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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

September 2018

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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 +4.92% from 6250.06 to 6557.34 in the quarter ended September 2018. This compares to an increase in the Dow Jones US Select Dividend TR Index (TICKER: DJDVY) of +3.08% and an increase in the S-Network US Large/Mid-Cap 1000 TR Index (TICKER: SN1000T) of +7.62%.

As of September 30, 2018, the dividend yield for the S-Network Durable Dividends US Large-Cap Index was 3.41%. The S-Network US Large/Mid-Cap 1000 Index had a 1.64% dividend yield as of September 30, 2018, compared with 1.71% at the end of the previous quarter.

The S-Network Durable Dividends US Large Cap Total Return Index rose +12.14% in the past 12 months. This compares to a +10.59% rise in the Dow Jones US Select Dividend TR Index and +18.37% 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.

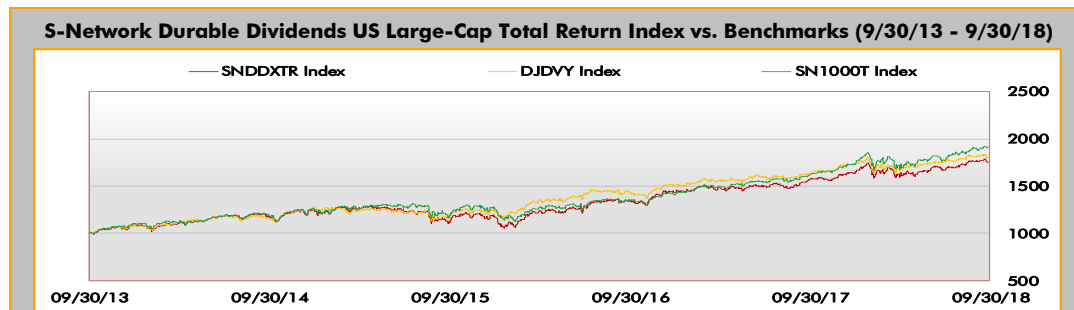
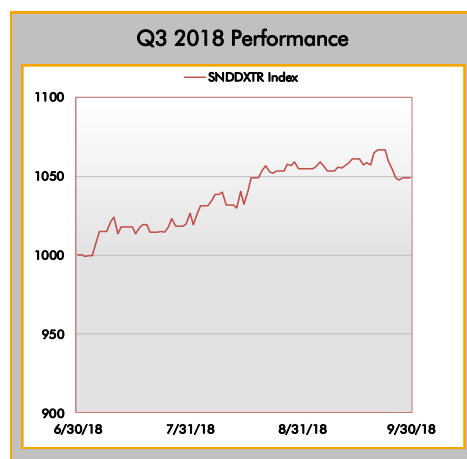
Inclusion Criteria. SNDDX consists of 100 companies included in the S-Network US Large-Cap 1000 Index (TICKER: SN1000). The constituents are chosen from among the 200 top-yielding SN1000 constituents using a series of screens for durability, including cash flow, EBITDA, and current debt to equity ratio.

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
LILLY ELI & CO	LLY US	85.33	107.31	25.76%
CA INC	CA US	35.65	44.15	23.84%
CF INDUSTRIES HOLDINGS	CF US	44.40	54.44	22.61%
PFIZER INC	PFE US	36.28	44.07	21.47%
KENNAMETAL INC	KMT US	35.90	43.56	21.34%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
WESTERN DIGITAL CORP	WDC US	77.41	58.54	-24.38%
VIRTU FINANCIAL INC. A	VIRT US	26.55	20.45	-22.98%
LAS VEGAS SANDS	LVS US	76.36	59.33	-22.30%
L BRANDS INC	LB US	36.88	30.30	-17.84%
INVESCO LTD	IVZ US	26.56	22.88	-13.86%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of September 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	6.09 Trillion USD
LARGEST MARKET CAPITALIZATION	877.01 Billion USD
SMALLEST MARKET CAPITALIZATION	2.69 Billion USD
AVERAGE MARKET CAPITALIZATION	60.91 Billion USD
MEDIAN MARKET CAPITALIZATION	16.67 Billion USD

Total Return Appreciation			
	SNDDXTR	DJDVY	SN1000T
Since Inception	555.73%	558.33%	197.97%
10 Year	208.97%	177.69%	217.19%
5 Year	75.35%	80.46%	91.06%
3 Year	56.77%	53.03%	61.41%
1 Year	12.14%	10.59%	18.37%

Compound Annual Growth Rate (CAGR)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	10.85%	10.88%	6.17%
10 Year	11.94%	10.75%	12.24%
5 Year	11.89%	12.53%	13.82%
3 Year	16.17%	15.24%	17.30%
1 Year	12.14%	10.59%	18.37%

Annualized Standard Deviation (Monthly)			
	SNDDXTR	DJDVY	SN1000T
Since Inception	14.81%	13.86%	14.49%
10 Year	16.22%	13.92%	14.46%
5 Year	9.85%	8.24%	9.71%
3 Year	9.61%	7.41%	9.29%
1 Year	7.92%	6.84%	9.13%

Sharpe Ratio			
	SNDDXTR	DJDVY	SN1000T
Since Inception	0.6700	0.7083	0.3813
10 Year	0.7600	0.7836	0.8518
5 Year	1.1373	1.4126	1.3311
3 Year	1.5218	1.8380	1.6760
1 Year	1.2762	1.2609	1.7154

Top Ten Constituents			
Company	Ticker	Sector	Weight
VIACOM INC B	VIAB US	Consumer Discretionary	1.14%
MURPHY OIL CORP	MUR US	Energy	1.09%
ABBOTT LABORATORIES	ABT US	Health Care	1.08%
OCCIDENTAL PETROLEUM	OXY US	Energy	1.07%
CF INDUSTRIES HOLDINGS	CF US	Materials	1.07%
L BRANDS INC	LB US	Consumer Discretionary	1.06%
BROADCOM INC	AVGO US	Information Technology	1.06%
CHEVRON CORP	CVX US	Energy	1.05%
GAP INC	GPS US	Consumer Discretionary	1.05%
INTEL CORP	INTC US	Information Technology	1.05%

Beta Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000	0.7112	0.9270
DJDVY	1.0161	1.0000	0.9009
SN1000T	0.9540	0.6489	1.0000

Correlation Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.8501	1.0000	
SN1000T	0.9404	0.7646	1.0000

R-Square Matrix** (5 Year/Monthly)			
	SNDDXTR	DJDVY	SN1000T
SNDDXTR	1.0000		
DJDVY	0.7227	1.0000	
SN1000T	0.8844	0.5846	1.0000

*All data as of September 30, 2018

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

Index Composition

