

S&P 500 Index (SPXT)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|-------------------------|--------|---------------------|---------------------------|
| Microsoft Corp | MSFT | 5.97% | 7/17/2020 |
| Apple Inc | AAPL | 5.79% | 7/30/2020 |
| Amazon.com Inc | AMZN | 4.50% | 7/24/2020 |
| Facebook Inc | FB | 2.13% | 7/24/2020 |
| Alphabet Inc | GOOGL | 1.65% | 7/24/2020 |
| Alphabet Inc | GOOG | 1.60% | 7/24/2020 |
| Johnson & Johnson | JNJ | 1.44% | 7/16/2020 |
| Berkshire Hathaway Inc | BRK/B | 1.36% | 8/3/2020 |
| Visa Inc | V | 1.27% | 7/23/2020 |
| Procter & Gamble Co/The | PG | 1.15% | 7/30/2020 |

S&P 400 Index (MID)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|----------------------------------|--------|---------------------|---------------------------|
| Domino's Pizza Inc | DPZ | 0.98% | 7/16/2020 |
| Tyler Technologies Inc | TYL | 0.88% | 7/31/2020 |
| West Pharmaceutical Services Inc | WST | 0.86% | 7/24/2020 |
| Teledyne Technologies Inc | TDY | 0.85% | 7/24/2020 |
| FactSet Research Systems Inc | FDS | 0.75% | 9/25/2020 |
| Teradyne Inc | TER | 0.75% | 7/23/2020 |
| Molina Healthcare Inc | MOH | 0.71% | 7/30/2020 |
| Essential Utilities Inc | WTRG | 0.68% | 8/5/2020 |
| Medical Properties Trust Inc | MPW | 0.67% | 7/31/2020 |
| Masimo Corp | MASI | 0.65% | 7/31/2020 |

Russell 2000® Index (RU20INTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|----------------------------|--------|---------------------|---------------------------|
| Teladoc Health Inc | TDOC | 0.73% | 7/31/2020 |
| Amedys Inc | AMED | 0.41% | 7/31/2020 |
| Generac Holdings Inc | GNRC | 0.40% | 7/31/2020 |
| Novocure Ltd | NVCR | 0.39% | 7/30/2020 |
| Lumentum Holdings Inc | LITE | 0.38% | 8/7/2020 |
| FTI Consulting Inc | FCN | 0.33% | 7/24/2020 |
| Repligen Corp | RGEN | 0.33% | 7/31/2020 |
| Haemonetics Corp | HAE | 0.33% | 8/6/2020 |
| Tech Data Corp | TECD | 0.32% | 8/28/2020 |
| ACADIA Pharmaceuticals Inc | ACAD | 0.32% | 7/31/2020 |

Russell 1000 Financial Services Index (RGUSFLA)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|-------------------------------|--------|---------------------|---------------------------|
| Berkshire Hathaway Inc | BRK/B | 7.79% | 8/3/2020 |
| JPMorgan Chase & Co | JPM | 6.58% | 7/14/2020 |
| Visa Inc | V | 6.15% | 7/23/2020 |
| Mastercard Inc | MA | 4.91% | 7/30/2020 |
| Bank of America Corp | BAC | 4.10% | 7/16/2020 |
| PayPal Holdings Inc | PYPL | 2.61% | 7/29/2020 |
| Wells Fargo & Co | WFC | 2.53% | 7/14/2020 |
| American Tower Corp | AMT | 2.34% | 7/31/2020 |
| Citigroup Inc | C | 2.11% | 7/14/2020 |
| Fidelity National Information | FIS | 1.59% | 7/16/2020 |

Technology Select Sector Index (IXTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|---------------------|--------|---------------------|---------------------------|
| Microsoft Corp | MSFT | 21.72% | 7/17/2020 |
| Visa Inc | V | 5.04% | 7/23/2020 |
| Intel Corp | INTC | 4.43% | 7/23/2020 |
| Mastercard Inc | MA | 4.03% | 7/30/2020 |
| Cisco Systems Inc | CSCO | 3.03% | 8/12/2020 |
| NVIDIA Corp | NVDA | 2.84% | 8/16/2020 |
| Adobe Inc | ADBE | 2.67% | 9/15/2020 |
| salesforce.com Inc | CRM | 2.34% | 8/23/2020 |
| PayPal Holdings Inc | PYPL | 2.14% | 7/29/2020 |
| Oracle Corp | ORCL | 1.99% | 9/13/2020 |

Health Care Select Sector Index (IXVTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|------------------------------|--------|---------------------|---------------------------|
| Johnson & Johnson | JNJ | 9.83% | 7/16/2020 |
| UnitedHealth Group Inc | UNH | 7.47% | 7/17/2020 |
| Merck & Co Inc | MRK | 5.22% | 7/31/2020 |
| Pfizer Inc | PFE | 5.01% | 7/28/2020 |
| Abbott Laboratories | ABT | 4.27% | 7/16/2020 |
| Amgen Inc | AMGN | 3.84% | 7/30/2020 |
| Thermo Fisher Scientific Inc | TMO | 3.77% | 8/4/2020 |
| Eli Lilly and Co | LLY | 3.65% | 7/30/2020 |
| Bristol-Myers Squibb Co | BMJ | 3.55% | 8/6/2020 |
| Medtronic PLC | MDT | 3.28% | 8/25/2020 |

S&P Consumer Discretionary Index (IXYTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|----------------------|--------|---------------------|---------------------------|
| Home Depot Inc/The | HD | 12.57% | 8/18/2020 |
| McDonald's Corp | MCD | 6.50% | 7/28/2020 |
| NIKE Inc | NKE | 5.72% | 9/24/2020 |
| Lowe's Cos Inc | LOW | 4.50% | 8/19/2020 |
| Starbucks Corp | SBUX | 4.12% | 7/28/2020 |
| Booking Holdings Inc | BKNG | 3.22% | 8/7/2020 |
| TJX Cos Inc/The | TJX | 2.94% | 8/18/2020 |
| Target Corp | TGT | 2.84% | 8/19/2020 |
| Dollar General Corp | DG | 2.26% | 8/31/2020 |
| eBay Inc | EBAY | 1.61% | 7/17/2020 |

S&P Consumer Staples Index (IXRTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|---------------------------------|--------|---------------------|---------------------------|
| Procter & Gamble Co/The | PG | 16.47% | 7/30/2020 |
| PepsiCo Inc | PEP | 10.28% | 7/13/2020 |
| Coca-Cola Co/The | KO | 9.77% | 7/21/2020 |
| Walmart Inc | WMT | 9.41% | 8/18/2020 |
| Altria Group Inc | MO | 4.62% | 7/28/2020 |
| Mondelez International Inc | MDLZ | 4.55% | 7/30/2020 |
| Costco Wholesale Corp | COST | 4.47% | 9/24/2020 |
| Philip Morris International Inc | PM | 4.43% | 7/21/2020 |
| Colgate-Palmolive Co | CL | 3.91% | 7/31/2020 |
| Kimberly-Clark Corp | KMB | 3.00% | 7/23/2020 |

S&P Industrials Select Sector Index (IXITR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|-----------------------------|--------|---------------------|---------------------------|
| Union Pacific Corp | UNP | 5.55% | 7/23/2020 |
| Honeywell International Inc | HON | 4.96% | 7/17/2020 |
| Boeing Co/The | BA | 4.82% | 7/24/2020 |
| Raytheon Technologies Corp | RTX | 4.45% | 7/23/2020 |
| 3M Co | MMM | 4.37% | 7/28/2020 |
| Lockheed Martin Corp | LMT | 4.37% | 7/21/2020 |
| United Parcel Service Inc | UPS | 3.97% | 7/24/2020 |
| Caterpillar Inc | CAT | 3.34% | 7/31/2020 |
| General Electric Co | GE | 2.93% | 7/29/2020 |
| CSX Corp | CSX | 2.57% | 7/22/2020 |

S&P Energy Select Sector Index (IXETR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|-------------------------|--------|---------------------|---------------------------|
| Chevron Corp | CVX | 23.11% | 8/3/2020 |
| Exxon Mobil Corp | XOM | 22.69% | 8/3/2020 |
| EOG Resources Inc | EOG | 4.59% | 8/6/2020 |
| Phillips 66 | PSX | 4.58% | 7/31/2020 |
| Kinder Morgan Inc | KMI | 4.56% | 7/17/2020 |
| ConocoPhillips | COP | 4.50% | 7/30/2020 |
| Schlumberger Ltd | SLB | 3.97% | 7/24/2020 |
| Marathon Petroleum Corp | MPC | 3.72% | 8/3/2020 |
| Valero Energy Corp | VLO | 3.68% | 7/30/2020 |
| Williams Cos Inc/The | WMB | 3.58% | 7/31/2020 |

S&P Utilities Select Sector Index (IXUTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|-------------------------------------|--------|---------------------|---------------------------|
| NextEra Energy Inc | NEE | 14.95% | 7/24/2020 |
| Dominion Energy Inc | D | 8.65% | 7/31/2020 |
| Duke Energy Corp | DUK | 7.47% | 8/13/2020 |
| Southern Co/The | SO | 6.95% | 7/31/2020 |
| Exelon Corp | EXC | 4.51% | 7/31/2020 |
| Sempra Energy | SRE | 4.41% | 7/24/2020 |
| Xcel Energy Inc | XEL | 4.17% | 7/31/2020 |
| Eversource Energy | ES | 3.57% | 7/31/2020 |
| WEC Energy Group Inc | WEC | 3.51% | 8/4/2020 |
| Public Service Enterprise Group Inc | PEG | 3.17% | 7/30/2020 |

S&P Communication Services Select Sector Index (IXUTR)

| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
|----------------------------|--------|---------------------|---------------------------|
| Facebook Inc | FB | 21.96% | 7/24/2020 |
| Alphabet Inc | GOOGL | 11.62% | 7/24/2020 |
| Alphabet Inc | GOOG | 11.30% | 7/24/2020 |
| Electronic Arts Inc | EA | 4.55% | 7/30/2020 |
| Netflix Inc | NFLX | 4.54% | 7/16/2020 |
| Walt Disney Co/The | DIS | 4.50% | 8/6/2020 |
| Comcast Corp | CMCSA | 4.50% | 7/30/2020 |
| AT&T Inc | T | 4.43% | 7/23/2020 |
| Verizon Communications Inc | VZ | 4.41% | 7/24/2020 |
| T-Mobile US Inc | TMUS | 4.31% | 7/24/2020 |

| S&P Retail Select Industry Index (SPSIRETR) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Overstock.com Inc | OSTK | 1.83% | 8/7/2020 |
| Rite Aid Corp | RAD | 1.76% | 9/27/2020 |
| Etsy Inc | ETSY | 1.72% | 7/31/2020 |
| Grocery Outlet Holding Corp | GO | 1.62% | 8/13/2020 |
| Gap Inc/The | GPS | 1.59% | 8/24/2020 |
| Big Lots Inc | BIG | 1.58% | 8/30/2020 |
| Lithia Motors Inc | LAD | 1.55% | 7/24/2020 |
| Camping World Holdings Inc | CWH | 1.53% | 8/7/2020 |
| Grubhub Inc | GRUB | 1.48% | 7/30/2020 |
| BJ's Wholesale Club Holdings Inc | BJ | 1.44% | 8/28/2020 |

| S&P Pharmaceuticals Select Industry Index (SPSIPHTR) | | | |
|--|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Horizon Therapeutics Plc | HZNP | 5.06% | 7/31/2020 |
| Axsome Therapeutics Inc | AXSM | 4.92% | 8/7/2020 |
| Eli Lilly and Co | LLY | 4.84% | 7/30/2020 |
| Perrigo Co PLC | PRGO | 4.56% | 8/7/2020 |
| Jazz Pharmaceuticals PLC | JAZZ | 4.54% | 8/6/2020 |
| Catalent Inc | CTLT | 4.48% | 8/27/2020 |
| Bristol-Myers Squibb Co | BMJ | 4.48% | 8/6/2020 |
| Zoetis Inc | ZTS | 4.37% | 8/6/2020 |
| Merck & Co Inc | MRK | 4.35% | 7/31/2020 |
| Mylan NV | MYL | 4.34% | 7/31/2020 |

| S&P Oil & Gas Exploration and Production Index (SPSIOP) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Continental Resources Inc/OK | CLR | 3.74% | 8/5/2020 |
| Hess Corp | HES | 3.74% | 7/31/2020 |
| Marathon Petroleum Corp | MPC | 3.69% | 8/3/2020 |
| Pioneer Natural Resources Co | PXD | 3.59% | 8/6/2020 |
| Occidental Petroleum Corp | OXY | 3.58% | 7/31/2020 |
| Parsley Energy Inc | PE | 3.55% | 8/6/2020 |
| EOG Resources Inc | EOG | 3.55% | 8/6/2020 |
| Chevron Corp | CVX | 3.53% | 8/3/2020 |
| ConocoPhillips | COP | 3.52% | 7/30/2020 |
| Exxon Mobil Corp | XOM | 3.47% | 8/3/2020 |

| S&P Biotechnology Select Industry Index (SPSIBTR) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Invitae Corp | NVTA | 1.76% | 8/6/2020 |
| Novavax Inc | NVAX | 1.66% | 8/7/2020 |
| Inovio Pharmaceuticals Inc | INO | 1.63% | 8/7/2020 |
| OPKO Health Inc | OPK | 1.47% | 8/7/2020 |
| Amicus Therapeutics Inc | FOLD | 1.36% | 8/7/2020 |
| Arrowhead Pharmaceuticals Inc | ARWR | 1.31% | 8/5/2020 |
| Esperion Therapeutics Inc | ESPR | 1.20% | 8/7/2020 |
| Alkermes PLC | ALKS | 1.19% | 7/24/2020 |
| Ultragenyx Pharmaceutical Inc | RARE | 1.19% | 7/31/2020 |
| Natera Inc | NTRA | 1.19% | 8/7/2020 |

| S&P Regional Banks Select Industry Index (SPSIRBKT) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| SVB Financial Group | SIVB | 2.12% | 7/23/2020 |
| First Republic Bank/CA | FRC | 2.10% | 7/14/2020 |
| Signature Bank/New York NY | SBNY | 2.09% | 7/17/2020 |
| Cullen/Frost Bankers Inc | CFR | 2.06% | 7/24/2020 |
| First Horizon National Corp | FHN | 2.06% | 7/17/2020 |
| East West Bancorp Inc | EWBC | 2.05% | 7/17/2020 |
| Western Alliance Bancorp | WAL | 2.04% | 7/17/2020 |
| Zions Bancorp NA | ZION | 2.03% | 7/22/2020 |
| Comerica Inc | CMA | 2.02% | 7/21/2020 |
| Truist Financial Corp | TFC | 2.01% | 7/16/2020 |

| MSCI US REIT Index (RMSG) | | | |
|-------------------------------------|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Prologis Inc | PLD | 8.38% | 7/21/2020 |
| Equinix Inc | EQIX | 7.37% | 7/31/2020 |
| Digital Realty Trust Inc | DLR | 4.59% | 7/30/2020 |
| Public Storage | PSA | 3.73% | 7/30/2020 |
| Equity Residential | EQR | 2.69% | 7/30/2020 |
| AvalonBay Communities Inc | AVB | 2.69% | 7/31/2020 |
| Simon Property Group Inc | SPG | 2.66% | 8/10/2020 |
| Welltower Inc | WELL | 2.64% | 7/30/2020 |
| Alexandria Real Estate Equities Inc | ARE | 2.45% | 7/27/2020 |
| Realty Income Corp | O | 2.44% | 8/5/2020 |

| Dow Jones Transportation Average (DJTTR) | | | |
|--|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Norfolk Southern Corp | NSC | 11.41% | 7/24/2020 |
| Union Pacific Corp | UNP | 11.04% | 7/23/2020 |
| FedEx Corp | FDX | 10.53% | 9/17/2020 |
| Kansas City Southern | KSU | 9.65% | 7/17/2020 |
| JB Hunt Transport Services Inc | JBHT | 7.77% | 7/15/2020 |
| United Parcel Service Inc | UPS | 7.62% | 7/24/2020 |
| Landstar System Inc | LSTR | 7.34% | 7/22/2020 |
| CH Robinson Worldwide Inc | CHRW | 5.15% | 7/30/2020 |
| Expeditors International | EXPD | 4.95% | 8/4/2020 |
| CSX Corp | CSX | 4.54% | 7/22/2020 |

| PHLX Semiconductor Sector Index (XSOX) | | | |
|--|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| QUALCOMM Inc | QCOM | 8.34% | 7/29/2020 |
| Broadcom Inc | AVGO | 8.05% | 9/11/2020 |
| NVIDIA Corp | NVDA | 7.99% | 8/16/2020 |
| Texas Instruments Inc | TXN | 7.91% | 7/23/2020 |
| Intel Corp | INTC | 7.03% | 7/23/2020 |
| Lam Research Corp | LRCX | 4.36% | 7/31/2020 |
| Taiwan Semiconductor | TSM | 4.22% | 7/16/2020 |
| NXP Semiconductors NV | NXPI | 4.14% | 7/29/2020 |
| Micron Technology Inc | MU | 3.94% | 9/25/2020 |
| KLA Corp | KLAC | 3.91% | 8/5/2020 |

| ISE Natural Gas Index (FUMTR) | | | |
|-------------------------------|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Occidental Petroleum Corp | OXY | 5.73% | 7/31/2020 |
| Western Midstream Partners LP | WES | 4.62% | 7/30/2020 |
| ConocoPhillips | COP | 4.20% | 7/30/2020 |
| Pioneer Natural Resources Co | PXD | 4.19% | 8/6/2020 |
| EOG Resources Inc | EOG | 4.10% | 8/6/2020 |
| Marathon Oil Corp | MRO | 3.90% | 8/7/2020 |
| Hess Corp | HES | 3.82% | 7/31/2020 |
| Diamondback Energy Inc | FANG | 3.43% | 8/5/2020 |
| Devon Energy Corp | DVN | 3.33% | 8/4/2020 |
| DCP Midstream LP | DCP | 3.32% | 8/6/2020 |

| Dow Jones U.S. Select Aerospace & Defense Index (DJSASDT) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Boeing Co/The | BA | 19.31% | 7/24/2020 |
| Raytheon Technologies Corp | RTX | 17.86% | 7/23/2020 |
| Lockheed Martin Corp | LMT | 7.49% | 7/21/2020 |
| TransDigm Group Inc | TDG | 4.80% | 8/6/2020 |
| General Dynamics Corp | GD | 4.61% | 7/24/2020 |
| Northrop Grumman Corp | NOC | 4.43% | 7/30/2020 |
| Teledyne Technologies Inc | TDY | 4.17% | 7/24/2020 |
| L3Harris Technologies Inc | LHX | 4.08% | 7/31/2020 |
| Textron Inc | TXT | 3.30% | 7/17/2020 |
| Huntington Ingalls Industries Inc | HII | 3.14% | 7/31/2020 |

| Dow Jones U.S. Select Home Builders Index (DJSHMBT) | | | |
|---|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| DR Horton Inc | DHI | 13.96% | 7/28/2020 |
| Lennar Corp | LEN | 12.92% | 10/2/2020 |
| NVR Inc | NVR | 8.63% | 7/20/2020 |
| PulteGroup Inc | PHM | 6.59% | 7/23/2020 |
| Lowe's Cos Inc | LOW | 4.87% | 8/19/2020 |
| Sherwin-Williams Co/The | SHW | 4.65% | 7/28/2020 |
| Home Depot Inc/The | HD | 4.54% | 8/18/2020 |
| Masco Corp | MAS | 3.38% | 7/30/2020 |
| TopBuild Corp | BLD | 2.94% | 7/31/2020 |
| Toll Brothers Inc | TOL | 2.85% | 8/20/2020 |

| Dow Jones Internet Index (DJINETT) | | | |
|------------------------------------|--------|---------------------|---------------------------|
| Top 10 Names | Ticker | Weight in the index | Expected Earnings Release |
| Amazon.com Inc | AMZN | 9.88% | 7/24/2020 |
| Facebook Inc | FB | 6.94% | 7/24/2020 |
| PayPal Holdings Inc | PYPL | 5.22% | 7/29/2020 |
| Netflix Inc | NFLX | 5.19% | 7/16/2020 |
| Cisco Systems Inc | CSCO | 4.77% | 8/12/2020 |
| salesforce.com Inc | CRM | 4.66% | 8/23/2020 |
| Alphabet Inc | GOOGL | 4.15% | 7/24/2020 |
| Alphabet Inc | GOOG | 4.04% | 7/24/2020 |
| eBay Inc | EBAY | 2.95% | 7/17/2020 |
| Veeva Systems Inc | VEEV | 2.86% | 8/28/2020 |