



S-**NET**

SECTOR LOW VOLATILITY
INDEXES

Contact Information

Joseph LaCorte, CFA

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

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

TICKERS:

S-Network Sector Low Volatility Index :
SLOWX

S-Network Sector Low Volatility
Total Return Index: SLOWXTR

March 2019

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S-Network Sector Low Volatility Total Return Index

Index Performance. The S-Network Sector Low Volatility Total Return Index (TICKER: SLOWXTR) increased +13.41% from 5908.32 to 6700.43 in the quarter ended March 2019. This compares to an increase in the S&P 500 Total Return Index (TICKER: SPXT) of +13.65% and an increase in the MSCI USA Minimum Volatility TR Index (TICKER: MOOIMVST) of +12.70%.

The best performing stocks were The Williams Companies Inc (TICKER: WMB US), which rose +30.25%; Kinder Morgan Inc (TICKER: KMI US), which rose +30.1%; and Oneok Inc (TICKER: OKE US), which rose +29.45%. The worst performing stocks were FOX CORP- CLASS B (TICKER: FOX US), which declined -8.47%; Citrix Systems Inc (TICKER: CTXS US), which declined -2.73%; and Pfizer Inc (TICKER: PFE US), which declined -2.7%.

The S-Network Sector Low Volatility Total Return Index rose +16.11% in the past 12 months. This compares to a +9.50% rise in the S&P 500 Total Return Index and +15.69% rise in the MSCI USA Minimum Volatility TR Index.

Index Description. SLOWX is a portfolio of fifty stocks derived from the S&P 500 Index that have been screened for low daily price volatility. The SLOWX methodology selects the five stocks in each of 10 GICS sectors (excluding Real Estate) that make up the S&P 500 with the lowest daily volatility over the previous twelve months. The stocks selected for inclusion in the portfolio are equally weighted. SLOWX divides into the following nine GICS sectors: consumer discretionary, consumer staples, energy, financials, health care, industrials, materials, communication services, information technology and utilities.

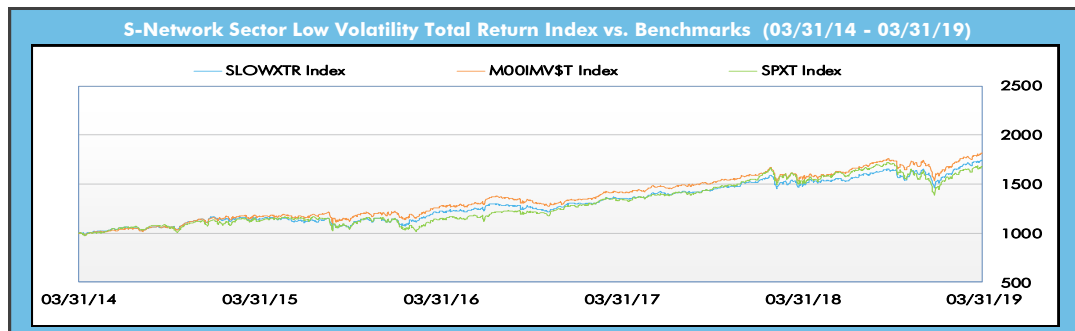
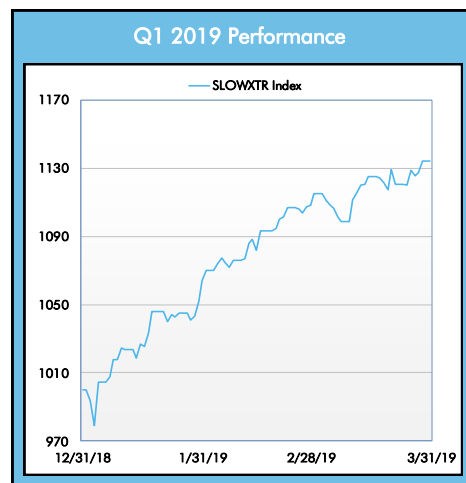
Inclusion Criteria. The selection criteria for the S&P 500 include requirements for sector inclusion, primary exchange listing, minimum market capitalization, minimum average daily trading volume, and other factors. All constituents of SLOWX must be constituents of the S&P 500. Individual securities to be included in SLOWX are selected based on a ranking system within each sector that selects the five stocks in each sector with the lowest daily price volatility over the previous year.

Weighting Methodology. All stocks selected for inclusion in SLOWX 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.

Rebalancing. SLOWX 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 (SLOWX) are distributed throughout the day at fifteen-second intervals. Values for the total return index (SLOWXTR) are distributed once daily. Daily values are available from December 31, 1999.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
THE WILLIAMS COMPANIES INC	WMB US	22.05	28.72	30.25%
KINDER MORGAN INC	KMI US	15.38	20.01	30.10%
ONEOK INC	OKE US	53.95	69.84	29.45%
BALL CORP	BLL US	45.98	57.86	25.84%
MONDELEZ INTERNATIONAL INC	MDLZ US	40.03	49.92	24.71%
Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
FOX CORP- CLASS B	FOX US	39.20	35.88	-8.47%
CITRIX SYSTEMS INC	CTXS US	102.46	99.66	-2.73%
PFIZER INC	PFE US	43.65	42.47	-2.70%
COCA-COLA CO	KO US	47.35	46.86	-1.03%
OMNICOM GROUP	OMC US	73.24	72.99	-0.34%



*Note: This chart is a normalized historical graph
Data Source: Bloomberg Data as of March 31, 2019

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	50
TOTAL MARKET CAPITALIZATION	4.68 Trillion USD
LARGEST MARKET CAPITALIZATION	372.23 Billion USD
SMALLEST MARKET CAPITALIZATION	8.05 Billion USD
AVERAGE MARKET CAPITALIZATION	93.52 Billion USD
MEDIAN MARKET CAPITALIZATION	48.14 Billion USD

Total Return Appreciation			
	SLOWXTR	M00IMV\$T	SPXT
Since Inception	570.04%	316.01%	180.22%
10 Year	337.36%	352.11%	338.09%
5 Year	74.49%	82.07%	67.81%
3 Year	42.71%	42.84%	46.25%
1 Year	16.11%	15.69%	9.50%

Compound Annual Growth Rate (CAGR)			
	SLOWXTR	M00IMV\$T	SPXT
Since Inception	10.39%	7.69%	5.50%
10 Year	15.90%	16.29%	15.92%
5 Year	11.78%	12.73%	10.91%
3 Year	12.59%	12.62%	13.51%
1 Year	16.11%	15.69%	9.50%

Annualized Standard Deviation (Monthly)			
	SLOWXTR	M00IMV\$T	SPXT
Since Inception	11.07%	11.33%	14.56%
10 Year	9.46%	9.64%	12.69%
5 Year	9.43%	9.09%	11.19%
3 Year	9.18%	9.17%	10.73%
1 Year	12.85%	12.44%	15.94%

Sharpe Ratio			
	SLOWXTR	M00IMV\$T	SPXT
Since Inception	0.8017	0.5658	0.3275
10 Year	1.5694	1.5768	1.1995
5 Year	1.1481	1.2823	0.9142
3 Year	1.2053	1.2092	1.1222
1 Year	1.0587	1.0605	0.5086

Top Ten Constituents			
Company	Ticker	Sector	Weight
MONDELEZ INTERNATIONAL INC	MDLZ US	Consumer Staples	2.08%
FIDELITY NATIONAL INFORMATION	FIS US	Information Technology	2.07%
THE WILLIAMS COMPANIES INC	WMB US	Energy	2.07%
ONEOK INC	OKE US	Energy	2.06%
PEPSICO INC	PEP US	Consumer Staples	2.06%
HOME DEPOT INC	HD US	Consumer Discretionary	2.05%
CHUBB LIMITED	CB US	Financials	2.05%
MCDONALD'S CORP	MCD US	Consumer Discretionary	2.05%
GENUINE PARTS CO	GPC US	Consumer Discretionary	2.05%
PROCTER & GAMBLE	PG US	Consumer Staples	2.05%

Beta Matrix** (5 Year/Monthly)			
	SLOWXTR	M00IMV\$T	SPXT
SLOWXTR	1.0000	0.9135	1.0508
M00IMV\$T	0.9831	1.0000	1.0905
SPXT	0.7475	0.7208	1.0000

Correlation Matrix** (5 Year/Monthly)			
	SLOWXTR	M00IMV\$T	SPXT
SLOWXTR	1.0000		
M00IMV\$T	0.9477	1.0000	
SPXT	0.8863	0.8866	1.0000

R-Square Matrix** (5 Year/Monthly)			
	SLOWXTR	M00IMV\$T	SPXT
SLOWXTR	1.0000		
M00IMV\$T	0.8981	1.0000	
SPXT	0.7855	0.7860	1.0000

*All data as of March 31, 2019

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

Index Composition

