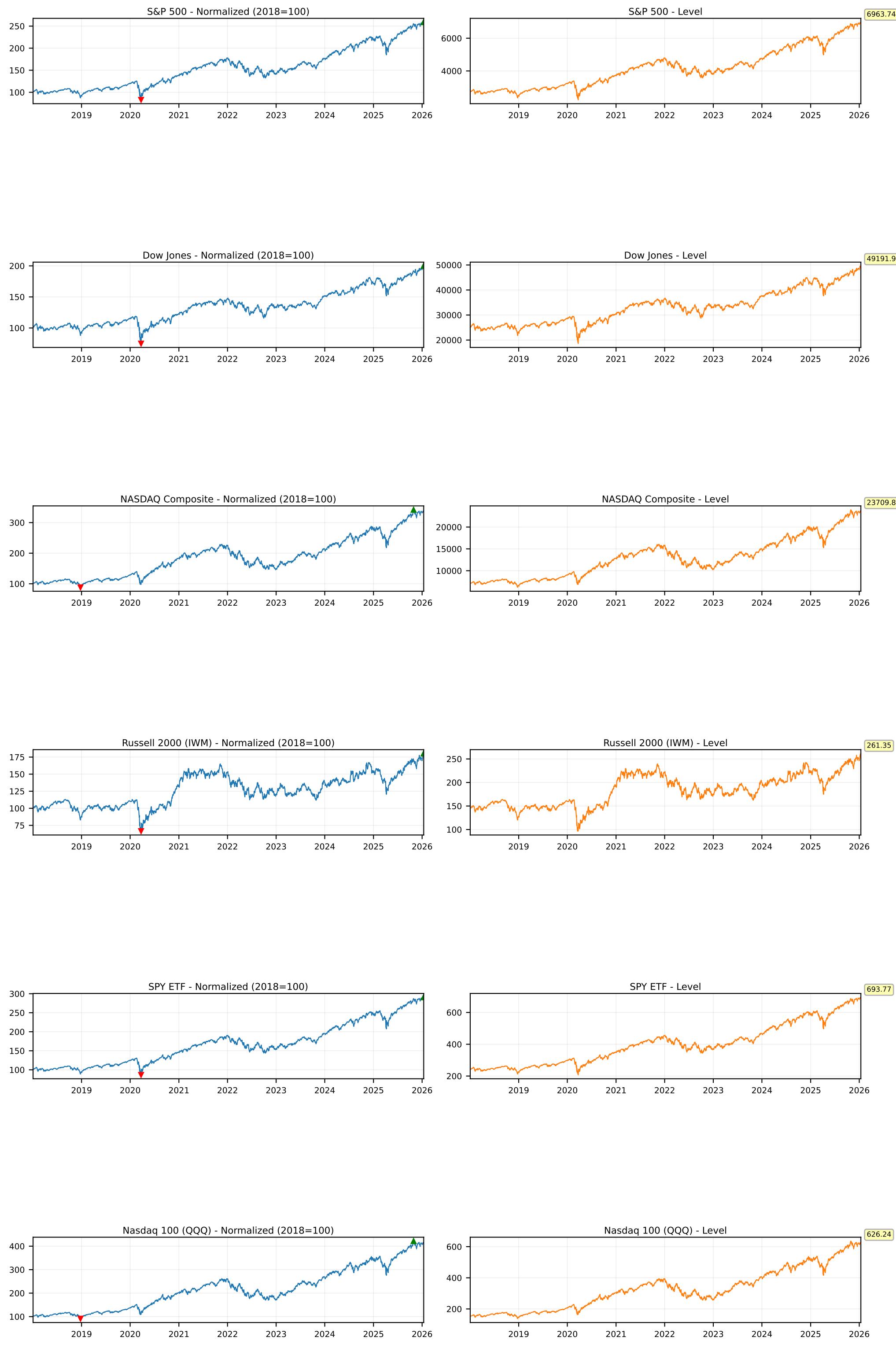


# Major Indices

| Series             | Current  | YTD  | 1M   | 3M   | 1Y    | 3Y     | 5Y     |
|--------------------|----------|------|------|------|-------|--------|--------|
| S&P 500            | 6963.74  | 1.73 | 2.0  | 4.39 | 19.32 | 74.13  | 83.47  |
| Dow Jones          | 49191.99 | 2.35 | 1.51 | 6.35 | 16.3  | 43.41  | 58.73  |
| NASDAQ Composite   | 23709.87 | 2.01 | 2.22 | 4.59 | 24.21 | 114.0  | 80.82  |
| Russell 2000 (IWM) | 261.35   | 6.17 | 2.95 | 4.4  | 20.3  | 39.72  | 24.53  |
| SPY ETF            | 693.77   | 1.74 | 1.76 | 4.3  | 19.69 | 79.55  | 94.69  |
| Nasdaq 100 (QQQ)   | 626.24   | 1.94 | 2.06 | 3.99 | 24.06 | 125.98 | 104.44 |



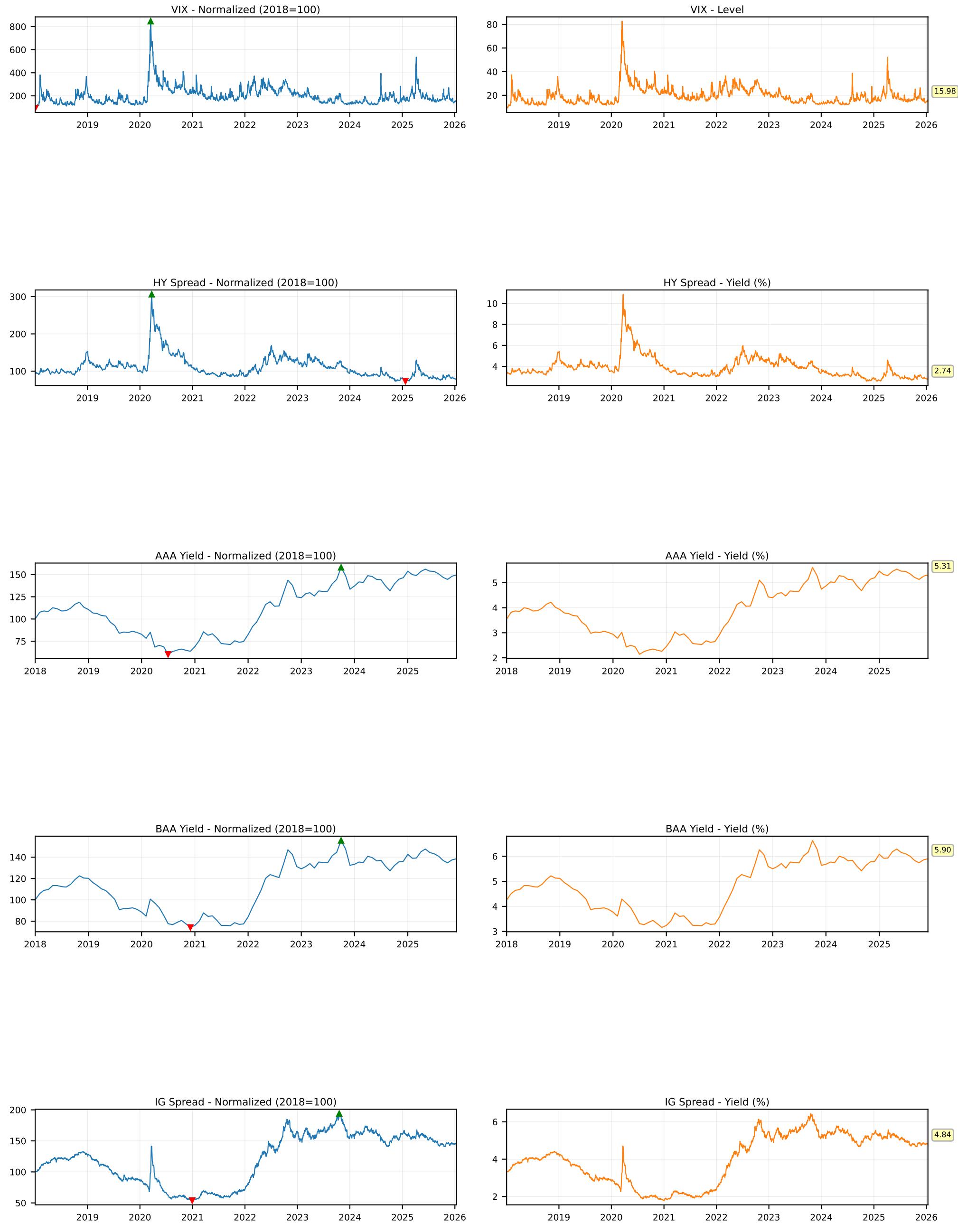
## Sectors (SPDR ETFs)

| Series        | Current | YTD   | 1M    | 3M    | 1Y    | 3Y     | 5Y     |
|---------------|---------|-------|-------|-------|-------|--------|--------|
| Materials     | 48.73   | 7.45  | 8.49  | 10.43 | 16.72 | 23.35  | 40.84  |
| Energy        | 47.0    | 5.12  | 4.15  | 9.83  | 7.63  | 15.67  | 155.31 |
| Financials    | 54.23   | -0.99 | -1.31 | 1.86  | 13.79 | 50.14  | 77.92  |
| Industrials   | 164.01  | 5.73  | 4.64  | 7.48  | 23.44 | 60.07  | 86.97  |
| Technology    | 146.48  | 1.74  | 2.1   | 3.2   | 29.77 | 129.42 | 136.63 |
| Staples       | 81.11   | 4.42  | 2.13  | 2.37  | 6.07  | 8.52   | 28.6   |
| Utilities     | 42.85   | 0.37  | 0.8   | -7.06 | 18.0  | 31.75  | 59.98  |
| Health Care   | 156.74  | 1.25  | 1.74  | 9.95  | 10.8  | 15.72  | 37.97  |
| Discretionary | 124.21  | 4.02  | 3.11  | 6.06  | 12.83 | 82.42  | 54.78  |
| Comm Services | 116.89  | -0.71 | 0.29  | 1.29  | 21.95 | 123.29 | 82.2   |



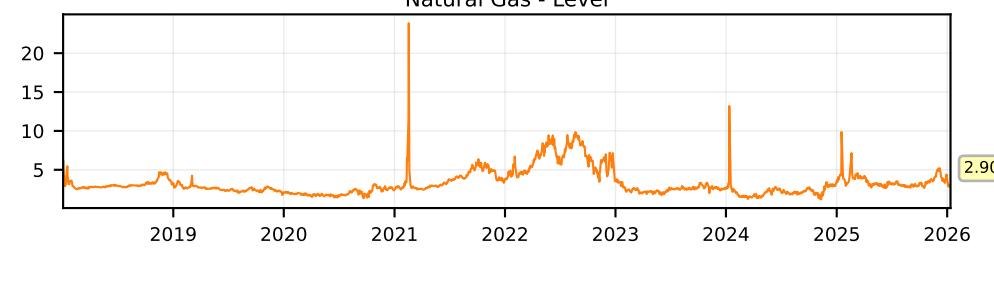
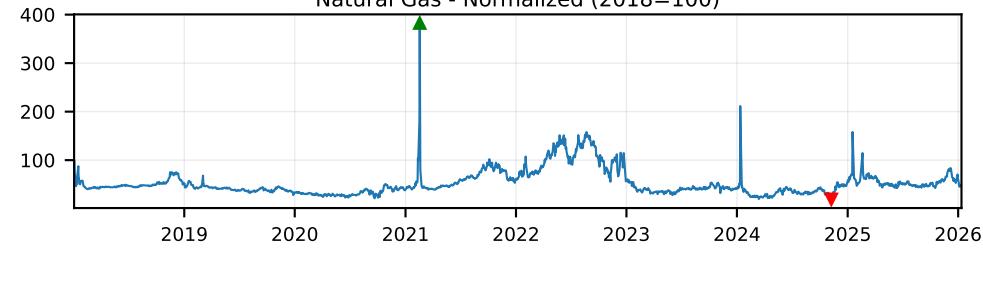
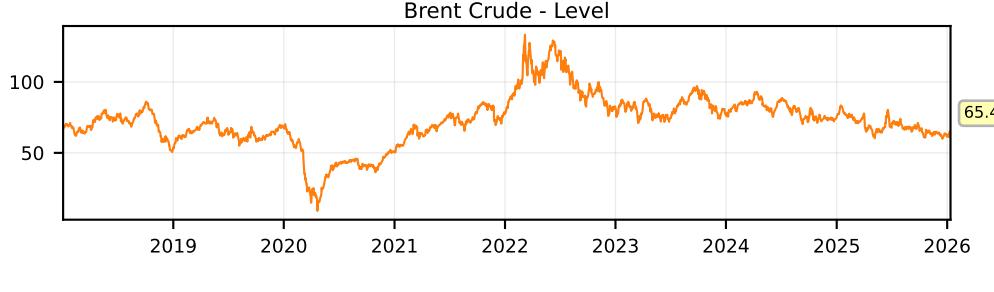
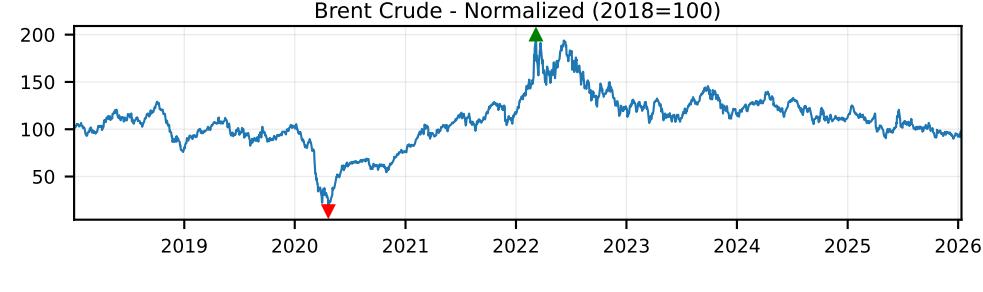
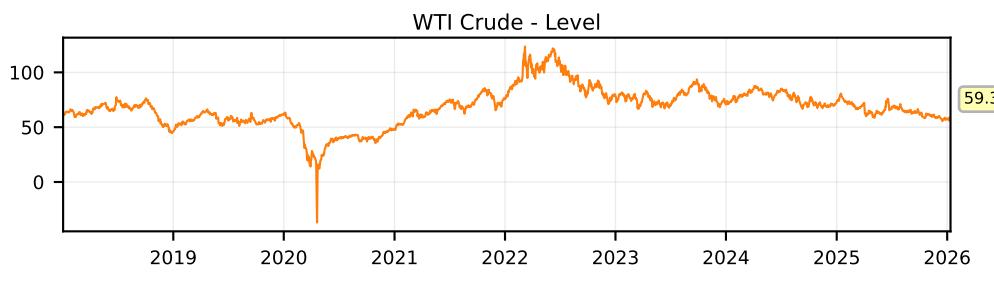
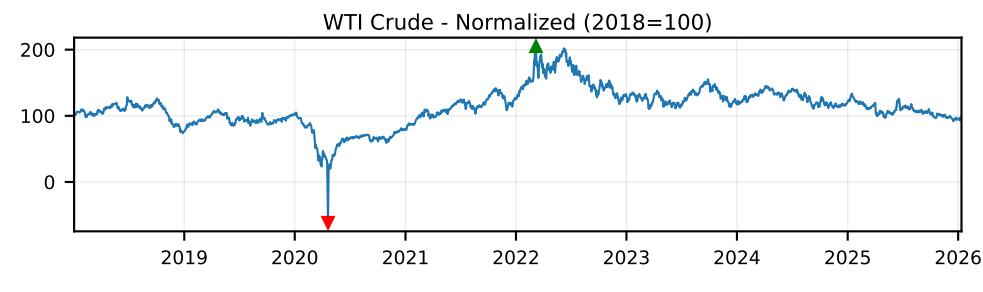
# Volatility & Credit

| Series    | Current | YTD   | 1M    | 3M     | 1Y     | 3Y     | 5Y     |
|-----------|---------|-------|-------|--------|--------|--------|--------|
| VIX       | 15.98   | 6.89  | 1.52  | -22.58 | -16.73 | -12.92 | -31.27 |
| HY Spread | 2.74    | -0.07 | -0.17 | -0.37  | -0.07  | -1.47  | -1.08  |
| 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 | 4.84    | 0.0   | -0.03 | 0.1    | -0.68  | -0.26  | 2.96   |

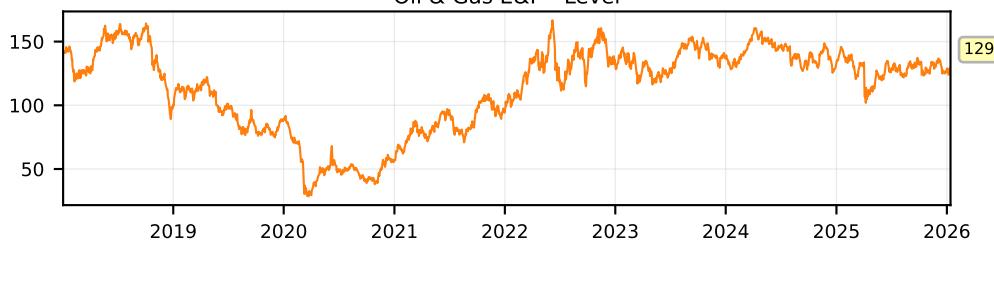


# Commodities & Energy

| 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 | 47.0    | 5.12  | 4.15   | 9.83  | 7.63   | 15.67  | 155.31 |
| Oil & Gas E&P | 129.75  | 2.76  | -1.5   | 3.03  | -8.57  | -6.72  | 87.49  |



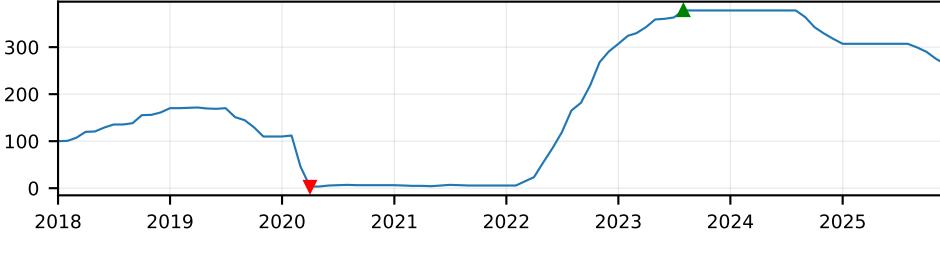
Gold: no data



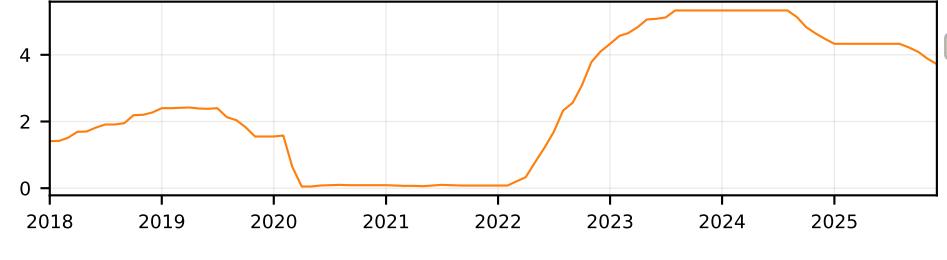
# Interest Rates

| 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 |

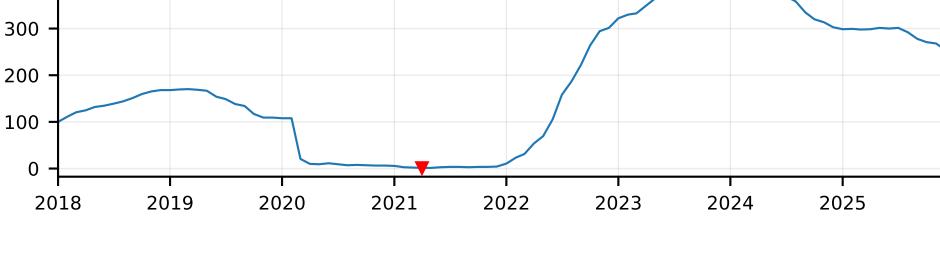
Fed Funds - Normalized (2018=100)



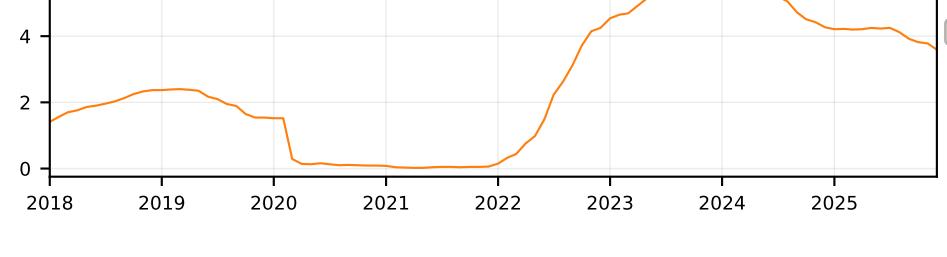
Fed Funds - Yield (%)



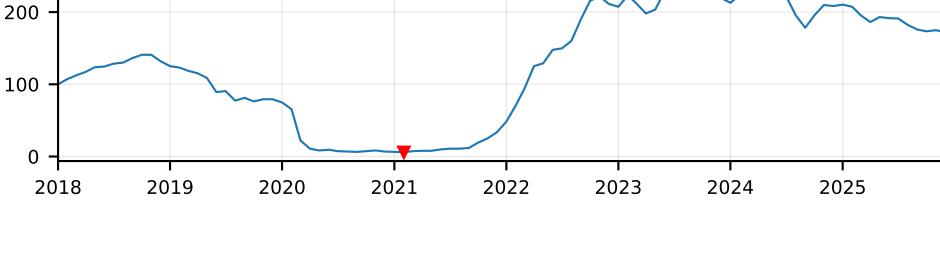
3M T-Bill - Normalized (2018=100)



3M T-Bill - Yield (%)



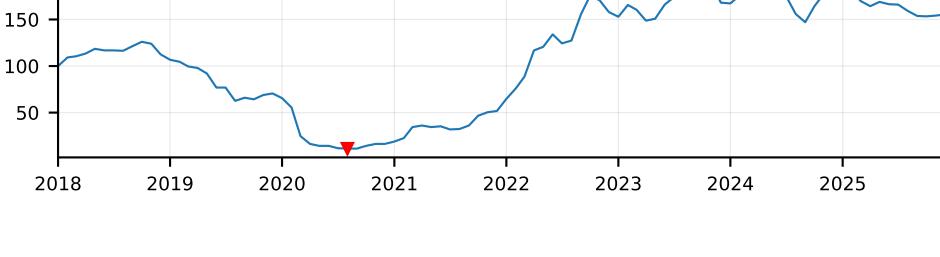
2-Yr Treasury - Normalized (2018=100)



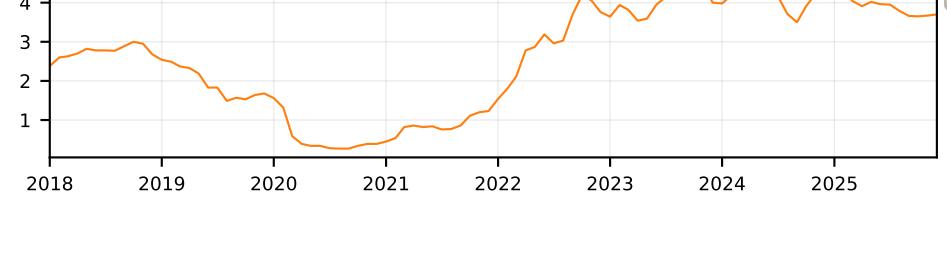
2-Yr Treasury - Yield (%)



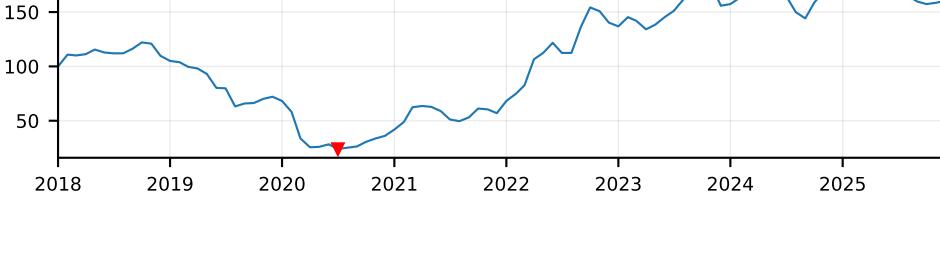
5-Yr Treasury - Normalized (2018=100)



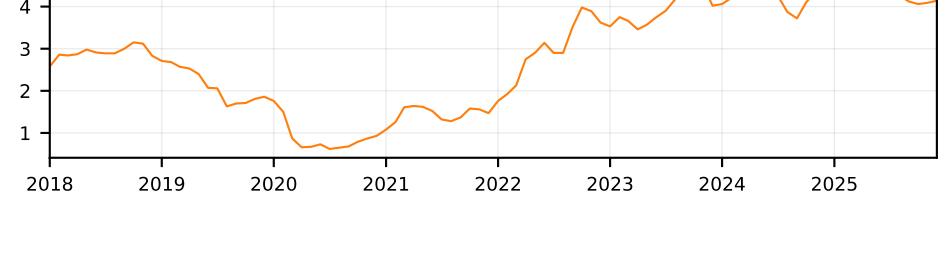
5-Yr Treasury - Yield (%)



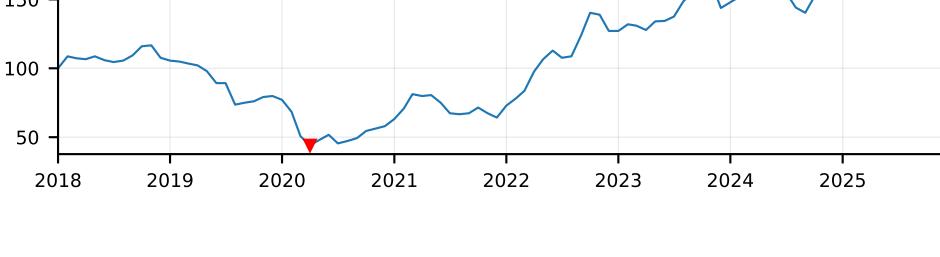
10-Yr Treasury - Normalized (2018=100)



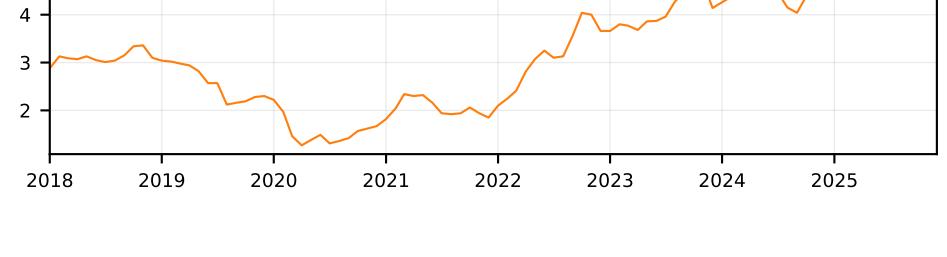
10-Yr Treasury - Yield (%)



30-Yr Treasury - Normalized (2018=100)



30-Yr Treasury - Yield (%)



# Real Estate & Intl

| Series           | Current | YTD  | 1M    | 3M    | 1Y    | 3Y    | 5Y    |
|------------------|---------|------|-------|-------|-------|-------|-------|
| US REITs         | 90.09   | 1.81 | 0.72  | -0.89 | 4.03  | 2.17  | 13.35 |
| US Real Estate   | 95.43   | 1.64 | 0.71  | -1.22 | 5.32  | 6.02  | 18.87 |
| Intl Developed   | 98.84   | 2.93 | 2.42  | 5.32  | 32.05 | 40.14 | 35.77 |
| Emerging Markets | 57.51   | 5.12 | 6.03  | 6.82  | 40.92 | 46.41 | 14.47 |
| 30-Yr Mortgage   | 6.16    | 0.01 | -0.03 | -0.14 | -0.75 | -0.32 | 3.51  |

