

NYSE U.S. INDICES

NYSE Global Index Group

Aug-16



Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2016 Closing Level	August 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	10,764.75	-0.19%	2.62%	5.78%	5.11%	7.41%	2.53%
NYSE Diversified High Income	NYDVHI	NYDVHI	.NYDVHI	9:30	18:00	15s	974.09	1.41%	5.15%	10.73%	0.22%	-	-
NYSE Energy Sector	NYE.ID	NYE	.NYE	9:30	18:00	15s	10,480.12	0.10%	-2.12%	1.70%	-7.73%	-2.97%	-0.77%
NYSE Fed Funds Rate Index	NYOMFFX	NYOMFFX	.NYOMFFX	9:30	18:00	15s	114.77	5.89%	11.18%	6.95%	8.92%	12.89%	-
NYSE Financial Sector	NYK.ID	NYK	.NYK	9:30	18:00	15s	6,363.23	3.55%	7.87%	0.73%	3.69%	8.18%	-3.07%
NYSE Fintech Index	NYOMFTX	NYOMFTX	.NYOMFTX	9:30	18:00	15s	1,020.06	2.25%	5.17%	11.79%	18.26%	23.92%	-
NYSE Health Care Sector	NYP.ID	NYP	.NYP	9:30	18:00	15s	12,595.43	-4.56%	-0.91%	-0.06%	10.96%	12.99%	6.17%
NYSE International 100	NYI.ID	NYIID	.NIN	9:30	18:00	15s	4,849.29	0.82%	4.22%	-2.92%	-1.88%	-0.13%	-2.21%
NYSE Multi-Asset High Income Index	NYMLTI	NYMLTI	.NYMLTI	9:30	18:00	15s	962.18	0.67%	3.75%	6.68%	-	-	-
NYSE TMT	NYI.ID	NYI	.NTM	9:30	18:00	15s	7,736.74	-1.46%	1.25%	8.65%	6.34%	6.90%	3.24%
NYSE U.S. 100	NY.ID	NYID	.NUS	9:30	18:00	15s	8,671.76	-0.59%	1.22%	8.10%	7.14%	10.02%	3.03%
NYSE U.S. Large Cap Equal Weight Index	NYLGCAP	NYLGCAP	.NYLGCAP	9:30	18:00	15s	7,544.92	0.10%	4.12%	8.19%	9.85%	12.50%	6.58%
NYSE U.S. Market Basic Materials Sector Index	NYUSMMT	NYUSMMT	.NYUSMMT	9:30	18:00	15s	2,090.06	-0.17%	5.37%	13.13%	4.70%	3.26%	4.29%
NYSE U.S. Market Consumer Goods Sector Index	NYUSMCG	NYUSMCG	.NYUSMCG	9:30	18:00	15s	2,031.54	-0.18%	0.65%	13.99%	9.46%	10.15%	5.38%
NYSE U.S. Market Consumer Services Sector Index	NYUSMCS	NYUSMCS	.NYUSMCS	9:30	18:00	15s	2,194.89	-1.42%	2.41%	5.94%	12.11%	16.14%	8.84%
NYSE U.S. Market Energy Sector Index	NYUSMEN	NYUSMEN	.NYUSMEN	9:30	18:00	15s	2,255.98	1.18%	-0.26%	0.40%	-6.36%	-0.84%	1.91%
NYSE U.S. Market Financials Sector Index	NYUSMFN	NYUSMFN	.NYUSMFN	9:30	18:00	15s	987.45	3.50%	7.42%	4.83%	8.51%	13.08%	-2.24%
NYSE U.S. Market Healthcare Sector Index	NYUSMHC	NYUSMHC	.NYUSMHC	9:30	18:00	15s	2,171.85	-3.45%	1.39%	3.28%	13.76%	16.15%	7.89%
NYSE U.S. Market Industrials Sector Index	NYUSMIN	NYUSMIN	.NYUSMIN	9:30	18:00	15s	1,955.28	0.29%	3.08%	15.62%	10.00%	12.76%	5.27%
NYSE U.S. Market Technology Sector Index	NYUSMTC	NYUSMTC	.NYUSMTC	9:30	18:00	15s	2,209.98	2.01%	10.36%	16.43%	15.04%	14.13%	8.65%
NYSE U.S. Market Utilities and Telecommunications Sector Index	NYUSMUT	NYUSMUT	.NYUSMUT	9:30	18:00	15s	1,214.30	-5.56%	-5.84%	16.08%	6.87%	7.15%	2.08%
NYSE US Equity R&D Efficiency Index	NYINOV8	NYINOV8	.NYINOV8	9:30	18:00	15s	1,109.95	-1.47%	7.62%	2.39%	8.07%	15.12%	10.87%
NYSE World Leaders	NYL.ID	NYLID	.NWL	9:30	18:00	15s	7,119.68	-0.17%	2.11%	4.30%	4.09%	6.31%	1.13%
NYSE Zebra Edge U.S. Equity Index	NYZUSPR	NYZUSPR	.NYZUSPR	9:30	18:00	15s	597.85	-1.35%	0.44%	11.50%	11.59%	13.23%	6.83%
NYSE Arca Equity Indices													
NYSE Arca Airline	XAL	XAL	.XAL	9:30	18:00	15s	88.85	0.89%	8.53%	6.24%	18.04%	21.36%	6.21%
NYSE Arca Biotechnology	BTK	BTK	.BTK	9:30	18:00	15s	3,241.92	-4.34%	7.18%	-14.65%	16.37%	22.11%	17.11%
NYSE Arca China	CZH	CZH	.CZH	9:30	18:00	15s	257.80	4.64%	9.02%	7.84%	1.90%	0.87%	7.60%
NYSE Arca Computer Hardware	HWI	HWI	.HWI	9:30	18:00	15s	585.10	2.41%	10.81%	7.70%	11.78%	14.06%	11.13%
NYSE Arca Computer Technology	XCI	XCI	.XCI	9:30	18:00	15s	1,807.70	1.95%	9.86%	17.42%	16.02%	14.31%	9.72%
NYSE Arca Defense	DFI	DFI	.DFI	9:30	18:00	15s	3,367.94	4.11%	10.04%	20.48%	17.11%	16.77%	11.80%
NYSE Arca Disk Drive	DDX	DDX	.DDX	9:30	18:00	15s	82.30	2.21%	0.28%	-16.79%	-9.59%	-3.31%	-6.02%
NYSE Arca Electric Power & Natural Gas Infrastructure	RPE	RPE	.RPE	9:30	18:00	15s	181.61	0.75%	2.11%	9.95%	-3.07%	0.88%	1.36%
NYSE Arca Environmental Services	AXENV	AXENV	.AXES	9:30	18:00	15s	1,389.33	0.56%	2.40%	13.66%	6.18%	7.22%	-
NYSE Arca Equal Weighted Pharmaceutical	DGE	DGE	.DGE	9:30	18:00	15s	928.81	-3.48%	1.69%	-15.62%	11.59%	13.34%	6.83%
NYSE Arca Global Airline	AXGAL	AXGAL	.AXGAL	19:45	19:00	15s	1,592.76	0.45%	8.98%	2.76%	23.71%	24.19%	7.37%
NYSE Arca Gold BUGS	HUI	HUI	.HUI	9:30	18:00	15s	221.68	-19.19%	-10.11%	92.71%	-4.41%	-18.01%	-4.44%
NYSE Arca Gold Miners	GDM	GDM	.GDM	19:45	19:00	15s	708.43	-16.35%	-7.94%	82.36%	-2.96%	-16.45%	-4.31%
NYSE Arca Gold Miners Index (AUD)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	703.30	-15.40%	-8.79%	72.03%	2.67%	-10.35%	-4.16%
NYSE Arca Gold Miners Index (EUR)	GDMEUR	GDMEUR	.GDMEUR	19:45	19:00	15s	852.54	-16.01%	-8.17%	-	-	-	-
NYSE Arca Gold Miners Index (GBP)	GDMGBP	GDMGBP	.GDMGBP	19:45	19:00	15s	837.93	-15.20%	-6.03%	113.67%	2.64%	-12.78%	-0.67%
NYSE Arca Gold Miners Index (JPY)	GDMJPY	GDMJPY	.GDMJPY	19:45	19:00	15s	726.69	-17.12%	-8.69%	113.75%	-4.63%	-21.32%	-3.10%
NYSE Arca Hong Kong 30	HKX	HKX	.HKX	19:45	11:30	15s	1,136.45	4.97%	10.66%	8.14%	2.31%	2.76%	2.69%
NYSE Arca Hong Kong Option	HKO	HKO	.HKO	19:45	9:16	15s	463.21	4.97%	10.65%	10.52%	3.09%	3.33%	3.01%
NYSE Arca Institutional	XII	XII	.XII	9:30	18:00	15s	966.40	0.24%	3.65%	11.39%	10.05%	11.92%	4.41%
NYSE Arca International Market	ADR	ADR	.ADR	9:30	18:00	15s	781.12	-0.86%	2.52%	-4.76%	-0.22%	2.51%	-0.45%
NYSE Arca Japan	JPN	JPN	.JPN	19:45	11:30	15s	179.72	0.57%	6.12%	-10.84%	9.65%	13.98%	0.51%
NYSE Arca Junior Gold BUGS	JHUI	JHUI	.JHUI	19:45	19:00	15s	298.93	-12.60%	-1.94%	79.70%	-10.41%	-24.02%	-
NYSE Arca Major Market	XMI	XMI	.XMI	9:30	18:00	15s	1,902.68	-0.29%	1.50%	13.03%	5.70%	8.24%	5.35%
NYSE Arca Mexico	MXI	MXI	.MXI	9:30	18:00	15s	212.21	1.89%	-0.47%	-6.22%	-6.00%	-1.52%	1.36%

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NYSE Arca Natural Gas	XNG	XNG	.XNG	9:30	18:00	15s	617.37	5.03%	9.20%	8.45%	-7.35%	-0.72%	3.66%
NYSE Arca Networking	NWX	NWX	.NWX	9:30	18:00	15s	393.05	3.46%	8.61%	5.32%	12.55%	10.38%	5.78%
NYSE Arca North American Telecommunications	XTC	XTC	.XTC	9:30	18:00	15s	1,334.68	-3.37%	0.92%	9.71%	6.37%	7.89%	4.55%
NYSE Arca Oil	XOI	XOI	.XOI	9:30	18:00	15s	1,125.81	0.88%	-1.71%	-1.56%	-6.30%	-0.67%	-0.17%
NYSE Arca Pharmaceutical	DRG	DRG	.DRG	9:30	18:00	15s	520.03	-5.93%	-1.67%	-6.35%	7.44%	10.48%	4.03%
NYSE Arca Securities Broker/Dealer	XBD	XBD	.XBD	9:30	18:00	15s	172.20	5.44%	14.49%	-2.46%	9.54%	13.18%	-1.98%
NYSE Arca Semiconductor	SIS	SIS	.SIS	9:30	18:00	15s	140.99	3.05%	12.03%	39.79%	20.24%	17.27%	6.62%
NYSE Arca Steel	STEEL	STEEL	.STTL	9:30	18:00	15s	826.70	-7.77%	7.30%	19.06%	-10.14%	-11.62%	-
NYSE Arca Tech 100	PSE	PSE	.PSE	9:30	18:00	15s	2,096.73	0.91%	7.61%	9.42%	11.87%	14.66%	10.04%
NYSE Arca Telecommunications	PHN	PHN	.PHN	9:30	18:00	15s	27.03	-0.84%	9.48%	13.67%	1.49%	5.70%	0.96%
NYSE Arca Tobacco	TOB	TOBX	.TOB	9:30	18:00	15s	1,819.97	2.38%	2.84%	21.19%	10.60%	10.59%	10.02%
NYSE Fixed Income Indices													
NYSE US 2 Year Treasury Futures	USTTWO	USTTWO	.USTTWO	19:45	19:00	15s	127.44	-0.23%	-0.38%	0.40%	0.64%	0.39%	-
NYSE US 5 Year Treasury Futures	USTFIV	USTFIV	.USTFIV	19:45	19:00	15s	172.15	-0.63%	-0.75%	2.41%	2.40%	1.44%	-
NYSE US 10 Year Treasury Futures	USTTEN	USTTEN	.USTTEN	19:45	19:00	15s	210.63	-0.87%	-0.82%	4.65%	4.09%	2.73%	5.01%
NYSE 25 Year Plus Treasury Bond	AXTWFV	AXTWFV	.AXTWFV	19:45	19:00	15s	2,327.68	-0.91%	1.39%	-	-	-	-
NYSE US Long Bond Treasury Futures	USTLBD	USTLBD	.USTLBD	19:45	19:00	15s	246.98	-1.49%	-0.29%	14.03%	9.06%	5.67%	6.39%
NYSE & NYSE Arca Strategy Indices													
NYSE Arca Gold BUGS Short	HUIH	HUIH	.HUIH	9:30	19:00	15s	290.59	22.01%	7.73%	-61.13%	-16.33%	-0.30%	-
NYSE Arca U.S. Equity High Volatility Put Write	PUTWRT	PUTWRT	.PUTWRT	9:30	19:00	15s	794.32	-0.90%	0.89%	-6.44%	-6.51%	-3.95%	-
NYSE Dynamic U.S. Allocation Index	NYUSDA	NYUSDA	.NYUSDA	9:30	18:00	15s	4,291.31	-0.39%	1.26%	4.52%	9.25%	9.87%	10.77%
NYSE Enhanced Buy-Write Index	NYBW	NYUSDA	.NYBW	9:30	18:00	15s	1,015.81	0.21%	3.90%	2.61%	8.80%	12.18%	-
NYSE U.S. Pure Exposure Basic Materials Sector Index	NYPUREMT	NYPUREMT	.NYPUREMT	9:30	18:00	15s	902.58	-0.17%	0.40%	0.37%	-8.12%	-12.19%	-3.26%
NYSE U.S. Pure Exposure Consumer Goods Sector Index	NYPURECG	NYPURECG	.NYPURECG	9:30	18:00	15s	1,815.96	-0.15%	-1.87%	7.14%	3.48%	3.26%	4.06%
NYSE U.S. Pure Exposure Consumer Services Sector Index	NYPURECS	NYPURECS	.NYPURECS	9:30	18:00	15s	1,152.95	-1.36%	-1.07%	-4.02%	2.00%	3.75%	3.50%
NYSE U.S. Pure Exposure Energy Sector Index	NYPUREEN	NYPUREEN	.NYPUREEN	9:30	18:00	15s	1,240.06	1.47%	-4.19%	-8.87%	-15.34%	-12.22%	-3.66%
NYSE U.S. Pure Exposure Financials Sector Index	NYPUREFN	NYPUREFN	.NYPUREFN	9:30	18:00	15s	486.60	3.64%	3.34%	-5.36%	-3.71%	-2.53%	-8.69%
NYSE U.S. Pure Exposure Healthcare Sector Index	NYPUREHC	NYPUREHC	.NYPUREHC	9:30	18:00	15s	1,584.44	-3.38%	-1.48%	-4.32%	6.93%	9.00%	4.77%
NYSE U.S. Pure Exposure Industrials Sector Index	NYPUREIN	NYPUREIN	.NYPUREIN	9:30	18:00	15s	1,027.65	0.41%	-0.67%	4.38%	-1.05%	-1.27%	-0.38%
NYSE U.S. Pure Exposure Technology Sector Index	NYPURETC	NYPURETC	.NYPURETC	9:30	18:00	15s	877.66	2.21%	6.29%	4.92%	3.84%	0.42%	2.23%
NYSE U.S. Pure Exposure Utilities and Telecommunications Sector Index	NYPUREUT	NYPUREUT	.NYPUREUT	9:30	18:00	15s	1,495.12	-5.33%	-6.37%	16.58%	7.10%	5.52%	3.90%
NYSE Benchmark Indices													
NYSE Bitcoin Index	NYXBT	NYXBT	.NYXBT	19:45	19:00	15s	572.27	-12.83%	-14.21%	148.95%	-	-	-
ICE F/X Indices													
ICE Euro FX Index	ICEEX	-	.ICEEX	19:45	19:15	15s	108.44	0.47%	-	-	-	-	-
ICE Euro FX Index Official 3 PM NY Close	ICEEXC	-	.ICEEXC	19:45	19:15	15s	108.44	0.49%	-	-	-	-	-
ICE Euro FX Index Official 4 PM London Close	ICEEXCL	-	.ICEEXCL	19:45	19:15	15s	108.30	0.39%	-	-	-	-	-
ICE Yen FX Index	ICEJX	-	.ICEJX	19:45	19:15	15s	88.49	0.39%	-	-	-	-	-
ICE Yen FX Index Official 3 PM Singapore Close	ICEJXC	-	.ICEJXC	19:45	19:15	15s	88.49	0.85%	-	-	-	-	-
ICE Yen FX Index Official 4 PM London Close	ICEJXCL	-	.ICEJXCL	19:45	19:15	15s	88.33	0.45%	-	-	-	-	-
ICE Dollar LatAm FX Index	ICELX	-	.ICELX	19:45	19:15	15s	184.52	0.48%	-	-	-	-	-
ICE Dollar LatAm FX Index Official 3 PM NY Close	ICELXC	-	.ICELXC	19:45	19:15	15s	184.52	-0.26%	-	-	-	-	-
ICE Dollar LatAm FX Index Official 4 PM London Close	ICELXCL	-	.ICELXCL	19:45	19:15	15s	184.48	0.79%	-	-	-	-	-
StrataQuant Fundamental Equity Indices													
AlphaDex European Dividend Index	EURADR	EURADR	.EURADR	9:30	18:00	15s	817.32	-0.04%	3.86%	-4.42%	-	-	-
StrataQuant Consumer Discretionary	STRQCD	STRQCD	.STRQCD	9:30	18:00	15s	3,047.57	-0.91%	5.95%	1.47%	8.54%	13.06%	-
StrataQuant Consumer Staples	STRQCS	STRQCS	.STRQCS	9:30	18:00	15s	4,337.63	-2.00%	-0.65%	11.36%	14.98%	15.78%	-
StrataQuant Energy	STRQEN	STRQEN	.STRQEN	9:30	18:00	15s	2,345.37	1.34%	-1.13%	-11.07%	-12.70%	-6.60%	-
StrataQuant Financials	STRQFN	STRQFN	.STRQFN	9:30	18:00	15s	2,170.21	2.39%	6.61%	7.41%	8.77%	13.65%	-
StrataQuant Global Commodity	STRQGC	STRQGC	.STRQGC	19:45	19:00	15s	614.09	-5.22%	1.01%	10.32%	-9.95%	-	-
StrataQuant Health Care	STRQHC	STRQHC	.STRQHC	9:30	18:00	15s	5,803.77	-1.53%	2.86%	-5.33%	13.63%	17.77%	-
StrataQuant Industrials	STRQIN	STRQIN	.STRQIN	9:30	18:00	15s	3,014.70	1.07%	6.70%	5.98%	7.50%	12.26%	-
StrataQuant Materials	STRQMT	STRQMT	.STRQMT	9:30	18:00	15s	5,175.27	0.78%	7.14%	17.40%	7.99%	10.10%	-
StrataQuant Technology	STRQTC	STRQTC	.STRQTC	9:30	18:00	15s	3,368.50	3.07%	8.81%	10.60%	12.00%	12.99%	-
StrataQuant Utilities	STRQUT	STRQUT	.STRQUT	9:30	18:00	15s	2,652.08	-5.43%	-4.00%	16.58%	9.73%	8.67%	-
Intellidex Fundamental Equity Indices													
Dynamic Aggressive Growth Intellidex	ILR	ILR	.ILR	9:30	18:00	15s	3,944.04	-1.93%	2.58%	1.48%	6.52%	12.32%	-
Dynamic Banking Intellidex	DHD	DHD	.DHD	9:30	18:00	15s	1,404.02	6.62%	10.49%	10.01%	11.08%	15.94%	-0.79%

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Dynamic Basic Material Sector Intellidex	EZB	EZB	.EZB	9:30	18:00	15s	4,833.30	0.63%	6.76%	14.02%	6.89%	9.62%	8.71%
Dynamic Biotech & Genome Intellidex	DZO	DZO	.DZO	9:30	18:00	15s	4,482.42	-2.56%	8.46%	-25.08%	7.09%	15.41%	9.40%
Dynamic Building & Construction Intellidex	DWC	DWCX	.DWBC	9:30	18:00	15s	4,366.85	-3.65%	0.80%	9.14%	11.25%	18.35%	6.59%
Dynamic Consumer Discretionary Sector Intellidex	EZZ	EZZ	.EZZ	9:30	18:00	15s	3,695.02	-2.41%	2.45%	-4.93%	4.42%	11.94%	6.66%
Dynamic Consumer Staples Sector Intellidex	EZS	EZS	.EZS	9:30	18:00	15s	3,889.12	-0.52%	-0.12%	13.26%	13.64%	14.49%	9.07%
Dynamic Deep Value Intellidex	ILU	ILU	.ILU	9:30	18:00	15s	3,296.92	-0.28%	5.06%	4.92%	3.43%	9.74%	-
Dynamic Energy Exploration & Production Intellidex	DWE	DWE	.DWE	9:30	18:00	15s	4,192.51	5.60%	4.11%	-13.19%	-9.93%	-1.10%	1.49%
Dynamic Energy Sector Intellidex	EZK	EZK	.EZK	9:30	18:00	15s	3,040.60	-1.28%	-3.39%	-22.20%	-14.39%	-4.57%	0.71%
Dynamic Financial Sector Intellidex	EZF	EZF	.EZF	9:30	18:00	15s	2,462.12	4.91%	8.22%	8.45%	9.00%	13.50%	3.20%
Dynamic Food & Beverage Intellidex	DZF	DZF	.DZF	9:30	18:00	15s	3,632.25	-1.18%	-0.30%	7.01%	11.03%	12.27%	8.59%
Dynamic Hardware & Consumer Electronics Intellidex	DZH	DZH	.DZH	9:30	18:00	15s	2,204.71	4.20%	12.52%	-7.32%	1.30%	3.61%	2.99%
Dynamic Healthcare Sector Intellidex	EZX	EZX	.EZX	9:30	18:00	15s	6,059.73	-2.89%	2.22%	-0.84%	17.99%	19.76%	10.86%
Dynamic Healthcare Services Intellidex	DHC	DHC	.DHC	9:30	18:00	15s	5,369.95	-5.74%	-2.86%	-7.04%	13.24%	16.96%	7.71%
Dynamic Industrial Sector Intellidex	EZL	EZL	.EZL	9:30	18:00	15s	5,378.07	-0.23%	6.28%	10.07%	11.66%	16.03%	9.15%
Dynamic Insurance Intellidex	DWJ	DWJ	.DWJ	9:30	18:00	15s	3,346.43	5.30%	6.33%	10.75%	11.55%	15.68%	5.99%
Dynamic Large Cap Growth Intellidex	ILH	ILH	.ILH	9:30	18:00	15s	2,916.47	-1.69%	1.74%	6.81%	12.98%	15.20%	7.68%
Dynamic Large Cap Intellidex	IEB	IEB	.IEB	9:30	18:00	15s	3,081.81	-1.10%	1.60%	7.06%	10.23%	13.86%	6.65%
Dynamic Large Cap Value Intellidex	ILW	ILW	.ILW	9:30	18:00	15s	3,065.45	-0.36%	2.14%	9.33%	7.36%	11.61%	5.75%
Dynamic Leisure & Entertainment Intellidex	DZL	DZL	.DZL	9:30	18:00	15s	4,675.02	-0.60%	4.05%	-1.17%	5.64%	13.78%	8.74%
Dynamic Market Intellidex	DYI	DYI	.DYI	9:30	18:00	15s	3,022.30	-0.56%	3.44%	3.88%	8.77%	12.82%	5.03%
Dynamic Media Intellidex	DZM	DZM	.DZM	9:30	18:00	15s	2,633.38	-1.01%	2.18%	4.00%	5.08%	13.93%	6.24%
Dynamic Mid Cap Growth Intellidex	ILJ	ILJ	.ILJ	9:30	18:00	15s	4,538.70	0.22%	4.27%	8.24%	14.35%	15.65%	9.56%
Dynamic Mid Cap Intellidex	IEK	IEK	.IEK	9:30	18:00	15s	3,637.81	-1.24%	2.97%	7.22%	10.40%	14.12%	6.82%
Dynamic Mid Cap Value Intellidex	ILP	ILP	.ILP	9:30	18:00	15s	3,177.58	-0.17%	3.29%	7.75%	7.22%	13.31%	5.37%
Dynamic Networking Intellidex	DZN	DZN	.DZN	9:30	18:00	15s	3,786.30	3.26%	14.63%	12.83%	11.01%	11.23%	10.13%
Dynamic Oil Services Intellidex	DWO	DWO	.DWO	9:30	18:00	15s	1,458.71	-4.57%	-12.06%	-25.33%	-23.31%	-13.19%	-5.82%
Dynamic OTC Intellidex	DYO	DYO	.DYO	9:30	18:00	15s	3,813.00	-0.07%	6.24%	12.20%	15.98%	15.64%	7.00%
Dynamic Pharmaceutical Intellidex	DZR	DZR	.DZR	9:30	18:00	15s	6,094.18	-5.27%	1.42%	-10.06%	15.06%	22.02%	15.27%
Dynamic Retail Intellidex	DWR	DWR	.DWR	9:30	18:00	15s	4,757.21	-0.78%	3.29%	-4.74%	5.37%	13.45%	8.63%
Dynamic Semiconductor Intellidex	DZE	DZE	.DZE	9:30	18:00	15s	3,040.92	6.33%	19.44%	31.26%	25.62%	19.18%	6.75%
Dynamic Small Cap Growth Intellidex	ILK	ILK	.ILK	9:30	18:00	15s	4,180.93	-2.08%	4.39%	3.69%	11.48%	16.40%	7.95%
Dynamic Small Cap Intellidex	IEY	IEY	.IEY	9:30	18:00	15s	3,871.50	0.79%	6.29%	5.59%	8.10%	13.52%	6.02%
Dynamic Small Cap Value Intellidex	ILZ	ILZ	.ILZ	9:30	18:00	15s	3,623.72	2.90%	8.17%	9.38%	7.87%	12.63%	5.34%
Dynamic Software Intellidex	DZC	DZC	.DZC	9:30	18:00	15s	5,973.68	2.01%	8.09%	17.83%	14.79%	16.15%	10.99%
Dynamic Technology Sector Intellidex	EZV	EZV	.EZV	9:30	18:00	15s	3,494.44	2.04%	8.88%	22.48%	14.55%	15.75%	7.05%
Dynamic Telecommunications & Wireless Intellidex	DWY	DWY	.DWY	9:30	18:00	15s	3,011.56	-5.95%	-2.08%	9.06%	8.60%	10.50%	4.83%
Dynamic Top 200 Intellidex	DYH	DYH	.DYH	9:30	18:00	15s	3,645.26	-0.71%	4.57%	4.87%	7.53%	12.25%	5.84%
Dynamic Utilities Intellidex	DWU	DWU	.DWU	9:30	18:00	15s	2,962.83	-6.70%	-5.97%	14.97%	9.80%	9.62%	3.59%
NYSE MKT Equity Indices													
NYSE MKT Composite	XAX	XAX	.XAX	9:30	18:00	15s	2,374.72	-1.77%	-1.55%	6.71%	1.44%	0.73%	1.62%
NYSE MKT Composite - Financial Subsector	XFI	XFI	.XFI	9:30	18:00	15s	141.78	-0.34%	2.13%	10.58%	0.31%	-1.16%	-2.06%
NYSE MKT Composite - Healthcare Subsector	XHL	XHL	.XHL	9:30	18:00	15s	80.65	-4.64%	-6.31%	-11.48%	-5.20%	-0.59%	-3.48%
NYSE MKT Composite - Industrial Subsector	XID	XID	.XID	9:30	18:00	15s	858.85	-2.00%	-3.15%	15.66%	6.41%	6.59%	7.11%
NYSE MKT Composite - Natural Resources Subsector	XNA	XNA	.XNA	9:30	18:00	15s	338.60	-2.36%	0.42%	-10.43%	-6.66%	-8.18%	-3.13%
NYSE MKT Composite - Technology Subsector	XIT	XIT	.XIT	9:30	18:00	15s	66.59	14.44%	10.43%	-11.19%	-11.81%	-8.81%	-8.37%
NYSE Bloomberg Clean Energy Indices													
NYSE Bloomberg Americas Clean Energy	CLEANAME	CLEANAME	.CLEANAMG	19:45	19:00	15s	1,453.63	-3.27%	1.44%	3.47%	3.27%	-	-
NYSE Bloomberg China Clean Energy Index	CLEANCHN	-	.CLEANCHN	19:45	19:00	15s	1,014.65	-	-	-	-	-	-
NYSE Bloomberg Asia Pacific Clean Energy	CLEANAPA	CLEANAPA	.CLEANAPA	19:45	19:00	15s	1,008.87	2.23%	4.26%	0.60%	7.83%	0.20%	-0.92%
NYSE Bloomberg EMEA Clean Energy	CLEANEME	CLEANEME	.CLEANEME	19:45	19:00	15s	1,166.78	4.11%	10.02%	11.33%	5.57%	2.23%	-1.44%
NYSE Bloomberg Global Energy Smart Technologies	EST	EST	.EST	19:45	19:00	15s	2,001.33	-1.38%	2.18%	9.45%	8.30%	9.26%	6.18%
NYSE Bloomberg Global Solar Energy	SOLAR	SOLAR	.SOLAR	19:45	19:00	15s	633.32	-2.32%	-3.62%	-12.74%	1.44%	-9.62%	-7.36%
NYSE Bloomberg Global Wind Energy	WIND	WIND	.WIND	19:45	19:00	15s	1,258.63	5.29%	8.56%	6.53%	16.95%	4.39%	-0.66%
NYSE Group U.S. Index Variants													
AlphaDex European Dividend Index (TR)	EURADRTR	EURADRTR	.EURADRTR	18:15	19:00	Daily	905.35	1.21%	4.52%	-0.71%	-	-	-
Dynamic Aggressive Growth Intellidex (TR)	ILRTR	ILRTR	.ILRTR	18:15	19:00	Daily	4,154.70	-1.87%	2.65%	1.91%	7.06%	12.90%	-
Dynamic Banking Intellidex (TR)	DHDTR	DHDTR	.DHDTR	18:15	19:00	Daily	1,944.19	6.89%	10.88%	12.22%	13.16%	18.19%	-
Dynamic Basic Material Sector Intellidex (TR)	EZBTR	EZBTR	.EZBTR	18:15	19:00	Daily	6,258.01	0.84%	7.05%	16.47%	9.07%	11.83%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2016 Closing Level	August 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
Dynamic Biotech & Genome Intellidex (TR)	DZOTR	DZOTR	.DZOTR	18:15	19:00	Daily	4,690.13	-2.53%	8.49%	-24.81%	7.49%	15.87%	-
Dynamic Building & Construction Intellidex (TR)	DWCTR	DWCTR	.DWCTR	18:15	19:00	Daily	4,853.08	-3.57%	0.92%	9.99%	12.08%	19.23%	-
Dynamic Consumer Discretionary Sector Intellidex (TR)	EZSTR	EZSTR	.EZSTR	18:15	19:00	Daily	4,235.25	-2.29%	2.66%	-3.58%	5.62%	13.19%	-
Dynamic Consumer Staples Sector Intellidex (TR)	EZSTR	EZSTR	.EZSTR	18:15	19:00	Daily	5,118.15	-0.36%	0.14%	15.47%	15.86%	16.83%	-
Dynamic Deep Value Intellidex (TR)	ILUTR	ILUTR	.ILUTR	18:15	19:00	Daily	4,415.74	0.01%	5.44%	7.29%	5.82%	12.20%	-
Dynamic Energy Exploration & Production Intellidex (TR)	DWETR	DWETR	.DWETR	18:15	19:00	Daily	5,302.17	6.06%	4.66%	-10.85%	-7.53%	1.48%	-
Dynamic Energy Sector Intellidex (TR)	EZKTR	EZKTR	.EZKTR	18:15	19:00	Daily	4,009.70	-0.39%	-2.38%	-18.97%	-11.66%	-1.83%	-
Dynamic Financial Sector Intellidex (TR)	EZFTR	EZFTR	.EZFTR	18:15	19:00	Daily	3,129.81	5.16%	8.55%	10.53%	11.03%	15.71%	-
Dynamic Food & Beverage Intellidex (TR)	DZFTR	DZFTR	.DZFTR	18:15	19:00	Daily	4,601.32	-1.05%	-0.04%	8.84%	12.86%	14.15%	-
Dynamic Hardware & Consumer Electronics Intellidex (TR)	DZHTR	DZHTR	.DZHTR	18:15	19:00	Daily	2,450.02	4.34%	12.75%	-5.86%	2.59%	4.94%	-
Dynamic Health Care Services Intellidex (TR)	DHCTR	DHCTR	.DHCTR	18:15	19:00	Daily	5,661.41	-5.71%	-2.81%	-6.53%	13.93%	17.70%	-
Dynamic Healthcare Sector Intellidex (TR)	EZXTR	EZXTR	.EZXTR	18:15	19:00	Daily	6,562.08	-2.84%	2.29%	-0.30%	18.76%	20.61%	-
Dynamic Industrial Sector Intellidex (TR)	EZLTR	EZLTR	.EZLTR	18:15	19:00	Daily	6,459.90	-0.02%	6.55%	11.38%	12.99%	17.50%	-
Dynamic Insurance Intellidex (TR)	DWJTR	DWJTR	.DWJTR	18:15	19:00	Daily	4,213.59	5.49%	6.59%	12.97%	13.65%	17.89%	-
Dynamic Large Cap Growth Intellidex (TR)	ILHTR	ILHTR	.ILHTR	18:15	19:00	Daily	3,666.10	-1.58%	1.95%	8.24%	14.31%	16.62%	-
Dynamic Large Cap Intellidex (TR)	IEBTR	IEBTR	.IEBTR	18:15	19:00	Daily	4,034.41	-0.80%	2.02%	9.39%	12.48%	16.25%	-
Dynamic Large Cap Value Intellidex (TR)	ILWTR	ILWTR	.ILWTR	18:15	19:00	Daily	5,875.92	0.01%	2.68%	12.71%	10.42%	14.87%	-
Dynamic Leisure & Entertainment Intellidex (TR)	DZLTR	DZLTR	.DZLTR	18:15	19:00	Daily	5,429.98	-0.39%	4.32%	0.10%	6.97%	15.16%	-
Dynamic Market Intellidex (TR)	DYTR	DYTR	.DYTR	18:15	19:00	Daily	4,269.22	-0.38%	3.67%	5.53%	10.40%	14.64%	-
Dynamic Market Intellidex Index (Net TR)	DYINTR	DYINTR	.DYINTR	18:15	19:00	Daily	4,094.67	-0.38%	3.60%	5.06%	9.93%	14.11%	-
Dynamic Media Intellidex (TR)	DZMTR	DZMTR	.DZMTR	18:15	19:00	Daily	3,026.09	-0.81%	2.44%	5.25%	6.28%	15.23%	-
Dynamic Mid Cap Growth Intellidex (TR)	ILJTR	ILJTR	.ILJTR	18:15	19:00	Daily	5,105.04	0.31%	4.40%	8.88%	15.02%	16.37%	-
Dynamic Mid Cap Intellidex (TR)	IEKTR	IEKTR	.IEKTR	18:15	19:00	Daily	4,377.05	-1.01%	3.25%	9.15%	12.16%	15.99%	-
Dynamic Mid Cap Value Intellidex (TR)	ILPTR	ILPTR	.ILPTR	18:15	19:00	Daily	5,429.67	0.26%	3.76%	10.37%	9.54%	15.89%	-
Dynamic Networking Intellidex (TR)	DZNTR	DZNTR	.DZNTR	18:15	19:00	Daily	3,976.96	3.41%	14.87%	13.72%	11.76%	11.92%	-
Dynamic Oil Services Intellidex (TR)	DWOTR	DWOTR	.DWOTR	18:15	19:00	Daily	1,661.54	-4.35%	-11.68%	-23.37%	-21.75%	-11.82%	-
Dynamic OTC Market Intellidex (TR)	DYOTR	DYOTR	.DYOTR	18:15	19:00	Daily	4,336.13	0.03%	6.42%	13.18%	17.05%	16.78%	-
Dynamic Pharmaceutical Intellidex (TR)	DZRTR	DZRTR	.DZRTR	18:15	19:00	Daily	7,151.03	-5.12%	1.61%	-9.01%	16.29%	23.49%	-
Dynamic Retail Intellidex (TR)	DWRTR	DWRTR	.DWRTR	18:15	19:00	Daily	5,448.41	-0.62%	3.55%	-3.38%	6.60%	14.86%	-
Dynamic Semiconductor Intellidex (TR)	DZETR	DZETR	.DZETR	18:15	19:00	Daily	3,425.86	6.55%	19.71%	33.03%	27.16%	20.67%	-
Dynamic Small Cap Growth Intellidex (TR)	ILKTR	ILKTR	.ILKTR	18:15	19:00	Daily	4,586.52	-1.99%	4.51%	4.24%	12.17%	17.11%	-
Dynamic Small Cap Intellidex (TR)	IEYTR	IEYTR	.IEYTR	18:15	19:00	Daily	4,540.98	1.01%	6.56%	7.18%	9.78%	15.21%	-
Dynamic Small Cap Value Intellidex (TR)	ILZTR	ILZTR	.ILZTR	18:15	19:00	Daily	5,263.68	3.22%	8.56%	11.87%	10.14%	14.91%	-
Dynamic Software Intellidex (TR)	DZCTR	DZCTR	.DZCTR	18:15	19:00	Daily	6,251.47	2.09%	8.20%	18.49%	15.46%	16.81%	-
Dynamic Technology Sector Intellidex (TR)	EZVTR	EZVTR	.EZVTR	18:15	19:00	Daily	3,777.24	2.12%	9.02%	23.42%	15.50%	16.58%	-
Dynamic Telecommunication & Wireless Intellidex (TR)	DWYTR	DWYTR	.DWYTR	18:15	19:00	Daily	3,889.28	-5.79%	-1.70%	11.41%	10.91%	12.86%	-
Dynamic Top 200 Intellidex (TR)	DYHTR	DYHTR	.DYHTR	18:15	19:00	Daily	4,357.49	-0.54%	4.80%	6.38%	9.10%	13.94%	-
Dynamic Utilities Intellidex (TR)	DWUTR	DWUTR	.DWUTR	18:15	19:00	Daily	4,656.45	-6.38%	-5.55%	18.34%	13.13%	13.00%	-
NYSE Arca Biotechnology (TR)	BTKTR	BTKTR	.BTKTR	18:15	19:00	Daily	3,277.98	-4.31%	7.21%	-14.34%	16.72%	22.37%	-
NYSE Arca Environmental Services (TR)	AXENVTR	AXENVTR	.AXENVTR	18:15	19:00	Daily	1,661.17	-0.63%	2.57%	15.49%	7.84%	9.03%	-
NYSE Arca Equal Weighted Pharmaceutical (TR)	DGETR	DGETR	.DGETR	9:30	19:00	15s	1,254.11	-3.30%	1.95%	-14.42%	13.24%	15.30%	9.08%
NYSE Arca Global Airline (TR)	AXGALTR	AXGALTR	.AXGALTR	18:15	19:00	Daily	1,762.26	0.67%	9.23%	4.00%	25.72%	25.63%	-
NYSE Arca Gold BUGS Index (Net Total Return)	HUINTR	HUINTR	.HUINTR	9:30	18:00	15s	236.26	-19.17%	-10.09%	93.78%	-	-	-
NYSE Arca Gold BUGS Total Return	HUITR	HUITR	.HUITR	9:30	18:00	15s	240.49	-19.17%	-10.09%	94.08%	-3.32%	-16.95%	-
NYSE Arca Gold Miners (GTR)	GDMTR	GDMTR	.GDMTR	19:45	19:00	15s	808.32	-16.27%	-7.85%	84.27%	-	-	-
NYSE Arca Gold Miners (NTR)	GDMNTR	GDMNTR	.GDMNTR	19:45	19:00	15s	802.06	-16.29%	-7.87%	83.82%	-	-	-
NYSE Arca Gold Miners Index (AUD Gross TR)	GDMAUDTR	GDMAUDTR	.GDMAUDTR	19:45	19:00	15s	802.45	-15.33%	-8.70%	73.82%	3.88%	-9.15%	-3.20%
NYSE Arca Gold Miners Index (AUD Net TR)	GDMAUDNR	GDMAUDNR	.GDMAUDNR	19:45	19:00	15s	796.24	-15.35%	-8.73%	73.40%	-	-	-
NYSE Arca Gold Miners Index (AUD PR)	GDMAUD	GDMAUD	.GDMAUD	19:45	19:00	15s	703.30	-15.40%	-8.79%	72.03%	2.67%	-10.35%	-4.16%
NYSE Arca Gold Miners Index (EUR Gross TR)	GDMEURTR	GDMEURTR	.GDMEURTR	19:45	19:00	15s	972.74	-15.93%	-8.08%	-	-	-	-
NYSE Arca Gold Miners Index (EUR Net TR)	GDMEURNR	GDMEURNR	.GDMEURNR	19:45	19:00	15s	965.21	-15.96%	-8.10%	-	-	-	-
NYSE Arca Gold Miners Index (GBP Gross TR)	GDMGBPTR	GDMGBPTR	.GDMGBPTR	19:45	19:00	15s	956.07	-15.12%	-5.94%	115.90%	3.85%	-11.61%	0.32%
NYSE Arca Gold Miners Index (GBP Net TR)	GDMGBPNR	GDMGBPNR	.GDMGBPNR	19:45	19:00	15s	948.67	-15.14%	-5.97%	115.37%	-	-	-
NYSE Arca Gold Miners Index (JPY Gross TR)	GDMJPYTR	-	.GDMJPYTR	19:45	19:00	15s	829.14	-17.04%	-8.60%	115.98%	-3.51%	-20.27%	-2.13%
NYSE Arca Gold Miners Index (JPY Net TR)	GDMJPYNR	-	.GDMJPYNR	19:45	19:00	15s	822.72	-17.06%	-8.63%	115.45%	-	-	-
NYSE Arca Steel (TR)	STEELTR	STEELTR	.STEELTR	18:15	19:00	Daily	1,195.70	-7.13%	7.58%	22.11%	-7.55%	-9.09%	-
NYSE Arca Tech 100 (TR)	PSETR	PSETR	.PSETR	9:30	18:00	15s	-	-	-	-	-	-	-
NYSE Arca U.S. Equity High Volatility Put Write Index (TR)	PUTWRTRTR	PUTWRTRTR	.PUTWRTRTR	9:30	19:00	15s	1,194.59	0.61%	2.42%	2.44%	2.37%	5.17%	-

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2016 Closing Level	August 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
NYSE Bloomberg Americas Clean Energy (TR)	CLEANAMG	CLEANAMG	.CLEANAMG	19:45	19:00	Daily	1,453.63	-3.27%	1.44%	3.47%	3.27%	-	-
NYSE Bloomberg Asia Pacific Clean Energy (TR)	CLEANAPG	CLEANAPG	.CLEANAPG	19:45	19:00	Daily	1,155.88	2.55%	4.60%	-0.32%	8.90%	-	-
NYSE Bloomberg China Clean Energy Index (Gross Total Return)	CLEANCHG	-	.CLEANCHG	19:45	19:00	Daily	1,017.32	-	-	-	-	-	-
NYSE Bloomberg EMEA Clean Energy (TR)	CLEANEMG	CLEANEMG	.CLEANEMG	19:45	19:00	Daily	1,774.55	4.97%	10.46%	14.02%	8.61%	-	-
NYSE Bloomberg Global Energy Smart Technologies (TR)	ESTG	ESTG	.ESTG	19:45	19:00	Daily	2,352.57	-0.91%	2.39%	10.02%	9.85%	11.02%	7.82%
NYSE Bloomberg Global Solar Energy (TR)	SOLARG	SOLARG	.SOLARG	18:00	19:00	Daily	674.18	-2.36%	-2.29%	-13.30%	2.12%	-8.96%	-6.80%
NYSE Bloomberg Global Wind Energy (TR)	WINDG	WINDG	.WINDG	18:00	19:00	Daily	1,540.13	6.23%	10.28%	6.18%	18.53%	5.79%	1.22%
NYSE Composite (TR)	NYATR	NYATR	.NYATR	9:30	18:00	15s	14,960.68	0.11%	3.07%	8.64%	7.76%	-	-
NYSE Diversified High Income (GTR)	NYDVHIG	NYDVHIG	.NYDVHIG	18:15	19:00	Daily	1,214.57	2.50%	6.22%	19.86%	7.68%	-	-
NYSE Diversified High Income (NTR)	NYDVHIN	NYDVHIN	.NYDVHIN	18:15	19:00	Daily	1,137.82	2.32%	5.90%	17.09%	5.51%	-	-
NYSE Energy Sector (TR)	NYETR	NYETR	.NYETR	9:30	18:00	15s	15,160.09	0.69%	-1.49%	5.76%	-4.65%	-	-
NYSE Fed Funds Rate Index TR	NYOMFFXT	NYOMFFXT	.NYOMFFXT	9:30	18:00	15s	115.63	6.03%	11.54%	9.39%	-	-	-
NYSE Financial Sector (TR)	NYKTR	NYKTR	.NYKTR	9:30	18:00	15s	9,466.26	3.84%	8.36%	3.60%	6.92%	-	-
NYSE Fintech Index TR	NYOMFTXT	NYOMFTXT	.NYOMFTXT	9:30	18:00	15s	1,020.06	2.25%	5.18%	13.56%	19.48%	25.18%	-
NYSE Health Care Sector (TR)	NYPTR	NYPTR	.NYPTR	9:30	18:00	15s	17,378.81	-4.29%	-0.55%	2.28%	13.53%	-	-
NYSE International 100 (TR)	NYITR	NYITR	.NYITR	9:30	18:00	15s	8,261.30	1.30%	4.87%	0.58%	1.34%	-	-
NYSE Multi-Asset High Income Index (GTR)	NYMLTIG	NYMLTIG	.NYMLTIG	18:15	19:00	Daily	1,075.40	1.48%	4.60%	15.13%	-	-	-
NYSE Multi-Asset High Income Index (NTR)	NYMLTIN	NYMLTIN	.NYMLTIN	18:15	19:00	Daily	1,040.12	1.37%	4.35%	12.53%	-	-	-
NYSE TMT (TR)	NYYTR	NYYTR	.NYYTR	9:30	18:00	15s	11,023.95	-1.22%	1.84%	11.59%	9.04%	-	-
NYSE U.S. 100 (TR)	NYTR	NYTR	.NYTR	9:30	18:00	15s	13,716.94	-0.29%	1.72%	11.04%	9.88%	-	-
NYSE U.S. Large Cap Equal Weight Index (TR)	NYLGCAPT	NYLGCAPT	.NYLGCAPT	9:30	18:00	15s	11,295.77	0.32%	4.42%	10.30%	11.85%	14.68%	8.67%
NYSE U.S. Market Basic Materials Sector Index (TR)	NYUSMMTT	NYUSMMTT	.NYUSMMTT	9:30	18:00	15s	2,969.54	0.02%	5.60%	15.83%	7.26%	5.87%	6.78%
NYSE U.S. Market Consumer Goods Sector Index (TR)	NYUSMCGT	NYUSMCGT	.NYUSMCGT	9:30	18:00	15s	3,468.86	-0.02%	0.98%	17.00%	12.55%	13.85%	9.97%
NYSE U.S. Market Consumer Services Sector Index (TR)	NYUSMCST	NYUSMCST	.NYUSMCST	9:30	18:00	15s	2,936.05	-1.21%	2.73%	7.57%	14.20%	18.62%	11.22%
NYSE U.S. Market Energy Sector Index (TR)	NYUSMNT	NYUSMNT	.NYUSMNT	9:30	18:00	15s	3,161.13	1.65%	0.27%	3.44%	-3.64%	2.14%	4.51%
NYSE U.S. Market Financials Sector Index (TR)	NYUSMFNT	NYUSMFNT	.NYUSMFNT	9:30	18:00	15s	1,424.66	3.75%	7.83%	7.23%	10.92%	15.60%	0.13%
NYSE U.S. Market Healthcare Sector Index (TR)	NYUSMHCT	NYUSMHCT	.NYUSMHCT	9:30	18:00	15s	2,993.91	-3.26%	1.67%	5.07%	15.92%	19.47%	10.55%
NYSE U.S. Market Industrials Sector Index (TR)	NYUSMINT	NYUSMINT	.NYUSMINT	9:30	18:00	15s	2,840.93	0.57%	3.42%	18.21%	12.74%	15.96%	8.45%
NYSE U.S. Market Technology Sector Index (TR)	NYUSMTCT	NYUSMTCT	.NYUSMTCT	9:30	18:00	15s	2,661.81	2.30%	10.75%	18.68%	17.10%	16.02%	10.17%
NYSE U.S. Market Utilities and Telecommunications Sector Index (TR)	NYUSMUTT	NYUSMUTT	.NYUSMUTT	9:30	18:00	15s	2,474.19	-5.26%	-5.13%	20.90%	11.74%	11.97%	7.00%
NYSE US 10 Year Treasury Futures Total Return Index	USTTENT	USTTENT	.USTTENT	13:00	19:00	Daily	291.29	-0.84%	-0.77%	-	-	-	-
NYSE US 2 Year Treasury Futures Total Return Index	USTTWOT	USTTWOT	.USTTWOT	13:00	19:00	Daily	176.24	-0.20%	-0.33%	-	-	-	-
NYSE US 5 Year Treasury Futures Total Return Index	USTFIVT	USTFIVT	.USTFIVT	13:00	19:00	Daily	238.08	-0.60%	-0.70%	-	-	-	-
NYSE US Equity R&D Efficiency Index Total Return	NYINOV8T	NYINOV8T	.NYINOV8T	18:15	19:00	Daily	1,114.71	-0.53%	7.92%	3.14%	8.95%	15.94%	11.62%
NYSE US Long Bond Year Treasury Futures Total Return Index	USTLBDT	USTLBDT	.USTLBDT	13:00	19:00	Daily	341.56	-1.46%	-0.24%	-	-	-	-
NYSE World Leaders (TR)	NYLTR	NYLTR	.NYLTR	9:30	18:00	15s	11,537.81	0.18%	2.65%	7.42%	6.85%	-	-
NYSE Zebra Edge U.S. Equity TR Index	NYZUSTR	NYZUSTR	.NYZUSTR	9:30	18:00	15s	1,092.97	-1.14%	0.74%	14.16%	14.22%	16.03%	9.50%
StrataQuant Consumer Discretionary (TR)	STRQCDDR	STRQCDDR	.STRQCDDR	18:15	19:00	Daily	3,554.26	-0.79%	6.14%	3.01%	9.92%	14.48%	-
StrataQuant Consumer Discretionary Index CAD	STQCDCD	STQCDCD	.STQCDCD	9:30	18:00	15s	2,947.77	-0.29%	7.55%	1.15%	16.76%	19.86%	10.40%
StrataQuant Consumer Discretionary Index CAD TR	STQCDCDT	STQCDCDT	.STQCDCDT	18:15	19:00	Daily	3,437.87	-0.35%	7.74%	2.68%	18.25%	21.37%	11.72%
StrataQuant Consumer Staples (TR)	STRQCSTR	STRQCSTR	.STRQCSTR	18:15	19:00	Daily	5,524.21	-1.81%	-0.39%	13.37%	16.94%	17.83%	-
StrataQuant Consumer Staples Index CAD	STQCSCD	STQCSCD	.STQCSCD	9:30	18:00	15s	4,195.58	-1.38%	0.85%	11.01%	23.70%	22.75%	12.71%
StrataQuant Consumer Staples Index CAD TR	STQCSCDT	STQCSCDT	.STQCSCDT	18:15	19:00	Daily	5,343.30	-1.37%	1.11%	13.01%	25.81%	24.92%	14.80%
StrataQuant Energy (TR)	STRQENR	STRQENR	.STRQENR	18:15	19:00	Daily	2,747.97	1.68%	-0.70%	-9.25%	-11.02%	-5.02%	-
StrataQuant Energy Index CAD	STQENCD	STQENCD	.STQENCD	9:30	18:00	15s	2,268.56	1.97%	0.36%	-11.35%	-6.08%	-0.98%	0.64%
StrataQuant Energy Index CAD TR	STQENCDT	STQENCDT	.STQENCDT	18:15	19:00	Daily	2,657.98	2.13%	0.80%	-9.54%	-4.27%	0.69%	1.92%
StrataQuant Financials (TR)	STRQFNTR	STRQFNTR	.STRQFNTR	18:15	19:00	Daily	3,027.74	2.61%	6.94%	10.28%	11.39%	16.42%	-
StrataQuant Financials Index CAD	STQFNCD	STQFNCD	.STQFNCD	9:30	18:00	15s	2,099.14	3.04%	8.21%	7.07%	17.01%	20.48%	5.31%
StrataQuant Financials Index CAD TR	STQFNCDT	STQFNCDT	.STQFNCDT	18:15	19:00	Daily	2,928.58	3.06%	8.55%	9.93%	19.83%	23.42%	7.96%
StrataQuant Health Care (TR)	STRQHCTR	STRQHCTR	.STRQHCTR	18:15	19:00	Daily	6,263.40	-1.48%	2.95%	-4.72%	14.27%	18.49%	-
StrataQuant Health Care Index CAD	STQHCCD	STQHCCD	.STQHCCD	9:30	18:00	15s	5,613.71	-0.91%	4.41%	-5.63%	22.25%	24.85%	15.09%
StrataQuant Health Care Index CAD TR	STQHCCDT	STQHCCDT	.STQHCCDT	18:15	19:00	Daily	6,058.28	-1.05%	4.50%	-5.02%	22.94%	25.62%	15.86%
StrataQuant Industrials (TR)	STRQINTR	STRQINTR	.STRQINTR	18:15	19:00	Daily	3,542.14	1.28%	6.97%	7.73%	9.08%	13.91%	-
StrataQuant Industrials Index CAD	STQINCD	STQINCD	.STQINCD	9:30	18:00	15s	2,915.97	1.71%	8.31%	5.65%	15.65%	19.01%	7.71%
StrataQuant Industrials Index CAD TR	STQINCDT	STQINCDT	.STQINCDT	18:15	19:00	Daily	3,426.14	1.73%	8.58%	7.38%	17.35%	20.76%	9.18%
StrataQuant Materials (TR)	STRQMITR	STRQMITR	.STRQMITR	18:15	19:00	Daily	6,593.05	1.00%	7.43%	19.76%	10.03%	12.18%	-
StrataQuant Materials Index CAD	STQMTCD	STQMTCD	.STQMTCD	9:30	18:00	15s	5,005.78	1.41%	8.75%	17.02%	16.17%	16.72%	11.31%
StrataQuant Materials Index CAD TR	STQMTCDT	STQMTCDT	.STQMTCDT	18:15	19:00	Daily	6,377.14	1.45%	9.05%	19.38%	18.37%	18.93%	13.31%

Index Name	Symbol	Bloomberg Code	Reuters RIC	Start Time (ET)	End Time (ET)	Freq	August 2016 Closing Level	August 2016 MTD	2016 YTD	1 Year	3 Year Ann.	5 Year Ann.	10 Year Ann.
StrataQuant Technology (TR)	STRQTCTR	STRQTCTR	.STRQTCTR	18:15	19:00	Daily	3,646.19	3.23%	9.01%	12.03%	13.19%	14.09%	-
StrataQuant Technology Index CAD	STQTCCD	STQTCCD	.STQTCCD	9:30	18:00	15s	3,258.19	3.72%	10.44%	10.25%	20.49%	19.78%	9.92%
StrataQuant Technology Index CAD TR	STQTCCDT	STQTCCDT	.STQTCCDT	18:15	19:00	Daily	3,526.78	3.68%	10.65%	11.67%	21.77%	20.95%	10.70%
StrataQuant Utilities (TR)	STRQUTTR	STRQUTTR	.STRQUTTR	18:15	19:00	Daily	4,263.47	-5.09%	-3.51%	21.03%	13.77%	12.67%	-
StrataQuant Utilities Index CAD	STQUTCD	STQUTCD	.STQUTCD	9:30	18:00	15s	2,565.23	-4.83%	-2.56%	16.20%	18.04%	15.20%	6.77%
StrataQuant Utilities Index CAD TR	STQUTCDT	STQUTCDT	.STQUTCDT	18:15	19:00	Daily	4,123.85	-4.67%	-2.06%	20.65%	22.39%	19.44%	10.78%

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