



Contact Information

Joseph LaCorte, CFA

S-Network Global Indexes Inc.
(646) 467-7927
jlacorte@snetworkinc.com

Licensed ETF

ALPS Sector Dividend
Dogs ETF
TICKER: SDOG

This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current private offering memorandum for the relevant fund or funds.

Information about the index, including rule book, company descriptions and historic data, can be found at:
www.sectordividenddogs.com

TICKERS:

S-Network Sector Dividend Dogs
Index (USD):
SDOGX
S-Network Sector Dividend Dogs
Total Return Index (USD):
SDOGXTR

June 2018

Inquire about our custom institutional benchmarking services



S-Network Sector Dividend Dogs Total Return Index

Index Performance. The S-Network Sector Dividend Dogs Total Return Index (TICKER: SDOGXTR) increased +2.87% from 7096.59 to 7300.04 in the quarter ended June 2018. This compares to an increase in the The S&P 500 Total Return Index (TICKER: SPXT) of +3.43%.

As of June 30, 2018, the dividend yield for the S-Network Sector Dividend Dogs Index was 4.00%, compared with 3.98% at the end of the previous quarter. The S&P 500 Index had a 1.93% dividend yield as of June 30, 2018, compared with 1.95% at the end of the previous quarter.

The best performing stocks were Occidental Petroleum (TICKER: OXY UN), which rose +28.82%; Macy's Inc (TICKER: M UN), which rose +25.86%; and Oneok Inc (TICKER: OKE UN), which rose +22.68%. The worst performing stocks were Cardinal Health Inc (TICKER: CAH UN), which declined -22.1%; Philip Morris International (TICKER: PM UN), which declined -18.77%; and Invesco Ltd (TICKER: IVZ UN), which declined -17.03%.

The S-Network Sector Dividend Dogs Total Return Index rose +8.38% in the past 12 months. This compares to a +14.37% rise in the The S&P 500 Total Return Index.

Index Description. SDOGX is a portfolio of fifty stocks derived from the S&P 500 Index. The SDOGX methodology selects the five stocks in each of the ten GICS sectors that make up the S&P 500 which offer the highest dividend yields as of the last trading day of November. The stocks selected for inclusion in the portfolio are equally weighted. SDOGX divides into the following ten GICS sectors: consumer discretionary, consumer staples, energy, financials, health care, industrials, information technology, materials, telecommunication services and utilities.

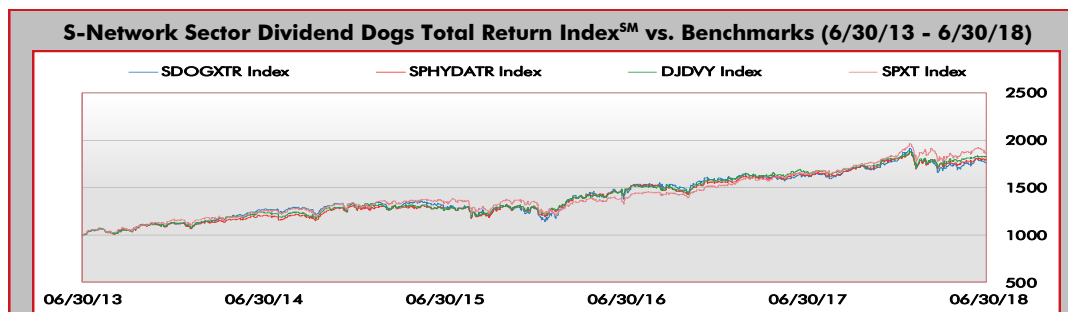
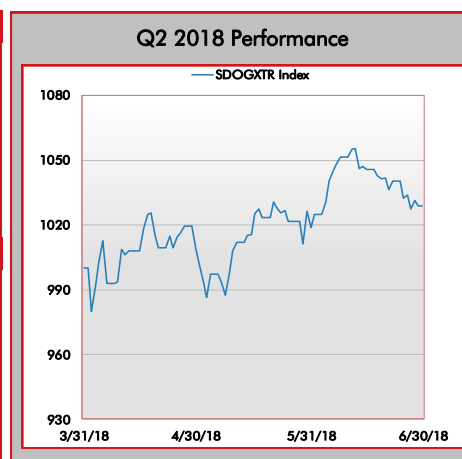
Inclusion Criteria. The selection criteria for the S&P 500 include requirements for sector inclusion, primary exchange listing, minimum market capitalization, minimum average daily trading volume, and other factors. All constituents of SDOGX must be constituents of the S&P 500. Individual securities to be included in SDOGX are selected based on a ranking system within each sector that selects the five stocks in each sector with the highest dividend yield as of the last trading day of November. Dividend yield is computed based on the regular cash dividends paid by the company over the previous twelve month period, divided by the share price.

Weighting Methodology. All stocks selected for inclusion in SDOGX are equally weighted. Share weights are based on prices as of the close of trading on the second Friday of the rebalancing month. If there are less than 5 eligible securities represented in any GICS sector as of the snapshot date the index will include only those securities which qualify. All constituents are equally weighted as of the record date.

Rebalancings. SDOGX is rebalanced quarterly, at the close of trading on the third Friday of the last month of each calendar quarter.

Index Data. Index values are disseminated in US dollars via the Chicago Mercantile Exchange on both a price only and total return basis. Values for the price only index (SDOGX) are distributed throughout the day at fifteen-second intervals. Values for the total return index (SDOGXTR) are distributed once daily. Daily values are available from December 31, 1999.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
OCCIDENTAL PETROLEUM	OXY UN	64.96	83.68	28.82%
MACY'S INC	M UN	29.74	37.43	25.86%
ONEOK INC	OKE UN	56.92	69.83	22.68%
AES CORP	AES UN	11.37	13.41	17.94%
CF INDUSTRIES HOLDINGS	CF UN	37.73	44.40	17.68%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
CARDINAL HEALTH INC	CAH UN	62.68	48.83	-22.10%
PHILIP MORRIS INTERNATIONAL	PM UN	99.40	80.74	-18.77%
INVESCO LTD	IVZ UN	32.01	26.56	-17.03%
XEROX CORP	XRX UN	28.78	24.00	-16.61%
PRINCIPAL FINANCIAL GROUP	PFG UQ	60.91	52.95	-13.07%



*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.

This material has been prepared and/or issued by S-Network Global Indexes Inc. and/or one of its consultants or affiliates. This document is for information purposes only and it should not be regarded as an offer to sell or as a solicitation of an offer to buy the securities or other instruments mentioned in it. The information, including any third party information, may not be accurate or complete in its entirety, and it should not be relied upon as such. S-Network Global Indexes Inc. and/or its affiliates are not acting in a fiduciary capacity. The products mentioned herein may not be eligible for sale in some states or countries and may not be suitable for all investors. The potential yield created by these products may be adversely affected by exchange rates, interest rates, or other economic and political factors. An investor's return may be less than the principle invested. S-Network Global Indexes Inc. and/or its affiliates may now, in the past, or in the future make markets, or deal as principle in the securities or derivatives thereof, mentioned in the document. In addition, S-Network Global Indexes Inc., its shareholders, directors, officers, and/or employees and consultants, may from time to time hold a long or short position in these securities. This document may not be reproduced in any manner without the prior written authorization of S-Network Global Indexes Inc. Opinions expressed within reflect the opinions of S-Network Global Indexes Inc. and the author/analyst and are subject to change without notice.

Index Statistical Profile

Capitalization Profile	
Number of Constituents	48
TOTAL MARKET CAPITALIZATION	3.20 Trillion USD
LARGEST MARKET CAPITALIZATION	350.27 Billion USD
SMALLEST MARKET CAPITALIZATION	5.49 Billion USD
AVERAGE MARKET CAPITALIZATION	66.57 Billion USD
MEDIAN MARKET CAPITALIZATION	27.48 Billion USD

Total Return Appreciation				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
Since Inception	630.00%	515.55%	478.14%	164.71%
10 Year	267.29%	225.16%	199.75%	163.40%
5 Year	76.25%	79.41%	82.97%	87.70%
3 Year	36.78%	41.97%	45.11%	40.23%
1 Year	8.38%	9.90%	9.93%	14.37%

Compound Annual Growth Rate (CAGR)				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
Since Inception	11.34%	10.32%	9.95%	5.40%
10 Year	13.89%	12.51%	11.60%	10.17%
5 Year	12.00%	12.40%	12.84%	13.42%
3 Year	11.00%	12.39%	13.21%	11.93%
1 Year	8.38%	9.90%	9.93%	14.37%

Annualized Standard Deviation (Monthly)				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
Since Inception	16.24%	13.69%	14.56%	14.43%
10 Year	17.53%	14.13%	14.00%	14.71%
5 Year	10.90%	9.69%	8.83%	9.81%
3 Year	11.51%	9.61%	7.90%	10.16%
1 Year	10.25%	7.80%	6.96%	8.60%

Sharpe Ratio				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
Since Inception	0.6442	0.6691	0.6154	0.3245
10 Year	0.8140	0.8861	0.8359	0.7132
5 Year	1.0560	1.2130	1.3678	1.2925
3 Year	0.9022	1.1915	1.5246	1.0915
1 Year	0.6950	1.0664	1.1903	1.4418

Top Ten Constituents			
Company	Ticker	Country	Weight
PPL CORP	PPL UN	United States	2.35%
FIRSTENERGY CORP	FE UN	United States	2.29%
SOUTHERN CO	SO UN	United States	2.28%
SCANA CORP	SCG UN	United States	2.27%
CENTURYLINK INC	CTL UN	United States	2.25%
AES CORP	AES UN	United States	2.23%
THE WILLIAMS COMPANIES INC	WMB UN	United States	2.21%
GENERAL MILLS INC	GIS UN	United States	2.19%
CF INDUSTRIES HOLDINGS	CF UN	United States	2.19%
VERIZON COMMUNICATIONS INC	VZ UN	United States	2.18%

Beta Matrix** (5 Year/Monthly)				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
SDOGXTR	1.0000	0.7797	0.6744	0.7841
SPHYDATR	0.9875	1.0000	0.8651	0.8966
DJDVY	1.0292	1.0424	1.0000	0.8912
SPXT	0.9688	0.8747	0.7216	1.0000

Correlation Matrix** (5 Year/Monthly)				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
SDOGXTR	1.0000			
SPHYDATR	0.8775	1.0000		
DJDVY	0.8331	0.9496	1.0000	
SPXT	0.8716	0.8856	0.8019	1.0000

R-Square Matrix** (5 Year/Monthly)				
	SDOGXTR	SPHYDATR	DJDVY	SPXT
SDOGXTR	1.0000			
SPHYDATR	0.7700	1.0000		
DJDVY	0.6941	0.9018	1.0000	
SPXT	0.7597	0.7843	0.6431	1.0000

*All data as of June 30, 2018

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

Index Composition

