

NYSE U.S. INDICES

NYSE Global Index Group

Dec-16



Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
NYSE Equity Indices													
NYSE Composite	NYA	NYA	.NYA	9:30	18:00	15s	11,056.89	2.02%	9.01%	9.01%	2.06%	8.14%	1.92%
NYSE Diversified High Income	NYDVHI	NYDVHI	.NYDVHI	9:30	18:00	15s	953.17	1.66%	15.56%	15.56%	-1.34%	-	-
NYSE Energy Sector	NYE.ID	NYE	.NYE	9:30	18:00	15s	11,503.76	2.57%	23.12%	23.12%	-7.55%	-1.50%	-0.39%
NYSE Fed Funds Rate Index	NYOMFFX	NYOMFFX	.NYOMFFX	9:30	18:00	15s	139.93	4.26%	27.27%	27.27%	12.16%	18.15%	-
NYSE Financial Sector	NYK.ID	NYK	.NYK	9:30	18:00	15s	6,961.55	3.44%	10.40%	10.40%	3.09%	11.37%	-3.11%
NYSE Fintech Index	NYOMFTX	NYOMFTX	.NYOMFTX	9:30	18:00	15s	1,020.90	1.21%	7.91%	7.91%	9.48%	22.38%	-
NYSE Health Care Sector	NYP.ID	NYP	.NYP	9:30	18:00	15s	11,907.20	2.04%	-3.86%	-3.86%	5.14%	11.07%	5.52%
NYSE International 100	NYI.ID	NYIID	.NYI	9:30	18:00	15s	4,857.09	2.18%	1.35%	1.35%	-5.34%	1.23%	-2.95%
NYSE Multi-Asset High Income Index	NYMLTI	NYMLTI	.NYMLTI	9:30	18:00	15s	941.88	1.13%	9.46%	9.46%	-	-	-
NYSE TMT	NYI.ID	NYIID	.NTM	9:30	18:00	15s	7,778.59	2.55%	8.51%	8.51%	2.37%	7.24%	2.00%
NYSE U.S. 100	NYI.ID	NYID	.NUS	9:30	18:00	15s	9,001.03	2.44%	9.16%	9.16%	4.48%	10.02%	2.60%
NYSE U.S. Large Cap Equal Weight Index	NYLGCAP	NYLGCAP	.NYLGCAP	9:30	18:00	15s	7,787.40	0.94%	10.54%	10.54%	6.44%	12.92%	6.05%
NYSE U.S. Market Basic Materials Sector Index	NYUSMMT	NYUSMMT	.NYUSMMT	9:30	18:00	15s	2,152.09	-0.37%	15.07%	15.07%	1.32%	6.01%	3.70%
NYSE U.S. Market Consumer Goods Sector Index	NYUSMCG	NYUSMCG	.NYUSMCG	9:30	18:00	15s	1,939.22	2.44%	2.40%	2.40%	4.58%	8.55%	4.38%
NYSE U.S. Market Consumer Services Sector Index	NYUSMCS	NYUSMCS	.NYUSMCS	9:30	18:00	15s	2,254.60	0.47%	4.32%	4.32%	7.46%	15.86%	7.82%
NYSE U.S. Market Energy Sector Index	NYUSMEN	NYUSMEN	.NYUSMEN	9:30	18:00	15s	2,483.53	1.66%	22.65%	22.65%	-6.08%	0.87%	2.31%
NYSE U.S. Market Financials Sector Index	NYUSMFIN	NYUSMFIN	.NYUSMFIN	9:30	18:00	15s	1,099.79	3.60%	14.00%	14.00%	7.78%	15.96%	-2.17%
NYSE U.S. Market Healthcare Sector Index	NYUSMHC	NYUSMHC	.NYUSMHC	9:30	18:00	15s	2,079.55	0.64%	-2.90%	-2.90%	7.94%	14.07%	7.18%
NYSE U.S. Market Industrials Sector Index	NYUSMIN	NYUSMIN	.NYUSMIN	9:30	18:00	15s	2,041.52	0.17%	14.94%	14.94%	5.64%	12.84%	4.90%
NYSE U.S. Market Technology Sector Index	NYUSMTC	NYUSMTC	.NYUSMTC	9:30	18:00	15s	2,282.09	1.03%	12.95%	12.95%	10.88%	14.02%	7.94%
NYSE U.S. Market Utilities and Telecommunications Sector Index	NYUSMUT	NYUSMUT	.NYUSMUT	9:30	18:00	15s	1,229.49	6.01%	15.51%	15.51%	6.02%	6.28%	1.36%
NYSE US Equity R&D Efficiency Index	NYINOV8	NYINOV8	.NYINOV8	9:30	18:00	15s	1,187.11	-1.13%	11.66%	11.66%	5.36%	17.05%	10.79%
NYSE World Leaders	NYL.ID	NYLID	.NWL	9:30	18:00	15s	7,308.57	2.36%	6.62%	6.62%	1.01%	6.97%	0.60%
NYSE Zebra Edge U.S. Equity Index	NYZUSPR	NYZUSPR	.NYZUSPR	9:30	18:00	15s	596.80	1.81%	6.87%	6.87%	7.56%	12.19%	5.94%
NYSE Arca Equity Indices													
NYSE Arca Airline	XAL	XAL	.XAL	9:30	18:00	15s	110.92	5.93%	27.52%	27.52%	16.72%	27.88%	6.65%
NYSE Arca Biotechnology	BTK	BTK	.BTK	9:30	18:00	15s	3,075.02	-3.86%	-19.37%	-19.37%	9.68%	23.02%	15.09%
NYSE Arca China	CZH	CZH	.CZH	9:30	18:00	15s	246.01	-5.18%	-2.15%	-2.15%	-2.82%	2.12%	4.22%
NYSE Arca Computer Hardware	HWI	HWI	.HWI	9:30	18:00	15s	654.00	1.97%	21.91%	21.91%	7.57%	15.21%	10.86%
NYSE Arca Computer Technology	XCI	XCI	.XCI	9:30	18:00	15s	1,881.54	2.06%	12.84%	12.84%	11.93%	14.08%	8.97%
NYSE Arca Defense	DFI	DFI	.DFI	9:30	18:00	15s	3,713.92	-2.04%	25.91%	25.91%	13.42%	18.96%	11.79%
NYSE Arca Disk Drive	DDX	DDX	.DDX	9:30	18:00	15s	88.54	-0.65%	10.74%	10.74%	-8.47%	-2.75%	-5.85%
NYSE Arca Electric Power & Natural Gas Infrastructure	RPE	RPE	.RPE	9:30	18:00	15s	195.77	0.00%	32.24%	32.24%	-2.52%	2.39%	2.09%
NYSE Arca Environmental Services	AXENV	AXENV	.AXES	9:30	18:00	15s	1,511.42	1.91%	28.78%	28.78%	4.90%	10.14%	5.55%
NYSE Arca Equal Weighted Pharmaceutical	DGE	DGE	.DGE	9:30	18:00	15s	835.18	1.66%	-21.02%	-21.02%	1.68%	9.83%	5.72%
NYSE Arca Global Airline	AXGAL	AXGAL	.AXGAL	19:45	19:00	15s	1,901.50	2.80%	10.76%	10.76%	19.65%	30.06%	6.64%
NYSE Arca Gold BUGS	HUI	HUI	.HUI	9:30	18:00	15s	182.31	2.38%	63.98%	63.98%	-2.67%	-18.23%	-5.99%
NYSE Arca Gold Miners	GDM	GDM	.GDM	19:45	19:00	15s	584.90	1.06%	53.26%	53.26%	-0.13%	-16.36%	-5.98%
NYSE Arca Gold Miners Index (AUD)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	602.67	3.12%	53.99%	53.99%	7.10%	-10.38%	-5.18%
NYSE Arca Gold Miners Index (EUR)	GDMEUR	GDMEUR	.GDMEUR	19:45	19:00	15s	743.25	1.64%	-	-	-	-	-
NYSE Arca Gold Miners Index (GBP)	GDMGBP	GDMGBP	.GDMGBP	19:45	19:00	15s	733.66	2.24%	82.95%	82.95%	10.13%	-12.44%	-1.55%
NYSE Arca Gold Miners Index (JPY)	GDMJPY	-	.GDMJPY	19:45	19:00	15s	644.07	3.62%	48.98%	48.98%	3.39%	-9.08%	-6.17%
NYSE Arca Hong Kong 30	HKX	HKX	.HKX	19:45	11:30	15s	1,083.40	-2.41%	2.82%	2.82%	0.44%	4.22%	1.12%
NYSE Arca Hong Kong Option	HKO	HKO	.HKO	19:45	9:16	15s	441.72	-2.40%	5.10%	5.10%	1.21%	4.73%	1.38%
NYSE Arca Institutional	XII	XII	.XII	9:30	18:00	15s	988.32	2.26%	8.21%	8.21%	6.38%	11.61%	3.78%
NYSE Arca International Market	ADR	ADR	.ADR	9:30	18:00	15s	755.50	2.90%	-4.45%	-4.45%	-4.99%	2.47%	-1.64%
NYSE Arca Japan	JPN	JPN	.JPN	19:45	11:30	15s	203.85	3.76%	-0.92%	-0.92%	6.97%	18.26%	1.19%
NYSE Arca Junior Gold BUGS	JHUI	JHUI	.JHUI	19:45	19:00	15s	239.29	-3.09%	42.43%	42.43%	-0.69%	-22.46%	-
NYSE Arca Major Market	XMI	XMI	.XMI	9:30	18:00	15s	2,014.61	2.88%	11.97%	11.97%	3.48%	8.48%	4.92%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
NYSE Arca Mexico	MXV	MXV	.MXV	9:30	18:00	15s	188.47	-0.31%	-9.14%	-9.14%	-11.57%	-2.33%	-2.31%
NYSE Arca Natural Gas	XNG	XNG	.XNG	9:30	18:00	15s	628.43	-3.58%	44.42%	44.42%	-8.38%	-0.24%	3.57%
NYSE Arca Networking	NWX	NWX	.NWX	9:30	18:00	15s	446.10	3.32%	18.81%	18.81%	11.26%	15.70%	5.79%
NYSE Arca North American Telecommunications	XTC	XTC	.XTC	9:30	18:00	15s	1,346.90	4.13%	15.54%	15.54%	2.12%	8.84%	3.61%
NYSE Arca Oil	XOI	XOI	.XOI	9:30	18:00	15s	1,267.99	3.95%	18.20%	18.20%	-5.51%	0.62%	0.65%
NYSE Arca Pharmaceutical	DRG	DRG	.DRG	9:30	18:00	15s	481.54	2.54%	-11.06%	-11.06%	0.95%	7.66%	3.39%
NYSE Arca Securities Broker/Dealer	XBD	XBD	.XBD	9:30	18:00	15s	205.28	0.95%	15.27%	15.27%	8.53%	19.78%	-1.62%
NYSE Arca Semiconductor	SIS	SIS	.SIS	9:30	18:00	15s	158.68	0.64%	38.72%	38.72%	20.43%	17.90%	7.38%
NYSE Arca Steel	STEEL	STEEL	.STTL	9:30	18:00	15s	1,057.76	-3.80%	91.02%	91.02%	-8.49%	-4.43%	-1.67%
NYSE Arca Tech 100	PSE	PSE	.PSE	9:30	18:00	15s	2,153.54	0.58%	10.93%	10.93%	7.51%	14.87%	9.42%
NYSE Arca Telecommunications	PHN	PHN	.PHN	9:30	18:00	15s	28.01	1.16%	24.77%	24.77%	-1.59%	5.87%	0.41%
NYSE Arca Tobacco	TOB	TOBX	.TOB	9:30	18:00	15s	1,861.68	9.45%	22.54%	22.54%	10.86%	10.55%	8.49%
NYSE Fixed Income Indices													
NYSE US 2 Year Treasury Futures	USTTWO	USTTWO	.USTTWO	19:45	19:00	15s	126.76	-0.06%	0.20%	0.20%	0.41%	0.29%	-
NYSE US 5 Year Treasury Futures	USTFIV	USTFIV	.USTFIV	19:45	19:00	15s	167.76	-0.15%	0.30%	0.30%	1.39%	0.75%	-
NYSE US 10 Year Treasury Futures	USTTEN	USTTEN	.USTTEN	19:45	19:00	15s	201.00	-0.19%	0.32%	0.32%	2.47%	1.33%	4.52%
NYSE 25 Year Plus Treasury Bond	AXTWFV	AXTWFV	.AXTWFV	19:45	19:00	15s	1,992.28	-0.41%	1.17%	1.17%	8.27%	2.44%	-
NYSE US Long Bond Treasury Futures	USTLBD	USTLBD	.USTLBD	19:45	19:00	15s	220.32	-0.41%	1.37%	1.37%	5.56%	1.97%	5.15%
NYSE & NYSE Arca Strategy Indices													
NYSE Arca Gold BUGS Short	HUIH	HUIH	.HUIH	9:30	19:00	15s	324.86	-4.02%	-53.63%	-53.63%	-18.37%	-0.55%	-
NYSE Arca U.S. Equity High Volatility Put Write	PUTWRT	PUTWRT	.PUTWRT	9:30	19:00	15s	784.71	-1.00%	-6.13%	-6.13%	-7.00%	-4.32%	-
NYSE Dynamic U.S. Allocation Index	NYUSDA	NYUSDA	.NYUSDA	9:30	18:00	15s	4,283.87	0.33%	6.32%	6.32%	4.58%	9.40%	9.92%
NYSE Enhanced Buy-Write Index	NYBW	NYUSDA	.NYBW	9:30	18:00	15s	1,029.72	0.59%	1.76%	1.76%	4.48%	11.26%	-
NYSE U.S. Pure Exposure Basic Materials Sector Index	NYPUREMT	NYPUREMT	.NYPUREMT	9:30	18:00	15s	893.57	-2.67%	2.38%	2.38%	-6.96%	-9.89%	-3.18%
NYSE U.S. Pure Exposure Consumer Goods Sector Index	NYPURECG	NYPURECG	.NYPURECG	9:30	18:00	15s	1,693.73	1.05%	-3.60%	-3.60%	0.91%	1.61%	3.21%
NYSE U.S. Pure Exposure Consumer Services Sector Index	NYPURECS	NYPURECS	.NYPURECS	9:30	18:00	15s	1,143.40	-1.47%	-5.22%	-5.22%	0.67%	3.40%	3.14%
NYSE U.S. Pure Exposure Energy Sector Index	NYPUREEN	NYPUREEN	.NYPUREEN	9:30	18:00	15s	1,323.92	-0.27%	12.27%	12.27%	-11.90%	-10.71%	-2.89%
NYSE U.S. Pure Exposure Financials Sector Index	NYPUREFN	NYPUREFN	.NYPUREFN	9:30	18:00	15s	526.39	1.82%	4.06%	4.06%	0.31%	0.06%	-8.21%
NYSE U.S. Pure Exposure Healthcare Sector Index	NYPUREHC	NYPUREHC	.NYPUREHC	9:30	18:00	15s	1,469.11	-1.24%	-10.55%	-10.55%	3.16%	6.78%	4.22%
NYSE U.S. Pure Exposure Industrials Sector Index	NYPUREIN	NYPUREIN	.NYPUREIN	9:30	18:00	15s	1,038.63	-1.81%	4.49%	4.49%	-1.32%	-1.28%	-0.33%
NYSE U.S. Pure Exposure Technology Sector Index	NYPURETC	NYPURETC	.NYPURETC	9:30	18:00	15s	865.74	-1.50%	1.26%	1.26%	2.91%	0.14%	2.75%
NYSE U.S. Pure Exposure Utilities and Telecommunications Sector Index	NYPUREUT	NYPUREUT	.NYPUREUT	9:30	18:00	15s	1,509.60	5.44%	15.92%	15.92%	7.54%	4.78%	3.85%
NYSE Benchmark Indices													
NYSE Bitcoin Index	NYXBT	NYXBT	.NYXBT	19:45	19:00	15s	951.70	28.13%	123.80%	123.80%	-	-	-
ICE F/X Indices													
ICE Euro FX Index	ICEEX	-	.ICEEX	19:45	19:15	15s	107.19	0.06%	-	-	-	-	-
ICE Euro FX Index Official 3 PM NY Close	ICEEXC	-	.ICEEXC	19:45	19:15	15s	107.19	0.03%	-	-	-	-	-
ICE Euro FX Index Official 4 PM London Close	ICEEXCL	-	.ICEEXCL	19:45	19:15	15s	107.17	-0.14%	-	-	-	-	-
ICE Yen FX Index	ICEJX	-	.ICEJX	19:45	19:15	15s	81.14	-1.38%	-	-	-	-	-
ICE Yen FX Index Official 3 PM Singapore Close	ICEJXC	-	.ICEJXC	19:45	19:15	15s	81.14	-2.66%	-	-	-	-	-
ICE Yen FX Index Official 4 PM London Close	ICEJXCL	-	.ICEJXCL	19:45	19:15	15s	81.14	-1.73%	-	-	-	-	-
ICE Dollar LatAm FX Index	ICELX	-	.ICELX	19:45	19:15	15s	193.00	-1.31%	-	-	-	-	-
ICE Dollar LatAm FX Index Official 3 PM NY Close	ICELXC	-	.ICELXC	19:45	19:15	15s	193.00	-1.11%	-	-	-	-	-
ICE Dollar LatAm FX Index Official 4 PM London Close	ICELXCL	-	.ICELXCL	19:45	19:15	15s	192.94	-0.83%	-	-	-	-	-
StrataQuant Fundamental Equity Indices													
AlphaDex European Dividend Index	EURADR	EURADR	.EURADR	9:30	18:00	15s	836.96	5.00%	3.37%	3.37%	-	-	-
StrataQuant Consumer Discretionary	STRQCD	STRQCD	.STRQCD	9:30	18:00	15s	3,027.53	-1.57%	4.13%	4.13%	3.40%	12.63%	-
StrataQuant Consumer Staples	STRQCS	STRQCS	.STRQCS	9:30	18:00	15s	4,131.09	3.87%	3.48%	3.48%	9.23%	14.72%	-
StrataQuant Energy	STRQEN	STRQEN	.STRQEN	9:30	18:00	15s	2,633.70	1.56%	18.85%	18.85%	-13.18%	-2.97%	-
StrataQuant Financials	STRQFN	STRQFN	.STRQFN	9:30	18:00	15s	2,378.45	3.28%	16.03%	16.03%	7.31%	15.33%	-
StrataQuant Global Commodity	STRQGC	STRQGC	.STRQGC	19:45	19:00	15s	638.26	0.49%	27.00%	27.00%	-10.07%	-	-
StrataQuant Health Care	STRQHC	STRQHC	.STRQHC	9:30	18:00	15s	5,485.94	-0.15%	-5.22%	-5.22%	6.09%	16.29%	-
StrataQuant Industrials	STRQIN	STRQIN	.STRQIN	9:30	18:00	15s	3,390.13	0.29%	25.95%	25.95%	5.06%	14.10%	-
StrataQuant Materials	STRQMT	STRQMT	.STRQMT	9:30	18:00	15s	5,360.34	-0.60%	27.42%	27.42%	3.56%	11.49%	-
StrataQuant Technology	STRQTC	STRQTC	.STRQTC	9:30	18:00	15s	3,559.37	0.63%	14.32%	14.32%	8.52%	13.88%	-
StrataQuant Utilities	STRQUT	STRQUT	.STRQUT	9:30	18:00	15s	2,737.62	4.57%	19.27%	19.27%	9.73%	8.85%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
Intellidex Fundamental Equity Indices													
Dynamic Aggressive Growth Intellidex	ILR	ILR	.ILR	9:30	18:00	15s	4,017.26	-0.27%	5.87%	5.87%	2.22%	12.60%	6.08%
Dynamic Banking Intellidex	DHD	DHD	.DHD	9:30	18:00	15s	1,856.08	8.12%	38.48%	38.48%	15.24%	19.96%	1.86%
Dynamic Basic Material Sector Intellidex	EZB	EZB	.EZB	9:30	18:00	15s	5,310.52	-0.26%	31.20%	31.20%	5.03%	13.15%	8.22%
Dynamic Biotech & Genome Intellidex	DZO	DZO	.DZO	9:30	18:00	15s	4,336.76	-4.37%	-23.36%	-23.36%	1.81%	14.37%	8.48%
Dynamic Building & Construction Intellidex	DWC	DWCX	.DWBC	9:30	18:00	15s	4,653.90	0.51%	17.67%	17.67%	7.76%	18.74%	6.11%
Dynamic Consumer Discretionary Sector Intellidex	EZZ	EZZ	.EZZ	9:30	18:00	15s	3,825.35	-1.35%	1.23%	1.23%	2.54%	12.18%	5.38%
Dynamic Consumer Staples Sector Intellidex	EZS	EZS	.EZS	9:30	18:00	15s	3,735.34	3.16%	4.35%	4.35%	8.57%	12.88%	8.11%
Dynamic Deep Value Intellidex	ILU	ILU	.ILU	9:30	18:00	15s	3,701.96	3.41%	20.48%	20.48%	2.63%	11.81%	5.33%
Dynamic Energy Exploration & Production Intellidex	DWE	DWE	.DWE	9:30	18:00	15s	4,641.32	-0.70%	11.63%	11.63%	-11.20%	1.68%	2.58%
Dynamic Energy Sector Intellidex	EZK	EZK	.EZK	9:30	18:00	15s	3,420.05	1.76%	5.97%	5.97%	-14.65%	-2.20%	1.77%
Dynamic Financial Sector Intellidex	EZF	EZF	.EZF	9:30	18:00	15s	2,852.53	5.01%	22.91%	22.91%	8.59%	16.05%	3.95%
Dynamic Food & Beverage Intellidex	DZF	DZF	.DZF	9:30	18:00	15s	3,618.36	5.14%	4.83%	4.83%	8.80%	12.25%	7.84%
Dynamic Hardware & Consumer Electronics Intellidex	DZH	DZH	.DZH	9:30	18:00	15s	2,329.72	1.14%	6.85%	6.85%	-1.46%	5.34%	2.33%
Dynamic Healthcare Sector Intellidex	EZX	EZX	.EZX	9:30	18:00	15s	5,900.98	0.17%	-3.80%	-3.80%	11.91%	18.58%	10.11%
Dynamic Healthcare Services Intellidex	DHC	DHC	.DHC	9:30	18:00	15s	5,190.88	0.56%	-9.60%	-9.60%	7.25%	15.50%	7.33%
Dynamic Industrial Sector Intellidex	EZL	EZL	.EZL	9:30	18:00	15s	6,126.94	1.50%	25.02%	25.02%	9.51%	18.57%	9.29%
Dynamic Insurance Intellidex	DWJ	DWJ	.DWJ	9:30	18:00	15s	3,845.53	4.73%	20.87%	20.87%	10.99%	18.11%	6.78%
Dynamic Large Cap Growth Intellidex	ILH	ILH	.ILH	9:30	18:00	15s	2,937.33	1.01%	2.19%	2.19%	7.36%	14.75%	6.83%
Dynamic Large Cap Intellidex	IEB	IEB	.IEB	9:30	18:00	15s	3,170.36	1.39%	6.90%	6.90%	6.23%	13.15%	6.06%
Dynamic Large Cap Value Intellidex	ILW	ILW	.ILW	9:30	18:00	15s	3,295.04	2.34%	16.04%	16.04%	5.95%	11.89%	5.54%
Dynamic Leisure & Entertainment Intellidex	DZL	DZL	.DZL	9:30	18:00	15s	5,352.84	1.02%	9.02%	9.02%	5.62%	16.63%	8.69%
Dynamic Market Intellidex	DYI	DYI	.DYI	9:30	18:00	15s	3,303.02	1.90%	11.86%	11.86%	6.09%	14.93%	5.09%
Dynamic Media Intellidex	DZM	DZM	.DZM	9:30	18:00	15s	2,753.62	1.33%	4.77%	4.77%	-0.29%	14.89%	5.18%
Dynamic Mid Cap Growth Intellidex	ILJ	ILJ	.ILJ	9:30	18:00	15s	4,505.38	0.37%	5.78%	5.78%	7.70%	15.62%	8.66%
Dynamic Mid Cap Intellidex	IEK	IEK	.IEK	9:30	18:00	15s	3,791.55	0.99%	15.30%	15.30%	6.27%	14.96%	6.42%
Dynamic Mid Cap Value Intellidex	ILP	ILP	.ILP	9:30	18:00	15s	3,503.82	1.63%	18.39%	18.39%	5.34%	14.99%	5.41%
Dynamic Networking Intellidex	DZN	DZN	.DZN	9:30	18:00	15s	4,001.69	-0.40%	17.43%	17.43%	8.56%	10.99%	9.19%
Dynamic Oil Services Intellidex	DWO	DWO	.DWO	9:30	18:00	15s	1,750.44	2.98%	7.66%	7.66%	-20.93%	-8.77%	-4.26%
Dynamic OTC Intellidex	DYO	DYO	.DYO	9:30	18:00	15s	4,114.62	1.48%	14.83%	14.83%	13.12%	17.56%	6.96%
Dynamic Pharmaceutical Intellidex	DZR	DZR	.DZR	9:30	18:00	15s	5,327.28	0.28%	-19.79%	-19.79%	4.19%	16.70%	12.92%
Dynamic Retail Intellidex	DWR	DWR	.DWR	9:30	18:00	15s	4,757.18	-1.89%	-2.57%	-2.57%	1.37%	11.05%	6.89%
Dynamic Semiconductor Intellidex	DZE	DZE	.DZE	9:30	18:00	15s	3,476.93	2.59%	43.44%	43.44%	24.66%	21.43%	7.98%
Dynamic Small Cap Growth Intellidex	ILK	ILK	.ILK	9:30	18:00	15s	4,447.31	-0.72%	11.50%	11.50%	7.44%	17.42%	7.69%
Dynamic Small Cap Intellidex	IEY	IEY	.IEY	9:30	18:00	15s	4,250.67	0.49%	22.44%	22.44%	5.96%	15.25%	5.93%
Dynamic Small Cap Value Intellidex	ILZ	ILZ	.ILZ	9:30	18:00	15s	4,200.18	2.53%	29.06%	29.06%	7.91%	15.59%	5.80%
Dynamic Software Intellidex	DZC	DZC	.DZC	9:30	18:00	15s	5,899.80	-1.82%	11.79%	11.79%	9.54%	15.30%	9.70%
Dynamic Technology Sector Intellidex	EZV	EZV	.EZV	9:30	18:00	15s	3,812.41	1.31%	23.02%	23.02%	12.45%	17.02%	7.07%
Dynamic Telecommunications & Wireless Intellidex	DWY	DWY	.DWY	9:30	18:00	15s	3,272.94	7.34%	17.50%	17.50%	6.62%	13.36%	4.44%
Dynamic Top 200 Intellidex	DYH	DYH	.DYH	9:30	18:00	15s	4,011.67	1.71%	16.79%	16.79%	6.19%	14.26%	5.77%
Dynamic Utilities Intellidex	DWU	DWU	.DWU	9:30	18:00	15s	3,082.23	6.16%	15.98%	15.98%	8.06%	10.03%	3.54%
NYSE MKT Equity Indices													
NYSE MKT Composite	XAX	XAX	.XAX	9:30	18:00	15s	2,308.03	2.96%	7.39%	7.39%	-1.65%	0.26%	1.16%
NYSE MKT Composite - Financial Subsector	XFI	XFI	.XFI	9:30	18:00	15s	138.87	2.71%	8.90%	8.90%	-2.37%	-1.20%	-2.90%
NYSE MKT Composite - Healthcare Subsector	XHL	XHL	.XHL	9:30	18:00	15s	72.37	-2.02%	-24.42%	-24.42%	-15.57%	-1.76%	-5.92%
NYSE MKT Composite - Industrial Subsector	XID	XID	.XID	9:30	18:00	15s	800.08	3.50%	4.81%	4.81%	1.88%	4.12%	6.06%
NYSE MKT Composite - Natural Resources Subsector	XNA	XNA	.XNA	9:30	18:00	15s	363.70	1.16%	16.16%	16.16%	-6.24%	-5.45%	-2.51%
NYSE MKT Composite - Technology Subsector	XIT	XIT	.XIT	9:30	18:00	15s	69.13	39.97%	4.32%	4.32%	-15.22%	-8.23%	-9.46%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
NYSE Group U.S. Index Variants													
AlphaDex European Dividend Index (TR)	EURADRTR	EURADRTR	.EURADRTR	18:15	19:00	Daily	936.01	5.15%	7.32%	7.32%	-	-	-
Dynamic Aggressive Growth Intellidex (TR)	ILRTR	ILRTR	.ILRTR	18:15	19:00	Daily	4,239.11	-0.24%	6.34%	6.34%	2.74%	13.18%	-
Dynamic Banking Intellidex (TR)	DHDTR	DHDTR	.DHDTR	18:15	19:00	Daily	2,588.01	8.32%	41.45%	41.45%	17.43%	22.27%	-
Dynamic Basic Material Sector Intellidex (TR)	EZBTR	EZBTR	.EZBTR	18:15	19:00	Daily	6,922.65	-0.05%	33.86%	33.86%	7.16%	15.46%	-
Dynamic Biotech & Genome Intellidex (TR)	DZOTR	DZOTR	.DZOTR	18:15	19:00	Daily	4,541.81	-4.34%	-23.17%	-23.17%	2.17%	14.81%	-
Dynamic Building & Construction Intellidex (TR)	DWCCTR	DWCCTR	.DWCCTR	18:15	19:00	Daily	5,184.55	0.57%	18.57%	18.57%	8.57%	19.60%	-
Dynamic Consumer Discretionary Sector Intellidex (TR)	EZZTR	EZZTR	.EZZTR	18:15	19:00	Daily	4,411.11	-1.15%	2.83%	2.83%	3.80%	13.49%	-
Dynamic Consumer Staples Sector Intellidex (TR)	EZSTR	EZSTR	.EZSTR	18:15	19:00	Daily	4,945.73	3.31%	6.25%	6.25%	10.65%	15.14%	-
Dynamic Deep Value Intellidex (TR)	ILUTR	ILUTR	.ILUTR	18:15	19:00	Daily	4,996.70	3.62%	23.09%	23.09%	5.04%	14.35%	-
Dynamic Energy Exploration & Production Intellidex (TR)	DWETR	DWETR	.DWETR	18:15	19:00	Daily	5,905.09	-0.64%	14.19%	14.19%	-8.81%	4.35%	-
Dynamic Energy Sector Intellidex (TR)	EZKTR	EZKTR	.EZKTR	18:15	19:00	Daily	4,548.12	1.81%	10.08%	10.08%	-11.84%	0.69%	-
Dynamic Financial Sector Intellidex (TR)	EZFTR	EZFTR	.EZFTR	18:15	19:00	Daily	3,648.97	5.15%	25.30%	25.30%	10.60%	18.26%	-
Dynamic Food & Beverage Intellidex (TR)	DZFRTR	DZFRTR	.DZFRTR	18:15	19:00	Daily	4,610.48	5.22%	6.61%	6.61%	10.62%	14.10%	-
Dynamic Hardware & Consumer Electronics Intellidex (TR)	DZHTR	DZHTR	.DZHTR	18:15	19:00	Daily	2,603.35	1.35%	8.68%	8.68%	-0.15%	6.75%	-
Dynamic Health Care Services Intellidex (TR)	DHCTR	DHCTR	.DHCTR	18:15	19:00	Daily	5,483.15	0.62%	-9.14%	-9.14%	7.86%	16.22%	-
Dynamic Healthcare Sector Intellidex (TR)	EZXTR	EZXTR	.EZXTR	18:15	19:00	Daily	6,401.64	0.21%	-3.29%	-3.29%	12.58%	19.41%	-
Dynamic Industrial Sector Intellidex (TR)	EZLTR	EZLTR	.EZLTR	18:15	19:00	Daily	7,389.24	1.60%	26.48%	26.48%	10.82%	20.07%	-
Dynamic Insurance Intellidex (TR)	DWJTR	DWJTR	.DWJTR	18:15	19:00	Daily	4,873.25	4.93%	23.16%	23.16%	13.03%	20.31%	-
Dynamic Large Cap Growth Intellidex (TR)	ILHTR	ILHTR	.ILHTR	18:15	19:00	Daily	3,708.14	1.06%	3.56%	3.56%	8.65%	16.16%	-
Dynamic Large Cap Intellidex (TR)	IEBTR	IEBTR	.IEBTR	18:15	19:00	Daily	4,179.20	1.51%	9.27%	9.27%	8.43%	15.51%	-
Dynamic Large Cap Value Intellidex (TR)	ILWTR	ILWTR	.ILWTR	18:15	19:00	Daily	6,364.57	2.47%	19.43%	19.43%	8.96%	15.10%	-
Dynamic Leisure & Entertainment Intellidex (TR)	DZLTR	DZLTR	.DZLTR	18:15	19:00	Daily	6,248.95	1.21%	10.58%	10.58%	6.95%	18.06%	-
Dynamic Market Intellidex (TR)	DYITR	DYITR	.DYITR	18:15	19:00	Daily	4,689.57	2.07%	13.68%	13.68%	7.72%	16.77%	-
Dynamic Market Intellidex Index (Net TR)	DYINTR	DYINTR	.DYINTR	18:15	19:00	Daily	4,491.02	2.02%	13.15%	13.15%	7.25%	16.23%	-
Dynamic Media Intellidex (TR)	DZMTR	DZMTR	.DZMTR	18:15	19:00	Daily	3,173.79	1.39%	5.91%	5.91%	0.84%	16.17%	-
Dynamic Mid Cap Growth Intellidex (TR)	ILJTR	ILJTR	.ILJTR	18:15	19:00	Daily	5,082.36	0.42%	6.52%	6.52%	8.36%	16.36%	-
Dynamic Mid Cap Intellidex (TR)	IEKTR	IEKTR	.IEKTR	18:15	19:00	Daily	4,592.62	1.19%	17.35%	17.35%	8.02%	16.88%	-
Dynamic Mid Cap Value Intellidex (TR)	ILPTR	ILPTR	.ILPTR	18:15	19:00	Daily	6,040.18	1.96%	21.37%	21.37%	7.69%	17.62%	-
Dynamic Networking Intellidex (TR)	DZNTR	DZNTR	.DZNTR	18:15	19:00	Daily	4,215.04	-0.35%	18.41%	18.41%	9.33%	11.69%	-
Dynamic Oil Services Intellidex (TR)	DWOTR	DWOTR	.DWOTR	18:15	19:00	Daily	2,006.64	3.04%	10.39%	10.39%	-19.25%	-7.23%	-
Dynamic OTC Market Intellidex (TR)	DYOTR	DYOTR	.DYOTR	18:15	19:00	Daily	4,697.30	1.56%	15.93%	15.93%	14.19%	18.75%	-
Dynamic Pharmaceutical Intellidex (TR)	DZRTR	DZRTR	.DZRTR	18:15	19:00	Daily	6,273.96	0.35%	-18.86%	-18.86%	5.30%	18.09%	-
Dynamic Retail Intellidex (TR)	DWRTR	DWRTR	.DWRTR	18:15	19:00	Daily	5,472.25	-1.70%	-1.18%	-1.18%	2.58%	12.47%	-
Dynamic Semiconductor Intellidex (TR)	DZETR	DZETR	.DZETR	18:15	19:00	Daily	3,933.51	2.67%	45.51%	45.51%	26.22%	22.97%	-
Dynamic Small Cap Growth Intellidex (TR)	ILKTR	ILKTR	.ILKTR	18:15	19:00	Daily	4,891.03	-0.69%	12.17%	12.17%	8.16%	18.13%	-
Dynamic Small Cap Intellidex (TR)	IEYTR	IEYTR	.IEYTR	18:15	19:00	Daily	5,004.35	0.55%	24.11%	24.11%	7.57%	16.94%	-
Dynamic Small Cap Value Intellidex (TR)	ILZTR	ILZTR	.ILZTR	18:15	19:00	Daily	6,134.87	2.67%	31.44%	31.44%	10.18%	17.94%	-
Dynamic Software Intellidex (TR)	DZCTR	DZCTR	.DZCTR	18:15	19:00	Daily	6,185.04	-1.81%	12.43%	12.43%	10.17%	15.96%	-
Dynamic Technology Sector Intellidex (TR)	EZVTR	EZVTR	.EZVTR	18:15	19:00	Daily	4,135.59	1.38%	24.06%	24.06%	13.41%	18.09%	-
Dynamic Telecommunication & Wireless Intellidex (TR)	DWYTR	DWYTR	.DWYTR	18:15	19:00	Daily	4,257.51	7.55%	20.04%	20.04%	8.84%	15.78%	-
Dynamic Top 200 Intellidex (TR)	DYHTR	DYHTR	.DYHTR	18:15	19:00	Daily	4,819.24	1.82%	18.47%	18.47%	7.74%	16.00%	-
Dynamic Utilities Intellidex (TR)	DWUTR	DWUTR	.DWUTR	18:15	19:00	Daily	4,893.86	6.42%	19.37%	19.37%	11.32%	13.43%	-
NYSE Arca Biotechnology (TR)	BTKTR	BTKTR	.BTKTR	18:15	19:00	Daily	3,112.58	-3.80%	-19.15%	-19.15%	10.03%	23.30%	-
NYSE Arca Environmental Services (TR)	AXENVTR	AXENVTR	.AXENVTR	18:15	19:00	Daily	1,816.92	2.07%	30.70%	30.70%	6.55%	12.00%	-
NYSE Arca Equal Weighted Pharmaceutical (TR)	DGETR	DGETR	.DGETR	9:30	19:00	15s	1,130.65	1.71%	-19.92%	-19.92%	3.18%	11.68%	7.93%
NYSE Arca Global Airline (TR)	AXGALTR	AXGALTR	.AXGALTR	18:15	19:00	Daily	2,112.80	2.95%	12.20%	12.20%	21.70%	31.67%	-
NYSE Arca Gold BUGS Index (Net Total Return)	HUINTR	HUINTR	.HUINTR	9:30	18:00	15s	194.78	2.42%	64.89%	64.89%	-	-	-
NYSE Arca Gold BUGS Total Return	HUITR	HUITR	.HUITR	9:30	18:00	15s	198.38	2.44%	65.11%	65.11%	-1.65%	-17.18%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
NYSE Arca Gold Miners (GTR)	GDMTR	GDMTR	.GDMTR	19:45	19:00	15s	669.26	1.11%	54.67%	54.67%	0.97%	-	-
NYSE Arca Gold Miners (NTR)	GDMNTR	GDMNTR	.GDMNTR	19:45	19:00	15s	663.63	1.10%	54.35%	54.35%	0.72%	-	-
NYSE Arca Gold Miners Index (AUD Gross TR)	GDMAUDTR	GDMAUDTR	.GDMAUDTR	19:45	19:00	15s	689.59	3.17%	55.40%	55.40%	8.27%	-9.19%	-4.25%
NYSE Arca Gold Miners Index (AUD Net TR)	GDMAUDNR	GDMAUDNR	.GDMAUDNR	19:45	19:00	15s	683.79	3.16%	55.08%	55.08%	8.01%	-	-
NYSE Arca Gold Miners Index (AUD PR)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	602.67	3.12%	53.99%	53.99%	7.10%	-10.38%	-5.18%
NYSE Arca Gold Miners Index (EUR Gross TR)	GDMEURTR	GDMEURTR	.GDMEURTR	19:45	19:00	15s	850.44	1.69%	-	-	-	-	-
NYSE Arca Gold Miners Index (EUR Net TR)	GDMEURNR	GDMEURNR	.GDMEURNR	19:45	19:00	15s	843.30	1.68%	-	-	-	-	-
NYSE Arca Gold Miners Index (GBP Gross TR)	GDMGBPTR	GDMGBPTR	.GDMGBPTR	19:45	19:00	15s	839.49	2.29%	84.63%	84.63%	11.34%	-11.28%	-0.58%
NYSE Arca Gold Miners Index (GBP Net TR)	GDMGBPNR	GDMGBPNR	.GDMGBPNR	19:45	19:00	15s	832.42	2.28%	84.24%	84.24%	11.06%	-	-
NYSE Arca Gold Miners Index (JPY Gross TR)	GDMJPYTR	-	.GDMJPYTR	19:45	19:00	15s	736.98	3.68%	50.35%	50.35%	4.52%	-7.88%	-5.24%
NYSE Arca Gold Miners Index (JPY Net TR)	GDMJPYNR	-	.GDMJPYNR	19:45	19:00	15s	730.77	3.66%	50.03%	50.03%	4.27%	-	-
NYSE Arca Steel (TR)	STEELTR	STEELTR	.STEELTR	18:15	19:00	Daily	1,535.93	-3.66%	94.86%	94.86%	-5.97%	-1.77%	-
NYSE Arca Tech 100 (TR)	PSETR	PSETR	.PSETR	9:30	18:00	15s	2,439.09	0.69%	12.62%	12.62%	9.05%	-	-
NYSE Arca U.S. Equity High Volatility Put Write Index (TR)	PUTWRTTR	PUTWRTTR	.PUTWRTTR	9:30	19:00	15s	1,216.35	0.51%	2.78%	2.78%	1.83%	4.76%	-
NYSE Composite (TR)	NYATR	NYATR	.NYATR	9:30	18:00	15s	15,489.56	2.19%	11.94%	11.94%	4.65%	-	-
NYSE Diversified High Income (GTR)	NYDVHIG	NYDVHIG	.NYDVHIG	18:15	19:00	Daily	1,220.16	2.58%	24.62%	24.62%	5.99%	-	-
NYSE Diversified High Income (NTR)	NYDVHIN	NYDVHIN	.NYDVHIN	18:15	19:00	Daily	1,134.14	2.30%	21.85%	21.85%	3.77%	-	-
NYSE Energy Sector (TR)	NYETR	NYETR	.NYETR	9:30	18:00	15s	16,823.99	2.74%	27.76%	27.76%	-4.42%	-	-
NYSE Fed Funds Rate Index TR	NYOMFFXT	NYOMFFXT	.NYOMFFXT	9:30	18:00	15s	142.00	4.50%	29.95%	29.95%	-	-	-
NYSE Financial Sector (TR)	NYKTR	NYKTR	.NYKTR	9:30	18:00	15s	10,446.42	3.64%	13.61%	13.61%	5.76%	-	-
NYSE Fintech Index TR	NYOMFTXT	NYOMFTXT	.NYOMFTXT	9:30	18:00	15s	1,020.90	1.21%	8.66%	8.66%	10.50%	23.56%	-
NYSE Health Care Sector (TR)	NYPTR	NYPTR	.NYPTR	9:30	18:00	15s	16,521.81	2.15%	-1.59%	-1.59%	7.56%	-	-
NYSE International 100 (TR)	NYITR	NYITR	.NYITR	9:30	18:00	15s	8,335.94	2.33%	4.91%	4.91%	-2.18%	-	-
NYSE Multi-Asset High Income Index (GTR)	NYMLTIG	NYMLTIG	.NYMLTIG	18:15	19:00	Daily	1,083.91	2.35%	17.70%	17.70%	-	-	-
NYSE Multi-Asset High Income Index (NTR)	NYMLTIN	NYMLTIN	.NYMLTIN	18:15	19:00	Daily	1,039.21	1.98%	15.17%	15.17%	-	-	-
NYSE TMT (TR)	NYYTR	NYYTR	.NYYTR	9:30	18:00	15s	11,159.62	2.72%	11.44%	11.44%	4.91%	-	-
NYSE U.S. 100 (TR)	NYTR	NYTR	.NYTR	9:30	18:00	15s	14,358.01	2.61%	12.10%	12.10%	7.17%	-	-
NYSE U.S. Large Cap Equal Weight Index (TR)	NYLGCAPT	NYLGCAPT	.NYLGCAPT	9:30	18:00	15s	11,735.58	1.13%	12.70%	12.70%	8.38%	15.08%	8.13%
NYSE U.S. Market Basic Materials Sector Index (TR)	NYUSMMTT	NYUSMMTT	.NYUSMMTT	9:30	18:00	15s	3,085.25	-0.08%	17.80%	17.80%	3.82%	8.71%	6.15%
NYSE U.S. Market Consumer Goods Sector Index (TR)	NYUSMCGT	NYUSMCGT	.NYUSMCGT	9:30	18:00	15s	3,344.11	2.72%	5.12%	5.12%	7.53%	12.17%	8.89%
NYSE U.S. Market Consumer Services Sector Index (TR)	NYUSMCST	NYUSMCST	.NYUSMCST	9:30	18:00	15s	3,029.81	0.61%	5.88%	5.88%	9.44%	18.23%	10.15%
NYSE U.S. Market Energy Sector Index (TR)	NYUSMENT	NYUSMENT	.NYUSMENT	9:30	18:00	15s	3,507.68	1.79%	26.14%	26.14%	-3.35%	3.96%	4.96%
NYSE U.S. Market Financials Sector Index (TR)	NYUSMFNT	NYUSMFNT	.NYUSMFNT	9:30	18:00	15s	1,598.59	3.80%	16.57%	16.57%	10.21%	18.51%	0.18%
NYSE U.S. Market Healthcare Sector Index (TR)	NYUSMHCT	NYUSMHCT	.NYUSMHCT	9:30	18:00	15s	2,883.43	0.77%	-1.20%	-1.20%	9.98%	17.29%	9.83%
NYSE U.S. Market Industrials Sector Index (TR)	NYUSMINT	NYUSMINT	.NYUSMINT	9:30	18:00	15s	2,987.69	0.36%	17.47%	17.47%	8.21%	15.80%	7.94%
NYSE U.S. Market Technology Sector Index (TR)	NYUSMTCT	NYUSMTCT	.NYUSMTCT	9:30	18:00	15s	2,761.04	1.08%	14.88%	14.88%	12.81%	15.94%	9.48%
NYSE U.S. Market Utilities and Telecommunications Sector Index (TR)	NYUSMUTT	NYUSMUTT	.NYUSMUTT	9:30	18:00	15s	2,534.16	6.17%	20.12%	20.12%	10.81%	10.99%	6.22%
NYSE US 10 Year Treasury Futures Total Return Index	USTTENT	USTTENT	.USTTENT	13:00	19:00	Daily	278.34	-0.14%	0.65%	0.65%	-	-	-
NYSE US 2 Year Treasury Futures Total Return Index	USTTWOT	USTTWOT	.USTTWOT	13:00	19:00	Daily	175.55	-0.01%	0.53%	0.53%	-	-	-
NYSE US 5 Year Treasury Futures Total Return Index	USTFIVT	USTFIVT	.USTFIVT	13:00	19:00	Daily	232.31	-0.11%	0.63%	0.63%	-	-	-
NYSE US Equity R&D Efficiency Index Total Return	NYINOV8T	NYINOV8T	.NYINOV8T	18:15	19:00	Daily	1,194.90	-1.01%	12.59%	12.59%	6.25%	17.90%	11.54%
NYSE US Long Bond Year Treasury Futures Total Return Index	USTLBOT	USTLBOT	.USTLBOT	13:00	19:00	Daily	305.09	-0.37%	1.70%	1.70%	-	-	-
NYSE World Leaders (TR)	NYLTR	NYLTR	.NYLTR	9:30	18:00	15s	11,940.30	2.52%	9.76%	9.76%	3.88%	-	-
NYSE Zebra Edge U.S. Equity TR Index	NYZUSTR	NYZUSTR	.NYZUSTR	9:30	18:00	15s	1,099.77	2.06%	9.29%	9.29%	10.08%	14.93%	8.60%
StrataQuant Consumer Discretionary (TR)	STRQCDDR	STRQCDDR	.STRQCDDR	18:15	19:00	Daily	3,552.77	-1.38%	5.84%	5.84%	4.80%	14.06%	-
StrataQuant Consumer Discretionary Index CAD	STQCDCD	STQCDCD	.STQCDCD	9:30	18:00	15s	2,998.16	-1.62%	1.04%	1.04%	11.80%	19.02%	8.54%
StrataQuant Consumer Discretionary Index CAD TR	STQCDCDT	STQCDCDT	.STQCDCDT	18:15	19:00	Daily	3,518.31	-1.42%	2.70%	2.70%	13.31%	20.54%	9.86%
StrataQuant Consumer Staples (TR)	STRQCSTR	STRQCSTR	.STRQCSTR	18:15	19:00	Daily	5,291.27	3.99%	5.36%	5.36%	11.08%	16.74%	-
StrataQuant Consumer Staples Index CAD	STQCSCD	STQCSCD	.STQCSCD	9:30	18:00	15s	4,091.03	3.82%	0.41%	0.41%	18.10%	21.23%	11.46%
StrataQuant Consumer Staples Index CAD TR	STQCSCDT	STQCSCDT	.STQCSCDT	18:15	19:00	Daily	5,239.95	3.94%	2.23%	2.23%	20.10%	23.37%	13.52%
StrataQuant Energy (TR)	STRQENR	STRQENR	.STRQENR	18:15	19:00	Daily	3,099.57	1.59%	21.16%	21.16%	-11.53%	-1.30%	-
StrataQuant Energy Index CAD	STQENCD	STQENCD	.STQENCD	9:30	18:00	15s	2,608.16	1.51%	15.33%	15.33%	-6.13%	2.53%	1.43%
StrataQuant Energy Index CAD TR	STQENCDT	STQENCDT	.STQENCDT	18:15	19:00	Daily	3,069.51	1.54%	17.57%	17.57%	-4.35%	4.31%	2.74%
StrataQuant Financials (TR)	STRQFNTR	STRQFNTR	.STRQFNTR	18:15	19:00	Daily	3,347.42	3.56%	18.99%	18.99%	9.89%	18.09%	-
StrataQuant Financials Index CAD	STQFNCD	STQFNCD	.STQFNCD	9:30	18:00	15s	2,355.38	3.23%	12.59%	12.59%	16.02%	21.88%	4.96%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	December 2016 Closing Level	December 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
StrataQuant Financials Index CAD TR	STQFNCDT	STQFNCDT	.STQFNCDT	18:15	19:00	Daily	3,314.95	3.51%	15.46%	15.46%	18.82%	24.80%	7.60%
StrataQuant Health Care (TR)	STRQHCTR	STRQHCTR	.STRQHCTR	18:15	19:00	Daily	5,931.71	-0.10%	-4.64%	-4.64%	6.68%	17.01%	-
StrataQuant Health Care Index CAD	STQHCCD	STQHCCD	.STQHCCD	9:30	18:00	15s	5,432.73	-0.20%	-8.03%	-8.03%	14.71%	22.90%	14.07%
StrataQuant Health Care Index CAD TR	STQHCCDT	STQHCCDT	.STQHCCDT	18:15	19:00	Daily	5,874.17	-0.15%	-7.47%	-7.47%	15.34%	23.65%	14.84%
StrataQuant Industrials (TR)	STRQINTR	STRQINTR	.STRQINTR	18:15	19:00	Daily	3,999.39	0.38%	27.78%	27.78%	6.59%	15.76%	-
StrataQuant Industrials Index CAD	STQINCD	STQINCD	.STQINCD	9:30	18:00	15s	3,357.25	0.24%	22.21%	22.21%	13.59%	20.57%	7.33%
StrataQuant Industrials Index CAD TR	STQINCDT	STQINCDT	.STQINCDT	18:15	19:00	Daily	3,960.60	0.33%	23.99%	23.99%	15.24%	22.33%	8.81%
StrataQuant Materials (TR)	STRQMTTR	STRQMTTR	.STRQMTTR	18:15	19:00	Daily	6,881.42	-0.37%	30.04%	30.04%	5.56%	13.64%	-
StrataQuant Materials Index CAD	STQMTCD	STQMTCD	.STQMTCD	9:30	18:00	15s	5,308.35	-0.65%	23.64%	23.64%	11.97%	17.82%	10.07%
StrataQuant Materials Index CAD TR	STQMTCDT	STQMTCDT	.STQMTCDT	18:15	19:00	Daily	6,814.68	-0.42%	26.18%	26.18%	14.13%	20.09%	12.06%
StrataQuant Technology (TR)	STRQTCTR	STRQTCTR	.STRQTCTR	18:15	19:00	Daily	3,866.13	0.71%	15.73%	15.73%	9.70%	15.02%	-
StrataQuant Technology Index CAD	STQTCCD	STQTCCD	.STQTCCD	9:30	18:00	15s	3,524.85	0.58%	10.93%	10.93%	17.34%	20.35%	9.25%
StrataQuant Technology Index CAD TR	STQTCCDT	STQTCCDT	.STQTCCDT	18:15	19:00	Daily	3,828.63	0.66%	12.29%	12.29%	18.60%	21.55%	10.05%
StrataQuant Utilities (TR)	STRQUTTR	STRQUTTR	.STRQUTTR	18:15	19:00	Daily	4,453.63	4.93%	23.44%	23.44%	13.71%	12.83%	-
StrataQuant Utilities Index CAD	STQUTCD	STQUTCD	.STQUTCD	9:30	18:00	15s	2,711.07	4.52%	15.73%	15.73%	18.64%	15.03%	5.88%
StrataQuant Utilities Index CAD TR	STQUTCDT	STQUTCDT	.STQUTCDT	18:15	19:00	Daily	4,410.43	4.88%	19.77%	19.77%	22.95%	19.23%	9.87%

This publication is solely intended as information. Although this publication is issued in good faith, no representation or warranty, express or implied, is or will be made and no responsibility or liability is or will be accepted by Intercontinental Exchange, Inc., or by any of its officers, employees or agents in relation to the accuracy or completeness of this publication and any such liability is expressly disclaimed. No information set out or referred to in this publication shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Intercontinental Exchange's subsidiaries shall depend solely on the applicable rules of the market operator. All proprietary rights and interest in or connected with this publication are vested in Intercontinental Exchange, Inc. No part of it may be redistributed or reproduced in any form or by any means or used to make any derivative work (such as translation, transformation, or adaptation) without the prior written permission of Intercontinental Exchange.

NYSE®, NYSE Arca®, NYSE MKT®, Intellicdex® and StrataQuant® are registered trademarks of Intercontinental Exchange, Inc., or its subsidiaries.

© 2017, Intercontinental Exchange, Inc. - All rights reserved.