



Covenant Weekly Market Synopsis

Date: 10/23/2015

EQUITIES		Weekly Change	MTD Change	YTD Change	Current Price
MSCI ACWI	MXWD INDEX	0.26%	7.04%	(0.05%)	408.14
S&P 500	SPX INDEX	2.09%	8.19%	2.47%	2,075.17
Russell 2000	RTY INDEX	0.32%	5.99%	(2.21%)	1,165.95
NASDAQ	CCMP INDEX	2.98%	8.96%	7.30%	5,031.86
European Equities	BE500 INDEX	3.69%	8.39%	12.03%	254.48
Nikkei (Japan)	NKY INDEX	3.83%	8.27%	9.46%	18,825.30
CSI 300 (China)	SHSZ300 INDEX	1.05%	11.52%	2.62%	3,571.24
Emerging Markets	MXEF INDEX	(0.81%)	8.44%	(8.12%)	858.17
Frontier Markets	MXFEM INDEX	(0.44%)	3.17%	(13.42%)	2,509.82

FIXED INCOME	Ticker	Weekly Yield Change	MTD Yield Change	YTD Yield Change	Current Yield
UST-2 Year	USGG2YR INDEX	0.03%	0.01%	(0.03%)	0.64%
UST-10 Year	USGG10YR INDEX	0.05%	0.05%	(0.09%)	2.08%
UST-30 Year	USGG30YR INDEX	0.02%	0.04%	0.15%	2.90%
High Yield Spread	CSI Barc INDEX	(0.18%)	(0.49%)	1.05%	5.49%

HARD ASSETS	Ticker	Weekly Change	MTD Change	YTD Change	Current Price
Gold	XAU CURRENCY	(1.09%)	4.43%	(1.68%)	1,164.49
Silver	XAG CURRENCY	(1.21%)	9.18%	0.90%	15.85
Copper	HG1 COMDTY	(2.27%)	0.34%	(16.86%)	234.90
Brent Oil	CO1 COMDTY	(4.95%)	(0.85%)	(16.34%)	47.96
WTI Oil	CL1 COMDTY	(5.52%)	(0.98%)	(16.18%)	44.65
Natural Gas	NG1 COMDTY	(5.76%)	(9.27%)	(20.73%)	2.29

OTHER	Ticker	Weekly Change	MTD Change	YTD Change	Current Price
USD	DXY CURRENCY	2.70%	0.77%	7.56%	97.09
VIX	VIX INDEX	(4.45%)	(41.31%)	(25.10%)	14.38
Hedge Funds	HFRXGL INDEX	(0.32%)	0.58%	(2.48%)	1,188.16