



Contact Information

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More information about the index can be found at:  
[www.snetglobalindexes.com](http://www.snetglobalindexes.com)

TICKERS:  
S-Network Weak Dollar Index :  
SNWUSD  
S-Network Weak Dollar  
Total Return Index :  
SNWUSDXT

December 2016

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## S-Network Weak Dollar Total Return Index

**Index Performance.** The S-Network Weak Dollar Equity Total Return Index (TICKER: SNWUSDXT) increased +2.30% from 2333.27 to 2387.03 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 Weak Dollar Equity Total Return Index rose +17.06% 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 Weak Dollar Equity Index (TICKER: SNWUSDXT) is designed to include US-listed companies that draw revenues more from international than from domestic sources, in order to provide a portfolio specifically for investment during weak dollar trends.

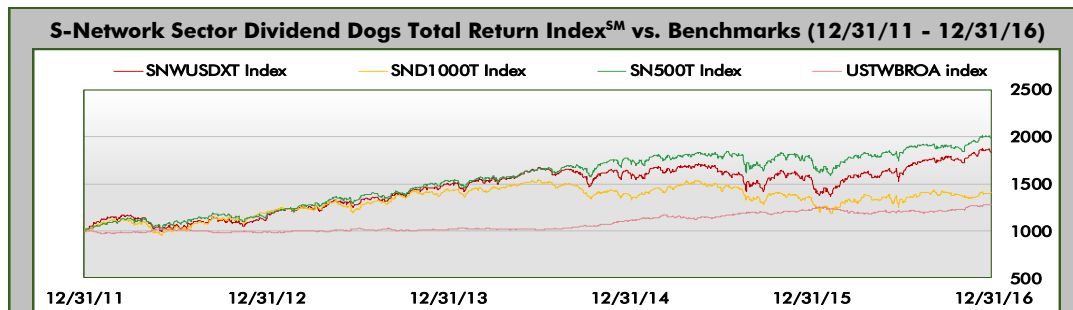
**Inclusion Criteria.** SNWUSDXT consists of the 100 companies from the S-Network US Large-Cap 500 Index (TICKER: SN500) that have the highest percentages of their revenues coming from international sources.

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

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

**Index Data.** SNWUSDXT is calculated daily by S-Network Global Indexes. Daily values from June 30, 2005 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
NVIDIA CORP	NVDA	68.52	106.74	55.78%
UNITED CONTINENTAL HLDG INC	UAL US	52.47	72.88	38.90%
BAKER HUGHES INC	BHI US	50.47	64.97	28.73%
CITIGROUP INC	C US	47.23	59.43	25.83%
MICRON TECHNOLOGY INC	MU US	17.78	21.92	23.28%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
COTY INC	COTY	23.50	18.31	-22.09%
NEWS CORP	NWSA	13.98	11.46	-18.03%
INTL FLAVORS & FRAGRANCES INC	IFF US	142.97	117.83	-17.58%
WATERS CORP	WAT US	158.49	134.39	-15.21%
ESTEE LAUDER COMPANIES INC	EL US	88.56	76.49	-13.63%



\*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	6.64	Trillion USD
LARGEST MARKET CAPITALIZATION	617.59	Billion USD
SMALLEST MARKET CAPITALIZATION	6.73	Billion USD
AVERAGE MARKET CAPITALIZATION	66.41	Billion USD
MEDIAN MARKET CAPITALIZATION	23.50	Billion USD

Total Return Appreciation				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	83.55%	40.47%	98.31%	27.80%
3 Year	21.74%	-2.68%	28.70%	26.24%
1 Year	17.06%	3.47%	11.65%	4.58%

Compound Annual Growth Rate (CAGR)				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	12.91%	7.03%	14.68%	5.03%
3 Year	6.78%	-0.90%	8.77%	8.08%
1 Year	17.06%	3.47%	11.65%	4.58%

Annualized Standard Deviation (Monthly)				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	13.69%	13.05%	10.48%	5.17%
3 Year	14.03%	12.32%	10.84%	5.26%
1 Year	13.98%	13.13%	10.30%	6.77%

Sharpe Ratio				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
5 Year	0.9503	0.5782	1.3548	0.9537
3 Year	0.5259	-0.0253	0.8178	1.4801
1 Year	1.1742	0.2952	1.0895	0.6452

Top Ten Constituents			
Company	Ticker	Country	Weight
NVIDIA CORP	NVDA US	UNITED STATES	1.19%
XILINX INC	XLNX US	UNITED STATES	1.10%
MICRON TECHNOLOGY INC	MU US	UNITED STATES	1.09%
MONDELEZ INTERNATIONAL INC	MDLZ US	UNITED STATES	1.08%
THE COOPER COS INC	COO US	UNITED STATES	1.05%
PFIZER INC	PFE US	UNITED STATES	1.05%
KLA-TENCOR CORP	KLAC US	UNITED STATES	1.04%
APPLE INC	AAPL US	UNITED STATES	1.04%
CHEVRON CORP	CVX US	UNITED STATES	1.04%
LAM RESEARCH CORP	LRCX US	UNITED STATES	1.04%

Beta Matrix** (5 Year/Monthly)				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
SNWUSDXTR	1.0000	0.8212	0.7183	-0.2339
SND1000T	0.9043	1.0000	0.6647	-0.2959
SN500T	1.2262	1.0306	1.0000	-0.2680
USTWBROA	-1.6388	-1.8827	-1.1001	1.0000

Correlation Matrix** (5 Year/Monthly)				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
SNWUSDXTR	1.0000			
SND1000T	0.8618	1.0000		
SN500T	0.9385	0.8277	1.0000	
USTWBROA	-0.6191	-0.7464	-0.5430	1.0000

R-Square Matrix** (5 Year/Monthly)				
	SNWUSDXTR	SND1000T	SN500T	USTWBROA
SNWUSDXTR	1.0000			
SND1000T	0.7426	1.0000		
SN500T	0.8807	0.6851	1.0000	
USTWBROA	0.3833	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

