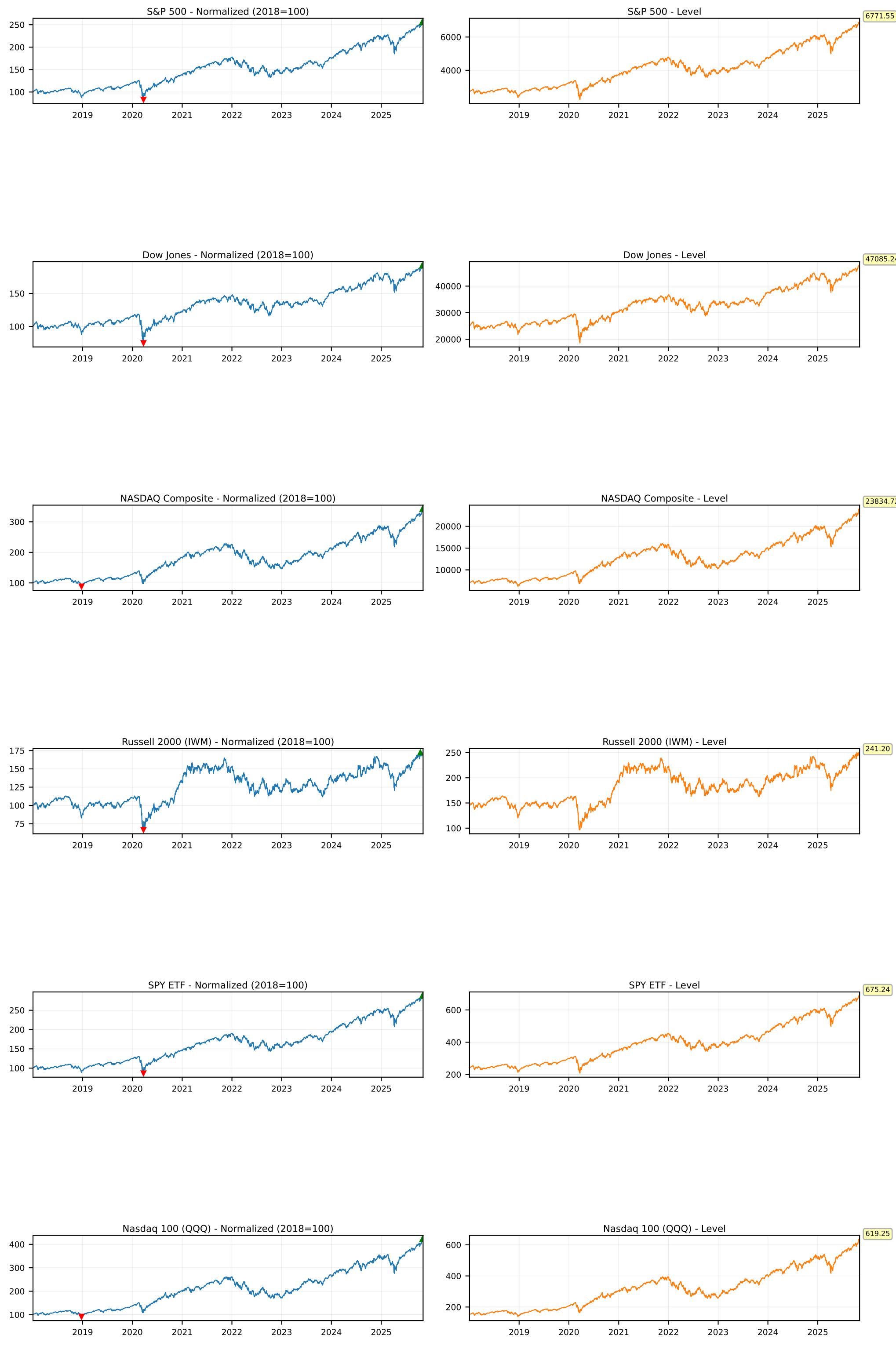


Major Indices

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|--------------------|----------|-------|-------|-------|-------|--------|--------|
| S&P 500 | 6771.55 | 15.13 | 0.83 | 6.72 | 18.54 | 79.59 | 92.9 |
| Dow Jones | 47085.24 | 10.67 | 0.7 | 6.54 | 12.66 | 45.31 | 65.85 |
| NASDAQ Composite | 23834.72 | 23.43 | 4.63 | 13.95 | 30.67 | 127.53 | 105.64 |
| Russell 2000 (IWM) | 241.2 | 9.16 | -1.88 | 9.36 | 9.59 | 34.99 | 49.57 |
| SPY ETF | 675.24 | 15.56 | 0.9 | 6.71 | 19.26 | 85.89 | 105.64 |
| Nasdaq 100 (QQQ) | 619.25 | 21.31 | 2.66 | 9.15 | 27.81 | 137.77 | 116.26 |



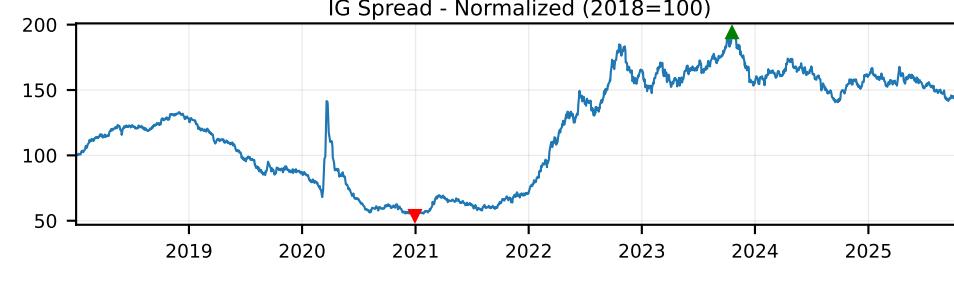
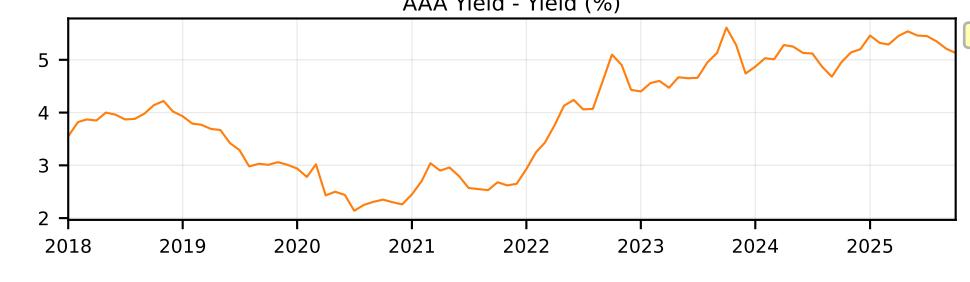
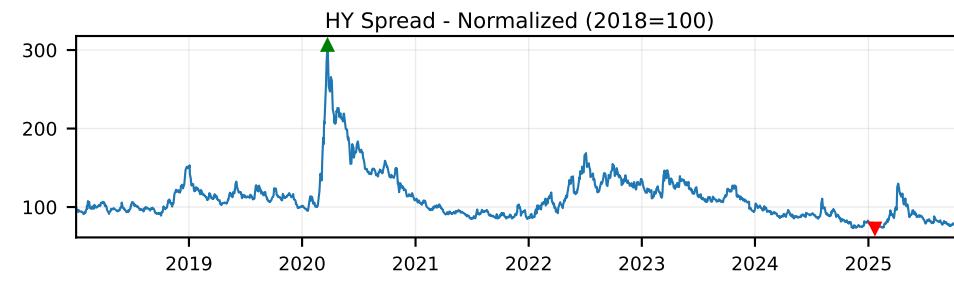
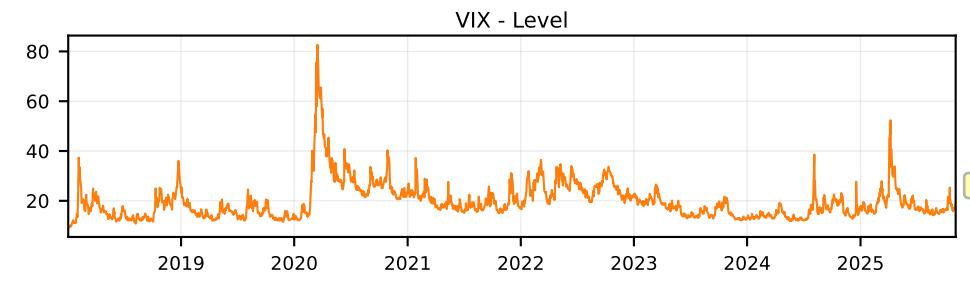
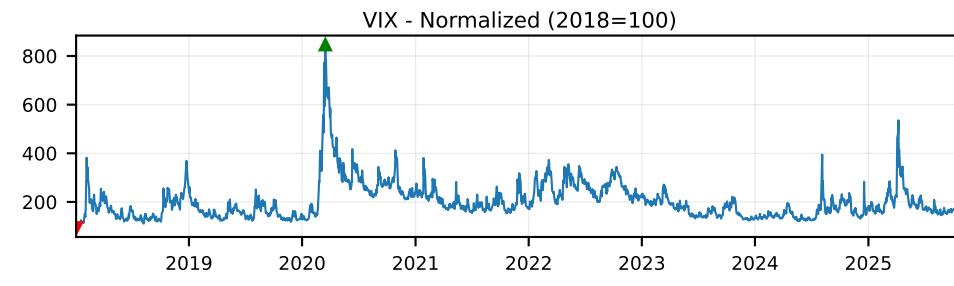
Sectors (SPDR ETFs)

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|---------------|---------|-------|-------|-------|-------|--------|--------|
| Materials | 84.72 | 0.69 | -5.72 | -3.21 | -9.43 | 12.33 | 29.89 |
| Energy | 87.19 | 1.79 | -1.93 | 2.92 | -2.66 | -4.63 | 222.81 |
| Financials | 52.42 | 8.46 | -2.42 | 0.9 | 13.27 | 54.59 | 116.18 |
| Industrials | 152.61 | 15.82 | -1.17 | 1.11 | 14.01 | 60.52 | 93.49 |
| Technology | 293.94 | 26.41 | 3.24 | 11.74 | 31.38 | 142.95 | 146.73 |
| Staples | 75.99 | -3.33 | -2.61 | -6.9 | -5.45 | 5.76 | 23.49 |
| Utilities | 88.83 | 18.19 | -0.09 | 3.75 | 16.84 | 43.33 | 58.92 |
| Health Care | 145.1 | 5.47 | 0.19 | 11.18 | -1.14 | 10.92 | 36.1 |
| Discretionary | 238.16 | 6.16 | 0.13 | 6.58 | 19.44 | 73.21 | 57.6 |
| Comm Services | 112.81 | 16.53 | -3.08 | 4.72 | 22.5 | 146.74 | 79.52 |



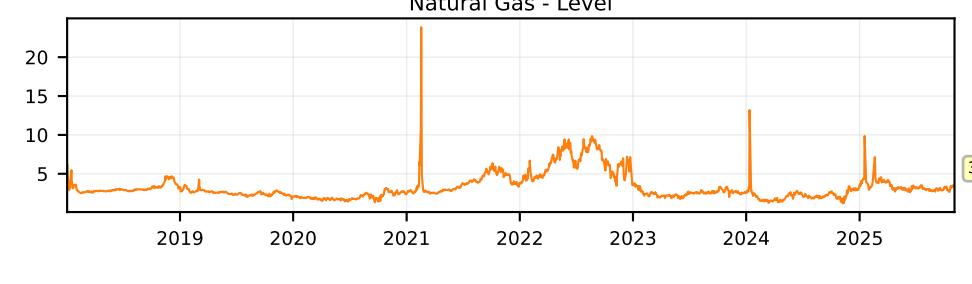
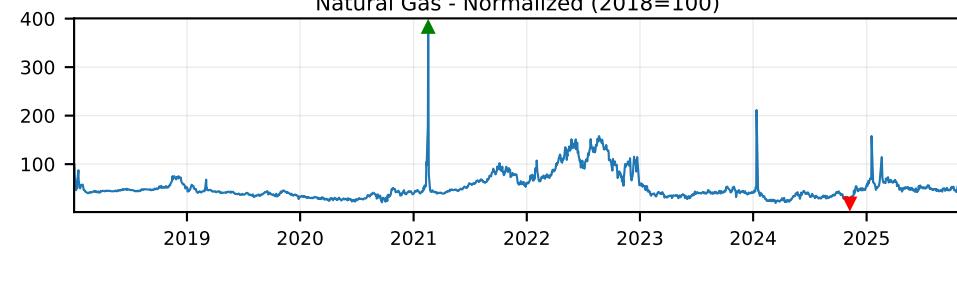
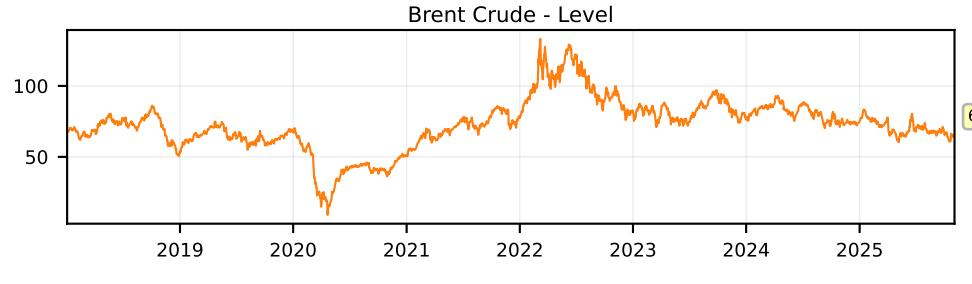
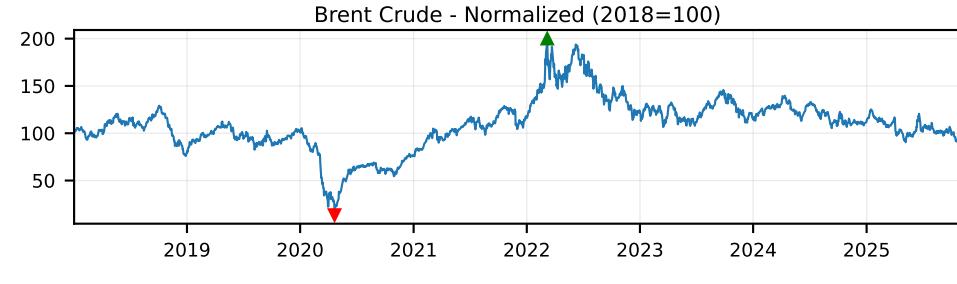
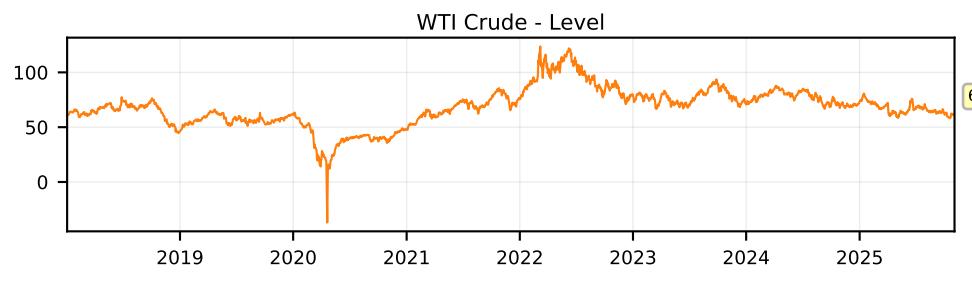
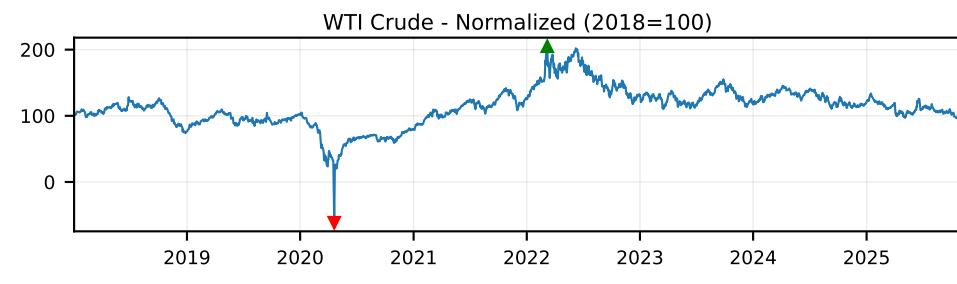
Volatility & Credit

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|-----------|---------|-------|-------|-------|--------|--------|--------|
| VIX | 19.0 | 9.51 | 14.11 | 13.3 | -13.56 | -22.61 | -31.11 |
| HY Spread | 3.13 | 0.21 | 0.33 | 0.15 | 0.26 | -1.64 | -1.46 |
| AAA Yield | 5.13 | -0.33 | -0.08 | -0.32 | 0.18 | 0.03 | 2.78 |
| BAA Yield | 5.74 | -0.34 | -0.09 | -0.36 | 0.11 | -0.52 | 2.3 |
| IG Spread | 4.84 | -0.51 | 0.05 | -0.1 | -0.34 | -1.22 | 2.89 |

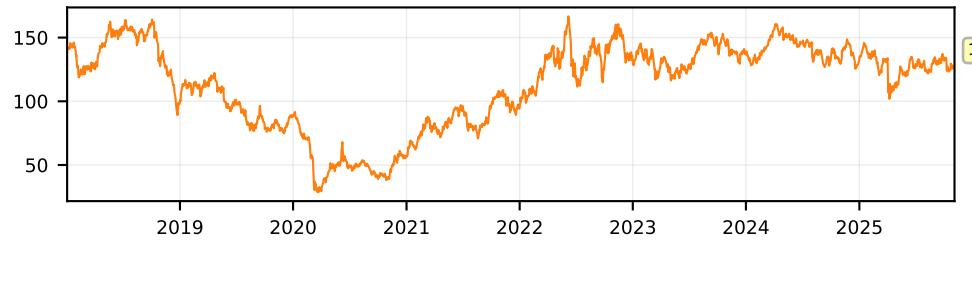
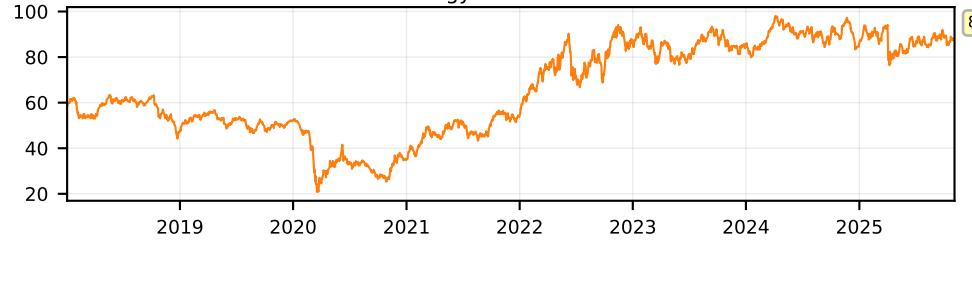
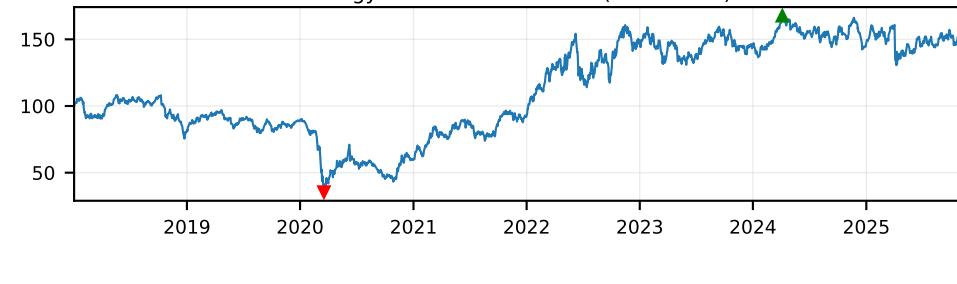


Commodities & Energy

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|---------------|---------|--------|-------|-------|--------|--------|--------|
| WTI Crude | 61.79 | -14.7 | 0.23 | -6.66 | -11.49 | -33.26 | 58.56 |
| Brent Crude | 65.79 | -11.79 | -0.51 | -4.85 | -10.65 | -33.9 | 65.8 |
| Natural Gas | 3.37 | -0.88 | 5.64 | 13.09 | 137.32 | -15.75 | 28.14 |
| Gold | | | | | | | |
| Energy Sector | 87.19 | 1.79 | -1.93 | 2.92 | -2.66 | -4.63 | 222.81 |
| Oil & Gas E&P | 125.93 | -4.87 | -5.45 | 1.79 | -4.45 | -19.03 | 213.16 |



Gold: no data



Interest Rates

| Series | Current | YTD | 1M | 3M | 1Y | 3Y | 5Y |
|----------------|---------|-------|-------|-------|-------|-------|------|
| Fed Funds | 4.09 | -0.24 | -0.13 | -0.24 | -0.74 | 1.01 | 4.0 |
| 3M T-Bill | 3.82 | -0.39 | -0.1 | -0.43 | -0.69 | 0.1 | 3.72 |
| 2-Yr Treasury | 3.52 | -0.75 | -0.05 | -0.36 | -0.45 | -0.86 | 3.37 |
| 5-Yr Treasury | 3.65 | -0.78 | -0.01 | -0.3 | -0.26 | -0.53 | 3.31 |
| 10-Yr Treasury | 4.06 | -0.57 | -0.06 | -0.33 | -0.04 | 0.08 | 3.27 |
| 30-Yr Treasury | 4.64 | -0.21 | -0.1 | -0.28 | 0.26 | 0.6 | 3.07 |

Fed Funds - Normalized (2018=100)



Fed Funds - Yield (%)



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



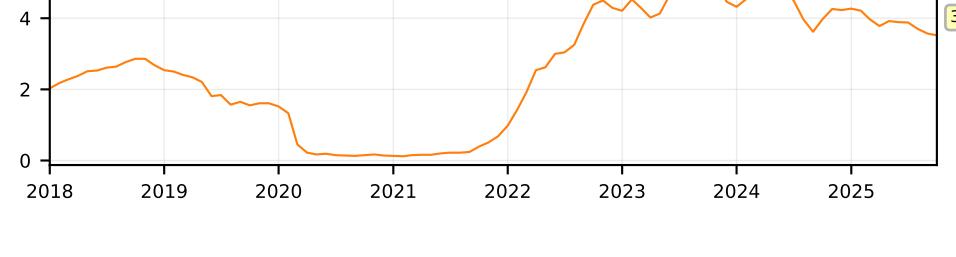
3M T-Bill - Yield (%)



2-Yr Treasury - Normalized (2018=100)



2-Yr Treasury - Yield (%)



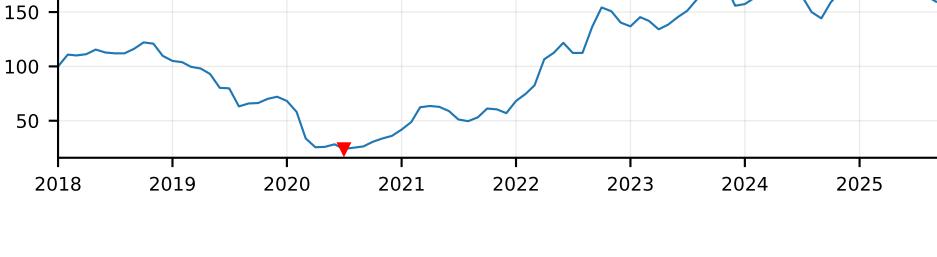
5-Yr Treasury - Normalized (2018=100)



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 | 89.2 | 0.13 | -2.43 | -0.38 | -5.24 | 9.23 | 18.57 |
| US Real Estate | 94.77 | 1.84 | -2.34 | -0.52 | -3.54 | 14.66 | 22.13 |
| Intl Developed | 93.56 | 23.74 | -1.6 | 5.1 | 17.77 | 54.01 | 48.44 |
| Emerging Markets | 54.63 | 30.63 | 0.74 | 11.33 | 24.17 | 61.1 | 26.95 |
| 30-Yr Mortgage | 6.17 | -0.68 | -0.13 | -0.55 | -0.37 | -0.91 | 3.36 |

