

Contact Information

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Information about the index, including rule book, company description and historic data, can be found at:  
[www.donoghue.com](http://www.donoghue.com)

**TICKERS:**

W.E. Donoghue Power Dividend Total Return Index™:  
PWRDXTR

W.E. Donoghue Power Dividend Price Index™:  
PWRDXPX

June 2017



## W.E. Donoghue Power Dividend Total Return Index™

**Index Performance.** The W.E. Donoghue Power Dividend Total Return Index™ (TICKER: PWRDXTR) increased +0.41% from 8389.13 to 8423.93 in the quarter ended June 2017. This compares to an increase in the S&P 500 Total Return Index (TICKER: SPXT) of +3.09%.

As of June 30, 2017, the TTM yield of the W.E. Donoghue Power Dividend Total Return Index™ was 3.86%, compared with 3.74% at the end of the previous quarter. The S&P 500 Total Return Index had a 1.95% dividend yield as of June 30, 2017, compared with 1.96% at the end of the previous quarter.

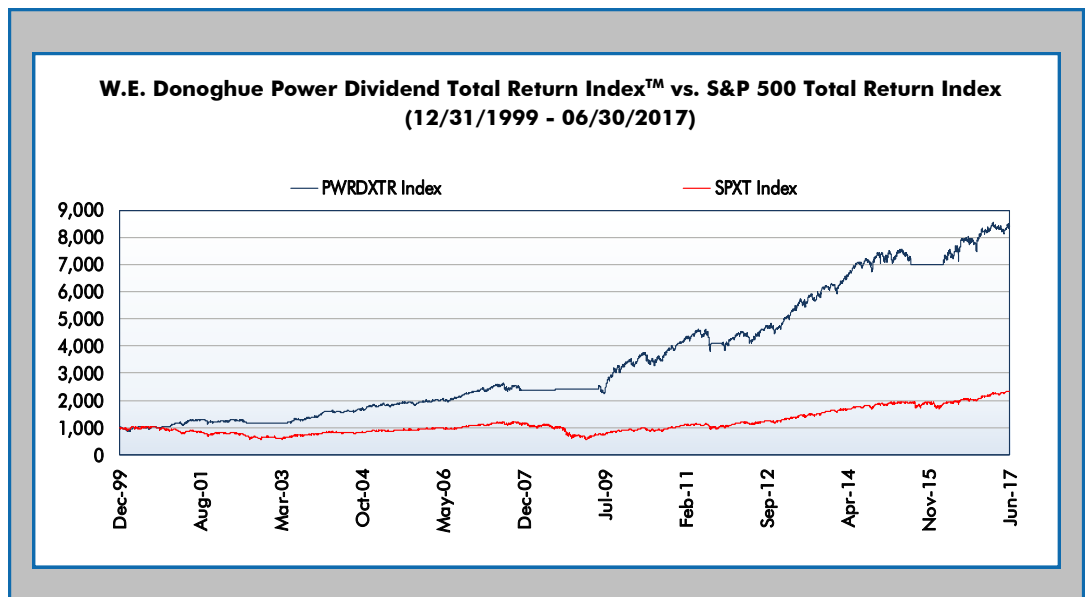
The W.E. Donoghue Power Dividend Total Return Index™ is increased +11.31% in the past 12 months. This compares to a +17.90% increase in the S&P 500 Total Return Index.

**Index Description.** The W.E. Donoghue's Power Dividend Index™ (PWRDXTR) uses the total return variation of the S-Network Sector Dividend Dogs Index (SDOGXTR) to signal investment into and out of the SDOGXTR Index.

**Index Methodology.** PWRDXTR uses a proprietary methodology to trigger allocations between an equally weighted portfolio of stocks that are assembled according the Sector Dividend Dogs Index (SDOGX) methodology and 90 day US Treasury-Bills. The SDOGX methodology employs a systematic approach to identify the five stocks in each of the ten S-Network US Large-Cap 500 sectors with the highest dividend yields. This methodology is designed to convey the benefits of high dividend yield, sector diversification and equal weighting. The tactical overly for allocating between either stocks or bonds is based on exponential moving average crossovers.

**Rebalancing.** The underlying equity portfolio (SDOGX) rebalances 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 New York Stock Exchange on both a price only and total return basis. Values for the price only index (PWRDXPX) are distributed once daily, at approximately 4:30PM (EST), Monday through Friday, excluding exchange holidays. Values for the total return index (PWRDXTR) are distributed once daily, at approximately 4:30PM (EST), Monday through Friday, excluding exchange holidays.



\*Note: This chart is a normalized historical graph  
Data Source: Bloomberg Data as of June 30, 2017

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.

**Total Return Appreciation**

	PWRDXTR Index	SPXT INDEX
Since Inception	742.39%	131.44%
10 Year	231.42%	100.08%
5 Year	91.24%	97.92%
3 Year	19.42%	31.70%
1 Year	11.31%	17.90%

**Sharpe Ratio**

	PWRDXTR Index	SPXT INDEX
Since Inception	0.9804	0.2886
10 Year	1.0527	0.5024
5 Year	1.5246	1.4641
3 Year	0.7237	0.9150
1 Year	1.1852	2.6565

**Compound Annual Growth Rate**

	PWRDXTR Index	SPXT INDEX
Since Inception	12.95%	4.91%
10 Year	12.73%	7.18%
5 Year	13.85%	14.63%
3 Year	6.09%	9.61%
1 Year	11.31%	17.90%

**Annualized Standard Deviation (Monthly)**

	PWRDXTR Index	SPXT INDEX
Since Inception	11.46%	14.70%
10 Year	11.60%	15.21%
5 Year	8.67%	9.56%
3 Year	8.29%	10.35%
1 Year	8.91%	6.09%

**Monthly Correlation**

vs SPXT INDEX	
Since Inception	0.6199
10 Year	0.6036
5 Year	0.6841
3 Year	0.6013
1 Year	0.8650

**Monthly Tracking**

vs SPXT INDEX	
Since Inception	11.77%
10 Year	12.37%
5 Year	7.29%
3 Year	8.52%
1 Year	4.75%

**Outperformance**

vs SPXT INDEX	
Since Inception	610.95%
10 Year	131.34%
5 Year	-6.68%
3 Year	-12.29%
1 Year	-6.59%

**Monthly Beta**

vs SPXT INDEX	
Since Inception	0.4832
10 Year	0.4605
5 Year	0.6206
3 Year	0.4817
1 Year	1.2648

**Risk/Return Profile**

	Compound Annual Growth Rate Ending 06/30/2017 (since inception)	Annualized Standard Deviation (Monthly) Ending 06/30/2017 (since inception)
PWRDXTR	12.95%	11.46%
SPXT	4.91%	14.70%

**Monthly R-Squared**

vs SPXT INDEX	
Since Inception	0.3843
10 Year	0.3643
5 Year	0.4680
3 Year	0.3616
1 Year	0.7482

\*All data as of June 30, 2017

## Disclosures:

The W.E. Donoghue Power Dividend Total Return Index (Ticker: PWRDXTR) is a Trade Mark of W.E. Donoghue & Co., LLC. The W.E. Power Dividend Total Return Index (PWRDXTR) reflects back tested performance from the period beginning 12/31/1999 to 11/19/2012. The W.E. Donoghue Power Dividend Index (PWRDXTR) live calculation began on 11/20/2012 as calculated by Standard and Poor's. One cannot invest directly in an index. The Index is a rules based index, which reflects the theoretical performance an investor would have obtained had it invested in the manner shown and does not represent returns actually obtained and does not represent returns an investor actually attained, as investors cannot invest directly in an index. No representation is being made that any client will or is likely to achieve results similar to those presented herein. The Index performance includes the reinvestments of all dividends and distributions. Past performance is no guarantee of future results or returns.

The inclusion of the S&P 500 (S&P) Index is for comparison purposes only. The S&P 500 Index is a market capitalization weighted index of 500 widely held stocks often used as a proxy for the stock market. Standard and Poor's chooses the member companies based upon market size, liquidity, and industry group representation. Included are stocks of industrial, financial, utility, and transportation companies. The historical performance results of the S&P 500 Index (and all other indexes) are unmanaged; do not reflect the deduction of transaction and custodial charges, or the deduction of a management fee, the incurrence of which would have the effect of decreasing indicated historical performance results and cannot be invested in directly. Economic factors, market conditions and investment strategies will affect the performance of any portfolio, and therefore are not assurances that it will match or outperform any particular benchmark.

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