











|     | Jun15 | Jul15 | Aug15 | Sep15 | Oct15 | Nov15 | Dec15  | Jan16  | Feb16 | Mar16 | Apr16 | May16 | Total  |
|-----|-------|-------|-------|-------|-------|-------|--------|--------|-------|-------|-------|-------|--------|
| SPY | -2.0% | 2.3%  | -6.1% | -2.6% | 8.5%  | 0.4%  | -1.7%  | -5.0%  | -0.1% | 6.7%  | 0.4%  | -0.3% | -0.5%  |
| XLU | -6.0% | 6.1%  | -3.5% | 2.9%  | 1.1%  | -2.1% | 1.1%   | 4.9%   | 1.9%  | 8.0%  | -2.4% | 0.8%  | 12.6%  |
| XLP | -1.8% | 5.7%  | -6.0% | 0.4%  | 5.7%  | -0.9% | 2.9%   | 0.5%   | 0.3%  | 4.7%  | -1.4% | 1.8%  | 11.9%  |
| XLY | 0.6%  | 4.9%  | -6.5% | -0.6% | 9.0%  | -0.2% | -2.8%  | -5.2%  | 0.4%  | 6.7%  | 0.1%  | 0.1%  | 5.5%   |
| XLI | -2.7% | 0.3%  | -5.4% | -2.2% | 8.8%  | 0.9%  | -2.6%  | -5.7%  | 4.3%  | 7.0%  | 1.2%  | -0.9% | 1.9%   |
| XLK | -4.1% | 2.9%  | -5.5% | -1.3% | 10.5% | 0.7%  | -2.1%  | -3.7%  | -0.7% | 8.8%  | -5.0% | 0.3%  | -0.7%  |
| IJR | 1.1%  | -0.8% | -5.2% | -3.5% | 6.1%  | 2.7%  | -4.7%  | -6.2%  | 1.1%  | 7.8%  | 1.2%  | -0.9% | -2.5%  |
| MDY | -1.3% | 0.1%  | -5.7% | -3.2% | 5.6%  | 1.3%  | -4.2%  | -5.5%  | 1.2%  | 8.5%  | 1.2%  | -0.5% | -3.4%  |
| XLV | -0.4% | 3.0%  | -8.0% | -5.7% | 7.7%  | -0.3% | 1.7%   | -7.7%  | -0.4% | 2.7%  | 3.0%  | -0.9% | -6.3%  |
| XLF | -0.5% | 3.4%  | -7.1% | -2.8% | 6.3%  | 2.0%  | -2.4%  | -8.9%  | -2.9% | 7.3%  | 3.6%  | -0.8% | -4.0%  |
| XLB | -3.9% | -5.0% | -5.6% | -7.4% | 13.4% | 0.9%  | -5.1%  | -10.7% | 7.8%  | 7.6%  | 5.1%  | -2.0% | -7.5%  |
| XLE | -3.5% | -7.7% | -4.2% | -7.2% | 11.2% | 0.0%  | -11.3% | -3.5%  | -2.8% | 10.2% | 9.1%  | -3.3% | -15.0% |