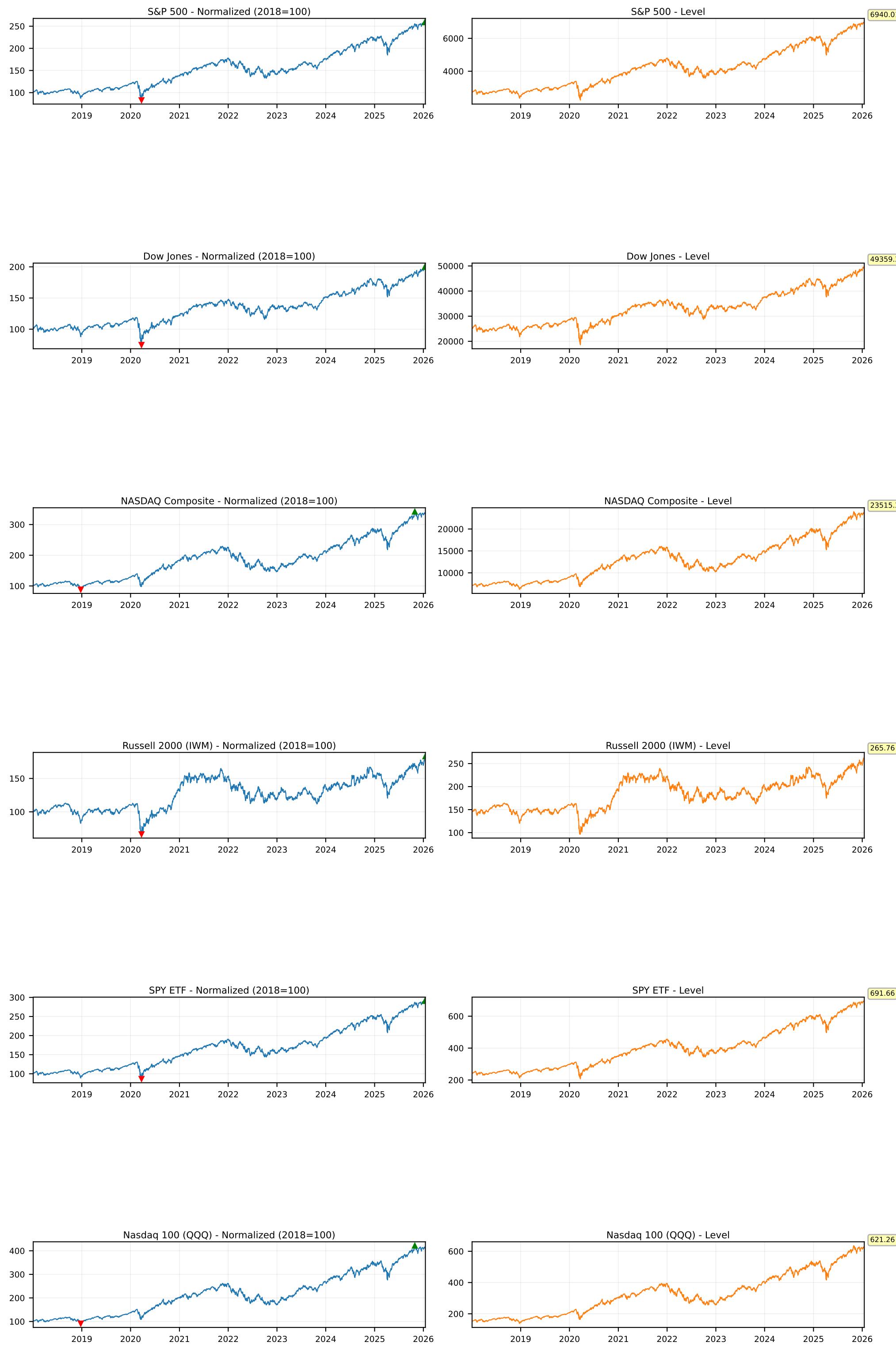


# Major Indices

| Series             | Current  | YTD  | 1M   | 3M   | 1Y    | 3Y     | 5Y     |
|--------------------|----------|------|------|------|-------|--------|--------|
| S&P 500            | 6940.01  | 1.38 | 3.25 | 4.14 | 16.89 | 73.89  | 84.17  |
| Dow Jones          | 49359.33 | 2.7  | 3.08 | 6.86 | 14.38 | 45.56  | 60.18  |
| NASDAQ Composite   | 23515.39 | 1.18 | 3.62 | 3.68 | 21.6  | 111.94 | 80.91  |
| Russell 2000 (IWM) | 265.76   | 7.96 | 7.49 | 9.18 | 18.38 | 42.25  | 28.55  |
| SPY ETF            | 691.66   | 1.43 | 3.02 | 4.1  | 17.26 | 79.33  | 95.53  |
| Nasdaq 100 (QQQ)   | 621.26   | 1.13 | 3.47 | 2.87 | 21.27 | 123.72 | 104.44 |



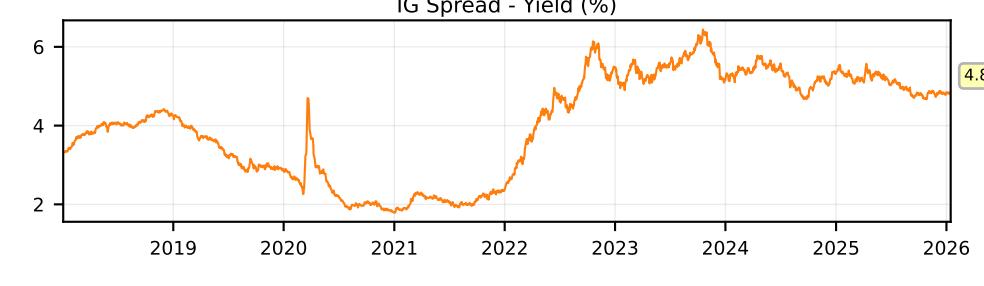
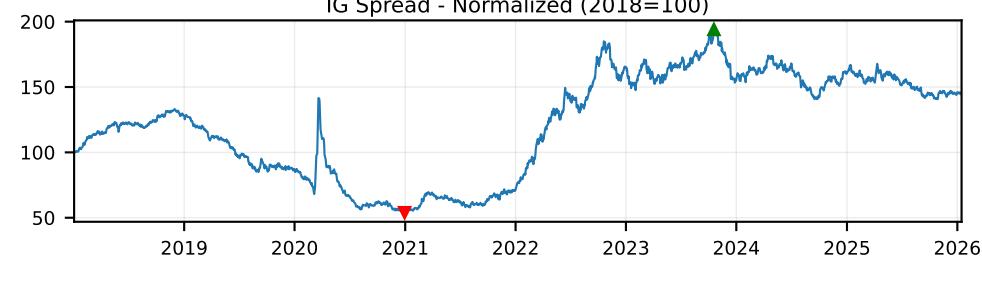
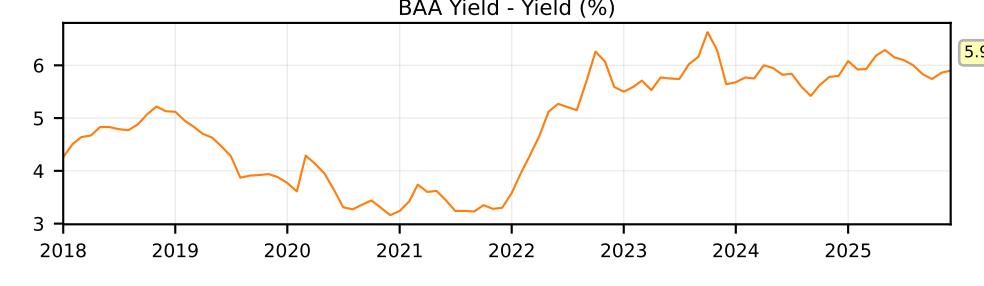
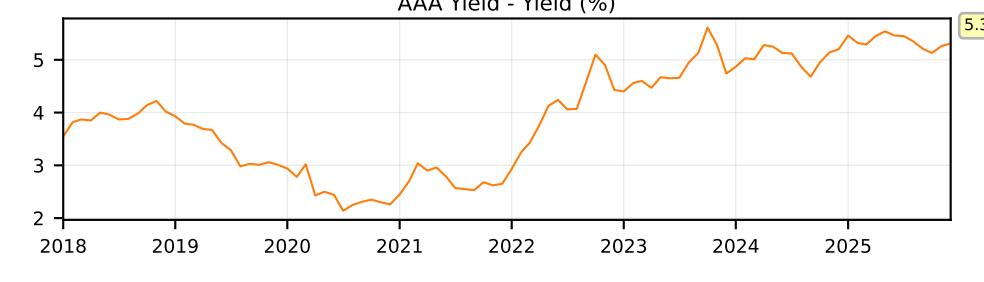
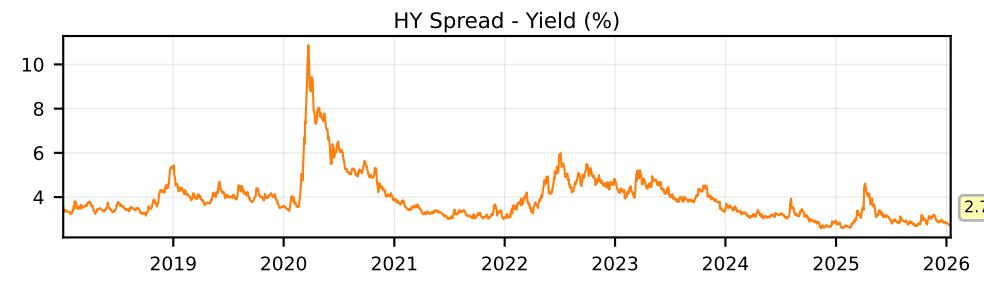
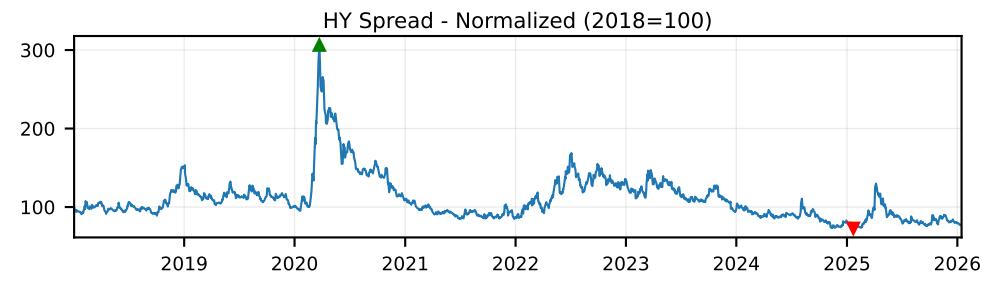
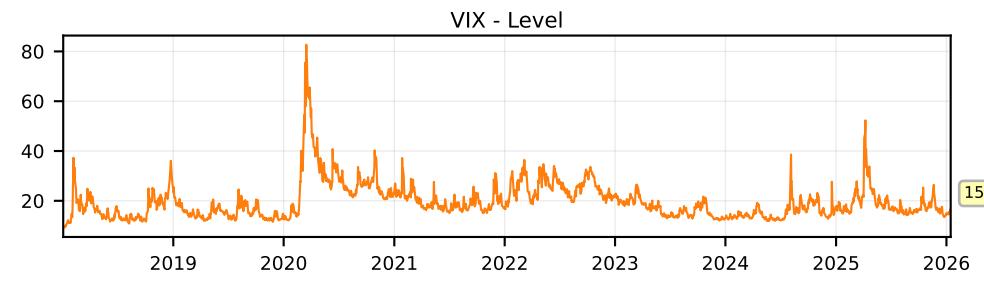
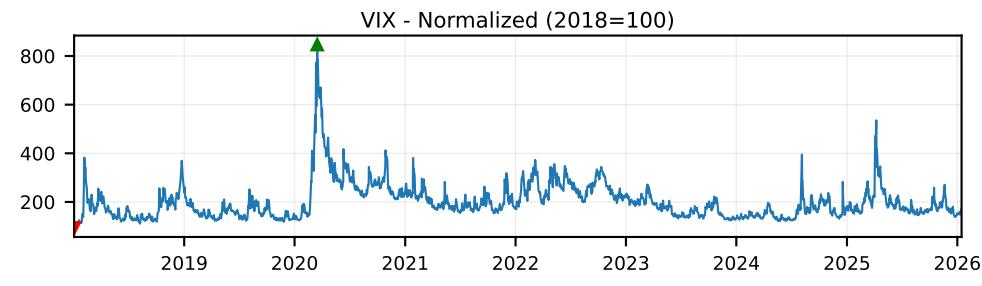
## Sectors (SPDR ETFs)

| Series        | Current | YTD   | 1M    | 3M    | 1Y    | 3Y     | 5Y     |
|---------------|---------|-------|-------|-------|-------|--------|--------|
| Materials     | 48.68   | 7.34  | 8.28  | 11.36 | 13.15 | 24.47  | 42.73  |
| Energy        | 47.69   | 6.67  | 7.41  | 11.88 | 5.71  | 17.12  | 169.55 |
| Financials    | 54.44   | -0.6  | -0.35 | 4.33  | 9.3   | 51.73  | 81.61  |
| Industrials   | 166.9   | 7.59  | 8.71  | 10.0  | 21.89 | 64.29  | 92.77  |
| Technology    | 145.62  | 1.15  | 4.63  | 2.34  | 27.14 | 127.05 | 137.68 |
| Staples       | 82.11   | 5.7   | 3.09  | 2.99  | 6.91  | 9.79   | 30.64  |
| Utilities     | 43.39   | 1.64  | 2.23  | -4.52 | 13.37 | 33.6   | 60.43  |
| Health Care   | 155.74  | 0.61  | 1.27  | 8.7   | 10.35 | 15.52  | 36.66  |
| Discretionary | 122.3   | 2.42  | 1.68  | 4.55  | 9.14  | 79.49  | 53.58  |
| Comm Services | 115.17  | -2.17 | -0.55 | 0.2   | 19.29 | 122.08 | 78.94  |



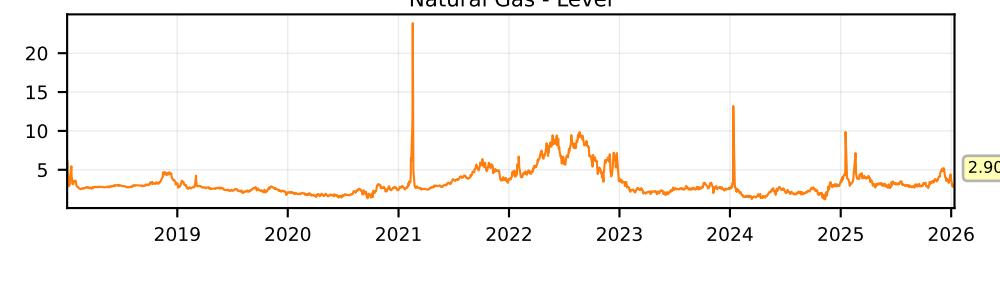
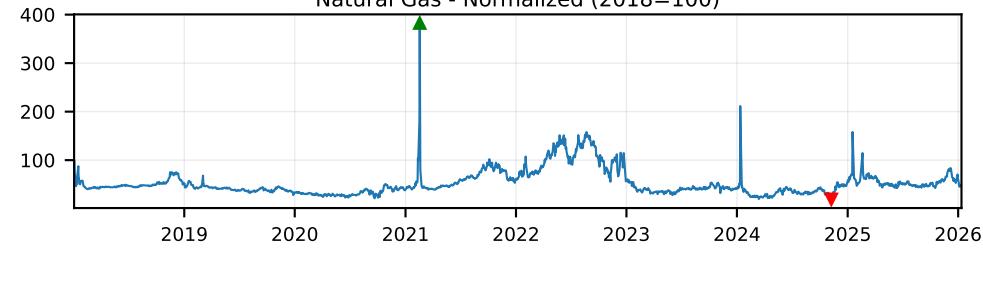
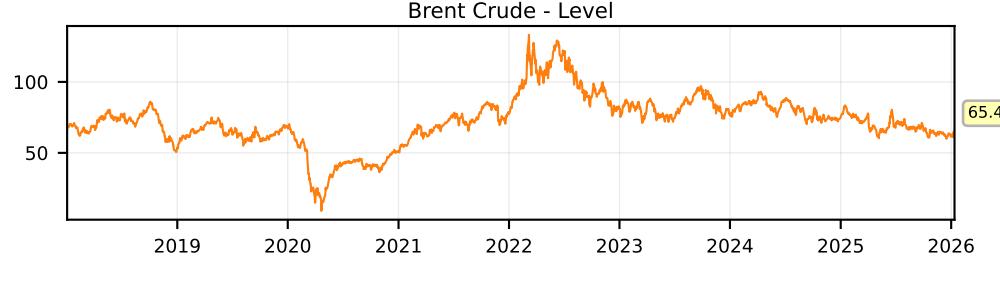
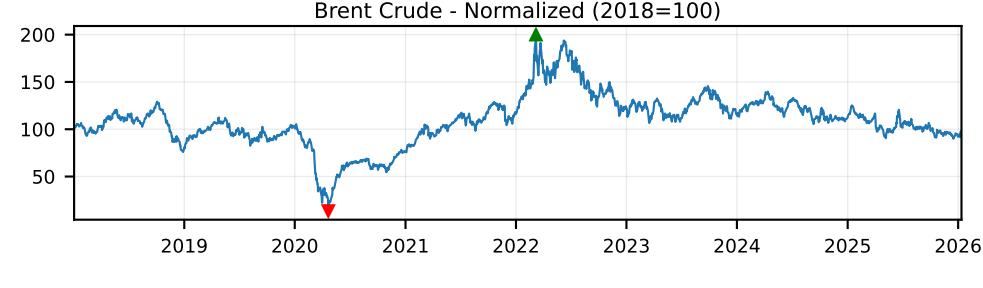
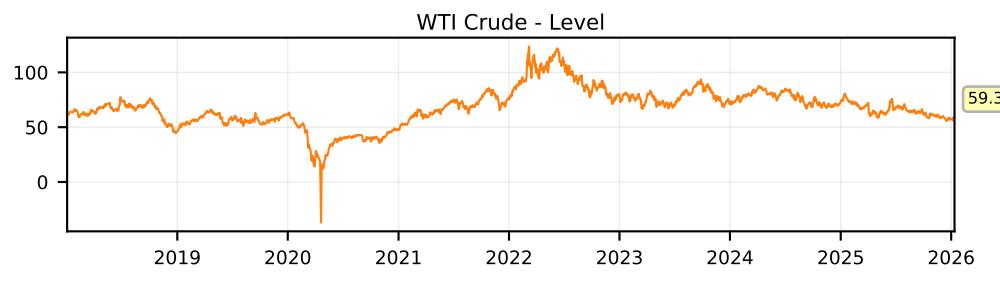
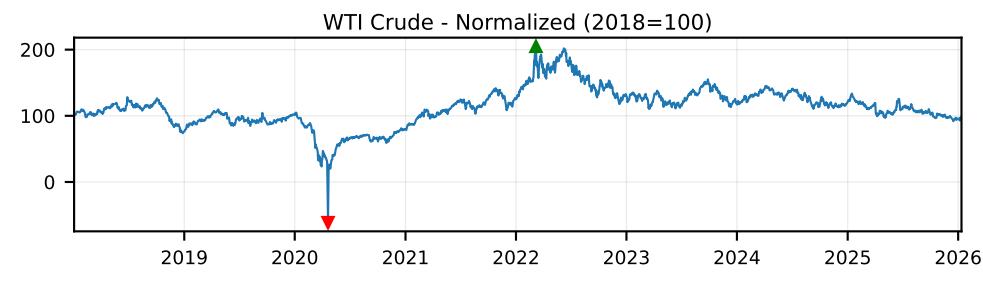
# Volatility & Credit

| Series    | Current | YTD   | 1M    | 3M     | 1Y    | 3Y     | 5Y     |
|-----------|---------|-------|-------|--------|-------|--------|--------|
| VIX       | 15.84   | 5.95  | -3.88 | -23.77 | -1.74 | -18.73 | -34.92 |
| HY Spread | 2.71    | -0.1  | -0.27 | -0.33  | -0.01 | -1.48  | -1.03  |
| 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 | 4.81    | -0.03 | -0.02 | 0.1    | -0.59 | -0.29  | 2.94   |

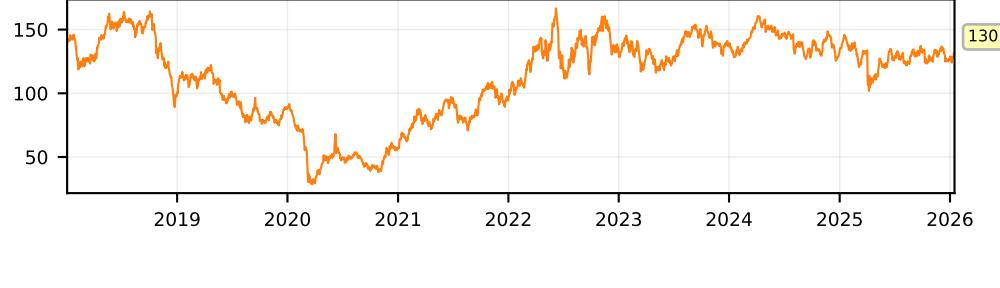
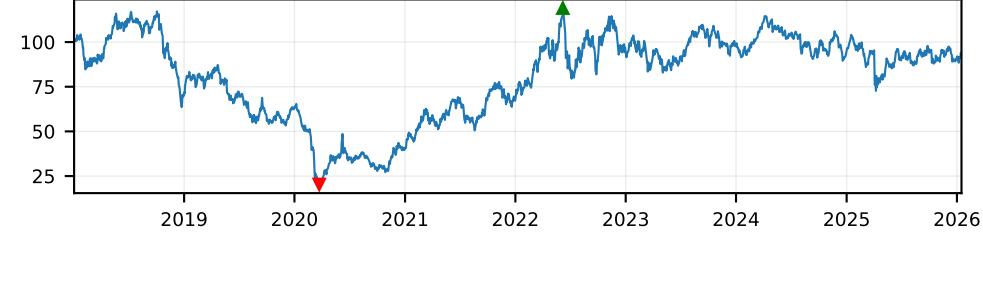


# Commodities & Energy

| Series        | Current | YTD   | 1M     | 3M    | 1Y     | 3Y     | 5Y     |
|---------------|---------|-------|--------|-------|--------|--------|--------|
| WTI Crude     | 59.39   | 3.72  | 3.09   | -0.22 | -23.14 | -25.67 | 12.46  |
| Brent Crude   | 65.4    | 6.6   | 5.3    | 3.81  | -18.0  | -21.61 | 17.8   |
| Natural Gas   | 2.9     | -27.5 | -28.75 | 2.47  | -29.78 | -15.45 | 2.84   |
| Gold          |         |       |        |       |        |        |        |
| Energy Sector | 47.69   | 6.67  | 7.41   | 11.88 | 5.71   | 17.12  | 169.55 |
| Oil & Gas E&P | 130.29  | 3.19  | 1.87   | 5.44  | -10.69 | -6.77  | 94.9   |



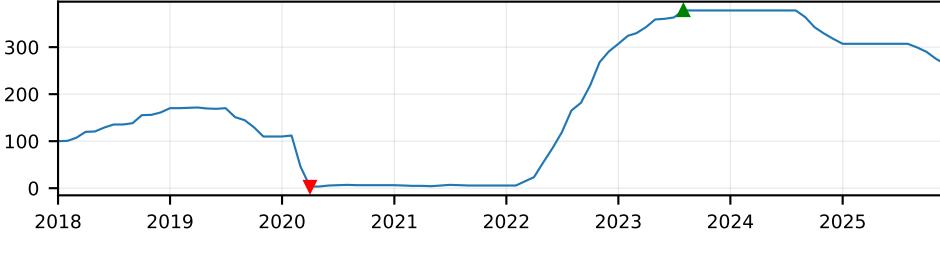
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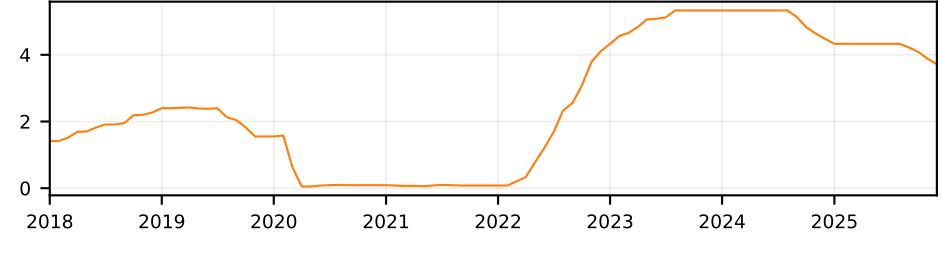
# Interest Rates

| 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 |

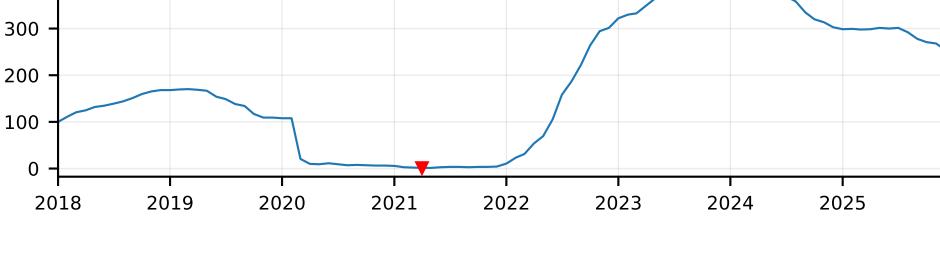
Fed Funds - Normalized (2018=100)



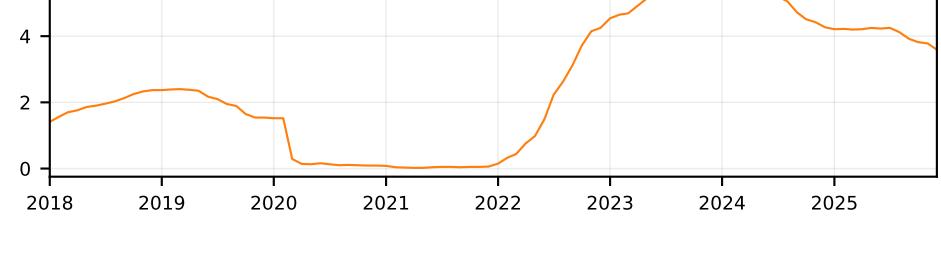
Fed Funds - Yield (%)



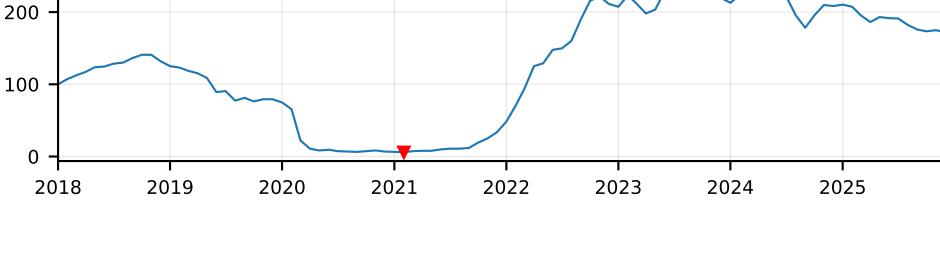
3M T-Bill - Normalized (2018=100)



3M T-Bill - Yield (%)



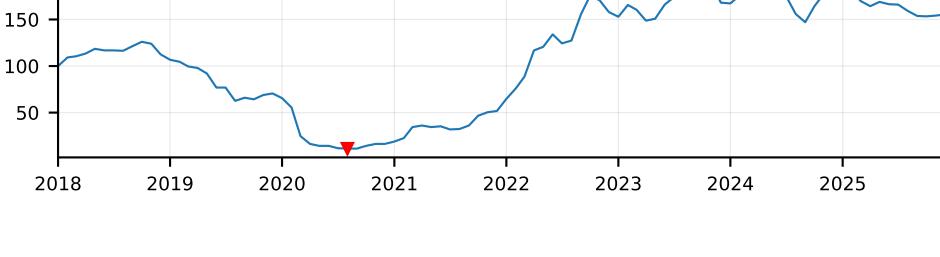
2-Yr Treasury - Normalized (2018=100)



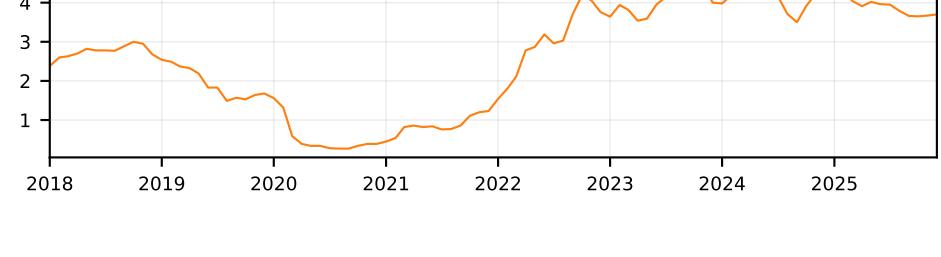
2-Yr Treasury - Yield (%)



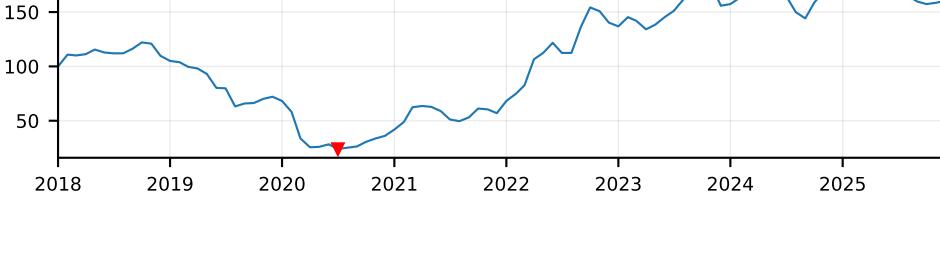
5-Yr Treasury - Normalized (2018=100)



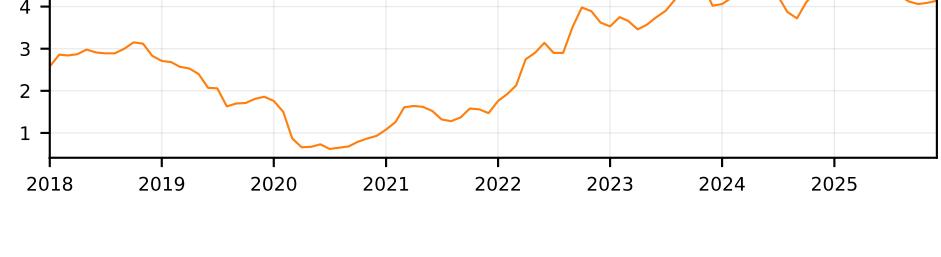
5-Yr Treasury - Yield (%)



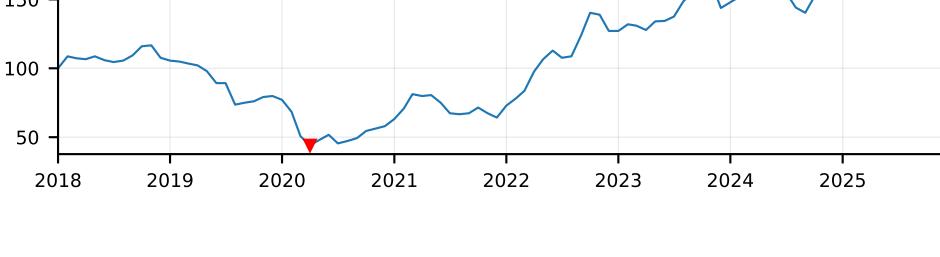
10-Yr Treasury - Normalized (2018=100)



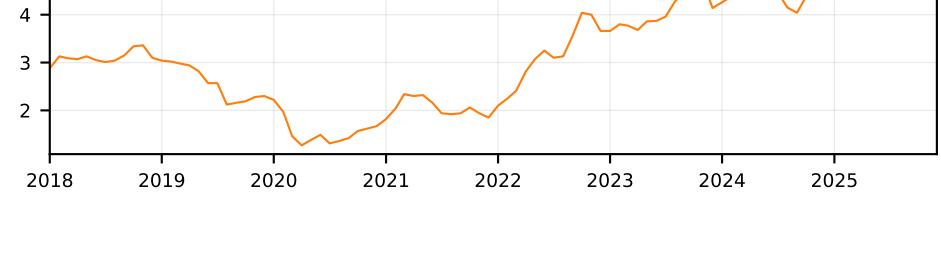
10-Yr Treasury - Yield (%)



30-Yr Treasury - Normalized (2018=100)



30-Yr Treasury - Yield (%)



# Real Estate & Intl

| Series           | Current | YTD   | 1M    | 3M    | 1Y    | 3Y    | 5Y    |
|------------------|---------|-------|-------|-------|-------|-------|-------|
| US REITs         | 92.62   | 4.67  | 3.6   | 1.59  | 3.24  | 4.74  | 15.21 |
| US Real Estate   | 98.31   | 4.71  | 4.75  | 1.4   | 4.63  | 9.11  | 21.08 |
| Intl Developed   | 99.53   | 3.64  | 5.71  | 5.31  | 30.16 | 40.68 | 38.89 |
| Emerging Markets | 57.87   | 5.78  | 10.02 | 6.81  | 38.58 | 48.16 | 16.84 |
| 30-Yr Mortgage   | 6.06    | -0.09 | -0.16 | -0.21 | -0.87 | -0.27 | 3.27  |

