

NYSE U.S. INDICES

NYSE Global Index Group

Aug-17



Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2017 Closing Level	August 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	11,875.69	-0.77%	7.41%	10.32%	2.44%	8.18%	2.15%
NYSE Diversified High Income	NYDVHI	NYDVHI	.NYDVHI	9:30	18:00	15s	951.63	-2.28%	-0.16%	-2.31%	-3.75%	-	-
NYSE Energy Sector	NYE.ID	NYE	.NYE	9:30	18:00	15s	9,978.32	-4.21%	-13.26%	-4.79%	-14.68%	-4.45%	-3.05%
NYSE Fed Funds Rate Index	NYOMFFX	NYOMFFX	.NYOMFFX	9:30	18:00	15s	133.91	-4.40%	-4.30%	16.68%	9.66%	14.54%	-
NYSE Financial Sector	NYK.ID	NYK	.NYK	9:30	18:00	15s	7,527.52	-1.63%	8.13%	18.30%	4.32%	10.39%	-1.78%
NYSE Fintech Index	NYOMFTX	NYOMFTX	.NYOMFTX	9:30	18:00	15s	1,246.54	2.11%	22.10%	22.20%	17.46%	21.78%	-
NYSE Health Care Sector	NYP.ID	NYP	.NYP	9:30	18:00	15s	13,727.98	0.67%	15.29%	8.99%	6.17%	12.48%	6.93%
NYSE International 100	NYI.ID	NYIID	.NYI	9:30	18:00	15s	5,519.04	-0.83%	13.63%	13.81%	-2.45%	3.31%	-2.39%
NYSE Multi-Asset High Income Index	NYMLTI	NYMLTI	.NYMLTI	9:30	18:00	15s	982.14	-0.99%	4.27%	2.07%	-	-	-
NYSE TMT	NYI.ID	NYIID	.NYI	9:30	18:00	15s	8,278.30	-1.30%	6.42%	7.00%	2.06%	6.75%	1.72%
NYSE U.S. 100	NYI.ID	NYIID	.NYI	9:30	18:00	15s	9,514.03	-0.54%	5.70%	9.71%	4.55%	9.41%	2.83%
NYSE U.S. Large Cap Equal Weight Index	NYLGCAP	NYLGCAP	.NYLGCAP	9:30	18:00	15s	8,545.27	-0.51%	9.73%	13.26%	6.74%	12.67%	6.41%
NYSE U.S. Market Basic Materials Sector Index	NYUSMMT	NYUSMMT	.NYUSMMT	9:30	18:00	15s	2,399.67	1.10%	11.50%	14.81%	1.68%	7.92%	3.46%
NYSE U.S. Market Consumer Goods Sector Index	NYUSMCG	NYUSMCG	.NYUSMCG	9:30	18:00	15s	2,104.31	-1.11%	8.51%	3.58%	5.86%	9.10%	5.34%
NYSE U.S. Market Consumer Services Sector Index	NYUSMCS	NYUSMCS	.NYUSMCS	9:30	18:00	15s	2,463.28	-2.11%	9.26%	12.23%	9.47%	14.04%	8.81%
NYSE U.S. Market Energy Sector Index	NYUSMEN	NYUSMEN	.NYUSMEN	9:30	18:00	15s	2,078.41	-5.83%	-16.31%	-7.87%	-14.56%	-2.89%	-1.27%
NYSE U.S. Market Financials Sector Index	NYUSMFN	NYUSMFN	.NYUSMFN	9:30	18:00	15s	1,186.10	-1.02%	7.85%	20.12%	8.78%	14.19%	-0.52%
NYSE U.S. Market Healthcare Sector Index	NYUSMHC	NYUSMHC	.NYUSMHC	9:30	18:00	15s	2,452.09	1.77%	17.91%	12.90%	8.84%	15.20%	8.70%
NYSE U.S. Market Industrials Sector Index	NYUSMIN	NYUSMIN	.NYUSMIN	9:30	18:00	15s	2,267.27	0.49%	11.06%	15.96%	8.78%	13.23%	5.05%
NYSE U.S. Market Technology Sector Index	NYUSMTC	NYUSMTC	.NYUSMTC	9:30	18:00	15s	2,844.74	3.44%	24.66%	28.72%	13.83%	15.74%	9.08%
NYSE U.S. Market Utilities and Telecommunications Sector Index	NYUSMUT	NYUSMUT	.NYUSMUT	9:30	18:00	15s	1,257.78	0.48%	2.30%	3.58%	3.88%	5.38%	0.99%
NYSE US Equity R&D Efficiency Index	NYINOV8	NYINOV8	.NYINOV8	9:30	18:00	15s	1,475.00	2.73%	24.25%	32.89%	9.75%	17.46%	12.14%
NYSE World Leaders	NYL.ID	NYLID	.NYL	9:30	18:00	15s	7,911.18	-0.64%	8.25%	11.12%	2.08%	7.36%	0.90%
NYSE Zebra Edge U.S. Equity Index	NYZUSPR	NYZUSPR	.NYZUSPR	9:30	18:00	15s	658.66	0.42%	10.37%	10.17%	8.05%	12.17%	6.84%
NYSE Arca Equity Indices													
NYSE Arca Airline	XAL	XAL	.XAL	9:30	18:00	15s	105.60	-4.37%	-4.80%	18.85%	7.09%	23.83%	8.51%
NYSE Arca Biotechnology	BTK	BTK	.BTK	9:30	18:00	15s	4,208.94	7.05%	36.88%	29.83%	10.35%	23.51%	18.42%
NYSE Arca China	CZH	CZH	.CZH	9:30	18:00	15s	328.37	0.73%	33.48%	27.37%	2.72%	8.03%	5.02%
NYSE Arca Computer Hardware	HWI	HWI	.HWI	9:30	18:00	15s	724.63	-4.24%	10.80%	23.85%	4.18%	15.53%	11.55%
NYSE Arca Computer Technology	XCI	XCI	.XCI	9:30	18:00	15s	2,378.04	3.65%	26.39%	31.55%	14.94%	15.39%	10.24%
NYSE Arca Defense	DFI	DFI	.DFI	9:30	18:00	15s	4,491.44	5.87%	20.94%	33.36%	19.06%	23.49%	11.16%
NYSE Arca Disk Drive	DDX	DDX	.DDX	9:30	18:00	15s	104.50	3.64%	18.03%	26.97%	-7.29%	-2.01%	-4.09%
NYSE Arca Electric Power & Natural Gas Infrastructure	RPE	RPE	.RPE	9:30	18:00	15s	178.25	-5.14%	-8.95%	-1.85%	-10.43%	-0.02%	0.06%
NYSE Arca Environmental Services	AXENV	AXENV	.AXENV	9:30	18:00	15s	1,602.43	-1.47%	6.02%	15.34%	6.34%	10.59%	4.81%
NYSE Arca Equal Weighted Pharmaceutical	DGE	DGE	.DGE	9:30	18:00	15s	842.89	-5.58%	0.92%	-9.25%	-3.99%	8.59%	5.75%
NYSE Arca Global Airline	AXGAL	AXGAL	.AXGAL	19:45	19:00	15s	2,018.84	-3.54%	6.17%	26.75%	13.65%	29.89%	8.33%
NYSE Arca Gold BUGS	HUI	HUI	.HUI	9:30	18:00	15s	212.54	8.36%	16.58%	-4.12%	-4.70%	-14.25%	-4.22%
NYSE Arca Gold Miners	GDM	GDM	.GDM	19:45	19:00	15s	683.76	7.72%	16.90%	-3.48%	-2.53%	-12.37%	-3.91%
NYSE Arca Gold Miners Index (AUD)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	643.20	8.43%	6.73%	-8.55%	2.92%	-7.62%	-3.67%
NYSE Arca Gold Miners Index (EUR)	GDMEUR	GDMEUR	.GDMEUR	19:45	19:00	15s	770.84	6.83%	3.71%	-9.58%	-	-	-
NYSE Arca Gold Miners Index (GBP)	GDMGBP	GDMGBP	.GDMGBP	19:45	19:00	15s	822.02	10.22%	12.04%	-1.90%	6.06%	-8.64%	0.49%
NYSE Arca Gold Miners Index (JPY)	GDMJPY	-	.GDMJPY	19:45	19:00	15s	709.28	7.30%	10.12%	2.70%	-0.69%	-6.20%	-4.41%
NYSE Arca Hong Kong 30	HKX	HKX	.HKX	19:45	11:30	15s	1,369.84	2.79%	26.44%	20.54%	5.30%	6.96%	1.70%
NYSE Arca Hong Kong Option	HKO	HKO	.HKO	19:45	9:16	15s	553.55	2.61%	25.32%	19.50%	5.76%	7.26%	1.90%
NYSE Arca Institutional	XII	XII	.XII	9:30	18:00	15s	1,116.36	0.80%	12.96%	15.52%	8.31%	11.45%	4.74%
NYSE Arca International Market	ADR	ADR	.ADR	9:30	18:00	15s	836.92	-0.65%	10.78%	7.14%	-2.25%	3.81%	-1.35%
NYSE Arca Japan	JPN	JPN	.JPN	19:45	11:30	15s	216.35	-0.59%	6.13%	20.38%	10.45%	18.68%	2.00%
NYSE Arca Junior Gold BUGS	JHUI	JHUI	.JHUI	19:45	19:00	15s	289.94	11.02%	21.17%	-3.01%	-3.10%	-16.51%	-
NYSE Arca Major Market	XMI	XMI	.XMI	9:30	18:00	15s	2,225.21	-0.48%	10.45%	16.95%	5.56%	9.24%	5.23%

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NYSE Arca Mexico	MXV	MXV	.MXV	9:30	18:00	15s	243.95	-1.89%	29.44%	14.96%	-5.00%	-1.09%	-1.12%
NYSE Arca Natural Gas	XNG	XNG	.XNG	9:30	18:00	15s	488.56	-8.45%	-22.26%	-20.86%	-19.91%	-5.20%	0.24%
NYSE Arca Networking	NWX	NWX	.NWX	9:30	18:00	15s	456.25	-1.68%	2.28%	16.08%	10.45%	16.96%	4.46%
NYSE Arca North American Telecommunications	XTC	XTC	.XTC	9:30	18:00	15s	1,322.31	-2.10%	-1.83%	-0.93%	0.00%	5.11%	2.17%
NYSE Arca Oil	XOI	XOI	.XOI	9:30	18:00	15s	1,104.10	-4.18%	-12.93%	-1.93%	-13.22%	-2.13%	-2.10%
NYSE Arca Pharmaceutical	DRG	DRG	.DRG	9:30	18:00	15s	529.89	-0.38%	10.04%	1.90%	0.39%	8.18%	4.59%
NYSE Arca Securities Broker/Dealer	XBD	XBD	.XBD	9:30	18:00	15s	226.98	-2.98%	10.57%	31.81%	10.76%	22.82%	0.21%
NYSE Arca Semiconductor	SIS	SIS	.SIS	9:30	18:00	15s	Invalid RIC.	-	-	-	-	-	-
NYSE Arca Steel	STEEL	STEEL	.STTL	9:30	18:00	15s	1,170.85	3.34%	10.69%	41.63%	-4.25%	0.36%	-4.17%
NYSE Arca Tech 100	PSE	PSE	.PSE	9:30	18:00	15s	2,631.38	2.68%	22.19%	25.50%	11.10%	15.91%	10.77%
NYSE Arca Telecommunications	PHN	PHN	.PHN	9:30	18:00	15s	24.71	-1.63%	-11.78%	-8.58%	-5.08%	0.74%	-1.79%
NYSE Arca Tobacco	TOB	TOBX	.TOB	9:30	18:00	15s	1,807.88	-4.41%	-2.89%	-0.66%	10.01%	7.12%	7.41%
NYSE Fixed Income Indices													
NYSE US 2 Year Treasury Futures	USTTWO	USTTWO	.USTTWO	19:45	19:00	15s	127.17	0.09%	0.32%	-0.21%	0.38%	0.32%	-
NYSE US 5 Year Treasury Futures	USTFIV	USTFIV	.USTFIV	19:45	19:00	15s	170.59	0.53%	1.69%	-0.91%	1.33%	0.75%	-
NYSE US 10 Year Treasury Futures	USTTEN	USTTEN	.USTTEN	19:45	19:00	15s	207.16	1.08%	3.06%	-1.65%	1.97%	1.19%	4.65%
NYSE 25 Year Plus Treasury Bond	AXTWFV	AXTWFV	.AXTWFV	19:45	19:00	15s	2,174.31	3.49%	9.14%	-6.59%	5.07%	2.81%	-
NYSE US Long Bond Treasury Futures	USTLBD	USTLBD	.USTLBD	19:45	19:00	15s	233.94	2.86%	6.18%	-5.28%	3.64%	2.12%	5.75%
NYSE & NYSE Arca Strategy Indices													
NYSE Arca Gold BUGS Short	HUIH	HUIH	.HUIH	9:30	19:00	15s	263.84	-10.94%	-18.78%	-9.21%	-16.29%	-4.71%	-
NYSE Arca U.S. Equity High Volatility Put Write	PUTWRT	PUTWRT	.PUTWRT	9:30	19:00	15s	-	-	-	-	-	-	-
NYSE Dynamic U.S. Allocation Index	NYUSDA	NYUSDA	.NYUSDA	9:30	18:00	15s	4,597.53	0.05%	7.32%	7.14%	4.16%	9.34%	10.21%
NYSE Enhanced Buy-Write Index	NYBW	NYUSDA	.NYBW	9:30	18:00	15s	1,145.82	0.33%	11.27%	12.80%	4.79%	11.03%	-
NYSE U.S. Pure Exposure Basic Materials Sector Index	NYPUREMT	NYPUREMT	.NYPUREMT	9:30	18:00	15s	872.70	0.76%	-2.34%	-3.31%	-7.17%	-7.64%	-4.21%
NYSE U.S. Pure Exposure Consumer Goods Sector Index	NYPURECG	NYPURECG	.NYPURECG	9:30	18:00	15s	1,718.55	-1.17%	1.47%	-5.36%	1.66%	2.12%	3.25%
NYSE U.S. Pure Exposure Consumer Services Sector Index	NYPURECS	NYPURECS	.NYPURECS	9:30	18:00	15s	1,120.67	-2.24%	-1.99%	-2.80%	1.44%	1.89%	3.49%
NYSE U.S. Pure Exposure Energy Sector Index	NYPUREEN	NYPUREEN	.NYPUREEN	9:30	18:00	15s	997.10	-5.75%	-24.69%	-19.59%	-20.16%	-14.02%	-7.03%
NYSE U.S. Pure Exposure Financials Sector Index	NYPUREFN	NYPUREFN	.NYPUREFN	9:30	18:00	15s	510.19	-1.07%	-3.08%	4.85%	0.94%	-0.68%	-7.46%
NYSE U.S. Pure Exposure Healthcare Sector Index	NYPUREHC	NYPUREHC	.NYPUREHC	9:30	18:00	15s	1,575.32	1.66%	7.23%	-0.58%	2.43%	7.22%	4.85%
NYSE U.S. Pure Exposure Industrials Sector Index	NYPUREIN	NYPUREIN	.NYPUREIN	9:30	18:00	15s	1,039.90	0.44%	0.12%	1.19%	1.28%	-0.18%	-1.08%
NYSE U.S. Pure Exposure Technology Sector Index	NYPURETC	NYPURETC	.NYPURETC	9:30	18:00	15s	962.24	3.37%	11.15%	9.64%	4.69%	1.90%	3.59%
NYSE U.S. Pure Exposure Utilities and Telecommunications Sector Index	NYPUREUT	NYPUREUT	.NYPUREUT	9:30	18:00	15s	1,521.87	0.73%	0.81%	1.79%	4.98%	4.34%	3.39%
NYSE Benchmark Indices													
NYSE Bitcoin Index	NYXBT	NYXBT	.NYXBT	19:45	19:00	15s	4,718.81	71.34%	395.83%	724.57%	-	-	-
ICE FX Indices													
ICE Euro FX Index	ICEEX	-	.ICEEX	19:45	19:15	15s	115.93	0.88%	8.15%	6.90%	-	-	-
ICE Euro FX Index Official 3 PM NY Close	ICEEXC	-	.ICEEXC	19:45	19:15	15s	115.93	0.88%	8.15%	6.90%	-	-	-
ICE Euro FX Index Official 4 PM London Close	ICEEXCL	-	.ICEEXCL	19:45	19:15	15s	115.99	0.97%	8.24%	7.10%	-	-	-
ICE Yen FX Index	ICEJX	-	.ICEJX	19:45	19:15	15s	80.92	-0.86%	-0.27%	-8.55%	-	-	-
ICE Yen FX Index Official 3 PM Singapore Close	ICEJXC	-	.ICEJXC	19:45	19:15	15s	80.92	-0.86%	-0.27%	-8.55%	-	-	-
ICE Yen FX Index Official 4 PM London Close	ICEJXCL	-	.ICEJXCL	19:45	19:15	15s	81.15	-0.71%	0.02%	-8.12%	-	-	-
ICE Dollar LatAm FX Index	ICELX	-	.ICELX	19:45	19:15	15s	176.03	-0.51%	-8.79%	-4.60%	-	-	-
ICE Dollar LatAm FX Index Official 3 PM NY Close	ICELXC	-	.ICELXC	19:45	19:15	15s	176.03	-0.51%	-8.79%	-4.60%	-	-	-
ICE Dollar LatAm FX Index Official 4 PM London Close	ICELXCL	-	.ICELXCL	19:45	19:15	15s	175.90	-0.92%	-8.83%	-4.65%	-	-	-
StrataQuant Fundamental Equity Indices													
AlphaDex European Dividend Index	EURADR	EURADR	.EURADR	9:30	18:00	15s	949.75	-0.68%	13.48%	16.20%	-2.72%	-	-
StrataQuant Consumer Discretionary	STRQCD	STRQCD	.STRQCD	9:30	18:00	15s	3,149.06	-1.70%	4.01%	3.33%	3.18%	11.67%	7.22%
StrataQuant Consumer Staples	STRQCS	STRQCS	.STRQCS	9:30	18:00	15s	4,175.40	-1.37%	1.07%	-3.74%	5.90%	14.52%	9.44%
StrataQuant Energy	STRQEN	STRQEN	.STRQEN	9:30	18:00	15s	2,029.82	-6.80%	-22.93%	-13.45%	-23.90%	-7.62%	-
StrataQuant Financials	STRQFN	STRQFN	.STRQFN	9:30	18:00	15s	2,543.00	-1.52%	6.92%	17.18%	8.39%	14.09%	5.04%
StrataQuant Global Commodity	STRQGC	STRQGC	.STRQGC	19:45	19:00	15s	740.13	2.77%	15.96%	20.52%	-6.47%	-3.48%	-
StrataQuant Health Care	STRQHC	STRQHC	.STRQHC	9:30	18:00	15s	6,479.32	1.05%	18.11%	11.64%	6.39%	16.93%	13.30%
StrataQuant Industrials	STRQIN	STRQIN	.STRQIN	9:30	18:00	15s	3,653.28	0.09%	7.76%	21.18%	4.91%	14.61%	6.83%
StrataQuant Materials	STRQMT	STRQMT	.STRQMT	9:30	18:00	15s	5,800.09	0.40%	8.20%	12.07%	4.84%	10.71%	7.10%
StrataQuant Technology	STRQTC	STRQTC	.STRQTC	9:30	18:00	15s	4,386.55	3.44%	23.24%	30.22%	11.95%	16.75%	8.71%
StrataQuant Utilities	STRQUT	STRQUT	.STRQUT	9:30	18:00	15s	2,857.17	1.15%	4.37%	7.73%	6.31%	9.37%	4.49%

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Intellidex Fundamental Equity Indices													
Dynamic Aggressive Growth Intellidex	ILR	ILR	.ILR	9:30	18:00	15s	4,566.67	0.59%	13.68%	15.79%	5.47%	12.15%	6.14%
Dynamic Banking Intellidex	DHD	DHD	.DHD	9:30	18:00	15s	1,777.36	-4.39%	-4.24%	26.59%	14.41%	15.59%	2.68%
Dynamic Basic Material Sector Intellidex	EZB	EZB	.EZB	9:30	18:00	15s	5,797.49	0.75%	9.17%	19.95%	6.08%	11.91%	7.31%
Dynamic Biotech & Genome Intellidex	DZO	DZO	.DZO	9:30	18:00	15s	5,465.60	4.79%	26.03%	21.93%	0.84%	16.22%	10.41%
Dynamic Building & Construction Intellidex	DWC	DWCX	.DWBC	9:30	18:00	15s	4,903.69	-0.94%	5.37%	12.29%	9.90%	15.12%	4.85%
Dynamic Consumer Discretionary Sector Intellidex	EZZ	EZZ	.EZZ	9:30	18:00	15s	4,073.05	-1.58%	6.48%	10.23%	4.36%	10.11%	6.08%
Dynamic Consumer Staples Sector Intellidex	EZS	EZS	.EZS	9:30	18:00	15s	3,778.94	-2.09%	1.17%	-2.83%	6.50%	11.62%	7.85%
Dynamic Deep Value Intellidex	ILU	ILU	.ILU	9:30	18:00	15s	3,693.94	-3.06%	-0.22%	12.04%	-0.20%	10.22%	5.34%
Dynamic Energy Exploration & Production Intellidex	DWE	DWE	.DWE	9:30	18:00	15s	3,696.87	-5.26%	-20.35%	-11.82%	-20.00%	-5.33%	-1.11%
Dynamic Energy Sector Intellidex	EZK	EZK	.EZK	9:30	18:00	15s	2,846.25	-4.86%	-16.78%	-6.39%	-23.11%	-6.90%	-1.69%
Dynamic Financial Sector Intellidex	EZF	EZF	.EZF	9:30	18:00	15s	2,912.75	-2.72%	2.11%	18.30%	9.60%	13.88%	4.65%
Dynamic Food & Beverage Intellidex	DZF	DZF	.DZF	9:30	18:00	15s	3,430.93	-1.42%	-5.18%	-5.54%	3.72%	9.90%	7.00%
Dynamic Hardware & Consumer Electronics Intellidex	DZH	DZH	.DZH	9:30	18:00	15s	2,520.70	-1.33%	8.20%	14.33%	-2.64%	6.57%	1.98%
Dynamic Healthcare Sector Intellidex	EZX	EZX	.EZX	9:30	18:00	15s	6,700.61	0.70%	13.55%	10.58%	10.17%	18.46%	10.38%
Dynamic Healthcare Services Intellidex	DHC	DHC	.DHC	9:30	18:00	15s	5,783.80	-0.98%	11.42%	7.71%	6.95%	14.83%	7.50%
Dynamic Industrial Sector Intellidex	EZL	EZL	.EZL	9:30	18:00	15s	6,348.69	-2.97%	3.62%	18.05%	8.24%	17.97%	7.97%
Dynamic Insurance Intellidex	DWJ	DWJ	.DWJ	9:30	18:00	15s	3,931.50	-3.44%	2.24%	17.48%	11.68%	16.69%	7.57%
Dynamic Large Cap Growth Intellidex	ILH	ILH	.ILH	9:30	18:00	15s	3,487.29	1.42%	18.72%	19.57%	11.34%	15.47%	7.96%
Dynamic Large Cap Intellidex	IEB	IEB	.IEB	9:30	18:00	15s	3,560.24	0.62%	12.30%	15.52%	7.05%	13.06%	6.83%
Dynamic Large Cap Value Intellidex	ILW	ILW	.ILW	9:30	18:00	15s	3,510.92	-1.44%	6.55%	14.53%	4.91%	11.15%	6.04%
Dynamic Leisure & Entertainment Intellidex	DZL	DZL	.DZL	9:30	18:00	15s	5,413.71	-1.12%	1.14%	15.80%	6.41%	13.40%	9.00%
Dynamic Market Intellidex	DYI	DYI	.DYI	9:30	18:00	15s	3,582.61	-0.21%	8.46%	18.54%	6.26%	13.24%	5.85%
Dynamic Media Intellidex	DZM	DZM	.DZM	9:30	18:00	15s	2,911.18	-4.10%	5.72%	10.55%	3.25%	12.09%	6.15%
Dynamic Mid Cap Growth Intellidex	ILJ	ILJ	.ILJ	9:30	18:00	15s	5,279.23	-0.16%	17.18%	16.32%	10.30%	15.82%	8.41%
Dynamic Mid Cap Intellidex	IEK	IEK	.IEK	9:30	18:00	15s	4,226.89	-1.04%	11.48%	16.19%	6.96%	14.54%	6.89%
Dynamic Mid Cap Value Intellidex	ILP	ILP	.ILP	9:30	18:00	15s	3,812.54	-1.71%	8.81%	19.98%	6.21%	14.46%	5.75%
Dynamic Networking Intellidex	DZN	DZN	.DZN	9:30	18:00	15s	4,422.74	0.87%	10.52%	16.81%	10.55%	12.92%	9.17%
Dynamic Oil Services Intellidex	DWO	DWO	.DWO	9:30	18:00	15s	1,142.40	-10.12%	-34.74%	-21.68%	-33.50%	-15.73%	-10.73%
Dynamic OTC Intellidex	DYO	DYO	.DYO	9:30	18:00	15s	4,761.01	-0.15%	15.71%	24.86%	14.27%	18.63%	7.91%
Dynamic Pharmaceutical Intellidex	DZR	DZR	.DZR	9:30	18:00	15s	6,044.32	1.06%	13.46%	-0.82%	2.79%	15.64%	14.38%
Dynamic Retail Intellidex	DWR	DWR	.DWR	9:30	18:00	15s	4,268.21	-7.63%	-10.28%	-10.28%	-1.55%	5.59%	6.35%
Dynamic Semiconductor Intellidex	DZE	DZE	.DZE	9:30	18:00	15s	4,384.21	1.58%	26.09%	44.17%	25.25%	25.77%	9.59%
Dynamic Small Cap Growth Intellidex	ILK	ILK	.ILK	9:30	18:00	15s	4,703.98	-2.23%	5.77%	12.51%	8.82%	14.98%	8.12%
Dynamic Small Cap Intellidex	IEY	IEY	.IEY	9:30	18:00	15s	4,366.25	-2.75%	2.72%	12.78%	5.13%	13.34%	6.01%
Dynamic Small Cap Value Intellidex	ILZ	ILZ	.ILZ	9:30	18:00	15s	4,209.81	-2.85%	0.23%	16.17%	5.42%	13.58%	5.84%
Dynamic Software Intellidex	DZC	DZC	.DZC	9:30	18:00	15s	7,543.30	3.30%	27.86%	26.28%	18.27%	17.36%	12.22%
Dynamic Technology Sector Intellidex	EZV	EZV	.EZV	9:30	18:00	15s	4,691.27	1.91%	23.05%	34.25%	18.40%	18.41%	8.69%
Dynamic Telecommunications & Wireless Intellidex	DWY	DWY	.DWY	9:30	18:00	15s	3,377.70	1.33%	3.20%	12.16%	6.10%	11.68%	3.87%
Dynamic Top 200 Intellidex	DYH	DYH	.DYH	9:30	18:00	15s	4,280.80	-1.68%	6.71%	17.43%	6.24%	13.27%	6.25%
Dynamic Utilities Intellidex	DWU	DWU	.DWU	9:30	18:00	15s	3,341.64	2.49%	8.42%	12.79%	7.72%	10.63%	4.65%
NYSE MKT Equity Indices													
NYSE MKT Composite	XAX	XAX	.XAX	9:30	18:00	15s	2,545.25	-0.25%	10.28%	7.18%	-2.95%	1.04%	1.25%
NYSE MKT Composite - Financial Subsector	XFI	XFI	.XFI	9:30	18:00	15s	142.25	-0.82%	2.43%	0.33%	-2.75%	-2.18%	-1.93%
NYSE MKT Composite - Healthcare Subsector	XHL	XHL	.XHL	9:30	18:00	15s	65.77	-1.72%	-9.12%	-18.45%	-15.37%	-5.53%	-6.26%
NYSE MKT Composite - Industrial Subsector	XID	XID	.XID	9:30	18:00	15s	970.31	-0.31%	21.28%	12.98%	5.42%	6.07%	6.72%
NYSE MKT Composite - Natural Resources Subsector	XNA	XNA	.XNA	9:30	18:00	15s	337.29	-0.07%	-7.26%	-0.39%	-16.21%	-6.50%	-4.19%
NYSE MKT Composite - Technology Subsector	XIT	XIT	.XIT	9:30	18:00	15s	122.75	1.45%	77.56%	84.34%	-2.31%	2.82%	-5.82%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2017 Closing Level	August 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	1,092.64	-0.12%	16.73%	20.69%	0.95%	-	-
Dynamic Aggressive Growth Intellidex (TR)	ILRTR	ILRTR	.ILRTR	18:15	19:00	Daily	4,831.87	0.67%	13.98%	16.30%	5.99%	12.72%	-
Dynamic Banking Intellidex (TR)	DHDTR	DHDTR	.DHDTR	18:15	19:00	Daily	2,504.83	-4.27%	-3.21%	28.84%	16.58%	17.73%	-
Dynamic Basic Material Sector Intellidex (TR)	EZBTR	EZBTR	.EZBTR	18:15	19:00	Daily	7,651.01	0.94%	10.52%	22.26%	8.20%	14.17%	-
Dynamic Biotech & Genome Intellidex (TR)	DZOTR	DZOTR	.DZOTR	18:15	19:00	Daily	5,732.55	4.84%	26.22%	22.23%	1.17%	16.64%	-
Dynamic Building & Construction Intellidex (TR)	DWCTR	DWCTR	.DWCTR	18:15	19:00	Daily	5,490.67	-0.84%	5.90%	13.14%	10.74%	15.95%	-
Dynamic Consumer Discretionary Sector Intellidex (TR)	EZZTR	EZZTR	.EZZTR	18:15	19:00	Daily	4,734.17	-1.45%	7.32%	11.78%	5.71%	11.41%	-
Dynamic Consumer Staples Sector Intellidex (TR)	EZSTR	EZSTR	.EZSTR	18:15	19:00	Daily	5,066.86	-1.86%	2.45%	-1.00%	8.54%	13.80%	-
Dynamic Deep Value Intellidex (TR)	ILUTR	ILUTR	.ILUTR	18:15	19:00	Daily	5,057.75	-2.74%	1.22%	14.54%	2.24%	12.74%	-
Dynamic Energy Exploration & Production Intellidex (TR)	DWETR	DWETR	.DWETR	18:15	19:00	Daily	4,764.44	-4.79%	-19.32%	-10.14%	-17.94%	-2.88%	-
Dynamic Energy Sector Intellidex (TR)	EZKTR	EZKTR	.EZKTR	18:15	19:00	Daily	3,896.91	-4.04%	-14.32%	-2.81%	-20.21%	-3.94%	-
Dynamic Financial Sector Intellidex (TR)	EZFTR	EZFTR	.EZFTR	18:15	19:00	Daily	3,774.82	-2.43%	3.45%	20.61%	11.62%	16.07%	-
Dynamic Food & Beverage Intellidex (TR)	DZFTTR	DZFTTR	.DZFTTR	18:15	19:00	Daily	4,426.14	-1.13%	-4.00%	-3.81%	5.53%	11.75%	-
Dynamic Hardware & Consumer Electronics Intellidex (TR)	DZHTR	DZHTR	.DZHTR	18:15	19:00	Daily	2,839.23	-1.23%	9.06%	15.89%	-1.33%	8.02%	-
Dynamic Health Care Services Intellidex (TR)	DHCTR	DHCTR	.DHCTR	18:15	19:00	Daily	6,128.64	-0.93%	11.77%	8.25%	7.53%	15.53%	-
Dynamic Healthcare Sector Intellidex (TR)	EZXTR	EZXTR	.EZXTR	18:15	19:00	Daily	7,288.48	0.73%	13.85%	11.07%	10.76%	19.25%	-
Dynamic Industrial Sector Intellidex (TR)	EZLTR	EZLTR	.EZLTR	18:15	19:00	Daily	7,724.65	-2.75%	4.54%	19.58%	9.58%	19.46%	-
Dynamic Insurance Intellidex (TR)	DWJTR	DWJTR	.DWJTR	18:15	19:00	Daily	5,036.03	-3.22%	3.34%	19.52%	13.71%	18.84%	-
Dynamic Large Cap Growth Intellidex (TR)	ILHTR	ILHTR	.ILHTR	18:15	19:00	Daily	4,443.63	1.62%	19.83%	21.21%	12.76%	16.89%	-
Dynamic Large Cap Intellidex (TR)	IEBTR	IEBTR	.IEBTR	18:15	19:00	Daily	4,755.53	0.88%	13.79%	17.87%	9.27%	15.38%	-
Dynamic Large Cap Value Intellidex (TR)	ILWTR	ILWTR	.ILWTR	18:15	19:00	Daily	6,901.30	-1.12%	8.43%	17.45%	7.89%	14.25%	-
Dynamic Leisure & Entertainment Intellidex (TR)	DZLTR	DZLTR	.DZLTR	18:15	19:00	Daily	6,367.50	-0.94%	1.90%	17.27%	7.74%	14.80%	-
Dynamic Market Intellidex (TR)	DYITR	DYITR	.DYITR	18:15	19:00	Daily	5,138.02	0.06%	9.56%	20.35%	7.89%	15.04%	-
Dynamic Market Intellidex Index (Net TR)	DYINTR	DYINTR	.DYINTR	18:15	19:00	Daily	4,906.22	-0.02%	9.25%	19.82%	7.42%	14.52%	-
Dynamic Media Intellidex (TR)	DZMTR	DZMTR	.DZMTR	18:15	19:00	Daily	3,378.66	-3.97%	6.46%	11.65%	4.45%	13.33%	-
Dynamic Mid Cap Growth Intellidex (TR)	ILJTR	ILJTR	.ILJTR	18:15	19:00	Daily	5,998.24	0.02%	18.02%	17.50%	11.07%	16.65%	-
Dynamic Mid Cap Intellidex (TR)	IEKTR	IEKTR	.IEKTR	18:15	19:00	Daily	5,174.90	-0.83%	12.68%	18.23%	8.74%	16.46%	-
Dynamic Mid Cap Value Intellidex (TR)	ILPTR	ILPTR	.ILPTR	18:15	19:00	Daily	6,663.35	-1.47%	10.32%	22.72%	8.64%	17.05%	-
Dynamic Networking Intellidex (TR)	DZNTR	DZNTR	.DZNTR	18:15	19:00	Daily	4,686.00	0.96%	11.17%	17.83%	11.43%	13.71%	-
Dynamic Oil Services Intellidex (TR)	DWOTR	DWOTR	.DWOTR	18:15	19:00	Daily	1,325.29	-9.93%	-33.95%	-20.24%	-32.00%	-14.22%	-
Dynamic OTC Market Intellidex (TR)	DYOTR	DYOTR	.DYOTR	18:15	19:00	Daily	5,469.38	0.00%	16.44%	26.14%	15.33%	19.79%	-
Dynamic Pharmaceutical Intellidex (TR)	DZRTR	DZRTR	.DZRTR	18:15	19:00	Daily	7,180.05	1.22%	14.44%	0.41%	3.95%	16.98%	-
Dynamic Retail Intellidex (TR)	DWRTR	DWRTR	.DWRTR	18:15	19:00	Daily	4,953.70	-7.47%	-9.48%	-9.08%	-0.29%	6.95%	-
Dynamic Semiconductor Intellidex (TR)	DZETR	DZETR	.DZETR	18:15	19:00	Daily	4,992.79	1.67%	26.93%	45.74%	26.72%	27.30%	-
Dynamic Small Cap Growth Intellidex (TR)	ILKTR	ILKTR	.ILKTR	18:15	19:00	Daily	5,188.09	-2.19%	6.07%	13.12%	9.48%	15.68%	-
Dynamic Small Cap Intellidex (TR)	IEYTR	IEYTR	.IEYTR	18:15	19:00	Daily	5,178.88	-2.60%	3.49%	14.05%	6.65%	14.99%	-
Dynamic Small Cap Value Intellidex (TR)	ILZTR	ILZTR	.ILZTR	18:15	19:00	Daily	6,218.51	-2.64%	1.36%	18.14%	7.67%	15.87%	-
Dynamic Software Intellidex (TR)	DZCTR	DZCTR	.DZCTR	18:15	19:00	Daily	7,922.94	3.34%	28.10%	26.74%	18.84%	17.99%	-
Dynamic Technology Sector Intellidex (TR)	EZVTR	EZVTR	.EZVTR	18:15	19:00	Daily	5,114.36	2.01%	23.67%	35.40%	19.38%	19.42%	-
Dynamic Telecommunication & Wireless Intellidex (TR)	DWYTR	DWYTR	.DWYTR	18:15	19:00	Daily	4,450.58	1.46%	4.53%	14.43%	8.32%	14.03%	-
Dynamic Top 200 Intellidex (TR)	DYHTR	DYHTR	.DYHTR	18:15	19:00	Daily	5,189.96	-1.47%	7.69%	19.10%	7.78%	14.99%	-
Dynamic Utilities Intellidex (TR)	DWUTR	DWUTR	.DWUTR	18:15	19:00	Daily	5,410.40	2.84%	10.55%	16.19%	10.95%	14.00%	-
NYSE Arca Biotechnology (TR)	BTKTR	BTKTR	.BTKTR	18:15	19:00	Daily	4,267.64	7.09%	37.11%	30.19%	10.72%	23.82%	-
NYSE Arca Environmental Services (TR)	AXENVTR	AXENVTR	.AXENVTR	18:15	19:00	Daily	1,942.49	-1.35%	6.91%	16.94%	7.90%	12.36%	-
NYSE Arca Equal Weighted Pharmaceutical (TR)	DGETR	DGETR	.DGETR	9:30	19:00	15s	1,148.94	-5.39%	1.62%	-8.39%	-2.69%	10.17%	7.88%
NYSE Arca Global Airline (TR)	AXGALTR	AXGALTR	.AXGALTR	18:15	19:00	Daily	2,264.35	-3.33%	7.17%	28.49%	15.72%	31.64%	-
NYSE Arca Gold BUGS Index (Net Total Return)	HUINTR	HUINTR	.HUINTR	9:30	18:00	15s	228.11	8.38%	17.11%	-3.45%	-3.99%	-	-
NYSE Arca Gold BUGS Total Return	HUITR	HUITR	.HUITR	9:30	18:00	15s	232.56	8.39%	17.23%	-3.30%	-3.81%	-13.21%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2017 Closing Level	August 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	788.06	7.88%	17.75%	-2.51%	-1.48%	-	-
NYSE Arca Gold Miners (NTR)	GDMNTR	GDMNTR	.GDMNTR	19:45	19:00	15s	780.31	7.84%	17.58%	-2.71%	-1.71%	-	-
NYSE Arca Gold Miners Index (AUD Gross TR)	GDMAUDTR	GDMAUDTR	.GDMAUDTR	19:45	19:00	15s	741.31	8.58%	7.50%	-7.62%	4.03%	-6.45%	-2.70%
NYSE Arca Gold Miners Index (AUD Net TR)	GDMAUDNR	GDMAUDNR	.GDMAUDNR	19:45	19:00	15s	734.02	8.54%	7.35%	-7.81%	3.79%	-	-
NYSE Arca Gold Miners Index (AUD PR)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	643.20	8.43%	6.73%	-8.55%	2.92%	-7.62%	-3.67%
NYSE Arca Gold Miners Index (EUR Gross TR)	GDMEURTR	GDMEURTR	.GDMEURTR	19:45	19:00	15s	888.42	6.98%	4.47%	-8.67%	-	-	-
NYSE Arca Gold Miners Index (EUR Net TR)	GDMEURNR	GDMEURNR	.GDMEURNR	19:45	19:00	15s	879.68	6.94%	4.31%	-8.86%	-	-	-
NYSE Arca Gold Miners Index (GBP Gross TR)	GDMGBPTR	GDMGBPTR	.GDMGBPTR	19:45	19:00	15s	947.41	10.37%	12.86%	-0.91%	7.20%	-7.48%	1.51%
NYSE Arca Gold Miners Index (GBP Net TR)	GDMGBPNR	GDMGBPNR	.GDMGBPNR	19:45	19:00	15s	938.09	10.33%	12.69%	-1.12%	6.95%	-	-
NYSE Arca Gold Miners Index (JPY Gross TR)	GDMJPYTR	-	.GDMJPYTR	19:45	19:00	15s	817.47	7.45%	10.92%	3.74%	0.38%	-5.01%	-3.44%
NYSE Arca Gold Miners Index (JPY Net TR)	GDMJPYNR	-	.GDMJPYNR	19:45	19:00	15s	809.43	7.41%	10.76%	3.52%	0.14%	-	-
NYSE Arca Steel (TR)	STEELTR	STEELTR	.STEELTR	18:15	19:00	Daily	1,738.12	3.68%	13.16%	45.36%	-1.49%	3.22%	-
NYSE Arca Tech 100 (TR)	PSETR	PSETR	.PSETR	9:30	18:00	15s	2,439.09	0.69%	-	12.62%	9.05%	-	-
NYSE Composite (TR)	NYATR	NYATR	.NYATR	9:30	18:00	15s	16,927.65	-0.47%	9.28%	13.15%	5.07%	10.93%	-
NYSE Diversified High Income (GTR)	NYDVHIG	NYDVHIG	.NYDVHIG	18:15	19:00	Daily	1,268.98	-1.74%	4.00%	4.48%	3.44%	-	-
NYSE Diversified High Income (NTR)	NYDVHIN	NYDVHIN	.NYDVHIN	18:15	19:00	Daily	1,165.36	-1.90%	2.75%	2.42%	1.26%	-	-
NYSE Energy Sector (TR)	NYETR	NYETR	.NYETR	9:30	18:00	15s	14,948.95	-3.61%	-11.15%	-1.39%	-11.54%	-1.29%	-
NYSE Fed Funds Rate Index TR	NYOMFFXT	NYOMFFXT	.NYOMFFXT	9:30	18:00	15s	137.68	-4.20%	-3.04%	19.07%	-	-	-
NYSE Financial Sector (TR)	NYKTR	NYKTR	.NYKTR	9:30	18:00	15s	11,489.31	-1.36%	9.98%	21.37%	7.04%	14.00%	-
NYSE Fintech Index TR	NYOMFTXT	NYOMFTXT	.NYOMFTXT	9:30	18:00	15s	1,246.54	2.11%	22.10%	22.20%	18.39%	22.87%	-
NYSE Health Care Sector (TR)	NYPTR	NYPTR	.NYPTR	9:30	18:00	15s	19,394.68	0.96%	17.39%	11.60%	8.61%	15.21%	-
NYSE International 100 (TR)	NYITR	NYITR	.NYITR	9:30	18:00	15s	9,711.82	-0.45%	16.51%	17.56%	0.85%	6.72%	-
NYSE Multi-Asset High Income Index (GTR)	NYMLTIG	NYMLTIG	.NYMLTIG	18:15	19:00	Daily	1,172.49	-0.66%	8.17%	9.03%	-	-	-
NYSE Multi-Asset High Income Index (NTR)	NYMLTIN	NYMLTIN	.NYMLTIN	18:15	19:00	Daily	1,111.83	-0.76%	6.99%	6.89%	-	-	-
NYSE TMT (TR)	NYYTR	NYYTR	.NYYTR	9:30	18:00	15s	12,122.14	-1.08%	8.63%	9.96%	4.75%	9.42%	-
NYSE U.S. 100 (TR)	NYTR	NYTR	.NYTR	9:30	18:00	15s	15,447.80	-0.24%	7.59%	12.62%	7.29%	12.24%	-
NYSE U.S. Large Cap Equal Weight Index (TR)	NYLGCAPT	NYLGCAPT	.NYLGCAPT	9:30	18:00	15s	13,031.93	-0.31%	11.05%	15.37%	8.70%	14.81%	8.50%
NYSE U.S. Market Basic Materials Sector Index (TR)	NYUSMMTT	NYUSMMTT	.NYUSMMTT	9:30	18:00	15s	3,485.63	1.16%	12.98%	17.38%	4.15%	10.62%	5.90%
NYSE U.S. Market Consumer Goods Sector Index (TR)	NYUSMCGT	NYUSMCGT	.NYUSMCGT	9:30	18:00	15s	3,688.39	-0.94%	10.30%	6.33%	8.88%	12.55%	9.52%
NYSE U.S. Market Consumer Services Sector Index (TR)	NYUSMCST	NYUSMCST	.NYUSMCST	9:30	18:00	15s	3,341.86	-1.92%	10.30%	13.82%	11.21%	16.34%	11.20%
NYSE U.S. Market Energy Sector Index (TR)	NYUSMENT	NYUSMENT	.NYUSMENT	9:30	18:00	15s	2,991.67	-5.41%	-14.71%	-5.36%	-12.08%	-0.20%	1.39%
NYSE U.S. Market Financials Sector Index (TR)	NYUSMFNT	NYUSMFNT	.NYUSMFNT	9:30	18:00	15s	1,747.22	-0.77%	9.30%	22.64%	11.14%	16.69%	1.78%
NYSE U.S. Market Healthcare Sector Index (TR)	NYUSMHCT	NYUSMHCT	.NYUSMHCT	9:30	18:00	15s	3,440.93	1.98%	19.33%	14.93%	10.93%	18.35%	11.39%
NYSE U.S. Market Industrials Sector Index (TR)	NYUSMINT	NYUSMINT	.NYUSMINT	9:30	18:00	15s	3,361.35	0.75%	12.51%	18.32%	11.34%	16.15%	7.84%
NYSE U.S. Market Technology Sector Index (TR)	NYUSMTCT	NYUSMTCT	.NYUSMTCT	9:30	18:00	15s	3,477.69	3.68%	25.96%	30.65%	15.76%	17.74%	10.70%
NYSE U.S. Market Utilities and Telecommunications Sector Index (TR)	NYUSMUTT	NYUSMUTT	.NYUSMUTT	9:30	18:00	15s	2,665.57	0.84%	5.19%	7.74%	8.47%	9.98%	5.70%
NYSE US 10 Year Treasury Futures Total Return Index	USTTENT	USTTENT	.USTTENT	13:00	19:00	Daily	288.48	1.17%	3.64%	-0.96%	-	-	-
NYSE US 2 Year Treasury Futures Total Return Index	USTTWOT	USTTWOT	.USTTWOT	13:00	19:00	Daily	177.09	0.19%	0.88%	0.48%	-	-	-
NYSE US 5 Year Treasury Futures Total Return Index	USTFIVT	USTFIVT	.USTFIVT	13:00	19:00	Daily	237.55	0.62%	2.26%	-0.22%	-	-	-
NYSE US Equity R&D Efficiency Index Total Return	NYINOV8T	NYINOV8T	.NYINOV8T	18:15	19:00	Daily	1,493.11	2.83%	24.96%	33.95%	10.79%	18.35%	12.91%
NYSE US Long Bond Year Treasury Futures Total Return Index	USTLBDT	USTLBDT	.USTLBDT	13:00	19:00	Daily	325.77	2.95%	6.78%	-4.62%	-	-	-
NYSE World Leaders (TR)	NYLTR	NYLTR	.NYLTR	9:30	18:00	15s	13,187.51	-0.31%	10.45%	14.30%	5.01%	10.30%	-
NYSE Zebra Edge U.S. Equity TR Index	NYZUSTR	NYZUSTR	.NYZUSTR	9:30	18:00	15s	1,231.27	0.64%	11.96%	12.65%	10.52%	14.85%	9.51%
StrataQuant Consumer Discretionary (TR)	STRQCDDR	STRQCDDR	.STRQCDDR	18:15	19:00	Daily	3,730.59	-1.56%	5.01%	4.96%	4.66%	13.12%	-
StrataQuant Consumer Discretionary Index CAD	STQCDCD	STQCDCD	.STQCDCD	9:30	18:00	15s	2,912.03	-1.45%	-2.87%	-1.21%	8.20%	17.17%	9.08%
StrataQuant Consumer Discretionary Index CAD TR	STQCDCDT	STQCDCDT	.STQCDCDT	18:15	19:00	Daily	3,449.79	-1.31%	-1.95%	0.35%	9.75%	18.70%	10.46%
StrataQuant Consumer Staples (TR)	STRQCSTR	STRQCSTR	.STRQCSTR	18:15	19:00	Daily	5,414.23	-1.12%	2.32%	-1.99%	7.72%	16.53%	-
StrataQuant Consumer Staples Index CAD	STQCSCD	STQCSCD	.STQCSCD	9:30	18:00	15s	3,861.12	-1.12%	-5.62%	-7.97%	11.05%	20.16%	11.33%
StrataQuant Consumer Staples Index CAD TR	STQCSCDT	STQCSCDT	.STQCSCDT	18:15	19:00	Daily	5,006.70	-0.86%	-4.45%	-6.30%	12.96%	22.27%	13.41%
StrataQuant Energy (TR)	STRQENTR	STRQENTR	.STRQENTR	18:15	19:00	Daily	2,420.58	-6.44%	-21.91%	-11.91%	-22.42%	-5.95%	-
StrataQuant Energy Index CAD	STQENCD	STQENCD	.STQENCD	9:30	18:00	15s	1,877.04	-6.56%	-28.03%	-17.26%	-20.20%	-3.07%	-2.76%
StrataQuant Energy Index CAD TR	STQENCDT	STQENCDT	.STQENCDT	18:15	19:00	Daily	2,238.39	-6.20%	-27.08%	-15.79%	-18.65%	-1.32%	-1.42%
StrataQuant Financials (TR)	STRQFNTR	STRQFNTR	.STRQFNTR	18:15	19:00	Daily	3,633.34	-1.33%	8.54%	20.00%	11.03%	16.83%	-
StrataQuant Financials Index CAD	STQFNCD	STQFNCD	.STQFNCD	9:30	18:00	15s	2,351.59	-1.27%	-0.16%	12.03%	13.66%	19.71%	6.86%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2017 Closing Level	August 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	3,359.87	-1.08%	1.36%	14.73%	16.42%	22.59%	9.57%
StrataQuant Health Care (TR)	STRQHCTR	STRQHCTR	.STRQHCTR	18:15	19:00	Daily	7,030.62	1.09%	18.53%	12.25%	6.97%	17.62%	-
StrataQuant Health Care Index CAD	STQHCCD	STQHCCD	.STQHCCD	9:30	18:00	15s	5,991.63	1.30%	10.29%	6.73%	11.57%	22.69%	15.26%
StrataQuant Health Care Index CAD TR	STQHCCDT	STQHCCDT	.STQHCCDT	18:15	19:00	Daily	6,501.43	1.35%	10.68%	7.31%	12.17%	23.42%	15.92%
StrataQuant Industrials (TR)	STRQINTR	STRQINTR	.STRQINTR	18:15	19:00	Daily	4,347.16	0.32%	8.70%	22.73%	6.44%	16.26%	-
StrataQuant Industrials Index CAD	STQINCD	STQINCD	.STQINCD	9:30	18:00	15s	3,378.30	0.35%	0.63%	15.86%	10.01%	20.26%	8.67%
StrataQuant Industrials Index CAD TR	STQINCDT	STQINCDT	.STQINCDT	18:15	19:00	Daily	4,019.96	0.57%	1.50%	17.33%	11.61%	21.99%	10.20%
StrataQuant Materials (TR)	STRQMTTR	STRQMTTR	.STRQMTTR	18:15	19:00	Daily	7,533.66	0.54%	9.48%	14.27%	6.86%	12.85%	-
StrataQuant Materials Index CAD	STQMTCD	STQMTCD	.STQMTCD	9:30	18:00	15s	5,363.52	0.65%	1.04%	7.15%	9.94%	16.17%	8.95%
StrataQuant Materials Index CAD TR	STQMTCDT	STQMTCDT	.STQMTCDT	18:15	19:00	Daily	6,966.61	0.80%	2.23%	9.24%	12.05%	18.41%	10.95%
StrataQuant Technology (TR)	STRQTCTR	STRQTCTR	.STRQTCTR	18:15	19:00	Daily	4,794.00	3.56%	24.00%	31.48%	13.14%	17.94%	-
StrataQuant Technology Index CAD	STQTCCD	STQTCCD	.STQTCCD	9:30	18:00	15s	4,056.38	3.71%	15.08%	24.50%	17.40%	22.50%	10.60%
StrataQuant Technology Index CAD TR	STQTCCDT	STQTCCDT	.STQTCCDT	18:15	19:00	Daily	4,433.16	3.82%	15.79%	25.70%	18.64%	23.75%	11.45%
StrataQuant Utilities (TR)	STRQUTTR	STRQUTTR	.STRQUTTR	18:15	19:00	Daily	4,754.64	1.52%	6.76%	11.52%	10.17%	13.38%	-
StrataQuant Utilities Index CAD	STQUTCD	STQUTCD	.STQUTCD	9:30	18:00	15s	2,642.12	1.41%	-2.54%	3.00%	11.48%	14.76%	6.30%
StrataQuant Utilities Index CAD TR	STQUTCDT	STQUTCDT	.STQUTCDT	18:15	19:00	Daily	4,396.76	1.78%	-0.31%	6.62%	15.53%	18.96%	10.30%

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