S1 Table: Securities appearing in the financial example

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| --- | --- | --- |
| Name | Symbol | Tracks |
| Financial Select Sector SPDR Fund | XLF | U.S. Financials Sector |
| Communication Services Select Sector SPDR Fund | XLC | U.S. Communications Sector |
| Consumer Discretionary Select Sector SPDR Fund | XLY | U.S. Luxury goods Sector |
| Consumer Staples Select Sector SPDR Fund | XLP | U.S. Consumer goods Sector |
| Health Care Select Sector SPDR Fund | XLV | U.S. Healthcare Sector |
| Technology Select Sector SPDR Fund | XLK | U.S. Technology Sector |
| SPDR Dow Jones REIT ETF | RWR | U.S. Real estate Sector |
| Utilities Select Sector SPDR Fund | XLU | U.S. Utilities Sector |
| Industrial Select Sector SPDR Fund | XLI | U.S. Industrial Sector |
| SPDR S&P Biotech ETF | XBI | U.S. Biotechnology Sector |
| iShares Transportation Average ETF | IYT | U.S. Transportation Sector |