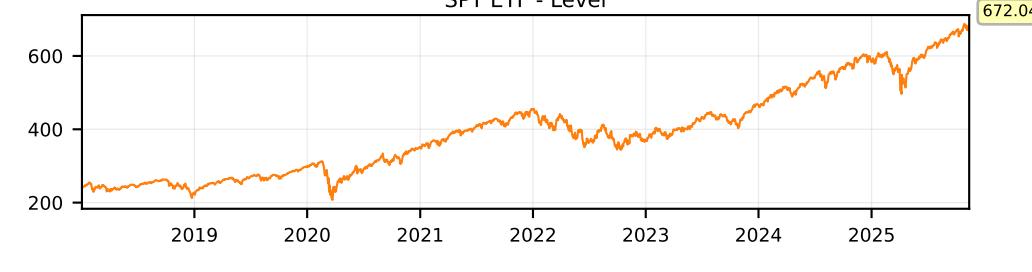
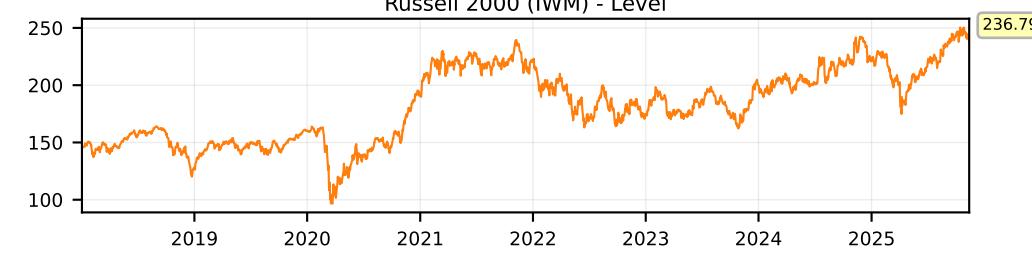
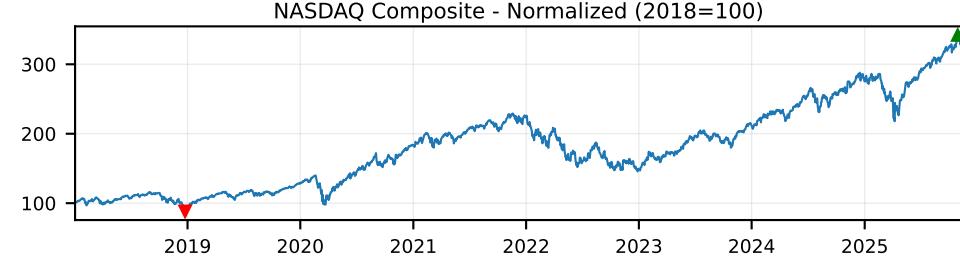
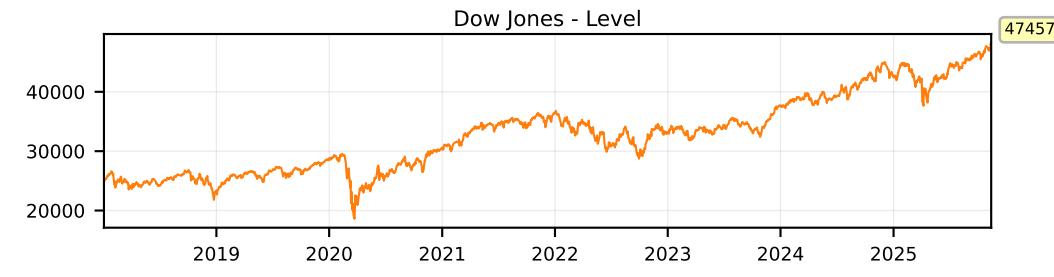
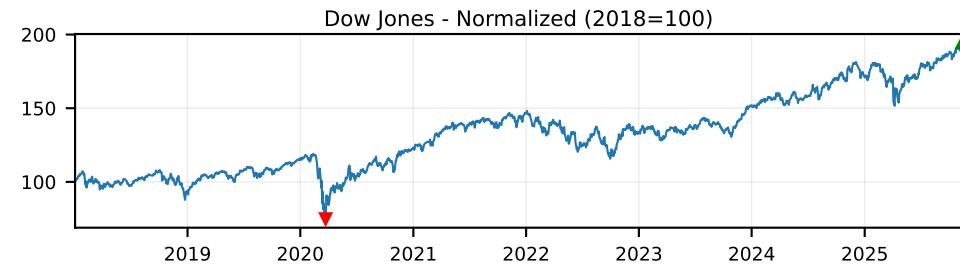
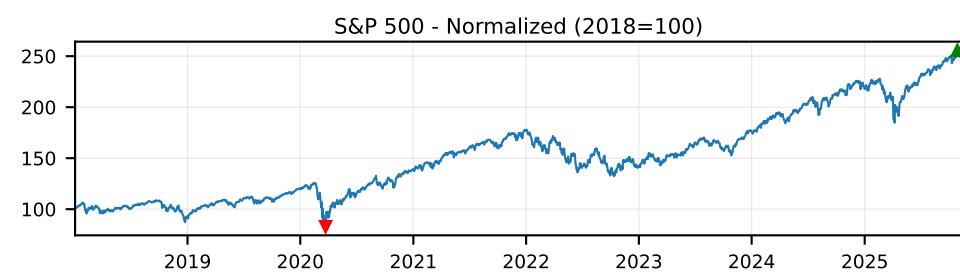


# Major Indices

| Series             | Current  | YTD   | 1M    | 3M   | 1Y    | 3Y     | 5Y     |
|--------------------|----------|-------|-------|------|-------|--------|--------|
| S&P 500            | 6737.49  | 14.55 | 1.4   | 4.46 | 12.57 | 70.26  | 87.93  |
| Dow Jones          | 47457.22 | 11.55 | 2.56  | 5.59 | 7.96  | 41.51  | 60.98  |
| NASDAQ Composite   | 22870.36 | 18.43 | 1.55  | 5.77 | 18.93 | 104.27 | 93.34  |
| Russell 2000 (IWM) | 236.79   | 7.16  | -4.48 | 4.25 | 0.71  | 28.13  | 39.56  |
| SPY ETF            | 672.04   | 15.01 | 1.48  | 4.44 | 13.25 | 76.22  | 100.17 |
| Nasdaq 100 (QQQ)   | 608.4    | 19.18 | 1.74  | 5.38 | 19.14 | 116.62 | 115.0  |



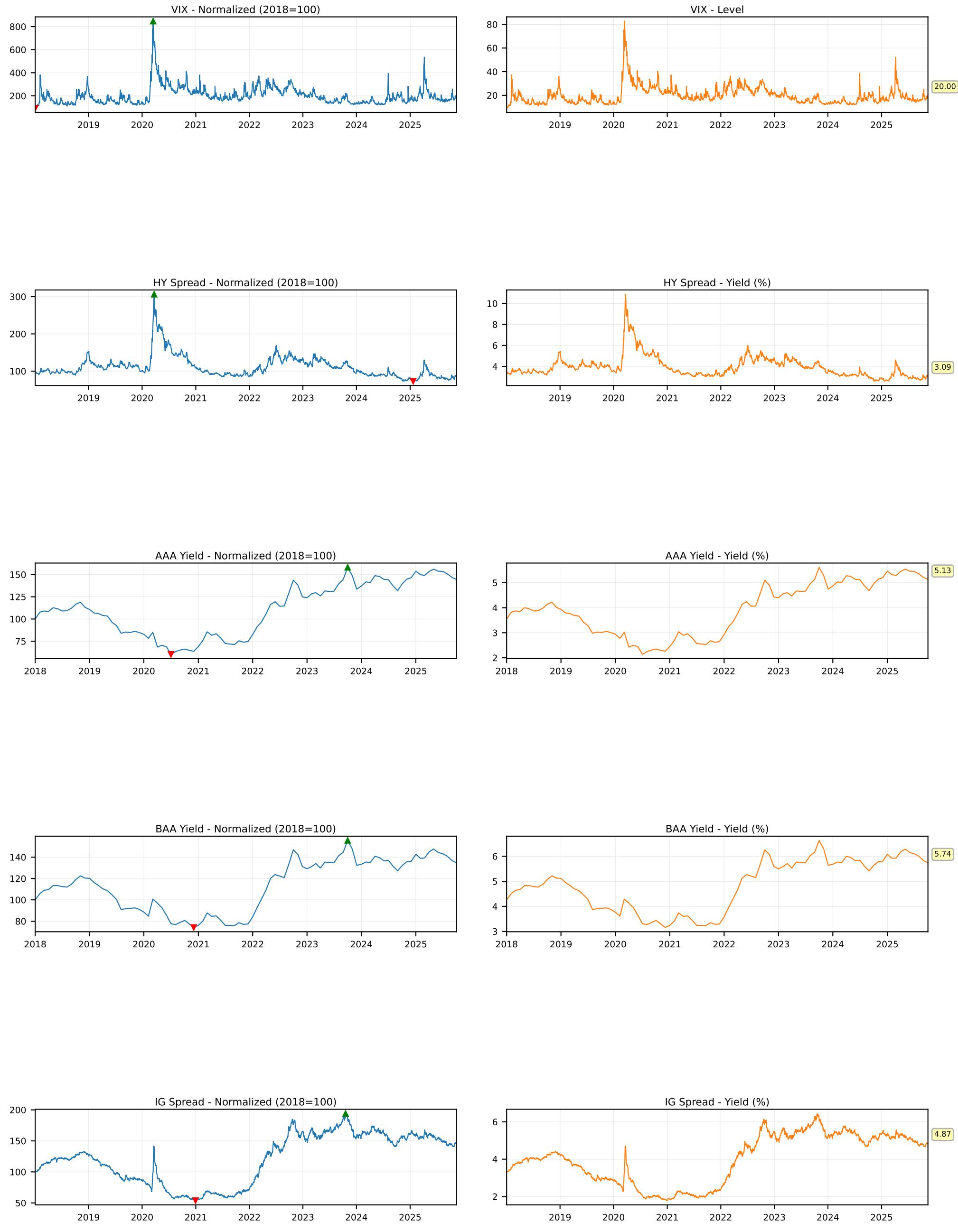
## Sectors (SPDR ETFs)

| Series        | Current | YTD   | 1M    | 3M    | 1Y    | 3Y     | 5Y     |
|---------------|---------|-------|-------|-------|-------|--------|--------|
| Materials     | 87.57   | 4.08  | -1.73 | -2.73 | -5.51 | 7.92   | 31.97  |
| Energy        | 90.48   | 5.63  | 4.76  | 5.75  | -4.26 | -2.81  | 192.39 |
| Financials    | 52.98   | 9.62  | -0.49 | 0.99  | 6.45  | 49.83  | 103.38 |
| Industrials   | 152.0   | 15.36 | -0.81 | 1.04  | 6.85  | 53.66  | 82.61  |
| Technology    | 286.59  | 23.25 | 1.8   | 7.86  | 21.78 | 117.11 | 140.46 |
| Staples       | 77.32   | -1.64 | -2.24 | -5.73 | -4.39 | 6.0    | 20.55  |
| Utilities     | 88.68   | 17.99 | -3.29 | 3.57  | 14.93 | 42.7   | 54.28  |
| Health Care   | 152.74  | 11.03 | 7.31  | 12.14 | 4.03  | 14.63  | 40.41  |
| Discretionary | 232.0   | 3.41  | -1.0  | 1.29  | 6.24  | 62.48  | 53.3   |
| Comm Services | 111.93  | 15.62 | -2.32 | 0.4   | 15.15 | 124.67 | 77.39  |



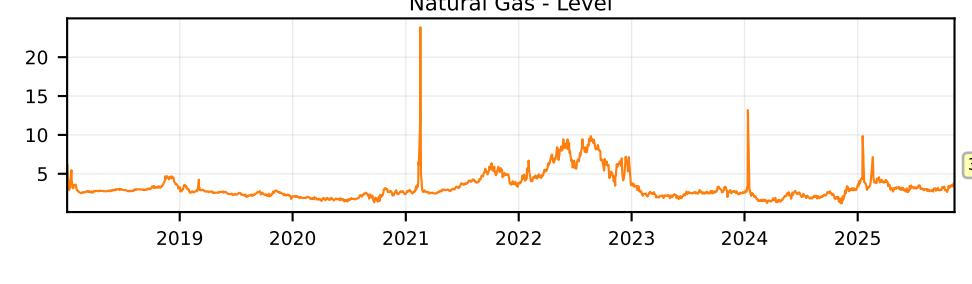
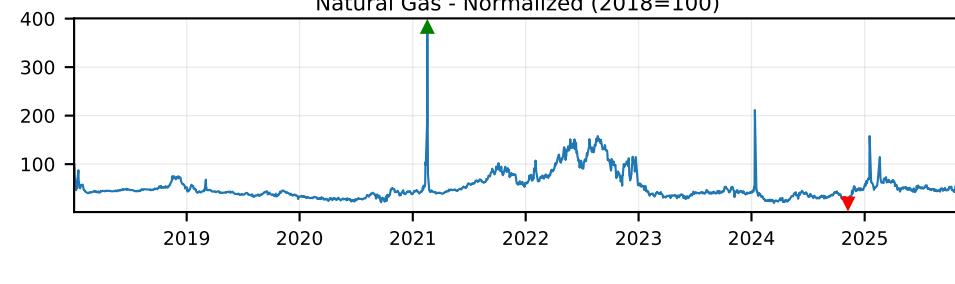
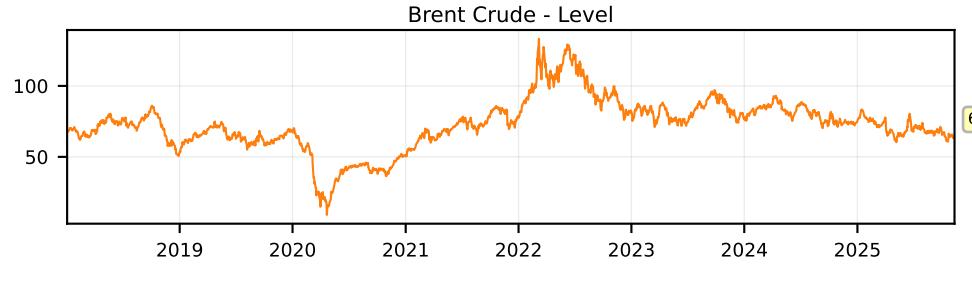
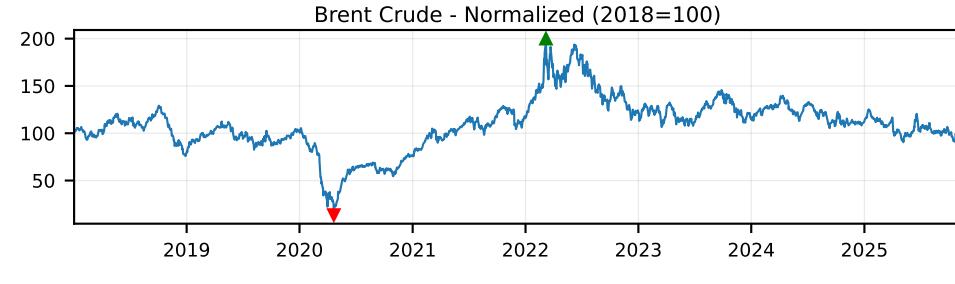
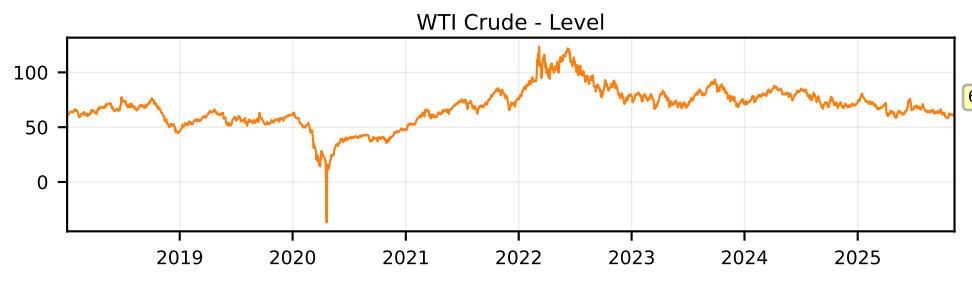
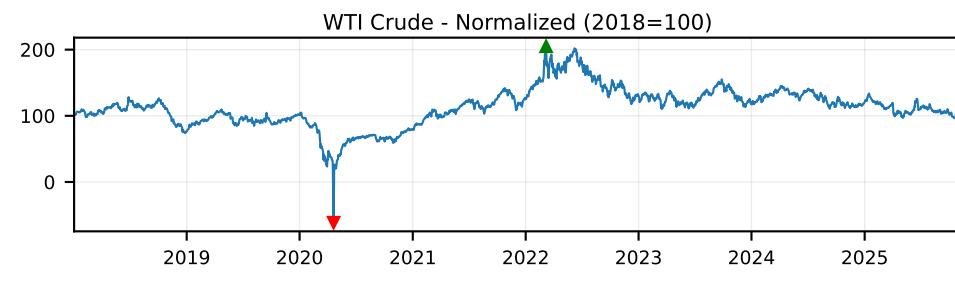
# Volatility & Credit

| Series    | Current | YTD   | 1M    | 3M    | 1Y    | 3Y     | 5Y     |
|-----------|---------|-------|-------|-------|-------|--------|--------|
| VIX       | 20.0    | 15.27 | -3.89 | 32.54 | 42.65 | -15.72 | -13.42 |
| HY Spread | 3.09    | 0.17  | -0.02 | 0.21  | 0.45  | -1.58  | -1.54  |
| 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 | 4.87    | -0.48 | 0.13  | -0.09 | -0.36 | -0.8   | 2.9    |



# Commodities & Energy

| Series        | Current | YTD    | 1M    | 3M    | 1Y     | 3Y     | 5Y     |
|---------------|---------|--------|-------|-------|--------|--------|--------|
| WTI Crude     | 60.94   | -15.88 | 1.99  | -5.11 | -13.79 | -31.64 | 47.8   |
| Brent Crude   | 63.86   | -14.37 | -0.85 | -3.61 | -11.54 | -33.73 | 51.47  |
| Natural Gas   | 3.8     | 11.76  | 31.03 | 29.69 | 214.05 | -20.83 | 38.18  |
| Gold          |         |        |       |       |        |        |        |
| Energy Sector | 90.48   | 5.63   | 4.76  | 5.75  | -4.26  | -2.81  | 192.39 |
| Oil & Gas E&P | 131.92  | -0.34  | 4.58  | 5.94  | -6.66  | -15.88 | 181.19 |



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 |

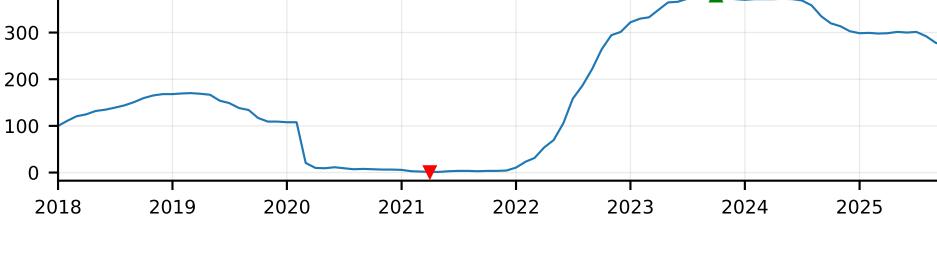
Fed Funds - Normalized (2018=100)



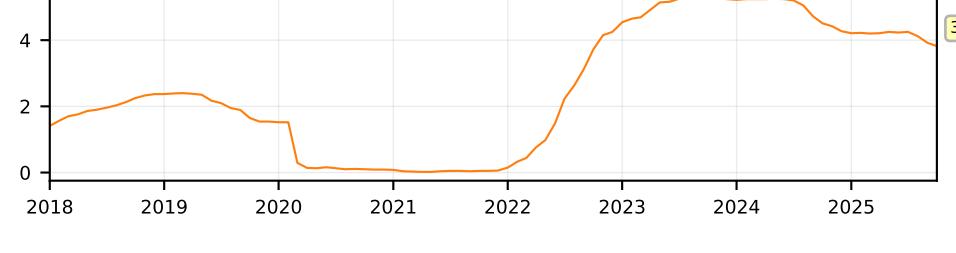
Fed Funds - Yield (%)



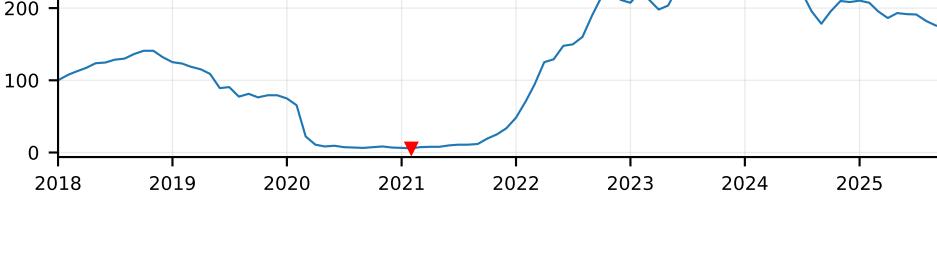
3M T-Bill - Normalized (2018=100)



3M T-Bill - Yield (%)



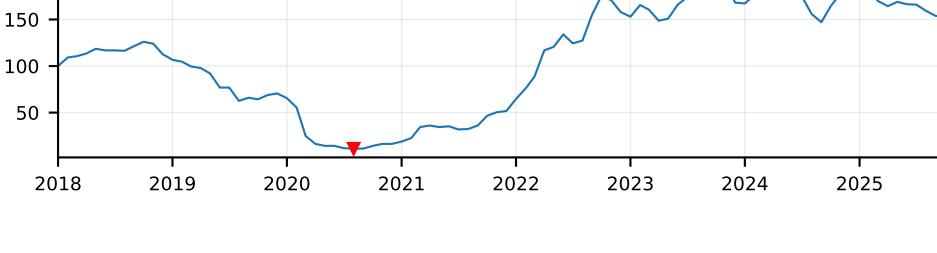
2-Yr Treasury - Normalized (2018=100)



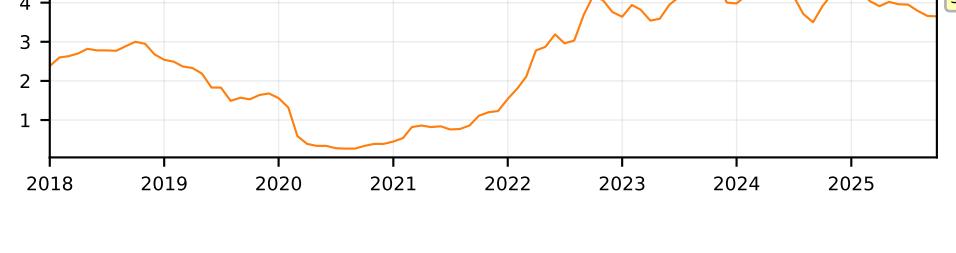
2-Yr Treasury - Yield (%)



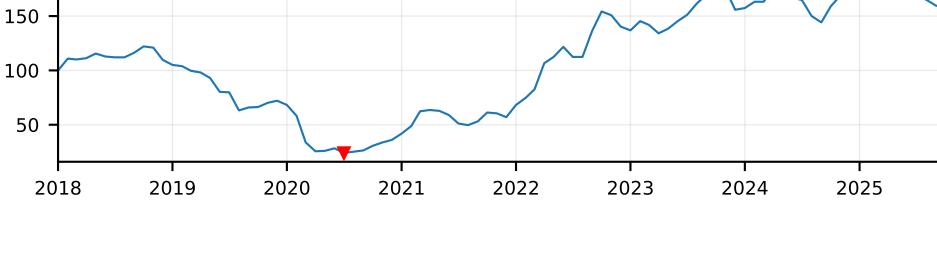
5-Yr Treasury - Normalized (2018=100)



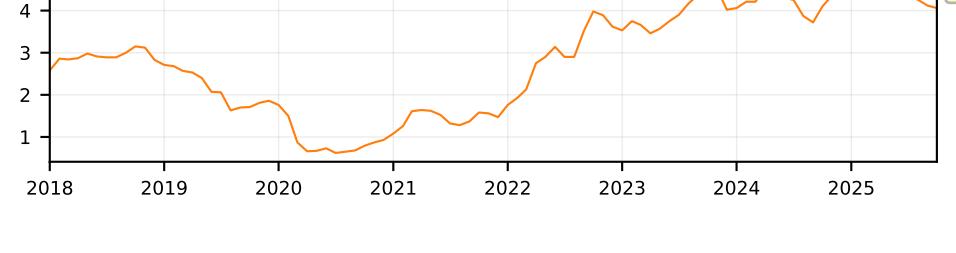
5-Yr Treasury - Yield (%)



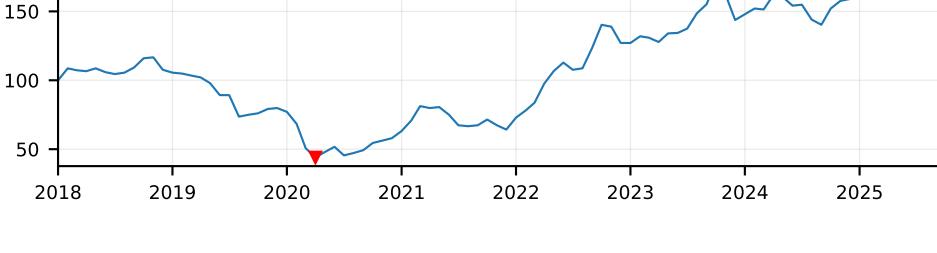
10-Yr Treasury - Normalized (2018=100)



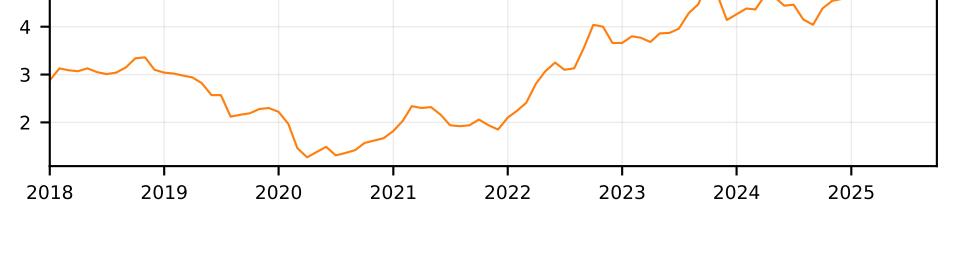
10-Yr Treasury - Yield (%)



30-Yr Treasury - Normalized (2018=100)



30-Yr Treasury - Yield (%)



# Real Estate & Intl

| Series           | Current | YTD   | 1M    | 3M    | 1Y    | 3Y    | 5Y    |
|------------------|---------|-------|-------|-------|-------|-------|-------|
| US REITs         | 89.4    | 0.36  | -0.22 | -0.3  | -5.5  | 5.34  | 11.97 |
| US Real Estate   | 94.66   | 1.72  | -0.61 | -0.66 | -3.96 | 10.04 | 15.57 |
| Intl Developed   | 95.53   | 26.35 | 2.28  | 3.62  | 23.66 | 47.49 | 44.35 |
| Emerging Markets | 54.93   | 31.35 | 3.7   | 9.99  | 29.33 | 54.59 | 26.01 |
| 30-Yr Mortgage   | 6.24    | -0.61 | -0.06 | -0.34 | -0.55 | -0.84 | 3.4   |

