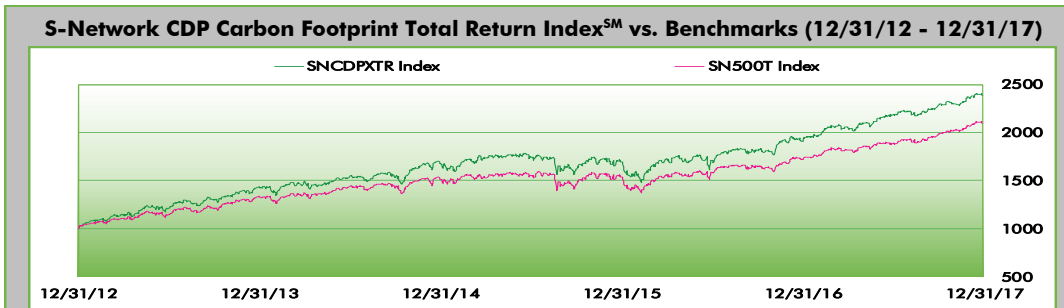
Inclusion Criteria. SNCDPX consists of companies included in the SN500 that rank among the 100 lowest-carbon-emitting stocks. SNCDPX uses data from CDP (formerly Carbon Disclosure Project) to measure tons of carbon emitted, and divides by both gross revenues and total personnel to create ranks that are 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
GRAINGER W.W. INC	GWW US	179.75	236.25	31.43%
TWENTY-FIRST CENTURY FOX INC A	FOXA US	26.38	34.53	30.89%
QUALCOMM INC	QCOM	51.84	64.02	23.50%
NIKE INC B	NKE US	51.85	62.55	20.64%
BEST BUY CO INC	BBY US	56.96	68.47	20.21%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
CELGENE CORP	CELG US	145.82	104.36	-28.43%
GENERAL ELECTRIC CO	GE US	24.18	17.45	-27.83%
NEWELL RUBBERMAID INC	NWL US	42.67	30.90	-27.58%
ALLERGAN PLC	AGN US	204.95	163.58	-20.19%
REGENERON PHARMACEUTICALS	REGN	447.12	375.96	-15.92%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of December 31, 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	6.52 Trillion USD
LARGEST MARKET CAPITALIZATION	868.88 Billion USD
SMALLEST MARKET CAPITALIZATION	7.42 Billion USD
AVERAGE MARKET CAPITALIZATION	65.16 Billion USD
MEDIAN MARKET CAPITALIZATION	35.82 Billion USD

Total Return Appreciation		
	SNCDPXTR	SN500T
5 Year	139.23%	110.17%
3 Year	42.69%	38.82%
1 Year	25.26%	22.56%

Compound Annual Growth Rate (CAGR)		
	SNCDPXTR	SN500T
5 Year	19.06%	16.02%
3 Year	12.58%	11.55%
1 Year	25.26%	22.56%

Annualized Standard Deviation (Monthly)		
	SNCDPXTR	SN500T
5 Year	11.26%	9.56%
3 Year	11.56%	10.15%
1 Year	4.42%	3.88%

Sharpe Ratio		
	SNCDPXTR	SN500T
5 Year	1.5894	1.5796
3 Year	1.0474	1.0864
1 Year	4.9463	5.0596

Top Ten Constituents			
Company	Ticker	Sector	Weight
EXPRESS SCRIPTS HOLDING CO.	ESRX US	Health Care	1.09%
ALLIANCE DATA SYSTEMS CORP	ADS US	Information Technology	1.08%
TIFFANY & CO	TIF US	Consumer Discretionary	1.08%
BEST BUY CO INC	BBY US	Consumer Discretionary	1.07%
ZIMMER BIOMET HOLDINGS INC	ZBH US	Health Care	1.06%
AMERISOURCEBERGEN CORP	ABC US	Health Care	1.05%
GRAINGER W.W. INC	GWV US	Industrials	1.05%
VIACOM INC B	VIAB US	Consumer Discretionary	1.05%
VMWARE INC A	VMW US	Information Technology	1.04%
TAPESTRY INC	TPR US	Consumer Discretionary	1.04%

Beta Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8017
SN500T	1.1121	1.0000

Correlation Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.8017
SN500T	0.9442	1.0000

R-Square Matrix** (5 Year/Monthly)		
	SNCDPXTR	SN500T
SNCDPXTR	1.0000	0.6427
SN500T	0.8916	1.0000

*All data as of December 31, 2017

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

Index Composition

