

NYSE U.S. INDICES

NYSE Global Index Group

May-17



Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	May 2017 Closing Level	May 2017 MTD	2017 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	11,598.03	0.54%	4.89%	11.08%	2.54%	9.22%	1.52%
NYSE Diversified High Income	NYDVHI	NYDVHI	.NYDVHI	9:30	18:00	15s	969.91	-2.13%	1.76%	8.11%	-2.19%	-	-
NYSE Energy Sector	NYE.ID	NYE	.NYE	9:30	18:00	15s	10,235.99	-2.72%	-11.02%	-0.31%	-13.13%	-1.80%	-2.61%
NYSE Fed Funds Rate Index	NYOMFFX	NYOMFFX	.NYOMFFX	9:30	18:00	15s	130.87	-5.43%	-6.47%	17.32%	10.96%	13.99%	-
NYSE Financial Sector	NYK.ID	NYK	.NYK	9:30	18:00	15s	7,159.54	-0.67%	2.84%	15.93%	3.69%	11.20%	-3.22%
NYSE Fintech Index	NYOMFTX	NYOMFTX	.NYOMFTX	9:30	18:00	15s	1,181.22	4.83%	15.70%	20.11%	17.28%	22.55%	-
NYSE Health Care Sector	NYP.ID	NYP	.NYP	9:30	18:00	15s	13,318.92	2.45%	11.86%	7.25%	6.20%	13.59%	5.97%
NYSE International 100	NYI.ID	NYIID	.NYI	9:30	18:00	15s	5,316.77	2.30%	9.46%	12.34%	-3.10%	4.53%	-2.94%
NYSE Multi-Asset High Income Index	NYMLTI	NYMLTI	.NYMLTI	9:30	18:00	15s	980.50	-1.28%	4.10%	8.14%	-	-	-
NYSE TMT	NYI.ID	NYIID	.NTM	9:30	18:00	15s	8,228.13	0.72%	5.78%	8.36%	3.71%	8.09%	1.60%
NYSE U.S. 100	NYI.ID	NYID	.NUS	9:30	18:00	15s	9,299.63	0.01%	3.32%	9.75%	4.59%	10.30%	2.24%
NYSE U.S. Large Cap Equal Weight Index	NYLGCAP	NYLGCAP	.NYLGCAP	9:30	18:00	15s	8,399.91	1.07%	7.87%	15.90%	7.50%	13.62%	5.76%
NYSE U.S. Market Basic Materials Sector Index	NYUSMMT	NYUSMMT	.NYUSMMT	9:30	18:00	15s	2,298.97	-0.87%	6.82%	15.78%	1.45%	7.98%	2.63%
NYSE U.S. Market Consumer Goods Sector Index	NYUSMCG	NYUSMCG	.NYUSMCG	9:30	18:00	15s	2,144.38	2.98%	10.58%	9.21%	7.04%	10.03%	5.19%
NYSE U.S. Market Consumer Services Sector Index	NYUSMCS	NYUSMCS	.NYUSMCS	9:30	18:00	15s	2,525.84	1.93%	12.03%	17.17%	11.54%	16.16%	8.54%
NYSE U.S. Market Energy Sector Index	NYUSMEN	NYUSMEN	.NYUSMEN	9:30	18:00	15s	2,153.00	-4.02%	-13.31%	-1.87%	-12.56%	0.09%	-0.70%
NYSE U.S. Market Financials Sector Index	NYUSMFIN	NYUSMFIN	.NYUSMFIN	9:30	18:00	15s	1,119.61	-0.68%	1.80%	17.04%	8.21%	14.62%	-2.22%
NYSE U.S. Market Healthcare Sector Index	NYUSMHC	NYUSMHC	.NYUSMHC	9:30	18:00	15s	2,287.69	0.23%	10.01%	7.72%	8.85%	15.32%	7.36%
NYSE U.S. Market Industrials Sector Index	NYUSMIN	NYUSMIN	.NYUSMIN	9:30	18:00	15s	2,207.96	1.42%	8.15%	18.09%	7.99%	13.81%	4.52%
NYSE U.S. Market Technology Sector Index	NYUSMTC	NYUSMTC	.NYUSMTC	9:30	18:00	15s	2,739.56	4.32%	20.05%	33.58%	15.44%	16.50%	9.02%
NYSE U.S. Market Utilities and Telecommunications Sector Index	NYUSMUT	NYUSMUT	.NYUSMUT	9:30	18:00	15s	1,249.79	1.77%	1.65%	4.88%	3.98%	5.95%	0.26%
NYSE US Equity R&D Efficiency Index	NYINOV8	NYINOV8	.NYINOV8	9:30	18:00	15s	1,385.69	0.17%	16.73%	31.15%	9.20%	17.60%	11.64%
NYSE World Leaders	NYL.ID	NYLID	.NWL	9:30	18:00	15s	7,694.70	0.77%	5.28%	10.64%	1.87%	8.39%	0.34%
NYSE Zebra Edge U.S. Equity Index	NYZUSPR	NYZUSPR	.NYZUSPR	9:30	18:00	15s	646.67	1.69%	8.36%	11.15%	8.33%	12.79%	6.10%
NYSE Arca Equity Indices													
NYSE Arca Airline	XAL	XAL	.XAL	9:30	18:00	15s	113.22	0.98%	2.07%	35.12%	10.06%	24.12%	8.00%
NYSE Arca Biotechnology	BTK	BTK	.BTK	9:30	18:00	15s	3,541.42	-2.61%	15.17%	9.71%	11.04%	19.97%	15.68%
NYSE Arca China	CZH	CZH	.CZH	9:30	18:00	15s	304.42	4.67%	23.74%	25.85%	4.77%	7.25%	5.77%
NYSE Arca Computer Hardware	HWI	HWI	.HWI	9:30	18:00	15s	756.71	3.96%	15.70%	40.96%	9.86%	17.12%	12.26%
NYSE Arca Computer Technology	XCI	XCI	.XCI	9:30	18:00	15s	2,254.41	3.36%	19.82%	33.51%	16.13%	16.14%	10.14%
NYSE Arca Defense	DFI	DFI	.DFI	9:30	18:00	15s	4,064.56	2.94%	9.44%	32.74%	15.50%	22.04%	10.80%
NYSE Arca Disk Drive	DDX	DDX	.DDX	9:30	18:00	15s	107.09	5.67%	20.95%	41.88%	-1.21%	1.60%	-2.71%
NYSE Arca Electric Power & Natural Gas Infrastructure	RPE	RPE	.RPE	9:30	18:00	15s	180.84	-3.09%	-7.63%	6.21%	-8.36%	1.96%	-0.38%
NYSE Arca Environmental Services	AXENV	AXENV	.AXES	9:30	18:00	15s	1,567.86	-0.28%	3.73%	20.13%	5.66%	11.48%	4.60%
NYSE Arca Equal Weighted Pharmaceutical	DGE	DGE	.DGE	9:30	18:00	15s	873.27	1.84%	4.56%	-5.93%	-0.89%	11.02%	5.11%
NYSE Arca Global Airline	AXGAL	AXGAL	.AXGAL	19:45	19:00	15s	2,102.40	5.62%	10.57%	32.37%	15.67%	28.58%	7.76%
NYSE Arca Gold BUGS	HUI	HUI	.HUI	9:30	18:00	15s	192.51	0.30%	5.59%	-4.38%	-2.26%	-14.30%	-5.37%
NYSE Arca Gold Miners	GDM	GDM	.GDM	19:45	19:00	15s	631.35	1.85%	7.94%	0.64%	0.51%	-12.20%	-5.09%
NYSE Arca Gold Miners Index (AUD)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	632.75	2.32%	4.99%	-2.06%	8.27%	-7.35%	-4.08%
NYSE Arca Gold Miners Index (EUR)	GDMEUR	GDMEUR	.GDMEUR	19:45	19:00	15s	752.51	-1.37%	1.25%	-0.37%	-	-	-
NYSE Arca Gold Miners Index (GBP)	GDMGBP	GDMGBP	.GDMGBP	19:45	19:00	15s	757.60	2.07%	3.26%	13.47%	9.65%	-9.03%	-0.95%
NYSE Arca Gold Miners Index (JPY)	GDMJPY	-	.GDMJPY	19:45	19:00	15s	658.04	1.04%	2.17%	0.35%	3.32%	-5.94%	-6.00%
NYSE Arca Hong Kong 30	HKX	HKX	.HKX	19:45	11:30	15s	1,257.95	4.51%	16.11%	22.71%	5.54%	6.88%	2.18%
NYSE Arca Hong Kong Option	HKO	HKO	.HKO	19:45	9:16	15s	510.56	4.33%	15.58%	22.18%	6.17%	7.30%	2.44%
NYSE Arca Institutional	XII	XII	.XII	9:30	18:00	15s	1,071.77	1.00%	8.44%	15.35%	8.33%	12.40%	4.05%
NYSE Arca International Market	ADR	ADR	.ADR	9:30	18:00	15s	830.49	3.42%	9.93%	7.76%	-2.17%	5.93%	-1.38%
NYSE Arca Japan	JPN	JPN	.JPN	19:45	11:30	15s	212.34	2.54%	4.16%	12.64%	12.17%	19.00%	1.09%
NYSE Arca Junior Gold BUGS	JHUI	JHUI	.JHUI	19:45	19:00	15s	243.52	-0.62%	1.77%	-5.77%	-1.93%	-18.88%	-
NYSE Arca Major Market	XMI	XMI	.XMI	9:30	18:00	15s	2,132.20	0.27%	5.84%	14.82%	4.49%	9.48%	4.75%

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NYSE Arca Mexico	MXY	MXY	.MXY	9:30	18:00	15s	224.39	1.37%	19.06%	6.54%	-4.87%	-0.36%	-2.51%
NYSE Arca Natural Gas	XNG	XNG	.XNG	9:30	18:00	15s	521.89	-6.29%	-16.95%	-7.54%	-16.95%	-2.40%	0.13%
NYSE Arca Networking	NWX	NWX	.NWX	9:30	18:00	15s	441.06	-2.49%	-1.13%	20.05%	9.37%	16.41%	4.50%
NYSE Arca North American Telecommunications	XTC	XTC	.XTC	9:30	18:00	15s	1,352.49	-1.73%	0.42%	7.48%	0.83%	9.29%	1.89%
NYSE Arca Oil	XOI	XOI	.XOI	9:30	18:00	15s	1,121.39	-3.08%	-11.56%	0.54%	-11.67%	0.52%	-1.97%
NYSE Arca Pharmaceutical	DRG	DRG	.DRG	9:30	18:00	15s	524.00	2.35%	8.82%	0.96%	0.84%	9.95%	3.70%
NYSE Arca Securities Broker/Dealer	XBD	XBD	.XBD	9:30	18:00	15s	210.51	-2.57%	2.55%	25.36%	11.20%	19.60%	-2.33%
NYSE Arca Semiconductor	SIS	SIS	.SIS	9:30	18:00	15s	204.12	8.52%	28.64%	64.51%	26.72%	23.82%	9.47%
NYSE Arca Steel	STEEL	STEEL	.STTL	9:30	18:00	15s	1,006.40	-4.38%	-4.86%	44.52%	-7.18%	-2.69%	-5.54%
NYSE Arca Tech 100	PSE	PSE	.PSE	9:30	18:00	15s	2,474.43	2.76%	14.90%	25.29%	10.77%	16.25%	10.04%
NYSE Arca Telecommunications	PHN	PHN	.PHN	9:30	18:00	15s	26.14	1.28%	-6.68%	8.02%	-5.32%	3.80%	-1.47%
NYSE Arca Tobacco	TOB	TOBX	.TOB	9:30	18:00	15s	1,879.62	-3.03%	0.96%	9.54%	11.34%	8.77%	7.26%
NYSE Fixed Income Indices													
NYSE US 2 Year Treasury Futures	USTTWO	USTTWO	.USTTWO	19:45	19:00	15s	127.26	0.14%	0.39%	0.13%	0.41%	0.35%	-
NYSE US 5 Year Treasury Futures	USTFIV	USTFIV	.USTFIV	19:45	19:00	15s	170.64	0.77%	1.72%	0.05%	1.33%	0.89%	-
NYSE US 10 Year Treasury Futures	USTTEN	USTTEN	.USTTEN	19:45	19:00	15s	206.04	0.89%	2.51%	-0.52%	2.01%	1.21%	4.89%
NYSE 25 Year Plus Treasury Bond	AXTWFV	AXTWFV	.AXTWFV	19:45	19:00	15s	2,097.12	1.93%	5.26%	-2.16%	5.57%	2.21%	-
NYSE US Long Bond Treasury Futures	USTLBD	USTLBD	.USTLBD	19:45	19:00	15s	230.64	2.26%	4.68%	-1.74%	4.16%	1.95%	5.85%
NYSE & NYSE Arca Strategy Indices													
NYSE Arca Gold BUGS Short	HUIH	HUIH	.HUIH	9:30	19:00	15s	300.99	-0.16%	-7.35%	-11.18%	-18.03%	-4.60%	-
NYSE Arca U.S. Equity High Volatility Put Write	PUTWRT	PUTWRT	.PUTWRT	9:30	19:00	15s	778.08	0.62%	-0.84%	-2.78%	-5.92%	-3.85%	-
NYSE Dynamic U.S. Allocation Index	NYUSDA	NYUSDA	.NYUSDA	9:30	18:00	15s	4,529.11	1.13%	5.72%	8.36%	4.65%	9.85%	9.82%
NYSE Enhanced Buy-Write Index	NYBW	NYUSDA	.NYBW	9:30	18:00	15s	1,116.77	1.45%	8.45%	13.90%	5.59%	12.26%	-
NYSE U.S. Pure Exposure Basic Materials Sector Index	NYPUREMT	NYPUREMT	.NYPUREMT	9:30	18:00	15s	863.30	-2.53%	-3.39%	-3.33%	-8.20%	-8.86%	-4.18%
NYSE U.S. Pure Exposure Consumer Goods Sector Index	NYPURECG	NYPURECG	.NYPURECG	9:30	18:00	15s	1,779.63	2.06%	5.07%	-0.59%	2.39%	2.50%	3.53%
NYSE U.S. Pure Exposure Consumer Services Sector Index	NYPURECS	NYPURECS	.NYPURECS	9:30	18:00	15s	1,181.37	0.64%	3.32%	1.13%	3.10%	2.91%	3.96%
NYSE U.S. Pure Exposure Energy Sector Index	NYPUREEN	NYPUREEN	.NYPUREEN	9:30	18:00	15s	1,058.95	-5.00%	-20.01%	-15.25%	-18.89%	-12.31%	-5.95%
NYSE U.S. Pure Exposure Financials Sector Index	NYPUREFN	NYPUREFN	.NYPUREFN	9:30	18:00	15s	494.41	-2.01%	-6.08%	1.40%	-0.31%	-1.66%	-8.39%
NYSE U.S. Pure Exposure Healthcare Sector Index	NYPUREHC	NYPUREHC	.NYPUREHC	9:30	18:00	15s	1,507.68	-0.93%	2.63%	-5.08%	2.41%	6.97%	4.08%
NYSE U.S. Pure Exposure Industrials Sector Index	NYPUREIN	NYPUREIN	.NYPUREIN	9:30	18:00	15s	1,039.93	0.22%	0.13%	2.46%	-0.15%	-0.88%	-0.72%
NYSE U.S. Pure Exposure Technology Sector Index	NYPURETC	NYPURETC	.NYPURETC	9:30	18:00	15s	954.17	3.00%	10.21%	13.22%	5.61%	1.55%	4.44%
NYSE U.S. Pure Exposure Utilities and Telecommunications Sector Index	NYPUREUT	NYPUREUT	.NYPUREUT	9:30	18:00	15s	1,514.70	1.55%	0.34%	2.95%	4.91%	4.41%	3.05%
NYSE Benchmark Indices													
NYSE Bitcoin Index	NYXBT	NYXBT	.NYXBT	19:45	19:00	15s	2,230.40	69.02%	134.36%	312.58%	-	-	-
ICE F/X Indices													
ICE Euro FX Index	ICEEX	-	.ICEEX	19:45	19:15	15s	110.77	2.72%	3.34%	-	-	-	-
ICE Euro FX Index Official 3 PM NY Close	ICEEXC	-	.ICEEXC	19:45	19:15	15s	110.77	2.62%	3.34%	-	-	-	-
ICE Euro FX Index Official 4 PM London Close	ICEEXCL	-	.ICEEXCL	19:45	19:15	15s	110.69	2.51%	3.29%	-	-	-	-
ICE Yen FX Index	ICEJX	-	.ICEJX	19:45	19:15	15s	82.79	-0.95%	2.03%	-	-	-	-
ICE Yen FX Index Official 3 PM Singapore Close	ICEJXC	-	.ICEJXC	19:45	19:15	15s	82.79	-1.26%	2.03%	-	-	-	-
ICE Yen FX Index Official 4 PM London Close	ICEJXCL	-	.ICEJXCL	19:45	19:15	15s	82.83	-1.00%	2.08%	-	-	-	-
ICE Dollar LatAm FX Index	ICELX	-	.ICELX	19:45	19:15	15s	183.32	0.24%	-5.02%	-	-	-	-
ICE Dollar LatAm FX Index Official 3 PM NY Close	ICELXC	-	.ICELXC	19:45	19:15	15s	183.32	0.13%	-5.02%	-	-	-	-
ICE Dollar LatAm FX Index Official 4 PM London Close	ICELXCL	-	.ICELXCL	19:45	19:15	15s	183.33	-0.20%	-4.98%	-	-	-	-
StrataQuant Fundamental Equity Indices													
AlphaDex European Dividend Index	EURADR	EURADR	.EURADR	9:30	18:00	15s	931.33	2.65%	11.28%	14.82%	-3.30%	-	-
StrataQuant Consumer Discretionary	STRQCD	STRQCD	.STRQCD	9:30	18:00	15s	3,121.94	-1.24%	3.12%	7.61%	4.55%	12.38%	6.25%
StrataQuant Consumer Staples	STRQCS	STRQCS	.STRQCS	9:30	18:00	15s	4,185.34	-2.34%	1.31%	-0.52%	6.30%	15.08%	8.95%
StrataQuant Energy	STRQEN	STRQEN	.STRQEN	9:30	18:00	15s	2,120.11	-7.02%	-19.50%	-11.26%	-21.51%	-4.87%	-
StrataQuant Financials	STRQFN	STRQFN	.STRQFN	9:30	18:00	15s	2,421.65	-0.92%	1.82%	14.86%	8.06%	14.23%	3.11%
StrataQuant Global Commodity	STRQGC	STRQGC	.STRQGC	19:45	19:00	15s	654.65	-1.78%	2.57%	16.34%	-8.92%	-4.54%	-
StrataQuant Health Care	STRQHC	STRQHC	.STRQHC	9:30	18:00	15s	6,168.55	1.32%	12.44%	10.21%	7.72%	17.07%	12.50%
StrataQuant Industrials	STRQIN	STRQIN	.STRQIN	9:30	18:00	15s	3,608.55	0.95%	6.44%	23.43%	5.28%	14.88%	5.54%
StrataQuant Materials	STRQMT	STRQMT	.STRQMT	9:30	18:00	15s	5,637.18	-1.07%	5.16%	17.40%	4.15%	11.27%	6.60%
StrataQuant Technology	STRQTC	STRQTC	.STRQTC	9:30	18:00	15s	4,202.85	4.85%	18.08%	33.99%	13.22%	17.29%	8.50%
StrataQuant Utilities	STRQUT	STRQUT	.STRQUT	9:30	18:00	15s	2,858.60	1.71%	4.42%	9.89%	6.91%	10.96%	3.70%

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Intellidex Fundamental Equity Indices													
Dynamic Aggressive Growth Intellidex	ILR	ILR	.ILR	9:30	18:00	15s	4,324.75	1.35%	7.65%	14.50%	5.69%	11.90%	5.75%
Dynamic Banking Intellidex	DHD	DHD	.DHD	9:30	18:00	15s	1,739.89	-4.24%	-6.26%	30.39%	14.63%	16.76%	1.79%
Dynamic Basic Material Sector Intellidex	EZB	EZB	.EZB	9:30	18:00	15s	5,458.59	-2.75%	2.79%	20.51%	5.11%	12.15%	6.55%
Dynamic Biotech & Genome Intellidex	DZO	DZO	.DZO	9:30	18:00	15s	4,660.36	-3.03%	7.46%	2.55%	2.14%	14.55%	8.27%
Dynamic Building & Construction Intellidex	DWC	DWCX	.DWBC	9:30	18:00	15s	4,784.39	-3.08%	2.80%	10.17%	9.86%	17.78%	4.20%
Dynamic Consumer Discretionary Sector Intellidex	EZZ	EZZ	.EZZ	9:30	18:00	15s	4,035.58	-0.74%	5.50%	11.71%	5.09%	11.01%	4.96%
Dynamic Consumer Staples Sector Intellidex	EZS	EZS	.EZS	9:30	18:00	15s	3,918.28	-1.23%	4.90%	5.77%	8.57%	13.60%	7.71%
Dynamic Deep Value Intellidex	ILU	ILU	.ILU	9:30	18:00	15s	3,627.89	-3.20%	-2.00%	15.68%	0.46%	11.74%	4.22%
Dynamic Energy Exploration & Production Intellidex	DWE	DWE	.DWE	9:30	18:00	15s	3,866.31	-4.87%	-16.70%	-6.28%	-18.54%	-1.27%	-1.29%
Dynamic Energy Sector Intellidex	EZK	EZK	.EZK	9:30	18:00	15s	2,926.42	-7.08%	-14.43%	-4.68%	-21.23%	-4.26%	-1.76%
Dynamic Financial Sector Intellidex	EZF	EZF	.EZF	9:30	18:00	15s	2,773.42	-2.79%	-2.77%	17.72%	9.17%	14.38%	3.07%
Dynamic Food & Beverage Intellidex	DZF	DZF	.DZF	9:30	18:00	15s	3,547.90	-2.28%	-1.95%	2.89%	6.48%	11.26%	6.80%
Dynamic Hardware & Consumer Electronics Intellidex	DZH	DZH	.DZH	9:30	18:00	15s	2,576.23	2.50%	10.58%	26.96%	0.97%	7.63%	2.70%
Dynamic Healthcare Sector Intellidex	EZX	EZX	.EZX	9:30	18:00	15s	6,407.24	0.22%	8.58%	9.64%	11.68%	18.98%	9.64%
Dynamic Healthcare Services Intellidex	DHC	DHC	.DHC	9:30	18:00	15s	5,712.79	1.12%	10.05%	5.22%	8.76%	16.70%	6.87%
Dynamic Industrial Sector Intellidex	EZL	EZL	.EZL	9:30	18:00	15s	6,387.43	-1.29%	4.25%	25.39%	9.08%	18.52%	8.02%
Dynamic Insurance Intellidex	DWJ	DWJ	.DWJ	9:30	18:00	15s	3,801.29	-0.26%	-1.15%	18.01%	11.38%	17.24%	6.14%
Dynamic Large Cap Growth Intellidex	ILH	ILH	.ILH	9:30	18:00	15s	3,312.88	3.08%	12.79%	15.97%	10.74%	15.51%	7.26%
Dynamic Large Cap Intellidex	IEB	IEB	.IEB	9:30	18:00	15s	3,416.07	1.21%	7.75%	14.62%	6.93%	13.68%	5.96%
Dynamic Large Cap Value Intellidex	ILW	ILW	.ILW	9:30	18:00	15s	3,435.63	0.09%	4.27%	16.04%	5.70%	12.43%	5.16%
Dynamic Leisure & Entertainment Intellidex	DZL	DZL	.DZL	9:30	18:00	15s	5,584.60	-0.44%	4.33%	19.33%	8.13%	14.43%	8.51%
Dynamic Market Intellidex	DYI	DYI	.DYI	9:30	18:00	15s	3,483.04	1.44%	5.45%	19.37%	6.31%	14.80%	4.80%
Dynamic Media Intellidex	DZM	DZM	.DZM	9:30	18:00	15s	2,846.52	-2.88%	3.37%	7.47%	4.05%	14.49%	4.85%
Dynamic Mid Cap Growth Intellidex	ILJ	ILJ	.ILJ	9:30	18:00	15s	5,178.21	2.27%	14.93%	19.39%	11.22%	16.15%	8.55%
Dynamic Mid Cap Intellidex	IEK	IEK	.IEK	9:30	18:00	15s	4,131.89	0.82%	8.98%	18.02%	8.17%	15.00%	5.92%
Dynamic Mid Cap Value Intellidex	ILP	ILP	.ILP	9:30	18:00	15s	3,698.08	-0.10%	5.54%	21.64%	6.65%	15.26%	4.62%
Dynamic Networking Intellidex	DZN	DZN	.DZN	9:30	18:00	15s	4,402.08	2.14%	10.01%	30.85%	11.44%	13.04%	8.91%
Dynamic Oil Services Intellidex	DWO	DWO	.DWO	9:30	18:00	15s	1,320.89	-9.39%	-24.54%	-19.58%	-29.85%	-11.59%	-9.00%
Dynamic OTC Intellidex	DYO	DYO	.DYO	9:30	18:00	15s	4,660.22	2.15%	13.26%	29.46%	16.12%	19.75%	7.42%
Dynamic Pharmaceutical Intellidex	DZR	DZR	.DZR	9:30	18:00	15s	5,557.96	-3.49%	4.33%	-9.25%	2.11%	15.64%	12.44%
Dynamic Retail Intellidex	DWR	DWR	.DWR	9:30	18:00	15s	4,646.94	-2.46%	-2.32%	1.62%	1.62%	7.97%	6.26%
Dynamic Semiconductor Intellidex	DZE	DZE	.DZE	9:30	18:00	15s	4,346.53	6.40%	25.01%	69.11%	28.97%	26.43%	9.18%
Dynamic Small Cap Growth Intellidex	ILK	ILK	.ILK	9:30	18:00	15s	4,613.13	0.17%	3.73%	16.15%	10.07%	15.80%	7.43%
Dynamic Small Cap Intellidex	IEY	IEY	.IEY	9:30	18:00	15s	4,309.86	-1.92%	1.39%	18.00%	6.00%	14.51%	5.14%
Dynamic Small Cap Value Intellidex	ILZ	ILZ	.ILZ	9:30	18:00	15s	4,146.82	-3.57%	-1.27%	22.11%	5.91%	15.05%	4.82%
Dynamic Software Intellidex	DZC	DZC	.DZC	9:30	18:00	15s	7,074.52	5.72%	19.91%	27.88%	17.50%	17.76%	10.70%
Dynamic Technology Sector Intellidex	EZV	EZV	.EZV	9:30	18:00	15s	4,550.11	4.83%	19.35%	39.33%	18.98%	19.62%	7.74%
Dynamic Telecommunications & Wireless Intellidex	DWY	DWY	.DWY	9:30	18:00	15s	3,372.72	-1.57%	3.05%	14.28%	6.69%	13.70%	3.98%
Dynamic Top 200 Intellidex	DYH	DYH	.DYH	9:30	18:00	15s	4,164.07	-1.60%	3.80%	20.61%	6.53%	14.14%	5.24%
Dynamic Utilities Intellidex	DWU	DWU	.DWU	9:30	18:00	15s	3,278.57	0.67%	6.37%	11.88%	7.48%	11.27%	3.35%
NYSE MKT Equity Indices													
NYSE MKT Composite	XAX	XAX	.XAX	9:30	18:00	15s	2,610.45	3.21%	13.10%	12.98%	-1.45%	3.48%	1.00%
NYSE MKT Composite - Financial Subsector	XFI	XFI	.XFI	9:30	18:00	15s	141.72	-0.69%	2.05%	5.59%	-3.52%	-1.23%	-2.77%
NYSE MKT Composite - Healthcare Subsector	XHL	XHL	.XHL	9:30	18:00	15s	65.72	-8.43%	-9.19%	-25.39%	-13.73%	-4.51%	-7.49%
NYSE MKT Composite - Industrial Subsector	XID	XID	.XID	9:30	18:00	15s	997.92	5.05%	24.73%	18.75%	5.73%	8.90%	6.66%
NYSE MKT Composite - Natural Resources Subsector	XNA	XNA	.XNA	9:30	18:00	15s	335.54	-0.06%	-7.74%	4.44%	-13.82%	-4.62%	-5.08%
NYSE MKT Composite - Technology Subsector	XIT	XIT	.XIT	9:30	18:00	15s	123.26	15.67%	78.30%	40.42%	0.16%	-0.10%	-5.13%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	May 2017 Closing Level	May 2017 MTD	2017 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	1,060.85	3.40%	13.34%	19.49%	0.28%	-	-
Dynamic Aggressive Growth Intellidex (TR)	ILRTR	ILRTR	.ILRTR	18:15	19:00	Daily	4,569.83	1.39%	7.80%	14.98%	6.20%	12.47%	-
Dynamic Banking Intellidex (TR)	DHDTR	DHDTR	.DHDTR	18:15	19:00	Daily	2,442.05	-4.08%	-5.64%	32.90%	16.82%	18.93%	-
Dynamic Basic Material Sector Intellidex (TR)	EZBTR	EZBTR	.EZBTR	18:15	19:00	Daily	7,170.41	-2.52%	3.58%	22.33%	7.23%	14.43%	-
Dynamic Biotech & Genome Intellidex (TR)	DZOTR	DZOTR	.DZOTR	18:15	19:00	Daily	4,886.00	-3.00%	7.58%	2.81%	2.49%	14.97%	-
Dynamic Building & Construction Intellidex (TR)	DWCTR	DWCTR	.DWCTR	18:15	19:00	Daily	5,346.21	-2.98%	3.12%	10.94%	10.70%	18.63%	-
Dynamic Consumer Discretionary Sector Intellidex (TR)	EZZTR	EZZTR	.EZZTR	18:15	19:00	Daily	4,686.04	-0.41%	6.23%	13.67%	6.50%	12.36%	-
Dynamic Consumer Staples Sector Intellidex (TR)	EZSTR	EZSTR	.EZSTR	18:15	19:00	Daily	5,225.91	-1.06%	5.67%	7.09%	10.64%	15.82%	-
Dynamic Deep Value Intellidex (TR)	ILUTR	ILUTR	.ILUTR	18:15	19:00	Daily	4,939.45	-2.96%	-1.15%	18.26%	2.88%	14.27%	-
Dynamic Energy Exploration & Production Intellidex (TR)	DWETR	DWETR	.DWETR	18:15	19:00	Daily	4,954.87	-4.49%	-16.09%	-3.91%	-16.45%	1.28%	-
Dynamic Energy Sector Intellidex (TR)	EZKTR	EZKTR	.EZKTR	18:15	19:00	Daily	3,964.08	-6.45%	-12.84%	-0.74%	-18.41%	-1.30%	-
Dynamic Financial Sector Intellidex (TR)	EZFTR	EZFTR	.EZFTR	18:15	19:00	Daily	3,578.11	-2.61%	-1.94%	19.98%	11.18%	16.58%	-
Dynamic Food & Beverage Intellidex (TR)	DZFRTR	DZFRTR	.DZFRTR	18:15	19:00	Daily	4,552.03	-2.02%	-1.27%	4.65%	8.28%	13.11%	-
Dynamic Hardware & Consumer Electronics Intellidex (TR)	DZHTR	DZHTR	.DZHTR	18:15	19:00	Daily	2,892.48	2.60%	11.11%	30.01%	2.31%	9.08%	-
Dynamic Health Care Services Intellidex (TR)	DHCTR	DHCTR	.DHCTR	18:15	19:00	Daily	6,043.82	1.12%	10.23%	5.71%	9.36%	17.41%	-
Dynamic Healthcare Sector Intellidex (TR)	EZXTR	EZXTR	.EZXTR	18:15	19:00	Daily	6,962.11	0.27%	8.76%	10.13%	12.32%	19.79%	-
Dynamic Industrial Sector Intellidex (TR)	EZLTR	EZLTR	.EZLTR	18:15	19:00	Daily	7,747.22	-1.07%	4.84%	27.08%	10.43%	20.02%	-
Dynamic Insurance Intellidex (TR)	DWJTR	DWJTR	.DWJTR	18:15	19:00	Daily	4,852.02	-0.11%	-0.44%	19.99%	13.44%	19.43%	-
Dynamic Large Cap Growth Intellidex (TR)	ILHTR	ILHTR	.ILHTR	18:15	19:00	Daily	4,206.85	3.28%	13.45%	17.25%	12.15%	16.93%	-
Dynamic Large Cap Intellidex (TR)	IEBTR	IEBTR	.IEBTR	18:15	19:00	Daily	4,541.45	1.44%	8.67%	17.10%	9.17%	16.03%	-
Dynamic Large Cap Value Intellidex (TR)	ILWTR	ILWTR	.ILWTR	18:15	19:00	Daily	6,709.95	0.41%	5.43%	19.08%	8.70%	15.58%	-
Dynamic Leisure & Entertainment Intellidex (TR)	DZLTR	DZLTR	.DZLTR	18:15	19:00	Daily	6,575.18	0.09%	5.22%	21.53%	9.63%	15.95%	-
Dynamic Market Intellidex (TR)	DYITR	DYITR	.DYITR	18:15	19:00	Daily	4,973.78	1.63%	6.06%	21.03%	7.93%	16.62%	-
Dynamic Market Intellidex Index (Net TR)	DYINTR	DYINTR	.DYINTR	18:15	19:00	Daily	4,755.15	1.57%	5.88%	20.68%	7.46%	16.09%	-
Dynamic Media Intellidex (TR)	DZMTR	DZMTR	.DZMTR	18:15	19:00	Daily	3,291.39	-2.79%	3.71%	8.51%	5.23%	15.73%	-
Dynamic Mid Cap Growth Intellidex (TR)	ILJTR	ILJTR	.ILJTR	18:15	19:00	Daily	5,868.99	2.38%	15.48%	20.64%	11.96%	16.96%	-
Dynamic Mid Cap Intellidex (TR)	IEKTR	IEKTR	.IEKTR	18:15	19:00	Daily	5,038.60	0.98%	9.71%	20.48%	9.97%	16.91%	-
Dynamic Mid Cap Value Intellidex (TR)	ILPTR	ILPTR	.ILPTR	18:15	19:00	Daily	6,428.45	0.08%	6.43%	24.60%	9.07%	17.88%	-
Dynamic Networking Intellidex (TR)	DZNTR	DZNTR	.DZNTR	18:15	19:00	Daily	4,653.43	2.20%	10.40%	32.06%	12.30%	13.80%	-
Dynamic Oil Services Intellidex (TR)	DWOTR	DWOTR	.DWOTR	18:15	19:00	Daily	1,526.39	-9.10%	-23.93%	-17.89%	-28.27%	-10.04%	-
Dynamic OTC Market Intellidex (TR)	DYOTR	DYOTR	.DYOTR	18:15	19:00	Daily	5,337.40	2.24%	13.63%	30.69%	17.19%	20.93%	-
Dynamic Pharmaceutical Intellidex (TR)	DZRTR	DZRTR	.DZRTR	18:15	19:00	Daily	6,583.24	-3.31%	4.93%	-8.13%	3.25%	17.00%	-
Dynamic Retail Intellidex (TR)	DWRTR	DWRTR	.DWRTR	18:15	19:00	Daily	5,375.49	-2.30%	-1.77%	2.88%	2.90%	9.35%	-
Dynamic Semiconductor Intellidex (TR)	DZETR	DZETR	.DZETR	18:15	19:00	Daily	4,940.14	6.54%	25.59%	71.11%	30.53%	28.00%	-
Dynamic Small Cap Growth Intellidex (TR)	ILKTR	ILKTR	.ILKTR	18:15	19:00	Daily	5,082.79	0.25%	3.92%	16.63%	10.77%	16.50%	-
Dynamic Small Cap Intellidex (TR)	IEYTR	IEYTR	.IEYTR	18:15	19:00	Daily	5,096.52	-1.80%	1.84%	19.39%	7.55%	16.17%	-
Dynamic Small Cap Value Intellidex (TR)	ILZTR	ILZTR	.ILZTR	18:15	19:00	Daily	6,098.17	-3.39%	-0.60%	24.31%	8.16%	17.37%	-
Dynamic Software Intellidex (TR)	DZCTR	DZCTR	.DZCTR	18:15	19:00	Daily	7,427.24	5.74%	20.08%	28.38%	18.11%	18.41%	-
Dynamic Technology Sector Intellidex (TR)	EZVTR	EZVTR	.EZVTR	18:15	19:00	Daily	4,951.93	4.92%	19.74%	41.38%	19.99%	20.67%	-
Dynamic Telecommunication & Wireless Intellidex (TR)	DWYTR	DWYTR	.DWYTR	18:15	19:00	Daily	4,416.81	-1.53%	3.74%	16.50%	8.90%	16.11%	-
Dynamic Top 200 Intellidex (TR)	DYHTR	DYHTR	.DYHTR	18:15	19:00	Daily	5,031.48	-1.42%	4.40%	22.37%	8.07%	15.87%	-
Dynamic Utilities Intellidex (TR)	DWUTR	DWUTR	.DWUTR	18:15	19:00	Daily	5,268.53	0.96%	7.66%	15.19%	10.71%	14.68%	-
NYSE Arca Biotechnology (TR)	BTKTR	BTKTR	.BTKTR	18:15	19:00	Daily	3,588.78	-2.55%	15.30%	10.05%	11.40%	20.26%	-
NYSE Arca Environmental Services (TR)	AXENVTR	AXENVTR	.AXENVTR	18:15	19:00	Daily	1,893.12	-0.22%	4.19%	21.81%	7.24%	13.25%	-
NYSE Arca Equal Weighted Pharmaceutical (TR)	DGETR	DGETR	.DGETR	9:30	19:00	15s	1,186.29	2.06%	4.92%	-5.08%	0.42%	12.66%	7.25%
NYSE Arca Global Airline (TR)	AXGALTR	AXGALTR	.AXGALTR	18:15	19:00	Daily	2,349.99	5.81%	11.23%	34.19%	17.73%	30.25%	-
NYSE Arca Gold BUGS Index (Net Total Return)	HUINTR	HUINTR	.HUINTR	9:30	18:00	15s	206.48	0.31%	6.01%	-3.73%	-1.49%	-	-
NYSE Arca Gold BUGS Total Return	HUITR	HUITR	.HUITR	9:30	18:00	15s	210.46	0.31%	6.09%	-3.59%	-1.30%	-13.22%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	May 2017 Closing Level	May 2017 MTD	2017 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	726.15	1.88%	8.50%	1.62%	1.63%	-	-
NYSE Arca Gold Miners (NTR)	GDMNTR	GDMNTR	.GDMNTR	19:45	19:00	15s	719.38	1.87%	8.40%	1.42%	1.38%	-	-
NYSE Arca Gold Miners Index (AUD Gross TR)	GDMAUDTR	GDMAUDTR	.GDMAUDTR	19:45	19:00	15s	727.76	2.35%	5.54%	-1.11%	9.48%	-6.15%	-3.11%
NYSE Arca Gold Miners Index (AUD Net TR)	GDMAUDNR	GDMAUDNR	.GDMAUDNR	19:45	19:00	15s	720.98	2.34%	5.44%	-1.31%	9.21%	-	-
NYSE Arca Gold Miners Index (AUD PR)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	632.75	2.32%	4.99%	-2.06%	8.27%	-7.35%	-4.08%
NYSE Arca Gold Miners Index (EUR Gross TR)	GDMEURTR	GDMEURTR	.GDMEURTR	19:45	19:00	15s	865.50	-1.34%	1.77%	0.60%	-	-	-
NYSE Arca Gold Miners Index (EUR Net TR)	GDMEURNR	GDMEURNR	.GDMEURNR	19:45	19:00	15s	857.44	-1.35%	1.68%	0.40%	-	-	-
NYSE Arca Gold Miners Index (GBP Gross TR)	GDMGBPTR	GDMGBPTR	.GDMGBPTR	19:45	19:00	15s	871.36	2.10%	3.80%	14.57%	10.87%	-7.85%	0.05%
NYSE Arca Gold Miners Index (GBP Net TR)	GDMGBPNR	GDMGBPNR	.GDMGBPNR	19:45	19:00	15s	863.24	2.10%	3.70%	14.34%	10.60%	-	-
NYSE Arca Gold Miners Index (JPY Gross TR)	GDMJPYTR	-	.GDMJPYTR	19:45	19:00	15s	756.84	1.07%	2.69%	1.33%	4.47%	-4.72%	-5.06%
NYSE Arca Gold Miners Index (JPY Net TR)	GDMJPYNR	-	.GDMJPYNR	19:45	19:00	15s	749.79	1.06%	2.60%	1.12%	4.22%	-	-
NYSE Arca Steel (TR)	STEELTR	STEELTR	.STEELTR	18:15	19:00	Daily	1,487.68	-3.90%	-3.14%	48.25%	-5.15%	0.11%	-
NYSE Arca Tech 100 (TR)	PSETR	PSETR	.PSETR	9:30	18:00	15s	2,439.09	0.69%	-	12.62%	9.05%	-	-
NYSE Arca U.S. Equity High Volatility Put Write Index (TR)	PUTWRTTR	PUTWRTTR	.PUTWRTTR	9:30	19:00	15s	1,243.09	0.62%	2.20%	6.44%	3.01%	5.27%	-
NYSE Composite (TR)	NYATR	NYATR	.NYATR	9:30	18:00	15s	16,429.89	0.90%	6.07%	14.00%	5.15%	12.00%	-
NYSE Diversified High Income (GTR)	NYDVHIG	NYDVHIG	.NYDVHIG	18:15	19:00	Daily	1,270.81	-1.68%	4.15%	15.68%	5.12%	-	-
NYSE Diversified High Income (NTR)	NYDVHIN	NYDVHIN	.NYDVHIN	18:15	19:00	Daily	1,173.13	-1.81%	3.44%	13.37%	2.93%	-	-
NYSE Energy Sector (TR)	NYETR	NYETR	.NYETR	9:30	18:00	15s	15,209.89	-2.05%	-9.59%	3.28%	-10.13%	1.42%	-
NYSE Fed Funds Rate Index TR	NYOMFFXT	NYOMFFXT	.NYOMFFXT	9:30	18:00	15s	133.87	-5.24%	-5.73%	19.72%	-	-	-
NYSE Financial Sector (TR)	NYKTR	NYKTR	.NYKTR	9:30	18:00	15s	10,863.19	-0.35%	3.99%	19.08%	6.37%	14.85%	-
NYSE Fintech Index TR	NYOMFTXT	NYOMFTXT	.NYOMFTXT	9:30	18:00	15s	1,181.22	4.83%	15.70%	20.36%	18.30%	23.70%	-
NYSE Health Care Sector (TR)	NYPTR	NYPTR	.NYPTR	9:30	18:00	15s	18,725.19	2.85%	13.34%	9.82%	8.63%	16.38%	-
NYSE International 100 (TR)	NYITR	NYITR	.NYITR	9:30	18:00	15s	9,291.68	3.06%	11.47%	16.35%	0.15%	7.98%	-
NYSE Multi-Asset High Income Index (GTR)	NYMLTIG	NYMLTIG	.NYMLTIG	18:15	19:00	Daily	1,150.73	-1.12%	6.16%	15.64%	-	-	-
NYSE Multi-Asset High Income Index (NTR)	NYMLTIN	NYMLTIN	.NYMLTIN	18:15	19:00	Daily	1,096.80	-1.17%	5.54%	13.34%	-	-	-
NYSE TMT (TR)	NYTTR	NYTTR	.NYTTR	9:30	18:00	15s	11,931.42	1.00%	6.92%	11.35%	6.32%	10.74%	-
NYSE U.S. 100 (TR)	NYTR	NYTR	.NYTR	9:30	18:00	15s	14,998.39	0.30%	4.46%	12.66%	7.31%	13.16%	-
NYSE U.S. Large Cap Equal Weight Index (TR)	NYLGCAPT	NYLGCAPT	.NYLGCAPT	9:30	18:00	15s	12,751.85	1.27%	8.66%	18.08%	9.48%	15.79%	7.84%
NYSE U.S. Market Basic Materials Sector Index (TR)	NYUSMMTT	NYUSMMTT	.NYUSMMTT	9:30	18:00	15s	3,319.76	-0.72%	7.60%	18.31%	3.91%	10.70%	5.05%
NYSE U.S. Market Consumer Goods Sector Index (TR)	NYUSMCGT	NYUSMCGT	.NYUSMCGT	9:30	18:00	15s	3,734.30	3.14%	11.67%	12.16%	10.08%	13.67%	9.35%
NYSE U.S. Market Consumer Services Sector Index (TR)	NYUSMCST	NYUSMCST	.NYUSMCST	9:30	18:00	15s	3,413.17	2.11%	12.65%	18.85%	13.59%	18.51%	10.91%
NYSE U.S. Market Energy Sector Index (TR)	NYUSMENT	NYUSMENT	.NYUSMENT	9:30	18:00	15s	3,079.20	-3.50%	-12.22%	0.79%	-9.93%	2.83%	1.94%
NYSE U.S. Market Financials Sector Index (TR)	NYUSMFNT	NYUSMFNT	.NYUSMFNT	9:30	18:00	15s	1,640.52	-0.48%	2.62%	19.59%	10.61%	17.13%	0.09%
NYSE U.S. Market Healthcare Sector Index (TR)	NYUSMHCT	NYUSMHCT	.NYUSMHCT	9:30	18:00	15s	3,196.31	0.45%	10.85%	9.64%	10.92%	18.51%	10.01%
NYSE U.S. Market Industrials Sector Index (TR)	NYUSMINT	NYUSMINT	.NYUSMINT	9:30	18:00	15s	3,258.08	1.69%	9.05%	20.56%	10.58%	16.77%	7.54%
NYSE U.S. Market Technology Sector Index (TR)	NYUSMTCT	NYUSMTCT	.NYUSMTCT	9:30	18:00	15s	3,337.36	4.57%	20.87%	35.64%	17.42%	18.51%	10.62%
NYSE U.S. Market Utilities and Telecommunications Sector Index (TR)	NYUSMUTT	NYUSMUTT	.NYUSMUTT	9:30	18:00	15s	2,621.98	2.12%	3.47%	9.00%	8.57%	10.60%	4.91%
NYSE US 10 Year Treasury Futures Total Return Index	USTTENT	USTTENT	.USTTENT	13:00	19:00	Daily	286.16	0.98%	2.81%	-0.01%	-	-	-
NYSE US 2 Year Treasury Futures Total Return Index	USTTWOT	USTTWOT	.USTTWOT	13:00	19:00	Daily	176.75	0.23%	0.68%	0.64%	-	-	-
NYSE US 5 Year Treasury Futures Total Return Index	USTFIVT	USTFIVT	.USTFIVT	13:00	19:00	Daily	237.00	0.85%	2.02%	0.56%	-	-	-
NYSE US Equity R&D Efficiency Index Total Return	NYINOV8T	NYINOV8T	.NYINOV8T	18:15	19:00	Daily	1,399.79	0.28%	17.15%	32.35%	10.20%	18.48%	12.41%
NYSE US Long Bond Year Treasury Futures Total Return Index	USTLBOT	USTLBOT	.USTLBOT	13:00	19:00	Daily	320.32	2.34%	4.99%	-1.24%	-	-	-
NYSE World Leaders (TR)	NYLTR	NYLTR	.NYLTR	9:30	18:00	15s	12,739.88	1.21%	6.70%	13.90%	4.77%	11.37%	-
NYSE Zebra Edge U.S. Equity TR Index	NYZUSTR	NYZUSTR	.NYZUSTR	9:30	18:00	15s	1,202.44	1.91%	9.34%	13.67%	10.85%	15.51%	8.75%
StrataQuant Consumer Discretionary (TR)	STRQCDDR	STRQCDDR	.STRQCDDR	18:15	19:00	Daily	3,683.66	-1.12%	3.68%	9.39%	6.01%	13.83%	-
StrataQuant Consumer Discretionary Index CAD	STQCDCD	STQCDCD	.STQCDCD	9:30	18:00	15s	3,110.20	-2.44%	3.74%	10.84%	12.49%	18.58%	8.76%
StrataQuant Consumer Discretionary Index CAD TR	STQCDCDT	STQCDCDT	.STQCDCDT	18:15	19:00	Daily	3,669.80	-2.32%	4.31%	13.33%	14.07%	20.11%	10.11%
StrataQuant Consumer Staples (TR)	STRQCSTR	STRQCSTR	.STRQCSTR	18:15	19:00	Daily	5,400.07	-2.14%	2.06%	0.72%	8.09%	17.09%	-
StrataQuant Consumer Staples Index CAD	STQCSCD	STQCSCD	.STQCSCD	9:30	18:00	15s	4,169.60	-3.53%	1.92%	2.47%	14.37%	21.43%	11.52%
StrataQuant Consumer Staples Index CAD TR	STQCSCDT	STQCSCDT	.STQCSCDT	18:15	19:00	Daily	5,379.75	-3.33%	2.67%	4.29%	16.30%	23.54%	13.59%
StrataQuant Energy (TR)	STRQENR	STRQENR	.STRQENR	18:15	19:00	Daily	2,515.58	-6.71%	-18.84%	-9.70%	-20.00%	-3.18%	-
StrataQuant Energy Index CAD	STQENCD	STQENCD	.STQENCD	9:30	18:00	15s	2,112.14	-8.14%	-19.02%	-8.60%	-15.55%	0.37%	-2.11%
StrataQuant Energy Index CAD TR	STQENCDT	STQENCDT	.STQENCDT	18:15	19:00	Daily	2,506.12	-7.84%	-18.35%	-6.99%	-13.93%	2.16%	-0.79%
StrataQuant Financials (TR)	STRQFNTR	STRQFNTR	.STRQFNTR	18:15	19:00	Daily	3,437.40	-0.74%	2.69%	17.79%	10.67%	16.96%	-
StrataQuant Financials Index CAD	STQFNCD	STQFNCD	.STQFNCD	9:30	18:00	15s	2,412.54	-2.13%	2.43%	18.31%	16.27%	20.53%	5.54%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	May 2017 Closing Level	May 2017 MTD	2017 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	3,424.47	-1.95%	3.30%	22.03%	19.08%	23.41%	8.20%
StrataQuant Health Care (TR)	STRQHCTR	STRQHCTR	.STRQHCTR	18:15	19:00	Daily	6,685.00	1.37%	12.70%	10.87%	8.32%	17.77%	-
StrataQuant Health Care Index CAD	STQHCCD	STQHCCD	.STQHCCD	9:30	18:00	15s	6,145.35	0.09%	13.12%	13.51%	15.91%	23.53%	15.15%
StrataQuant Health Care Index CAD TR	STQHCCDT	STQHCCDT	.STQHCCDT	18:15	19:00	Daily	6,659.85	0.14%	13.38%	14.20%	16.55%	24.27%	15.81%
StrataQuant Industrials (TR)	STRQINTR	STRQINTR	.STRQINTR	18:15	19:00	Daily	4,278.16	1.13%	6.97%	25.31%	6.79%	16.53%	-
StrataQuant Industrials Index CAD	STQINCD	STQINCD	.STQINCD	9:30	18:00	15s	3,594.97	-0.28%	7.08%	27.13%	13.28%	21.21%	8.03%
StrataQuant Industrials Index CAD TR	STQINCDT	STQINCDT	.STQINCDT	18:15	19:00	Daily	4,262.07	-0.10%	7.61%	28.73%	14.90%	22.95%	9.52%
StrataQuant Materials (TR)	STRQMTTR	STRQMTTR	.STRQMTTR	18:15	19:00	Daily	7,289.49	-0.87%	5.93%	19.74%	6.15%	13.43%	-
StrataQuant Materials Index CAD	STQMTCD	STQMTCD	.STQMTCD	9:30	18:00	15s	5,615.97	-2.27%	5.80%	20.93%	12.06%	17.40%	9.11%
StrataQuant Materials Index CAD TR	STQMTCDT	STQMTCDT	.STQMTCDT	18:15	19:00	Daily	7,262.07	-2.07%	6.57%	23.83%	14.22%	19.69%	11.09%
StrataQuant Technology (TR)	STRQTCTR	STRQTCTR	.STRQTCTR	18:15	19:00	Daily	4,584.43	4.99%	18.58%	36.11%	14.44%	18.48%	-
StrataQuant Technology Index CAD	STQTCCD	STQTCCD	.STQTCCD	9:30	18:00	15s	4,187.04	3.58%	18.79%	38.01%	21.82%	23.75%	11.06%
StrataQuant Technology Index CAD TR	STQTCCDT	STQTCCDT	.STQTCCDT	18:15	19:00	Daily	4,567.18	3.72%	19.29%	39.51%	23.14%	25.01%	11.91%
StrataQuant Utilities (TR)	STRQUTTR	STRQUTTR	.STRQUTTR	18:15	19:00	Daily	4,710.52	1.98%	5.77%	14.15%	10.72%	15.00%	-
StrataQuant Utilities Index CAD	STQUTCD	STQUTCD	.STQUTCD	9:30	18:00	15s	2,847.84	0.48%	5.04%	13.18%	15.03%	17.07%	6.15%
StrataQuant Utilities Index CAD TR	STQUTCDT	STQUTCDT	.STQUTCDT	18:15	19:00	Daily	4,692.80	0.74%	6.40%	18.26%	19.14%	21.34%	10.13%

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