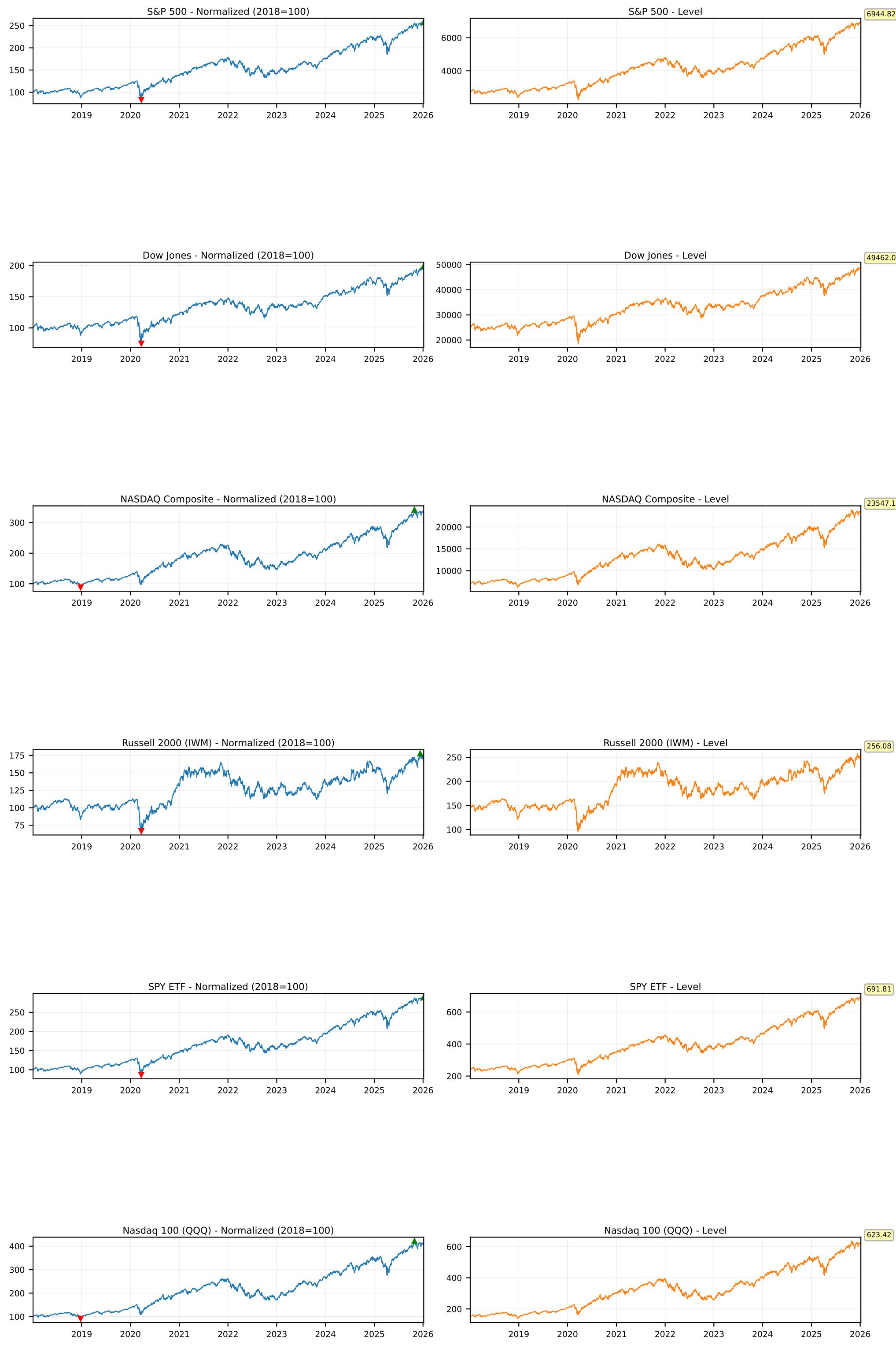


Major Indices

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|--------------------|----------|------|-------|------|-------|--------|--------|
| S&P 500 | 6944.82 | 1.45 | 1.08 | 2.83 | 16.22 | 78.3 | 82.58 |
| Dow Jones | 49462.08 | 2.91 | 3.14 | 6.14 | 15.82 | 47.07 | 59.34 |
| NASDAQ Composite | 23547.17 | 1.31 | -0.13 | 2.19 | 18.54 | 122.79 | 80.2 |
| Russell 2000 (IWM) | 256.08 | 4.03 | 2.12 | 3.79 | 14.06 | 44.21 | 25.4 |
| SPY ETF | 691.81 | 1.45 | 0.89 | 2.78 | 16.55 | 83.85 | 93.82 |
| Nasdaq 100 (QQQ) | 623.42 | 1.48 | -0.33 | 1.96 | 19.03 | 135.14 | 103.11 |



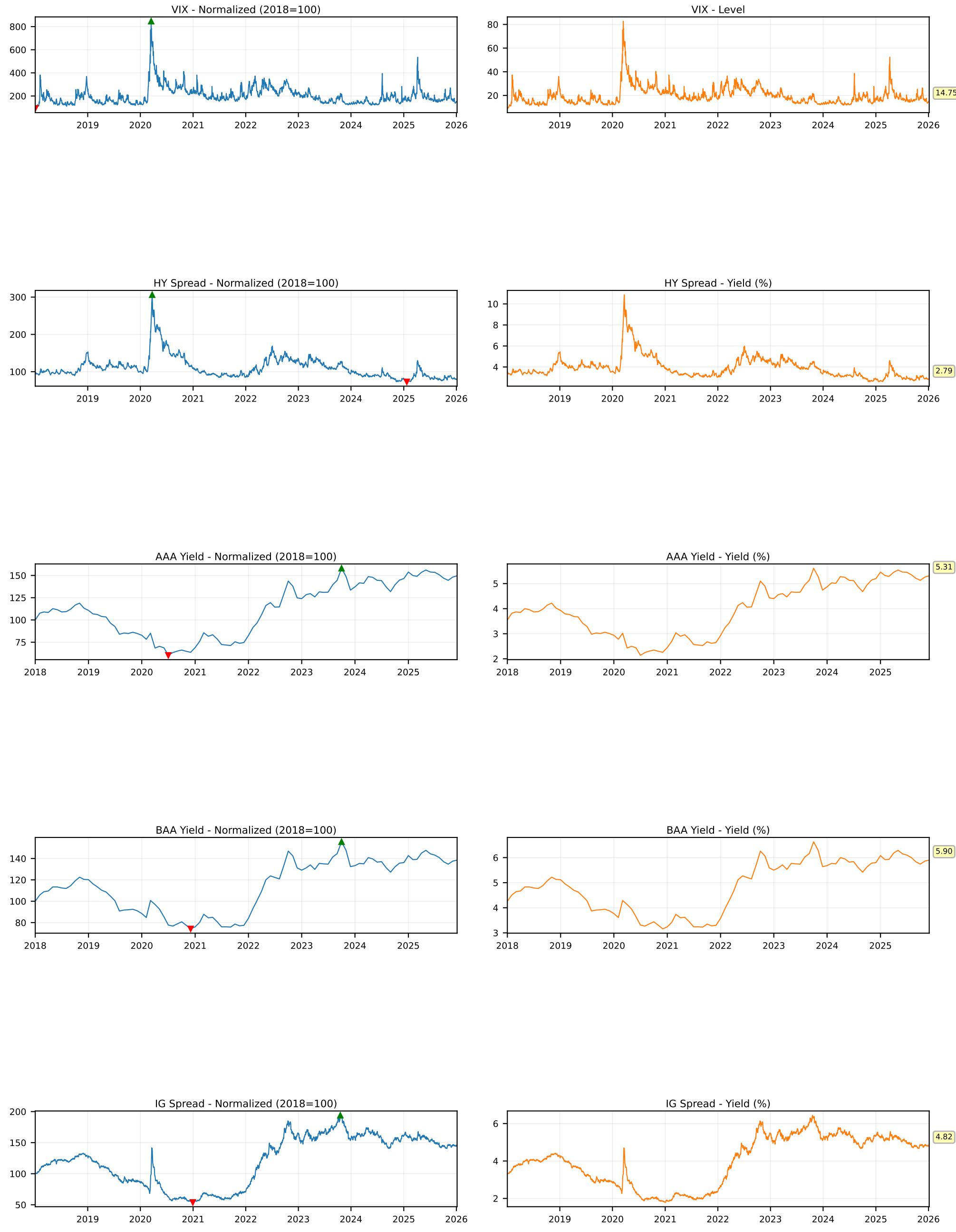
Sectors (SPDR ETFs)

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|---------------|---------|-------|-------|-------|-------|-------|--------|
| Materials | 47.5 | 4.74 | 8.29 | 6.22 | 15.69 | 25.35 | 36.48 |
| Energy | 45.64 | 2.08 | 0.24 | 3.47 | 8.34 | 15.39 | 165.92 |
| Financials | 56.4 | 2.98 | 5.07 | 5.4 | 16.43 | 59.41 | 88.15 |
| Industrials | 162.02 | 4.45 | 4.81 | 4.13 | 22.34 | 60.56 | 85.05 |
| Technology | 146.65 | 1.86 | 0.19 | 1.05 | 23.61 | 140.3 | 134.75 |
| Staples | 77.47 | -0.27 | -1.26 | -0.41 | -0.05 | 2.23 | 21.52 |
| Utilities | 42.91 | 0.52 | -0.16 | -4.78 | 15.81 | 32.55 | 61.68 |
| Health Care | 158.09 | 2.13 | 3.15 | 9.4 | 13.72 | 16.53 | 38.89 |
| Discretionary | 121.07 | 1.39 | 1.32 | 2.63 | 7.7 | 88.08 | 52.42 |
| Comm Services | 117.33 | -0.33 | 0.17 | 1.51 | 18.59 | 132.8 | 76.9 |



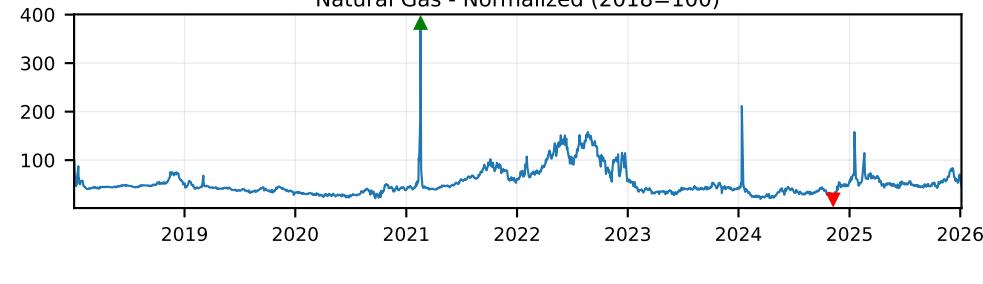
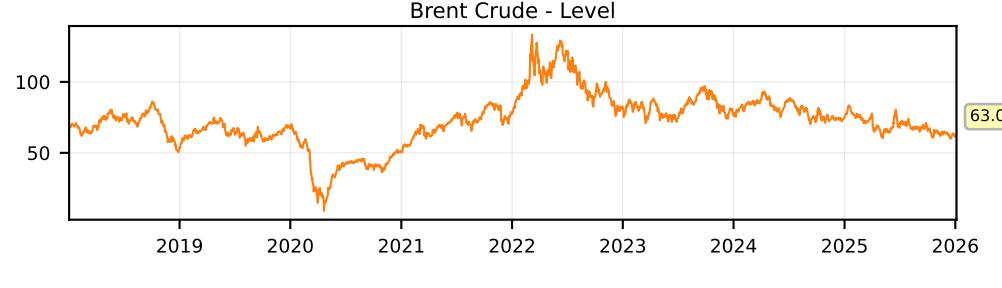
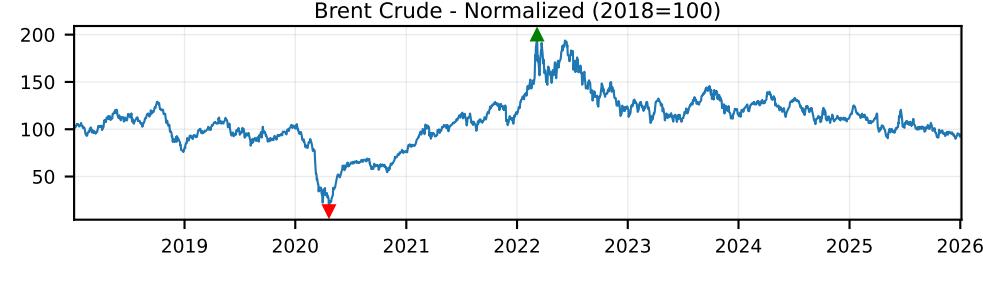
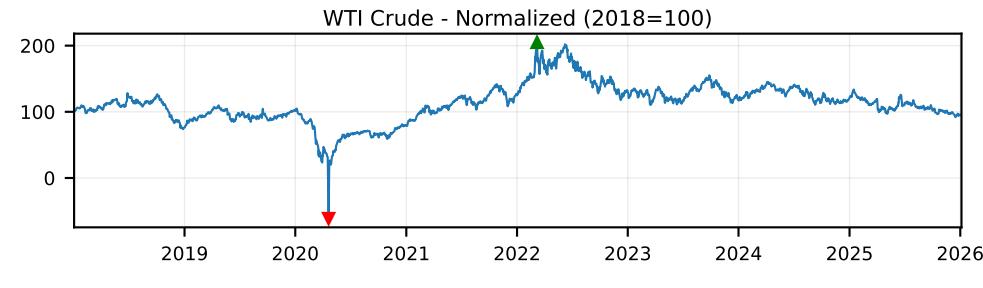
Volatility & Credit

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|-----------|---------|-------|-------|-------|-------|--------|--------|
| VIX | 14.75 | -1.34 | -4.28 | -9.51 | -8.04 | -30.19 | -34.06 |
| HY Spread | 2.79 | -0.02 | -0.06 | -0.05 | 0.03 | -1.68 | -0.99 |
| AAA Yield | 5.31 | -0.15 | 0.05 | 0.1 | 0.11 | 0.88 | 3.05 |
| BAA Yield | 5.9 | -0.18 | 0.04 | 0.07 | 0.1 | 0.31 | 2.74 |
| IG Spread | 4.82 | -0.02 | -0.02 | 0.02 | -0.57 | -0.44 | 2.93 |

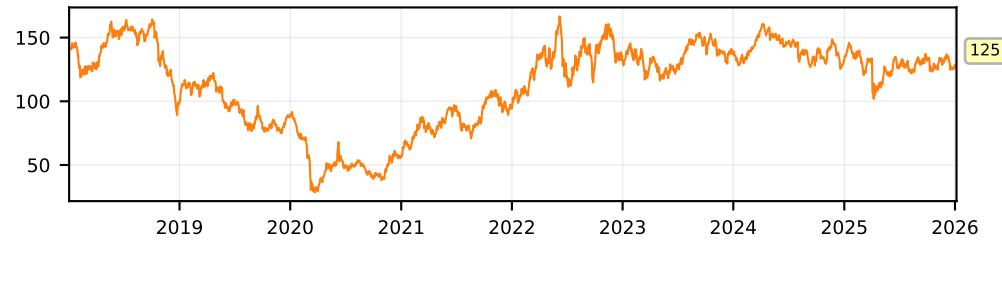
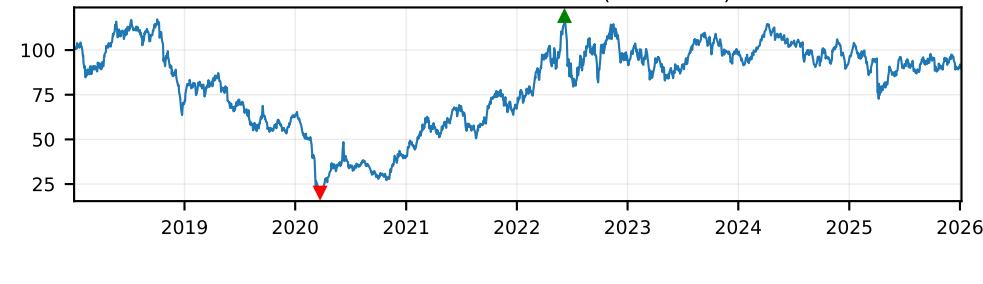


Commodities & Energy

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|---------------|---------|-------|--------|--------|--------|--------|--------|
| WTI Crude | 58.1 | 1.47 | -3.54 | -7.07 | -22.16 | -21.24 | 15.16 |
| Brent Crude | 63.0 | 2.69 | -2.2 | -6.11 | -17.88 | -17.55 | 17.1 |
| Natural Gas | 2.82 | -29.5 | -45.66 | -15.06 | -17.06 | -17.78 | 2.17 |
| Gold | | | | | | | |
| Energy Sector | 45.64 | 2.08 | 0.24 | 3.47 | 8.34 | 15.39 | 165.92 |
| Oil & Gas E&P | 125.54 | -0.57 | -8.16 | -6.26 | -7.17 | -4.58 | 95.54 |



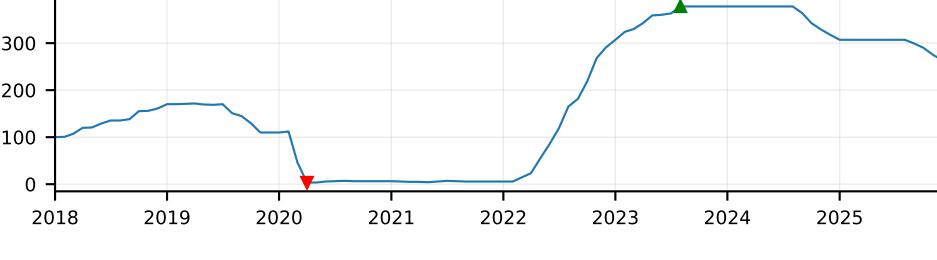
Gold: no data



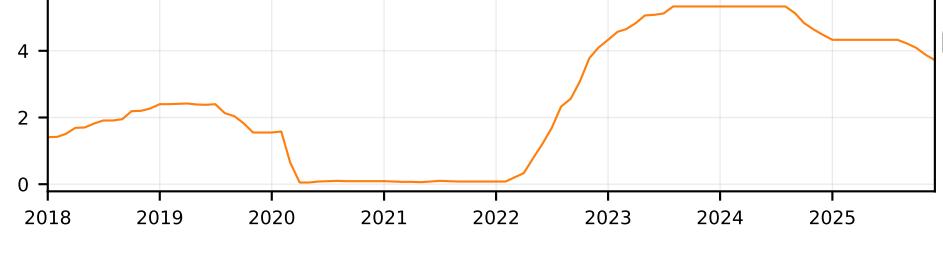
Interest Rates

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|----------------|---------|-------|-------|-------|-------|-------|------|
| Fed Funds | 3.72 | -0.61 | -0.16 | -0.5 | -0.76 | -0.38 | 3.63 |
| 3M T-Bill | 3.59 | -0.62 | -0.19 | -0.33 | -0.68 | -0.66 | 3.5 |
| 2-Yr Treasury | 3.5 | -0.77 | -0.05 | -0.07 | -0.73 | -0.79 | 3.36 |
| 5-Yr Treasury | 3.7 | -0.73 | 0.03 | 0.04 | -0.55 | -0.06 | 3.31 |
| 10-Yr Treasury | 4.14 | -0.49 | 0.05 | 0.02 | -0.25 | 0.52 | 3.21 |
| 30-Yr Treasury | 4.8 | -0.05 | 0.1 | 0.06 | 0.22 | 1.14 | 3.13 |

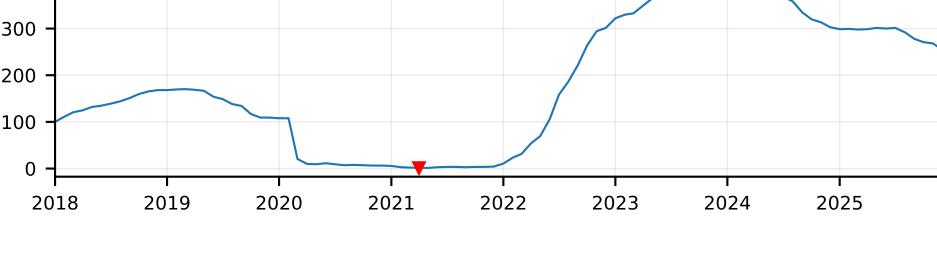
Fed Funds - Normalized (2018=100)



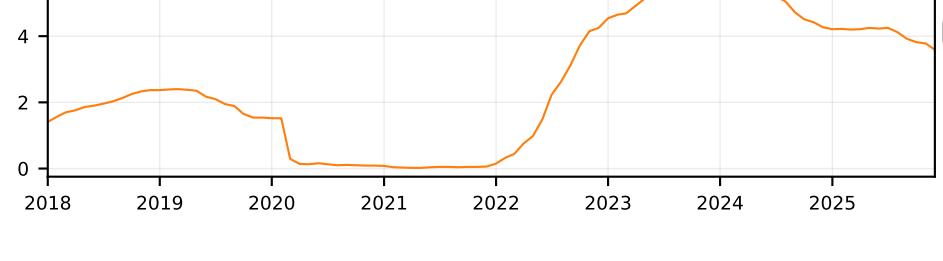
Fed Funds - Yield (%)



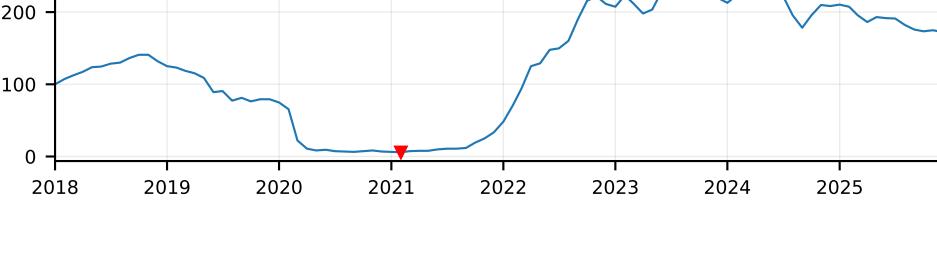
3M T-Bill - Normalized (2018=100)



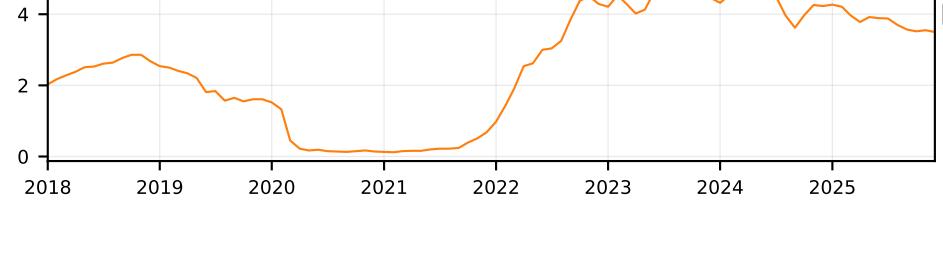
3M T-Bill - Yield (%)



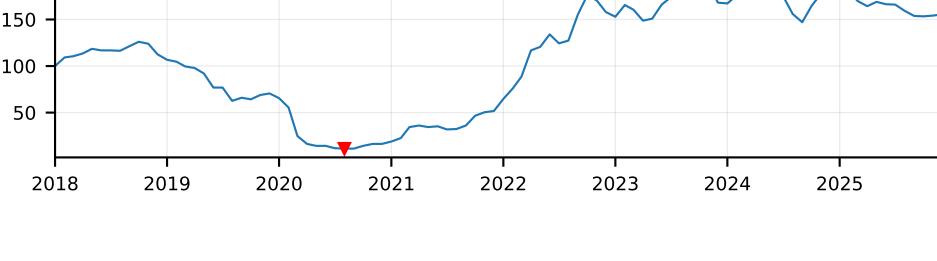
2-Yr Treasury - Normalized (2018=100)



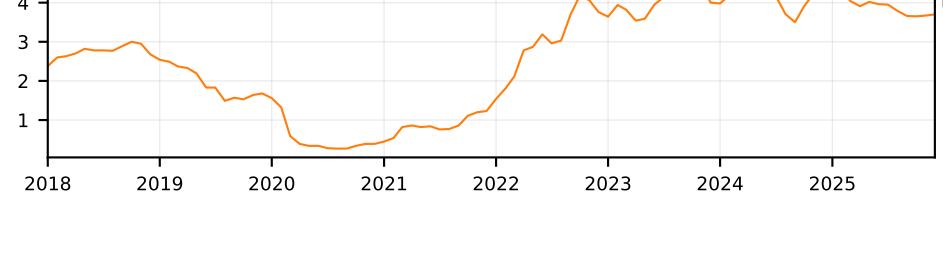
2-Yr Treasury - Yield (%)



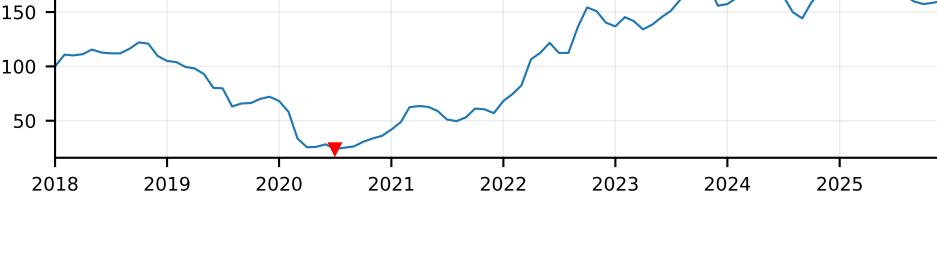
5-Yr Treasury - Normalized (2018=100)



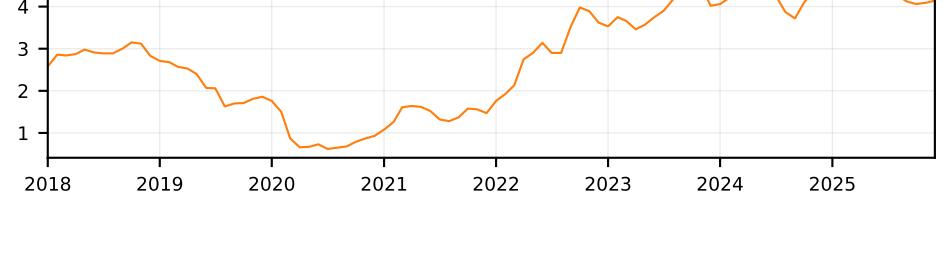
5-Yr Treasury - Yield (%)



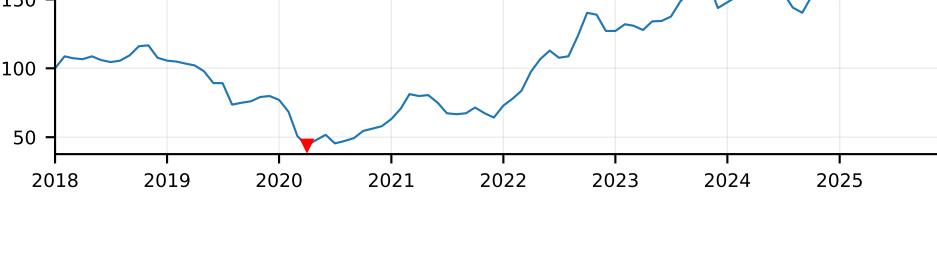
10-Yr Treasury - Normalized (2018=100)



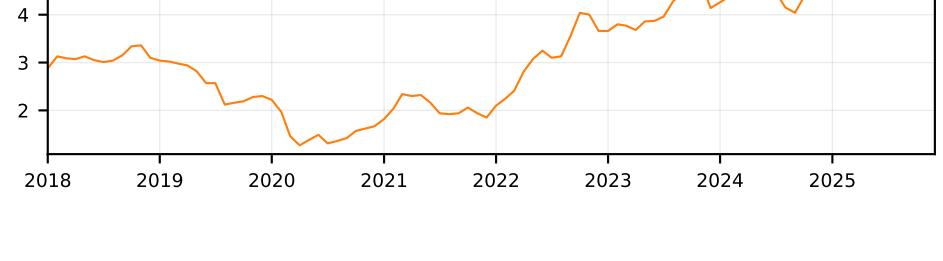
10-Yr Treasury - Yield (%)



30-Yr Treasury - Normalized (2018=100)



30-Yr Treasury - Yield (%)



Real Estate & Intl

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|------------------|---------|------|-------|-------|-------|-------|-------|
| US REITs | 89.37 | 0.99 | -0.57 | -0.43 | 1.21 | 5.93 | 14.33 |
| US Real Estate | 94.79 | 0.96 | -0.71 | -0.55 | 2.73 | 9.95 | 19.44 |
| Intl Developed | 98.3 | 2.36 | 2.6 | 3.75 | 28.66 | 44.28 | 36.02 |
| Emerging Markets | 57.28 | 4.7 | 4.64 | 5.12 | 35.41 | 50.3 | 17.93 |
| 30-Yr Mortgage | 6.15 | -0.7 | -0.08 | -0.19 | -0.7 | -0.27 | 3.48 |

