

# FACTSHEET - AS OF JUNE 18, 2024 Solactive SmartB 100 Index

#### **DESCRIPTION**

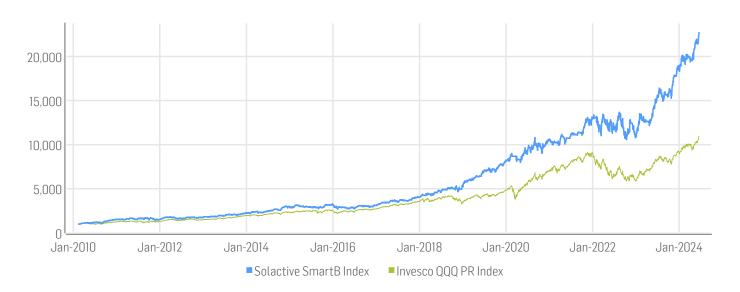
The Index strategy is based on a Smart B Algorithm provided by Azzilon Systems Canada Inc. It is set to liquidate long positions of the underlying instrument when the price movement reaches a certain degree of negative changes. It will stay cash until price movement is back to positive at which point it reenters a long position.

The underlying instrument is the Invesco QQQ Trust, one of the best established and typically one of the most actively traded ETFs in the world with an AUM of USD 124 billion. QQQ tracks a modified-market-cap-weighted index of 100 NASDAQ-listed stocks.

The Solactive SmartB 100 is an actively and systematically managed exposure to a passive investment; the QQQ. It varies from 125% exposure, when its SmartB algorithm indicates a positive trend, to 0% when it indicates a riskier period.

The methodology is accessible under: Guideline\_\_SOLSB100-V1.pdf

#### HISTORICAL PERFORMANCE



#### **CHARACTERISTICS**

| ISIN / WKN        | DE000SL0A3F6/SL0A3F        | Base Value / |
|-------------------|----------------------------|--------------|
| Ticker / RIC      | SOLSB100 Index / .SOLSB100 | Last Price   |
| Calculation Agent | Solactive AG               | 52W High     |
| Index Type        | Total Return               | 52W Low      |
| Index Currency    | USD                        | Calculation  |
| Index Members     | 2                          |              |

| Base Value / Base Date | 1000 Points / 16.02.2010              |
|------------------------|---------------------------------------|
| Last Price             | 22703.77                              |
| 52W High               | 22703.77                              |
| 52W Low                | 14734.99                              |
| Calculation            | 08:00 - 22:52 (CET), every 15 seconds |









### **PERFORMANCE**

| As of June 18, 2024                         | Solactive SmartB 100 Index | QQQ     |
|---|----------------------------|---------|
| Effective Performance (1M)                  | 5.73%                      | 7.40%   |
| Effective Performance (6M)                  | 21.33%                     | 19.24%  |
| Effective Performance (1Y)                  | 50.91%                     | 31.92%  |
| Effective Performance (3Y)                  | 111.53%                    | 41.67%  |
| Effective Performance (5Y)                  | 229.66%                    | 160.39% |
| Annualized Performance (since Feb, 16 2010) | 24.34%                     | 18.17%  |
| Annualized Volatility (since Feb, 16 2010)  | 19.56%                     | 20.42%  |
| Return over Risk (since Feb, 16 2010)       | 1.24                       | 0.89    |
| Maximum Drawdown (since Feb, 16 2010)       | -22.67%                    | -35.62% |

# DETAILED HISTORICAL PERFORMANCE (MONTHLY)

| Year | JAN    | FEB    | MAR    | APR    | MAY    | JUN    | JUL   | AUG    | SEP     | OCT    | NOV    | DEC     | Annual  |
|------|--------|--------|--------|--------|--------|--------|-------|--------|---------|--------|--------|---------|---------|
| 2024 | 3.41%  | 1.84%  | 0.16%  | -0.02% | 7.92%  | 5.85%  |       |        |         |        |        |         | 20.47%  |
| 2023 | 13.22% | 2.07%  | -1.72% | 1.25%  | 9.83%  | 10.78% | 4.50% | -1.81% | -1.98%  | 0.10%  | 13.41% | 6.11%   | 69.53%  |
| 2022 | 1.23%  | -6.52% | 6.83%  | -5.81% | 1.95%  | -6.32% | 8.77% | -3.14% | -13.29% | 6.73%  | 8.62%  | -10.54% | -13.85% |
| 2021 | -5.47% | 1.85%  | -0.10% | 5.96%  | -0.81% | 2.31%  | 1.33% | 1.86%  | -0.62%  | 9.87%  | 1.79%  | 2.24%   | 21.31%  |
| 2020 | 1.09%  | 6.33%  | -1.12% | -3.42% | 8.51%  | 1.63%  | 3.97% | 10.02% | -4.68%  | -9.44% | 10.99% | 6.19%   | 31.74%  |
| 2019 | 6.91%  | 4.14%  | -0.51% | 6.91%  | 0.27%  | 7.50%  | 2.75% | -1.15% | 1.65%   | 5.40%  | 3.52%  | 3.88%   | 49.37%  |
| 2018 | 6.55%  | 0.69%  | 1.43%  | -0.92% | 4.92%  | 1.60%  | 5.30% | 4.54%  | 0.56%   | -0.57% | -1.27% | 7.07%   | 33.74%  |
| 2017 | 5.31%  | 5.12%  | 0.73%  | 3.39%  | 1.98%  | -3.62% | 5.67% | -0.40% | -1.08%  | 6.42%  | 2.42%  | 1.45%   | 30.47%  |
| 2016 | -5.98% | -2.30% | -1.09% | -5.02% | 4.41%  | -3.94% | 9.09% | 1.13%  | -0.23%  | -1.19% | -1.19% | 4.43%   | -2.85%  |
| 2015 | -2.10% | 9.02%  | -4.05% | -2.09% | 0.14%  | -1.06% | 0.76% | -3.35% | 1.16%   | 9.46%  | 0.60%  | 0.92%   | 8.74%   |
| 2014 | -0.94% | 5.90%  | 0.50%  | -2.60% | 1.93%  | 3.39%  | 3.26% | 5.91%  | -2.16%  | 9.31%  | 5.77%  | -3.32%  | 29.45%  |
| 2013 | 3.79%  | -1.14% | 2.87%  | 0.69%  | 4.81%  | -1.82% | 7.41% | -1.58% | 2.86%   | -0.15% | 5.21%  | 3.41%   | 29.20%  |
| 2012 | 10.44% | 8.01%  | 0.34%  | -0.84% | -8.86% | 0.06%  | 2.24% | 5.47%  | 1.12%   | -3.21% | 3.56%  | -0.66%  | 17.54%  |
| 2011 | 0.20%  | -0.70% | 6.41%  | 4.35%  | -2.74% | -1.95% | 2.22% | 5.27%  | -12.29% | 7.47%  | -5.80% | -1.92%  | -1.28%  |
| 2010 |        | -0.62% | 9.65%  | 2.54%  | 1.50%  | 3.77%  | 1.56% | -6.78% | 16.02%  | 7.29%  | 2.23%  | 6.58%   | 51.12%  |











### **DETAILED HISTORICAL WEIGHTINGS**

|          | QQQ    | Cash   |
|----------|--------|--------|
| Jun-2024 | 79.4%  | 20.6%  |
| May-2024 | 120.4% | -20.4% |
| Apr-2024 | 80.1%  | 19.9%  |
| Mar-2024 | 94.3%  | 5.7%   |
| Feb-2024 | 94.4%  | 5.6%   |
| Jan-2024 | 117.9% | -17.9% |
| Dec-2023 | 94.9%  | 5.1%   |
| Nov-2023 | 123.8% | -23.8% |
| Oct-2023 | 113.2% | -13.2% |
| Sep-2023 | 62.4%  | 37.6%  |
| Aug-2023 | 119.4% | -19.4% |
| Jul-2023 | 117.6% | -17.6% |
| Jun-2023 | 112.7% | -12.7% |
| May-2023 | 125.0% | -25.0% |
| Apr-2023 | 52.7%  | 47.3%  |
| Mar-2023 | 75.5%  | 24.5%  |
| Feb-2023 | 91.3%  | 8.7%   |
| Jan-2023 | 123.7% | -23.7% |
| Dec-2022 | 112.8% | -12.8% |
| Nov-2022 | 76.0%  | 24.0%  |
| Oct-2022 | 113.0% | -13.0% |
| Sep-2022 | 125.1% | -25.1% |
| Aug-2022 | 115.5% | -15.5% |
| Jul-2022 | 94.9%  | 5.1%   |
| Jun-2022 | 109.2% | -9.2%  |
| May-2022 | 97.7%  | 2.3%   |
| Apr-2022 | 68.7%  | 31.3%  |
| Mar-2022 | 111.8% | -11.8% |
| Feb-2022 | 119.4% | -19.4% |
| Jan-2022 | 37.1%  | 62.9%  |
| Dec-2021 | 108.9% | -8.9%  |
| Nov-2021 | 107.3% | -7.3%  |
| Oct-2021 | 124.7% | -24.7% |
| Sep-2021 | 41.8%  | 58.2%  |
| Aug-2021 | 28.5%  | 71.5%  |









| Jut-2021     102.0%       Jun-2021     45.8%       May-2021     100.8%       Apr-2021     95.3%       Mar-2021     71.4%       Feb-2021     73.5%       Jan-2021     79.7%       Dec-2020     119.7%       Nov-2020     113.1%       Oct-2020     103.1%       Sep-2020     78.5%       Aug-2020     113.9%       Jut-2020     97.6%       Jun-2020     98.6%       May-2020     129.2%       Apr-2020     18.0%       Feb-2020     91.7%       Jan-2020     89.1%       Dec-2019     119.7%       Nov-2019     118.8%   | -2.0% 54.2% -0.8% 4.7% 28.6% 26.5% 20.3% -19.7% -13.1% -3.1% |
|--|--|
| May-2021       100.8%         Apr-2021       95.3%         Mar-2021       71.4%         Feb-2021       73.5%         Jan-2021       79.7%         Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jut-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8% | -0.8% 4.7% 28.6% 26.5% 20.3% -19.7% -13.1%                   |
| Apr-2021       95.3%         Mar-2021       71.4%         Feb-2021       73.5%         Jan-2021       79.7%         Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jut-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 4.7% 28.6% 26.5% 20.3% -19.7% -13.1%                         |
| Mar-2021       71.4%         Feb-2021       73.5%         Jan-2021       79.7%         Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jut-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 28.6%<br>26.5%<br>20.3%<br>-19.7%<br>-13.1%                  |
| Feb-2021       73.5%         Jan-2021       79.7%         Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   | 26.5%<br>20.3%<br>-19.7%<br>-13.1%<br>-3.1%                  |
| Jan-2021       79.7%         Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 20.3%<br>-19.7%<br>-13.1%<br>-3.1%                           |
| Dec-2020       119.7%         Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   | -19.7%<br>-13.1%<br>-3.1%                                    |
| Nov-2020       113.1%         Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jut-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   | -13.1%<br>-3.1%  |
| Oct-2020       103.1%         Sep-2020       78.5%         Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   | -3.1%  |
| Sep-2020       78.5%         Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   |  |
| Aug-2020       113.9%         Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 01 E0/   |
| Jul-2020       97.6%         Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 21.5%  |
| Jun-2020       98.6%         May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%   | -13.9%   |
| May-2020       129.2%         Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 2.4%   |
| Apr-2020       24.9%         Mar-2020       18.0%         Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 1.4%   |
| Mar-2020     18.0%       Feb-2020     91.7%       Jan-2020     89.1%       Dec-2019     119.7%       Nov-2019     118.8%   | -29.2%   |
| Feb-2020       91.7%         Jan-2020       89.1%         Dec-2019       119.7%         Nov-2019       118.8%  | 75.1%  |
| Jan-2020     89.1%       Dec-2019     119.7%       Nov-2019     118.8%   | 82.0%  |
| Dec-2019     119.7%       Nov-2019     118.8%  | 8.3%   |
| Nov-2019 118.8%  | 10.9%  |
|  | -19.7%   |
|  | -18.8%   |
| Oct-2019 124.8%  | -24.8%   |
| Sep-2019 94.6%   | 5.4%   |
| Aug-2019 92.3%   | 7.7%   |
| Jul-2019 102.9%  | -2.9%  |
| Jun-2019 106.9%  | -6.9%  |
| May-2019 16.9%   | 83.1%  |
| Apr-2019 125.8%  | -25.8%   |
| Mar-2019 83.3%   | 16.7%  |
| Feb-2019 111.6%  | -11.6%   |
| Jan-2019 104.4%  | -4.4%  |
| Dec-2018 45.2%   | 54.8%  |
| Nov-2018 99.8%   | 0.2%   |
| Oct-2018 43.2%   | 56.8%  |
| Sep-2018 105.6%  | -5.6%  |









| Jul-2018         \$3.1%         16.9%           Jun-2018         107.1%         -7.1%           Mery-2018         \$6.5%         1.4%           Mery-2018         66.0%         34.0%           Mery-2018         66.0%         34.0%           Jun-2018         66.0%         34.0%           Jun-2018         39.4%         60.0%           Jun-2018         101.3%         1.3%           Jun-2017         69.0%         31.0%           Nov-2017         107.2%         24.6%           Oct-2017         107.3%         7.3%           Sep-2017         93.2%         6.8%           Jul-2017         114.3%         14.5%           Jun-2017         114.3%         14.5%           Mery-2017         124.6%         24.6%           Mery-2017         118.6%         18.6%  |          | QQQ    | Cash   |
|---|----------|--------|--------|
| Jun 2018         1071%         -71%           Mey 2018         85.6%         14.4%           Apr 2018         78.6%         21.4%           Mey 2018         66.0%         34.0%           Feb 2018         39.4%         60.6%           Jan 2018         101.3%         1.3%           Dec 2017         69.0%         31.0%           Nov 2017         124.6%         24.6%           Oct 2017         107.3%         7.2%           Sep 2017         93.6%         6.4%           Aug 2017         93.6%         6.4%           Aug 2017         118.6%         18.6%           Out 2017         119.6%         18.6%           Aug 2017         119.5%         18.6%           Aug 2017         119.5%         2.1%           Mey 2017         119.5%         2.1%           Mey 2017         119.5%         2.1%           Mey 2017         119.6%         18.8%           Mey 2017         119.6%         18.8%           Mey 2016         119.6%         18.8%           Mey 2016         10.0%         1.6%           Mey 2016         10.0%         1.0%           Mey 2016  | Aug-2018 | 109.0% | -9.0%  |
| May 2018         95.6%         14.4%           Apr-2018         78.6%         21.4%           Mar-2018         60.0%         34.0%           Feb-2018         39.4%         60.6%           Jan-2018         101.3%         1.3%           Dec-2017         69.0%         31.0%           Now-2017         124.6%         24.6%           Oct-2017         107.3%         7.3%           Sep-2017         93.6%         6.8%           Aug-2017         93.6%         6.8%           Aug-2017         19.6%         19.6%           Jul-2017         114.3%         14.3%           May-2017         102.1%         2.1%           Aug-2017         102.1%         2.1%           May-2017         102.1%         2.1%           May-2017         19.7%         2.1%           May-2017         19.7%         2.1%           Dec-2016         9.5 .4%         4.6%           May-2017         19.7%         19.7%           Dec-2016         9.5 .4%         4.6%           May-2017         19.8%         19.8%           Dec-2016         19.7%         19.7%           Dec-2016  | Jul-2018 | 83.1%  | 16.9%  |
| Apr 2018         78.6%         21.4%           Mer 2018         66.0%         34.0%           Feb 2018         39.4%         60.0%           Jan 2018         101.3%         4.3%           Dec 2017         69.0%         31.0%           Nov 2017         124.6%         -24.6%           Oct-2017         107.3%         -7.3%           Sep-2017         93.6%         6.4%           July 2017         19.6%         4.9%           July 2017         19.6%         4.3%           May 2017         102.1%         2.1%           Feb 2017         118.8%         18.8%           2018         19.7%         2.1%           Feb 2016         19.7%         4.6%           Nov 2016         19.8%         4.6%           Nov 2016         10.6%         4.6%           Aug 2016         10.1%         4.1%           Aug 2016         10.1%         4.1%           Aug 2016         10  | Jun-2018 | 107.1% | -7.1%  |
| Mar-2018         66.0%         34.0%           Feb-2018         39.4%         60.6%           Jan-2018         101.3%         4.2%           Dec-2017         69.0%         31.0%           Nov-2017         124.5%         4.46%           Dec-2017         107.3%         7.3%           Sep-2017         93.6%         6.4%           Aug-2017         93.6%         6.8%           Jul-2017         119.6%         19.6%           Jul-2017         119.6%         19.6%           May-2017         112.1%         2.1%           May-2017         112.6%         2.46%           Mar-2017         119.8%         19.8%           Jan-2017         119.8%         19.8%           Jan-2017         119.7%         19.7%           Dec-2016         19.5%         19.8%           Oct-2016         19.5%         19.8%           Oct-2016         10.0%         1.0%           Oct-2016         10.0%         1.0%           Oct-2016         10.0%         1.0%           Oct-2016         10.0%         2.1%           May-2016         10.0%         2.1%           May-2016  | May-2018 | 85.6%  | 14.4%  |
| Feb 2018         39.4%         60.6%           Jan 2018         10.3%         4.3%           Dec 2017         69.0%         31.0%           Nov 2017         124.6%         24.6%           Oct 2017         107.3%         4.73%           Sep 2017         93.6%         6.4%           Aug 2017         19.5%         1.96%           Jul-2017         119.6%         1.96%           Jul-2017         114.3%         1.4.3%           May 2017         114.3%         1.4.3%           May 2017         114.3%         2.1%           May 2017         114.3%         2.1%           May 2017         114.3%         2.1%           May 2017         119.6%         2.1%           May 2017         119.6%         2.1%           May 2017         119.6%         2.1%           May 2017         118.8%         1.9.8%           May 2017         119.7%         1.9.7%           Dec 2016         119.8%         1.9.8%           Oct 2016         10.0%         1.0%           Oct 2016         10.1%         1.1.7%           Jul-2016         10.1%         1.1.7%           Jul-2016<   | Apr-2018 | 78.6%  | 21.4%  |
| Jan 2018         101.3%         -1.3%           Dec 2017         69.0%         31.0%           Nov-2017         124.6%         -24.6%           Det 2017         107.3%         -7.3%           Sep-2017         93.6%         6.4%           Aug-2017         93.2%         6.8%           Jul-2017         119.6%         -19.6%           Jun-2017         110.3%         -14.3%           May-2017         102.1%         -21.6           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2016         95.4%         4.6%           Jan-2017         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Oct-2016         10.0%         -1.6%           Aug-2016         10.1%         -1.6%           Aug-2016         10.1%         -1.6%           Aug-2016         10.1%         -1.6%           Aug-2016         10.0%         0.0%           Aug-2016         76.9%         23.1%           May-2016         76.9%         23.1%           Mar-2016 <td>Mar-2018</td> <td>66.0%</td> <td>34.0%</td> | Mar-2018 | 66.0%  | 34.0%  |
| Dec-2017         69.0%         31.0%           Nov-2017         124.6%         24.6%           Oct-2017         107.3%         -7.3%           Sep-2017         93.0%         6.4%           Aug-2017         93.2%         6.6%           Jul-2017         119.6%         -19.6%           Jul-2017         119.6%         -21%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         119.7%         -2.1%           Feb-2017         118.8%         -18.8%           Jan-2017         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Now-2016         119.7%         -19.8%           Oct-2016         107.2%         -7.2%           Sep-2016         101.6%         -1.6%           Aug-2016         101.6%         -1.6%           Aug-2016         101.17%         -1.17%           Jul-2016         56.9%         43.1%           May-2016         76.9%         23.1%           May-2016         76.9%         23.1%           Feb-2016         76.9%         23.1%           Jan-   | Feb-2018 | 39.4%  | 60.6%  |
| Nov-2017         124.6%         -24.6%           Oct 2017         107.3%         -7.3%           Sep-2017         93.6%         6.4%           Aug-2017         93.2%         6.6%           Jul-2017         119.6%         -19.6%           Jul-2017         114.3%         -14.3%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         -18.8%           Jan-2017         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Dec-2016         95.4%         4.6%           Nov-2016         101.8%         -1.6%           Aug-2016         101.8%         -1.6%           Aug-2016         101.1%         -1.1%           Jul-2016         101.1%         -1.6%           Apr-2016         76.9%         23.1%           Apr-2016         76.9%         23.1%           Apr-2016         76.9%         23.1%           Apr-2016         100.0%         0.0%           Apr-20   | Jan-2018 | 101.3% | -1.3%  |
| 0ct-2017         107.3%         -7.3%           Sep-2017         93.6%         6.4%           Aug-2017         93.2%         6.8%           Jul-2017         119.6%         -18.6%           Jun-2017         114.3%         -4.3%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         19.7%           Jan-2017         119.7%         19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Oct-2016         107.2%         -7.2%           Sep-2016         101.6%         -1.6%           Aug-2016         101.8%         -1.6%           Jul-2016         111.7%         -11.7%           Jun-2016         56.9%         43.1%           May-2016         10.0%         0.0%           Apr-2016         76.9%         23.1%           Mar-2016         76.9%         23.1%           Mar-2016         100.3%         -0.3%           Jan-2016         111.7%         -11.7%           Jan-201   | Dec-2017 | 69.0%  | 31.0%  |
| Sep-2017         93.6%         6.4%           Aug-2017         93.2%         6.8%           Jut-2017         119.6%         1-19.6%           Jur-2017         114.3%         -14.3%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         10.16%         -1.6%           Aug-2016         101.6%         -1.6%           Aug-2016         101.6%         -1.1%           Jur-2016         101.7%         -1.7%           Jur-2016         56.9%         43.1%           May-2016         74.9%         25.2%           Feb-2016         100.0%         0.0%           Mar-2016         74.9%         25.2%           Feb-2016         100.3%         -0.3%           Jan-2016         100.3%         -0.3%           Jan-2016         111.7%         -1.7%           Jan-201   | Nov-2017 | 124.6% | -24.6% |
| Aug*2017       93.2%       6.8%         Jul*2017       119.6%       -19.6%         Jun*2017       114.3%       -14.3%         May*2017       102.1%       -2.1%         Apr*2017       124.6%       -24.6%         Mar*2017       97.9%       2.1%         Feb*2017       118.8%       -18.8%         Jan*2017       119.7%       -19.7%         Dec*2016       95.4%       4.6%         Nov*2016       119.8%       -19.8%         Oct*2016       107.2%       -7.2%         Sep*2016       101.6%       -1.6%         Aug*2016       101.17%       -11.7%         Jun*2016       111.7%       -11.7%         Jun*2016       100.0%       0.0%         Apr*2016       76.9%       23.1%         Mar*2016       74.8%       25.2%         Feb*2016       100.3%       -0.3%         Jan*2016       100.3%       -0.3%         Jan*2016       111.7%       -1.7%         Dec*2015       45.9%       54.1%         Nov*2015       75.5%       24.5%   | Oct-2017 | 107.3% | -7.3%  |
| Jul-2017         119.6%         -19.6%           Jun-2017         114.3%         -14.3%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         -18.8%           Jan-2017         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Oct-2016         107.2%         -7.2%           Sep-2016         101.6%         -1.6%           Aug-2016         101.6%         -1.17%           Jul-2016         103.1%         -8.1%           Jul-2016         100.0%         0.0%           Apr-2016         76.9%         23.1%           May-2016         76.9%         23.1%           Mar-2016         74.8%         25.2%           Feb-2016         100.3%         -0.3%           Jan-2016         111.7%         -11.7%           Dec-2015         45.9%         54.1%           Nov-2015         75.5%         24.5%   | Sep-2017 | 93.6%  | 6.4%   |
| Jun-2017         114.3%         -14.3%           May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         -18.8%           Jan-2017         19.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Oct-2016         107.2%         -7.2%           Sep-2016         101.6%         -1.6%           Aug-2016         101.6%         -1.17%           Jun-2016         108.1%         -81.%           Jun-2016         56.9%         43.1%           May-2016         100.0%         0.0%           Apr-2016         76.9%         23.1%           Mar-2016         76.9%         23.1%           Mar-2016         100.0%         0.3%           Jan-2016         100.3%         -0.3%           Jan-2016         100.3%         -0.3%           Jan-2016         111.7%         -11.7%           Dec-2015         45.9%         54.1%           Nov-2015         75.5%         24.5%  | Aug-2017 | 93.2%  | 6.8%   |
| May-2017         102.1%         -2.1%           Apr-2017         124.6%         -24.6%           Mar-2017         97.9%         2.1%           Feb-2017         118.8%         -18.8%           Jan-2017         119.7%         -19.7%           Dec-2016         95.4%         4.6%           Nov-2016         119.8%         -19.8%           Oct-2016         107.2%         -7.2%           Sep-2016         101.6%         -1.6%           Aug-2016         108.1%         -8.1%           Jul-2016         111.7%         -11.7%           Jun-2016         56.9%         43.1%           May-2016         100.0%         0.0%           Apr-2016         76.9%         23.1%           Mar-2016         74.8%         25.2%           Feb-2016         100.3%         -0.3%           Jan-2016         111.7%         -11.7%           Dec-2015         45.9%         54.1%           Nov-2016         75.5%         24.5%   | Jul-2017 | 119.6% | -19.6% |
| Apr-2017       124.6%       -24.6%         Mar-2017       97.9%       2.1%         Feb-2017       118.8%       -18.8%         Jan-2016       19.7%       -19.7%         Dec-2016       95.4%       4.6%         Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2016       75.5%       24.5%   | Jun-2017 | 114.3% | -14.3% |
| Mar-2017       97.9%       2.1%         Feb-2017       118.8%       -18.8%         Jan-2017       119.7%       -19.7%         Dec-2016       95.4%       4.6%         Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | May-2017 | 102.1% | -2.1%  |
| Feb-2017       118.8%       -18.8%         Jan-2017       119.7%       -19.7%         Dec-2016       95.4%       4.6%         Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%  | Apr-2017 | 124.6% | -24.6% |
| Jan-2017       119.7%       -19.7%         Dec-2016       95.4%       4.6%         Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Mar-2017 | 97.9%  | 2.1%   |
| Dec-2016       95.4%       4.6%         Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jut-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%  | Feb-2017 | 118.8% | -18.8% |
| Nov-2016       119.8%       -19.8%         Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jut-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%  | Jan-2017 | 119.7% | -19.7% |
| Oct-2016       107.2%       -7.2%         Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jut-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Dec-2016 | 95.4%  | 4.6%   |
| Sep-2016       101.6%       -1.6%         Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Nov-2016 | 119.8% | -19.8% |
| Aug-2016       108.1%       -8.1%         Jul-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Oct-2016 | 107.2% | -7.2%  |
| Jut-2016       111.7%       -11.7%         Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Sep-2016 | 101.6% | -1.6%  |
| Jun-2016       56.9%       43.1%         May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%  | Aug-2016 | 108.1% | -8.1%  |
| May-2016       100.0%       0.0%         Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%   | Jul-2016 | 111.7% | -11.7% |
| Apr-2016       76.9%       23.1%         Mar-2016       74.8%       25.2%         Feb-2016       100.3%       -0.3%         Jan-2016       111.7%       -11.7%         Dec-2015       45.9%       54.1%         Nov-2015       75.5%       24.5%  | Jun-2016 | 56.9%  | 43.1%  |
| Mar-2016     74.8%     25.2%       Feb-2016     100.3%     -0.3%       Jan-2016     111.7%     -11.7%       Dec-2015     45.9%     54.1%       Nov-2015     75.5%     24.5%   | May-2016 | 100.0% | 0.0%   |
| Feb-2016     100.3%     -0.3%       Jan-2016     111.7%     -11.7%       Dec-2015     45.9%     54.1%       Nov-2015     75.5%     24.5%  | Apr-2016 | 76.9%  | 23.1%  |
| Jan-2016     111.7%     -11.7%       Dec-2015     45.9%     54.1%       Nov-2015     75.5%     24.5%  | Mar-2016 | 74.8%  | 25.2%  |
| Dec-2015     45.9%     54.1%       Nov-2015     75.5%     24.5%   | Feb-2016 | 100.3% | -0.3%  |
| Nov-2015 75.5% 24.5%  | Jan-2016 | 111.7% | -11.7% |
|   | Dec-2015 | 45.9%  | 54.1%  |
| Oct-2015 109.3% -9.3%   | Nov-2015 | 75.5%  | 24.5%  |
|   | Oct-2015 | 109.3% | -9.3%  |









|          | QQQ    | Cash   |
|----------|--------|--------|
| Sep-2015 | 82.6%  | 17.4%  |
| Aug-2015 | 59.7%  | 40.3%  |
| Jul-2015 | 91.2%  | 8.8%   |
| Jun-2015 | 74.1%  | 25.9%  |
| May-2015 | 62.7%  | 37.3%  |
| Apr-2015 | 89.7%  | 10.3%  |
| Mar-2015 | 62.4%  | 37.6%  |
| Feb-2015 | 124.0% | -24.0% |
| Jan-2015 | 94.0%  | 6.0%   |
| Dec-2014 | 126.5% | -26.5% |
| Nov-2014 | 126.4% | -26.4% |
| Oct-2014 | 60.3%  | 39.7%  |
| Sep-2014 | 77.5%  | 22.5%  |
| Aug-2014 | 113.8% | -13.8% |
| Jul-2014 | 114.1% | -14.1% |
| Jun-2014 | 113.6% | -13.6% |
| May-2014 | 102.3% | -2.3%  |
| Apr-2014 | 114.1% | -14.1% |
| Mar-2014 | 59.7%  | 40.3%  |
| Feb-2014 | 124.8% | -24.8% |
| Jan-2014 | 95.9%  | 4.1%   |
| Dec-2013 | 118.8% | -18.8% |
| Nov-2013 | 93.6%  | 6.4%   |
| Oct-2013 | 82.2%  | 17.8%  |
| Sep-2013 | 87.6%  | 12.4%  |
| Aug-2013 | 85.4%  | 14.6%  |
|          | 102.9% | -2.9%  |
| Jun-2013 | 50.0%  | 50.0%  |
| May-2013 | 96.5%  | 3.5%   |
| Apr-2013 | 96.7%  | 3.3%   |
| Mar-2013 | 99.5%  | 0.5%   |
| Feb-2013 | 85.3%  | 14.7%  |
| Jan-2013 | 94.7%  | 5.3%   |
| Dec-2012 | 49.5%  | 50.5%  |
| Nov-2012 | 117.3% | -17.3% |
|          |        |        |









|          | QQQ    | Cash   |
|----------|--------|--------|
| Oct-2012 | 94.7%  | 5.3%   |
| Sep-2012 | 85.3%  | 14.7%  |
| Aug-2012 | 109.9% | -9.9%  |
| Jul-2012 | 102.1% | -2.1%  |
| Jun-2012 | 101.3% | -1.3%  |
| May-2012 | 119.3% | -19.3% |
| Apr-2012 | 106.4% | -6.4%  |
| Mar-2012 | 90.9%  | 9.1%   |
| Feb-2012 | 123.6% | -23.6% |
| Jan-2012 | 123.5% | -23.5% |
| Dec-2011 | 112.0% | -12.0% |
| Nov-2011 | 107.7% | -7.7%  |
| Oct-2011 | 90.1%  | 9.9%   |
| Sep-2011 | 78.3%  | 21.7%  |
| Aug-2011 | 60.1%  | 39.9%  |
| Jul-2011 | 111.7% | -11.7% |
| Jun-2011 | 118.6% | -18.6% |
| May-2011 | 101.1% | -1.1%  |
| Apr-2011 | 118.5% | -18.5% |
| Mar-2011 | 54.8%  | 45.2%  |
| Feb-2011 | 79.4%  | 20.6%  |
| Jan-2011 | 100.3% | -0.3%  |
| Dec-2010 | 113.2% | -13.2% |
| Nov-2010 | 112.4% | -12.4% |
| Oct-2010 | 106.2% | -6.2%  |
| Sep-2010 | 124.0% | -24.0% |
| Aug-2010 | 108.3% | -8.3%  |
| Jul-2010 | 78.5%  | 21.5%  |
| Jun-2010 | 84.2%  | 15.8%  |
| May-2010 | 68.9%  | 31.1%  |
| Apr-2010 | 107.5% | -7.5%  |
| Mar-2010 | 125.3% | -25.3% |
| Feb-2010 | 46.9%  | 53.1%  |













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