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More information about the index can be found at:
www.snetglobalindexes.com

TICKERS:
S-Network Strong Dollar Equity Index :
SNSUSDX
S-Network Strong Dollar Equity Total Return Index:
SNSUSDXT

December 2016

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S-Network Strong Dollar Equity Total Return Index

Index Performance. The S-Network Strong Dollar Equity Total Return Index (TICKER: SNSUSDXT) increased +10.14% from 2034.49 to 2240.71 in the quarter ended December 2016. This compares to an increase in the S-Network US Large-Cap 500 Index (TICKER: SN500) of +3.86% and a decrease in the S-Network Developed International (ex-US) 1000 Index (TICKER: SND1000) of -0.30%.

The S-Network Strong Dollar Equity Total Return Index rose +18.60% in the past 12 months. This compares to a +11.65% rise in the S-Network US Large-Cap 500 Index and +3.47% rise in the S-Network Developed International (ex-US) 1000 Index.

Index Description. The S-Network Strong Dollar Equity Index (TICKER: SNSUSDX) is designed to include US-listed companies that draw revenues more from domestic than from international sources, in order to provide a portfolio specifically for investment during strong dollar trends.

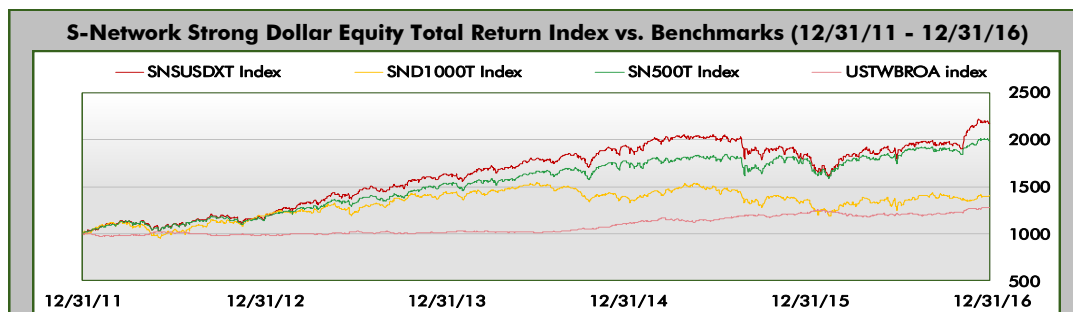
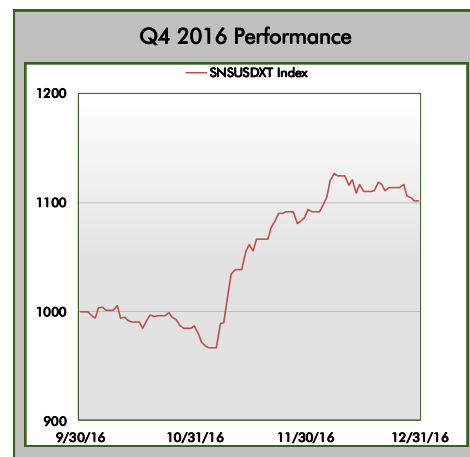
Inclusion Criteria. SNSUSDX consists of the 100 companies from the S-Network US Large-Cap 500 Index (TICKER: SN500) that have the highest percentages of their revenues coming from domestic sources.

Weighting Methodology. All stocks in SNSUSDX are equally weighted. Sector weights are capped at twice the corresponding sector weights in the SN500.

Rebalancings. SNSUSDX is reconstituted annually on the third Friday of June of each year. Additionally, SNSUSDX is rebalanced quarterly on the third Friday of the last month of each calendar quarter.

Index Data. SNSUSDX is calculated daily by S-Network Global Indexes. Daily values from June 30, 2000 are available from S-Network. End-of-day index values are distributed daily via the NYSE Global Index Feed.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
KEYCORP	KEY US	12.17	18.27	50.12%
REGIONS FINANCIAL CORP	RF US	9.87	14.36	45.49%
CITIZENS FINANCIAL GROUP INC	CFG US	24.71	35.63	44.19%
COMERICA INC	CMA US	47.32	68.11	43.93%
LINCOLN NATIONAL CORP	LNC US	46.98	66.27	41.06%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
CENTENE CORP	CNC US	66.96	56.51	-15.61%
TRANSDIGM GROUP INC	TDG US	289.12	248.96	-13.89%
UNIVERSAL HEALTH SERVICES	UHS US	123.22	106.38	-13.67%
CENTURYLINK INC	CTL US	27.43	23.78	-13.31%
CVS HEALTH CORPORATION	CVS US	88.99	78.91	-11.33%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of December 31, 2016

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	3.51	Trillion USD
LARGEST MARKET CAPITALIZATION	276.78	Billion USD
SMALLEST MARKET CAPITALIZATION	6.18	Billion USD
AVERAGE MARKET CAPITALIZATION	35.15	Billion USD
MEDIAN MARKET CAPITALIZATION	19.33	Billion USD

Total Return Appreciation				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	116.82%	40.47%	98.31%	27.80%
3 Year	32.21%	-2.68%	28.70%	26.24%
1 Year	18.60%	3.47%	11.65%	4.58%

Compound Annual Growth Rate (CAGR)				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	16.74%	7.03%	14.68%	5.03%
3 Year	9.76%	-0.90%	8.77%	8.08%
1 Year	18.60%	3.47%	11.65%	4.58%

Annualized Standard Deviation (Monthly)				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	11.13%	13.05%	10.48%	5.17%
3 Year	11.84%	12.32%	10.84%	5.26%
1 Year	14.22%	13.13%	10.30%	6.77%

Sharpe Ratio				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	1.4436	0.5782	1.3548	0.9537
3 Year	0.8342	-0.0253	0.8178	1.4801
1 Year	1.2480	0.2952	1.0895	0.6452

Top Ten Constituents			
Company	Ticker	Country	Weight
AT&T INC	T US	UNITED STATES	1.07%
TARGA RESOURCES CORP	TRGP US	UNITED STATES	1.07%
VANTIV INC	VNTV US	UNITED STATES	1.06%
VERIZON COMMUNICATIONS INC	VZ US	UNITED STATES	1.06%
PROGRESSIVE CORP	PGR US	UNITED STATES	1.06%
FIRST REPUBLIC BANK	FRC US	UNITED STATES	1.05%
CHARTER COMMUNICATIONS INC	CHTR US	UNITED STATES	1.05%
AMERICAN ELECTRIC POWER COMPANY INC	AEP US	UNITED STATES	1.05%
DOMINION RESOURCES INC	D US	UNITED STATES	1.05%
SOUTHERN CO	SO US	UNITED STATES	1.05%

Beta Matrix** (5 Year/Monthly)				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
SNSUSDXTR	1.0000	0.8582	0.8634	-0.2103
SND1000T	0.6245	1.0000	0.6647	-0.2959
SN500T	0.9741	1.0306	1.0000	-0.2680
USTWBROA	-0.9740	-1.8827	-1.1001	1.0000

Correlation Matrix** (5 Year/Monthly)				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
SNSUSDXTR	1.0000			
SND1000T	0.7321	1.0000		
SN500T	0.9170	0.8277	1.0000	
USTWBROA	-0.4526	-0.7464	-0.5430	1.0000

R-Square Matrix** (5 Year/Monthly)				
	SNSUSDXTR	SND1000T	SN500T	USTWBROA
SNSUSDXTR	1.0000			
SND1000T	0.5359	1.0000		
SN500T	0.8410	0.6851	1.0000	
USTWBROA	0.2049	0.5571	0.2948	1.0000

*All data as of December 31, 2016

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

Index Composition

