



Contact Information

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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.snetbenchmarks.com](http://www.snetbenchmarks.com)

TICKERS:

S-Network US Equity Large Cap 500  
Index: SN500

S-Network US Equity Large Cap 1000  
Index: SN1000

S-Network US Equity Mid-Cap 500  
Index: SNM500

S-Network US Equity Small Cap 2000  
Index: SN2000

S-Network Large/Mid-Cap US Growth  
Index: SN1000G

S-Network Large/Mid-Cap US Value  
Index: SN1000V

June 2016

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## S-Network US Benchmark Indexes

**Index Description.** The S-Network US Benchmark Indexes are a series of benchmark indexes designed to provide accurate coverage of publicly listed US stocks that represent over 98% of the market capitalization of the US market.

**Inclusion Criteria.** The starting universe for the S-Network US Benchmarks is the 3500 largest market capitalization stocks domiciled in the US. Eligibility for inclusion in the starting universe is determined based on the company's full market capitalization. Certain pass-through securities, including REITS, Mortgage REITS, Master Limited Partnerships, Closed-End Funds and Business Development Corporations, are excluded from the Benchmarks. Stocks must maintain an R-Score greater than 1 over the 90 days preceding the last business day of November to be included in a Benchmark.

**Weighting Methodology.** All stocks selected for inclusion in the S-Network US Benchmarks are weighted based on their float market capitalization. Share weights will be based on prices as of the close of trading on the second Friday of the rebalancing month.

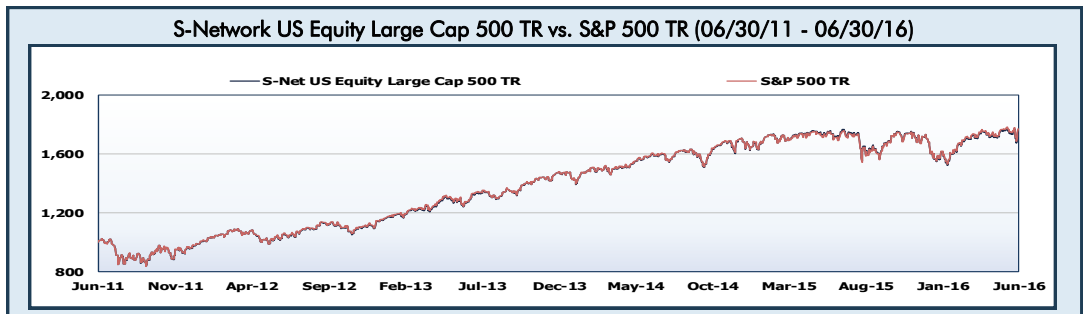
**Reconstitutions and Rebalancings.** The S-Network US Benchmark Indexes are reconstituted semi-annually on the third Fridays of June and December and rebalanced quarterly on the third Friday of the last month of each calendar quarter.

**Index Data.** Index values are disseminated in US dollars via the NYSE on both a price only and total return basis. Values are disseminated on an end-of-day basis. Daily values are available from December 31, 1999.

SN500 Leading Movers*				
Company Name	Ticker	Opening	Closing	Change
LINKEDIN CORP	LNKD US	114.35	189.25	65.50%
ONEOK INC	OKE US	29.86	47.45	58.91%
CONTINENTAL RESOURCES	CLR US	30.36	45.27	49.11%
NEWMONT MINING CORP	NEM US	26.58	39.12	47.18%
ST. JUDE MEDICAL INC	STJ US	55.00	78.00	41.82%

SN500 Lagging Movers*				
Company Name	Ticker	Opening	Closing	Change
SIGNET JEWELERS LTD	SIG US	124.03	82.41	-33.56%
NORDSTROM INC	JWN US	57.21	38.05	-33.49%
UNITED CONTINENTAL	UAL US	59.86	41.04	-31.44%
AMERICAN AIRLINES GROUP	AAL US	41.01	28.31	-30.97%
SEAGATE TECHNOLOGY PLC	STX US	34.45	24.36	-29.29%

\*Data as of June 30, 2016



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 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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Statistical Profile

S-Net US Equity Large Cap 500 TR Index

Total Return Appreciation		
	S-Net US Large Cap 500 TR	S&P 500 TR
Since Inception*	95.07%	96.31%
5 Year	75.69%	77.02%
3 Year	38.93%	39.20%
1 Year	2.95%	3.99%
3 Months	2.19%	2.46%
Compound Annual Growth Rate		
	S-Net US Large Cap 500 TR	S&P 500 TR
Since Inception*	4.13%	4.17%
5 Year	11.93%	12.10%
3 Year	11.58%	11.66%
1 Year	2.95%	3.99%

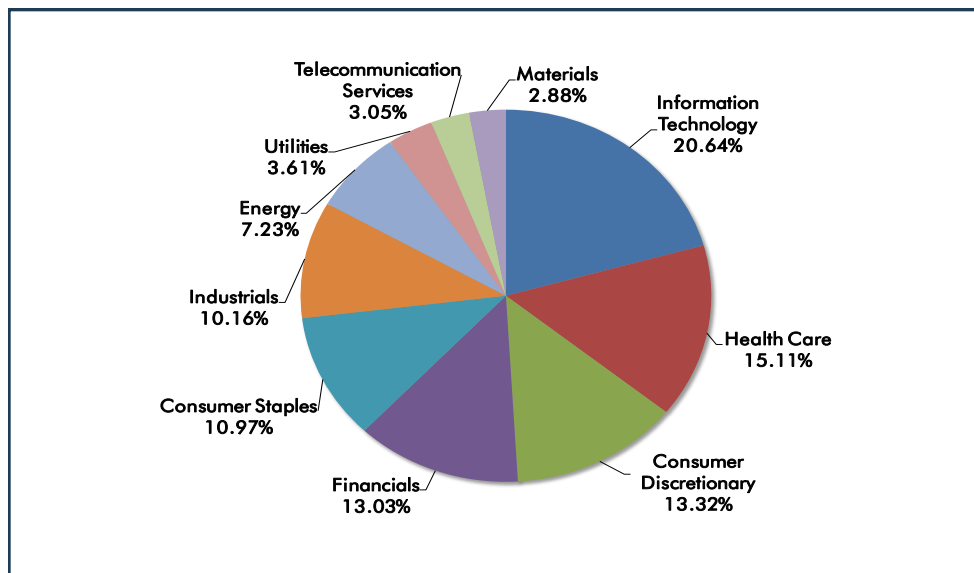
Annualized Standard Deviation		
	S-Net US Large Cap 500 TR	S&P 500 TR
Since Inception*	0.1499	0.1505
5 Year	0.1223	0.1210
3 Year	0.1137	0.1125
1 Year	0.1454	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.9968	
5 Year	0.9994	
3 Year	0.9991	
1 Year	0.9995	

Data as of June 30, 2016  
 \*Inception Date: 12/31/1999

Top Ten Constituents			
Company	Ticker	Country	Weight
APPLE INC	AAPL US	United States	2.88%
ALPHABET INC	GOOGL US	United States	2.31%
MICROSOFT CORP	MSFT US	United States	2.21%
EXXON MOBIL CORP	XOM US	United States	2.14%
JOHNSON & JOHNSON	JNJ US	United States	1.84%
GENERAL ELECTRIC CO	GE US	United States	1.59%
FACEBOOK INC	FB US	United States	1.58%
BERKSHIRE HATHAWAY INC	BRK/B US	United States	1.57%
AMAZON.COM INC	AMZN US	United States	1.54%
AT&T INC	T US	United States	1.46%

\*All data as of June 30, 2016

Sector Composition



## Statistical Profile

## S-Network US Equity Large Cap 1000 TR Index

Total Return Appreciation		
	S-Net US Large Cap 1000 TR	S&P 500 TR
Since Inception*	108.48%	96.31%
5 Year	73.22%	77.02%
3 Year	37.02%	39.20%
1 Year	2.18%	3.99%
3 Months	2.29%	2.46%
Compound Annual Growth Rate		
	S-Net US Large Cap 1000 TR	S&P 500 TR
Since Inception*	4.55%	4.17%
5 Year	11.61%	12.10%
3 Year	11.07%	11.66%
1 Year	2.18%	3.99%

Data as of June 30, 2016  
\*Inception Date: 12/31/1999

Annualized Standard Deviation		
	S-Net US Large Cap 1000 TR	S&P 500 TR
Since Inception*	0.1516	0.1505
5 Year	0.1248	0.1210
3 Year	0.1151	0.1125
1 Year	0.1462	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.9961	
5 Year	0.9982	
3 Year	0.9976	
1 Year	0.9986	

## S-Network US Equity Mid-Cap 500 TR Index

Total Return Appreciation		
	S-Net US Mid-Cap 500 TR	S&P 500 TR
Since Inception*	299.68%	96.31%
5 Year	57.00%	77.02%
3 Year	27.53%	39.20%
1 Year	-6.13%	3.99%
3 Months	2.96%	2.46%
Compound Annual Growth Rate		
	S-Net US Mid-Cap 500 TR	S&P 500 TR
Since Inception*	8.76%	4.17%
5 Year	9.44%	12.10%
3 Year	8.44%	11.66%
1 Year	-6.13%	3.99%

Data as of June 30, 2016  
\*Inception Date: 12/31/1999

Annualized Standard Deviation		
	S-Net US Mid-Cap 500 TR	S&P 500 TR
Since Inception*	0.1799	0.1505
5 Year	0.1570	0.1210
3 Year	0.1371	0.1125
1 Year	0.1645	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.9119	
5 Year	0.9310	
3 Year	0.8989	
1 Year	0.9324	

## S-Network US Equity Small Cap 2000 TR Index

Total Return Appreciation		
	S-Net US Small Cap 2000 TR	S&P 500 TR
Since Inception*	253.78%	96.31%
5 Year	50.74%	77.02%
3 Year	22.00%	39.20%
1 Year	-8.91%	3.99%
3 Months	3.93%	2.46%
Compound Annual Growth Rate		
	S-Net US Small Cap 2000 TR	S&P 500 TR
Since Inception*	7.96%	4.17%
5 Year	8.55%	12.10%
3 Year	6.85%	11.66%
1 Year	-8.91%	3.99%

Data as of June 30, 2016  
\*Inception Date: 12/31/1999

Annualized Standard Deviation		
	S-Net US Small Cap 2000 TR	S&P 500 TR
Since Inception*	0.2063	0.1505
5 Year	0.1744	0.1210
3 Year	0.1631	0.1125
1 Year	0.1884	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.8478	
5 Year	0.8786	
3 Year	0.8075	
1 Year	0.8640	

## Statistical Profile

## S-Network Equity Large/Mid-Cap US Growth TR Index

Total Return Appreciation		
	S-Net Large/Mid-Cap US Gr TR	S&P 500 TR
Since Inception*	153.95%	117.75%
5 Year	79.76%	77.02%
3 Year	44.23%	39.20%
1 Year	1.32%	3.99%
3 Months	0.84%	2.46%
Compound Annual Growth Rate		
	S-Net Large/Mid-Cap US Gr TR	S&P 500 TR
Since Inception*	9.28%	7.69%
5 Year	12.44%	12.10%
3 Year	12.98%	11.66%
1 Year	1.32%	3.99%

Data as of June 30, 2016  
\*Inception Date: 06/17/2005

Annualized Standard Deviation		
	S-Net Large/Mid-Cap US Gr TR	S&P 500 TR
Since Inception*	0.1469	0.1464
5 Year	0.1292	0.1210
3 Year	0.1210	0.1125
1 Year	0.1558	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.9775	
5 Year	0.9811	
3 Year	0.9801	
1 Year	0.9893	

## S-Network Equity Large/Mid-Cap US Value TR Index

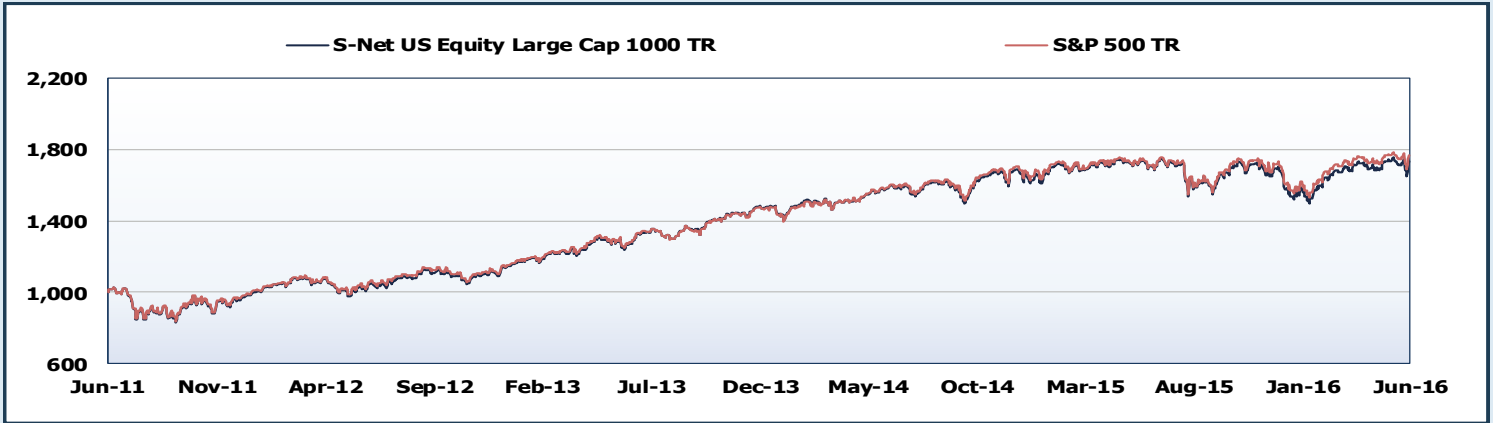
Total Return Appreciation		
	S-Net Large/Mid-Cap US Val TR	S&P 500 TR
Since Inception*	95.31%	117.75%
5 Year	68.87%	77.02%
3 Year	31.35%	39.20%
1 Year	2.99%	3.99%
3 Months	3.64%	2.46%
Compound Annual Growth Rate		
	S-Net Large/Mid-Cap US Val TR	S&P 500 TR
Since Inception*	6.58%	7.69%
5 Year	11.05%	12.10%
3 Year	9.52%	11.66%
1 Year	2.99%	3.99%

Data as of June 30, 2016  
\*Inception Date: 06/17/2005

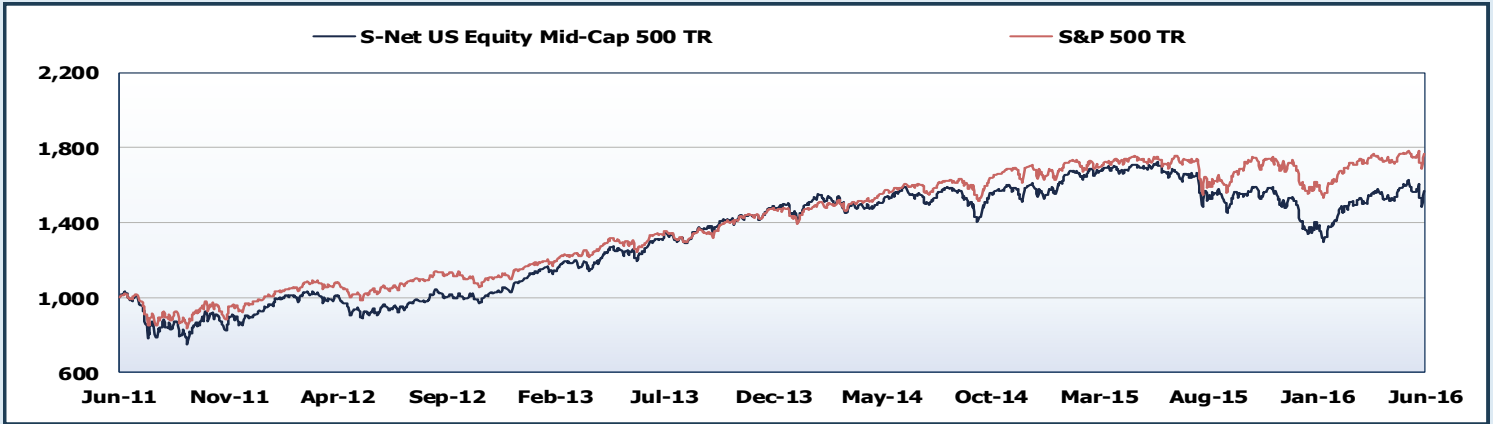
Annualized Standard Deviation		
	S-Net Large/Mid-Cap US Val TR	S&P 500 TR
Since Inception*	0.1538	0.1464
5 Year	0.1243	0.1210
3 Year	0.1132	0.1125
1 Year	0.1407	0.1450
Monthly Correlation		
vs S&P 500 TR		
Since Inception*	0.9851	
5 Year	0.9833	
3 Year	0.9811	
1 Year	0.9847	

Historical Performance

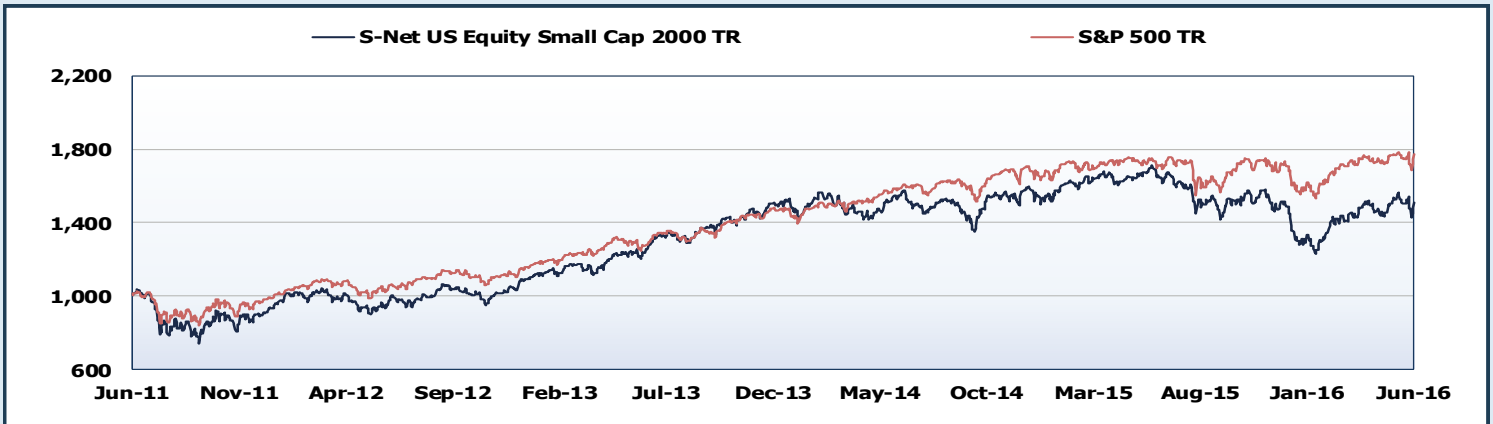
S-Net US Equity Large Cap 1000 TR vs. S&P 500 TR (06/30/11 - 06/30/16)



S-Net US Equity Mid-Cap 500 TR vs. S&P 500 TR (06/30/11 - 06/30/16)

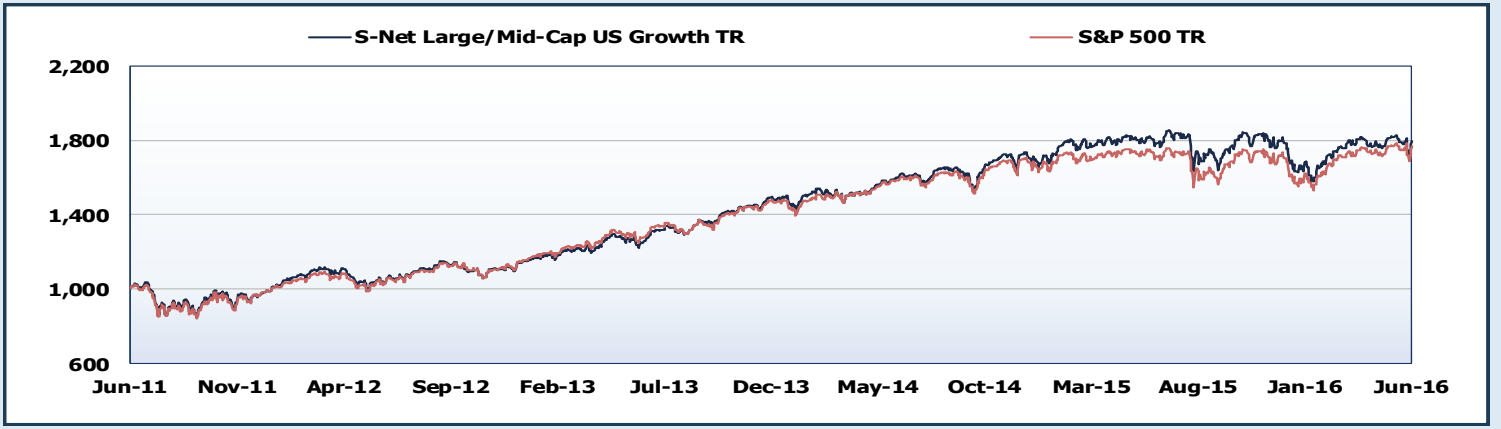


S-Net US Equity Small Cap 2000 TR vs. S&P 500 TR (06/30/11 - 06/30/16)



Historical Performance

S-Net Large/Mid-Cap US Growth TR vs. S&P 500 TR (06/30/11 - 06/30/16)



S-Net Large/Mid-Cap US Value TR vs. S&P 500 TR (06/30/11 - 06/30/16)

