











| | Jul15 | Aug15 | Sep15 | Oct15 | Nov15 | Dec15 | Jan16 | Feb16 | Mar16 | Apr16 | May16 | Jun16 | Total |
|-----|-------|-------|-------|-------|-------|--------|--------|-------|-------|-------|-------|-------|-------|
| SPY | 2.3% | -6.1% | -2.6% | 8.5% | 0.4% | -1.7% | -5.0% | -0.1% | 6.7% | 0.4% | 1.7% | -1.1% | 2.5% |
| XLU | 6.1% | -3.5% | 2.9% | 1.1% | -2.1% | 1.1% | 4.9% | 1.9% | 8.0% | -2.4% | 1.5% | 3.7% | 25.0% |
| XLP | 5.7% | -6.0% | 0.4% | 5.7% | -0.9% | 2.9% | 0.5% | 0.3% | 4.7% | -1.4% | 0.7% | 2.1% | 15.2% |
| XLK | 2.9% | -5.5% | -1.3% | 10.5% | 0.7% | -2.1% | -3.7% | -0.7% | 8.8% | -5.0% | 4.9% | -2.1% | 6.0% |
| XLY | 4.9% | -6.5% | -0.6% | 9.0% | -0.2% | -2.8% | -5.2% | 0.4% | 6.7% | 0.1% | 0.1% | -1.3% | 3.5% |
| XLI | 0.3% | -5.4% | -2.2% | 8.8% | 0.9% | -2.6% | -5.7% | 4.3% | 7.0% | 1.2% | -0.4% | 0.2% | 5.4% |
| MDY | 0.1% | -5.7% | -3.2% | 5.6% | 1.3% | -4.2% | -5.5% | 1.2% | 8.5% | 1.2% | 2.2% | -0.8% | -0.2% |
| IJR | -0.8% | -5.2% | -3.5% | 6.1% | 2.7% | -4.7% | -6.2% | 1.1% | 7.8% | 1.2% | 1.6% | -0.4% | -1.4% |
| XLB | -5.0% | -5.6% | -7.4% | 13.4% | 0.9% | -5.1% | -10.7% | 7.8% | 7.6% | 5.1% | -0.3% | 1.1% | -1.1% |
| XLV | 3.0% | -8.0% | -5.7% | 7.7% | -0.3% | 1.7% | -7.7% | -0.4% | 2.7% | 3.0% | 2.2% | -1.4% | -4.4% |
| XLF | 3.4% | -7.1% | -2.8% | 6.3% | 2.0% | -2.4% | -8.9% | -2.9% | 7.3% | 3.6% | 1.9% | -4.3% | -5.2% |
| XLE | -7.7% | -4.2% | -7.2% | 11.2% | 0.0% | -11.3% | -3.5% | -2.8% | 10.2% | 9.1% | -0.9% | 0.7% | -9.1% |