



NYSE U.S. Index Group Monthly Performance Report

February 2014

The indices within the NYSE Euronext U.S. Index Family generally had a very positive month in February to make up for a slow start to 2014 in the month prior. In the NYSE Equity Index Family, the **NYSE Composite Index (NYA)** rose 4.60% in February, coming back to about where it started off the year. The **NYSE Century Index (CENTURY)** performed right in line, rising 4.26% during the month and 0.12% for the year. The rise caps off a very impressive one-year performance of 24.96% for the index. There was a continued strong momentum in the biotechnology and health care space, however, as the **NYSE Health Care Sector Index (NYP.ID)** rose 6.75% in the month and over 29% over the past one year. In addition, the yield story continued to hold its own as the **NYSE Diversified High Income Index (NYDVHIG; Gross TR)** rose almost 2% in February and close to 3% so far this year.

In the NYSE Arca Equity Index Family, the strong outperformers included gold miners, biotechnology and airlines. Gold miners continued their recent resurgence as of late, as the **NYSE Arca Gold Miners Index (GDM)** rose 10.38% in February and 22.23% so far this year. This performance was mirrored by the **NYSE Arca Gold BUGS Index (HUI)**, which rose 9.69% in the month and 20.27% so far in 2014. Nevertheless, small cap gold miners performed the best, with the **NYSE Arca Junior Gold BUGS Index (JHUI)** rising an exceptional 17.75% in February, bringing its year-to-date (YTD) gain to 31.09%. In other sectors, the **NYSE Arca Biotechnology Index (BTK)** continued a strong run by rising 10.99% in February and 20.78% YTD. The **NYSE Arca Airline Index (XAL)** also rose 8.97% during the month, capping off a one-year performance of 55.71%. On the other hand, notable underperformers included the **NYSE Arca Japan Index (JPN)** and **NYSE Arca Mexico Index (MXY)**, which fell by -0.55% and -3.41% respectively in February. The **NYSE Arca Mexico Index (MXY)** is down by almost 20% so far this year, as emerging markets have been hit with a widespread sell-off.

Within the NYSE Fixed Income Index Family, it was a positive month to continue what is so far a positive 2014 year. The **NYSE 7-10 Year Treasury Bond Index (AXSVTN)** gained 0.40% in February and 3.30% YTD while the **NYSE 20 Year Plus Treasury Bond Index (AXTWEN)** rose 0.60% in the month and 7.31% for the year. The top performer was the **NYSE Current 30 Year U.S. Treasury Index (AXTHR)** which gained 0.63% during the past month and 7.72% so far in 2014. The long end of the Treasury futures curve also outperformed, with the **NYSE US Long Bond Treasury Futures Index (USTLBD)** gaining 0.75% in February. Within the NYSE Arca Strategy Index Family, the **NYSE Arca Gold BUGS Short Index (HUISH)** lost 9.80% in February, bringing its YTD decline to 18.64%. Meanwhile, the options-based **NYSE Arca U.S. Equity High Volatility Put Write TR Index (PUTWRTRR)** gained 1.27% during the month and rose 1.89% so far this year.

The StrataQuant and Intellidex Fundamental Equity Index Families are both having a great start to the year. In February, all of the StrataQuant U.S. Sector Indices rose, with the **StrataQuant Consumer Discretionary Index (STRQCD)** rising 7.65% and the **StrataQuant Materials Index (STRQMT)** gaining

6.44%. On a YTD basis in 2014, however, the top performers are the **StrataQuant Health Care Index (STRQHC)** and the **StrataQuant Technology Index (STRQTC)**, which are up 9.79% and 6.06% respectively. Utilities underperformed during the month of February, with the **StrataQuant Utilities Index (STRQUT)** only rising 2.53%. For the year, the **StrataQuant Global Commodity Index (STRQGC)** is a notable laggard, falling 2.13% due to its exposure to emerging markets and commodities. The **Intellidex Index Family** also had widespread gains during the month of February. The **Dynamic Mid Cap Growth Intellidex (ILJ)** gained 9.30% during the month, while the **Dynamic Semiconductor Intellidex (DZE)** and **Dynamic Pharmaceutical Intellidex (DZR)** gained 9.15% and 9.00% respectively. For the year, however, the outperformers include the **Dynamic Biotech & Genome Intellidex (DZO)** with a gain of 21.97% and the **Dynamic Pharmaceutical Intellidex (DZR)** with an increase of 11.47%. Telecommunication stocks underperformed this past month, with the **Dynamic Telecommunications & Wireless Intellidex (DWY)** only rising 1.97%. For the year, retail stocks have been lagging as the **Dynamic Retail Intellidex (DWR)** has fallen 4.77%.

The **NYSE MKT Composite Index (XAX)**, representing a segment of the small-cap U.S. universe, gained 9.77% in February and 3.49% in 2014. In the clean energy space, the **NYSE Bloomberg Global Energy Smart Technologies Index (EST)** gained 10.44% in February and 12.90% so far in 2014. Clean energy companies based within the Asia Pacific region underperformed, with the **NYSE Bloomberg Asia Pacific Clean Energy Index (CLEANAPA)** only rising 3.56% in February. One of the hottest sectors in the clean energy sector has been solar, with the **NYSE Bloomberg Global Solar Energy Index (SOLAR)** rising almost 75% over the past one year.

The full report can be retrieved by visiting www.nyse.com/indices. Please contact usindex@nyx.com if you have any questions or comments on our index family. Thank you.