

Monthly Economic Data:	1m change	Last	52W Low	52W High	Next Release
		August			
Markit/BME Germany Manufacturing PMI	-3.2	62.7	52.2	66.6	2021/09/01
		July			
Markit Italy Manufacturing PMI SA	-1.9	60.3	51.5	62.3	2021/09/01
		July			
China New Orders PMI SA	-0.6	50.9	50.9	53.9	1st w month
		July			
US ISM Business New Orders	-1.1	64.9	60.9	68	2021/09/01
		July			
US Building Permits Total SAAR	36	1630	1522	1883	2021/09/21
		July			
US Ports: Inbound/Outbound Containers	15,813	1,053,691	1,007,264	1,225,681	Around 15th
		July			
US Retail Sales MoM	-1.8	-1.1	-2.9	11.3	2021/09/16
	-3				

Shorter term Economic Data:	1w change	Last	52W Low	52W High	Next Release
		23 Aug			
CRB Raw Industrials Index	-6.28	615.92	448.46	623.86	Daily
		23 Aug			
Baltic Dry Index	490	4,147	1111	4147	Daily
		23 Aug			
Economic Surprise EU	-14.7	-8	-7.6	205.5	Daily
		23 Aug			
Economic Surprise US	-9.4	-45.5	-45.5	242.8	Daily
		13 Aug			
US Jobless Claims	-29	348	348	904	2021/08/26
		15 Aug			
US Consumer Comfort Index	1.9	56.5	43.2	56.9	2021/08/26
		23 Aug			
US Steel Utilization Index	0.3	85	61.7	85	Monday
		13 Aug			
US No. of Car & Intermodal Carloads	-4,797	504,810	377,904	546,209	Friday
		11 Aug			
US Bank Credit (billion USD)	13.3	15,720	14,926	15,720	Wednesday
	1				

Leading Indicators	Last	1w % chg
US Semi's Index	3,352	2.91
S&P Financials	634	0.00
S&P Industrials / Staples	1.175	0.78
Emerging Markets	1,238	-1.45
Spain 5yr CDS (bps)	30	0.0
WTI Crude Oil	67	-0.11
Iron Ore	92	-0.92
LME Copper	4,692	-1.78
		-1

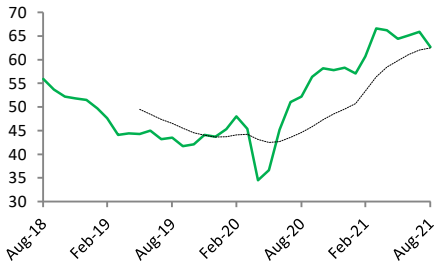
Sentiment Indicators	Last	1w chg
S&P COT Oscillator	56.4	2.1
Speculation Index	6.4	-0.7
S&P 14 Day RSI	62.5	2.4
Citi OB/OS Index	#N/A N/A	#N/A N/A
Bull - Bear Index	-1.9	-7.4
VIX Index	17.3	-0.7
20D MA Put / Call Ratio	52.0	-0.8
% NYSE Stocks > 200DMA	62.7	-3.9
		-3

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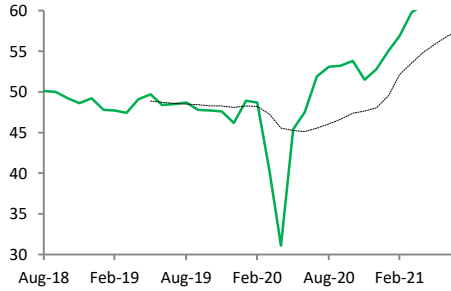
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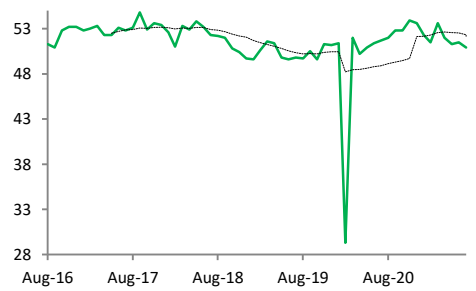
Markit/BME Germany Manufacturing PMI SA



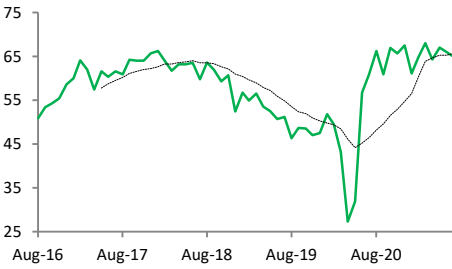
Markit Italy Manufacturing PMI SA



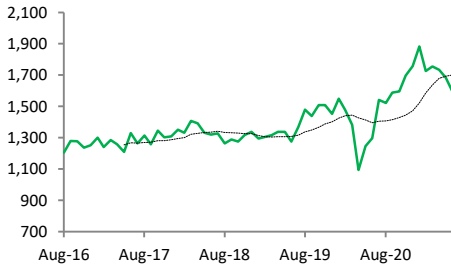
China New Orders PMI SA



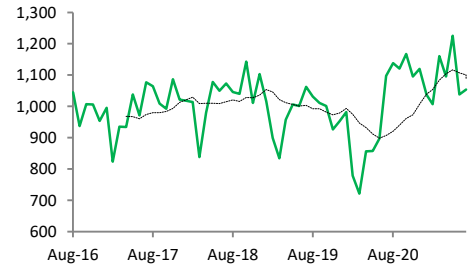
ISM Manufacturing Report on Business New Orders SA



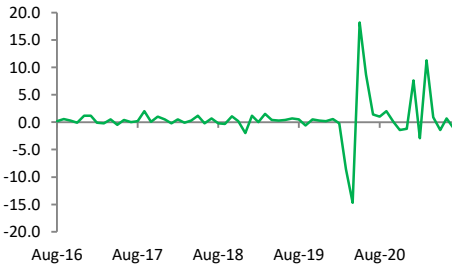
Private Housing Authorized by Bldg Permits by Type Total SAAR



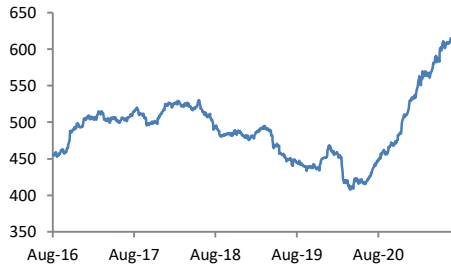
Port of Long Beach & LA: Inbound + Outbound containers (000' TEUs)



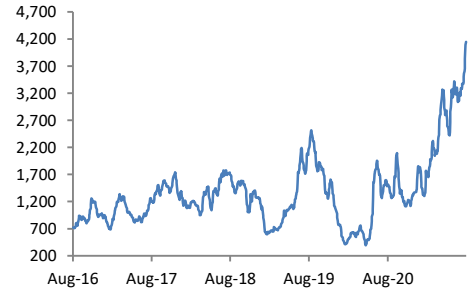
Adjusted Retail & Food Services Sales SA Total Monthly % Change



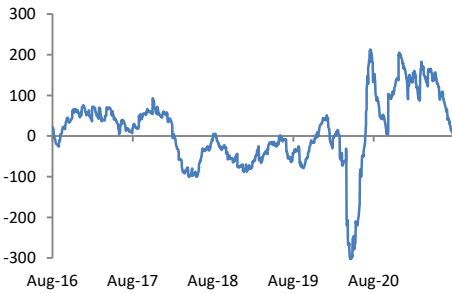
Commodity Research Bureau BLS/US Spot Raw Industrials



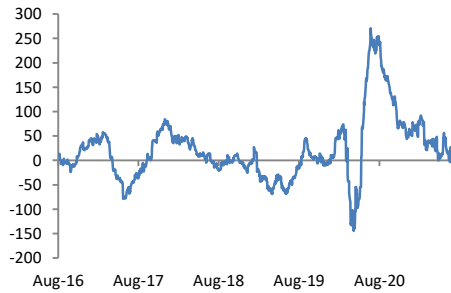
Baltic Dry Index



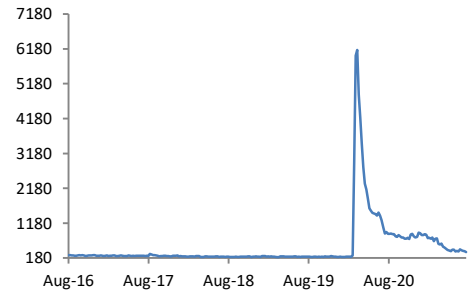
Citi Economic Surprise Index - Eurozone



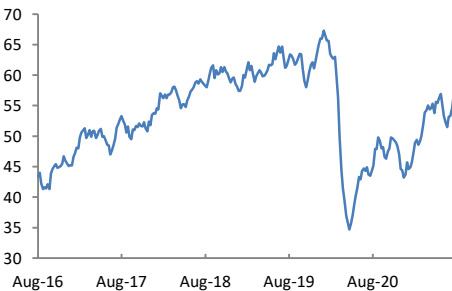
Citi Economic Surprise - United States



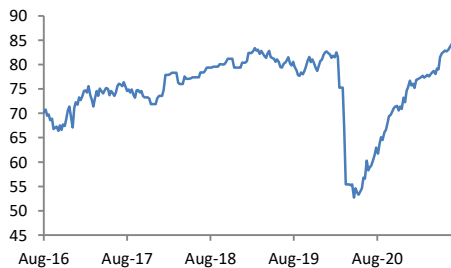
US Initial Jobless Claims SA (000s)



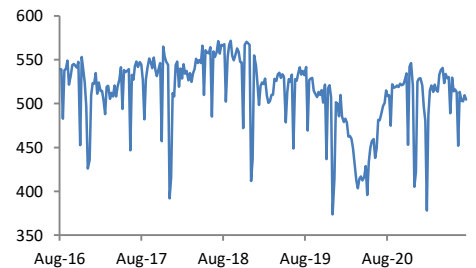
Langer US Weekly Consumer Comfort Index



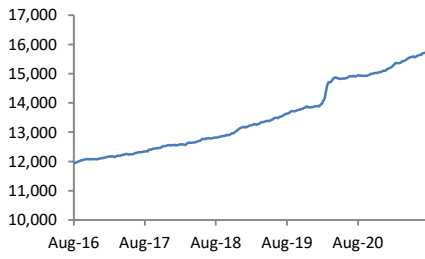
American Iron and Steel Institute (AISI) Steel Production Capacity Utilization



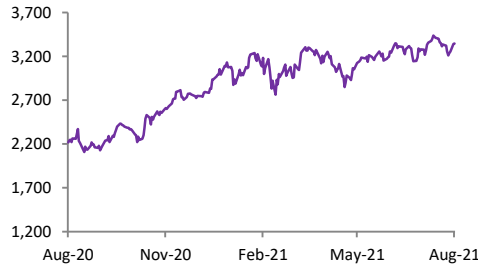
Association of American Railroads: Number of Car & Intermodal carloads (000s)



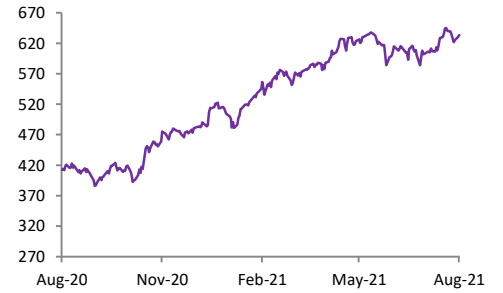
US Commercial Bank Assets Bank Credit SA (billion USD)



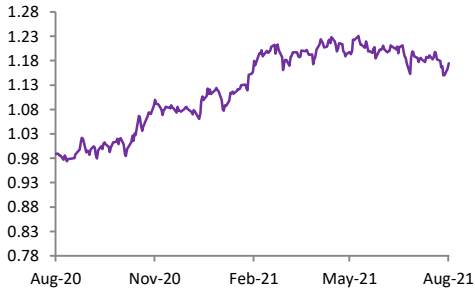
Philadelphia Stock Exchange Semiconductor Index



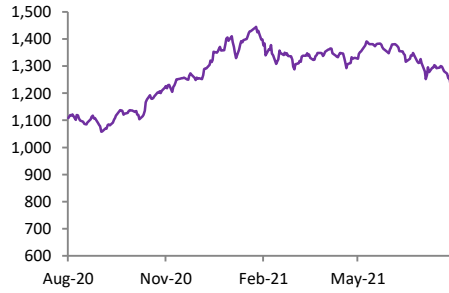
S&P 500 Financials Sector GICS Level 1 Index



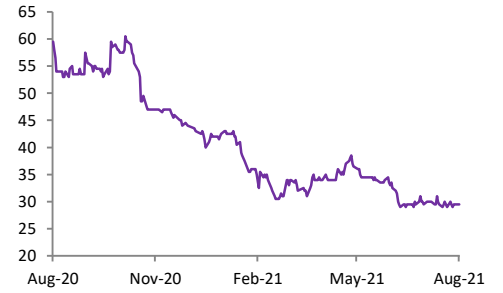
S&P 500 Industrials / Staples



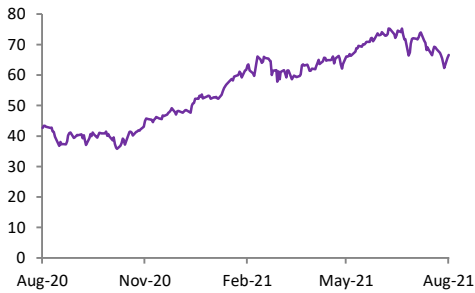
MSCI Emerging Markets Index



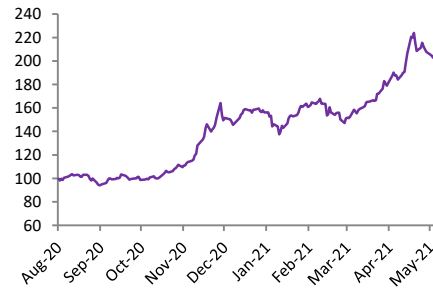
Spain 5yr CDS (bps)



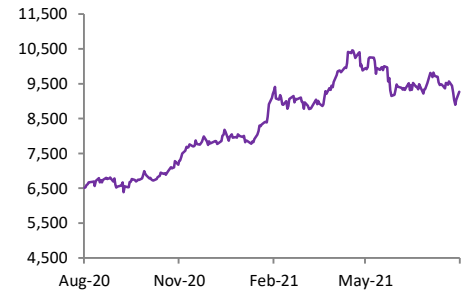
WTI Crude Oil



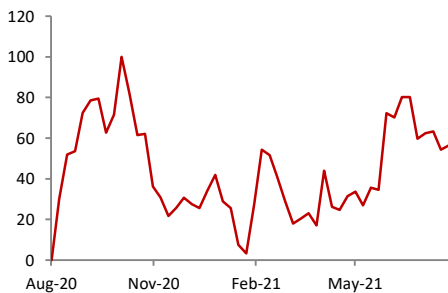
SGX Iron Ore 62% May21



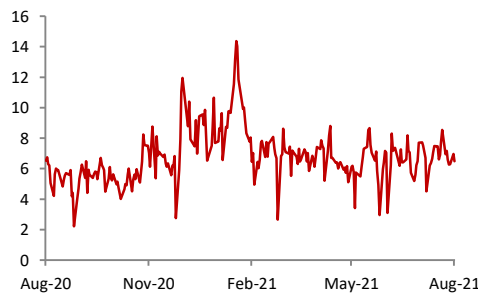
LME COPPER 3MO (\$)



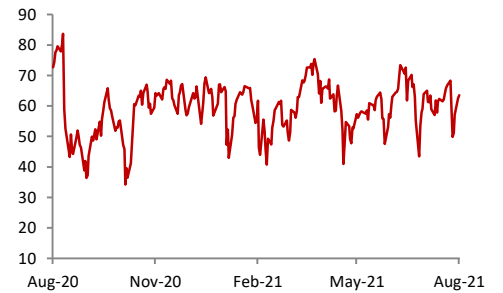
S&P COT Oscillator



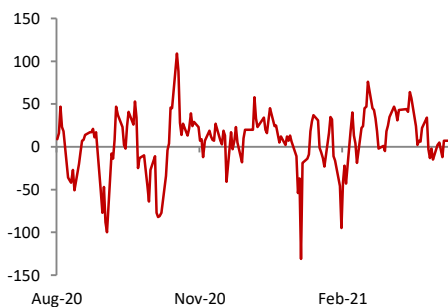
Speculation Index



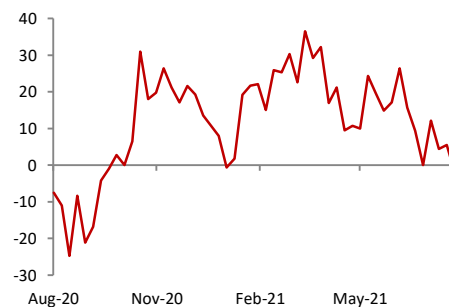
S&P 500 RSI (14)



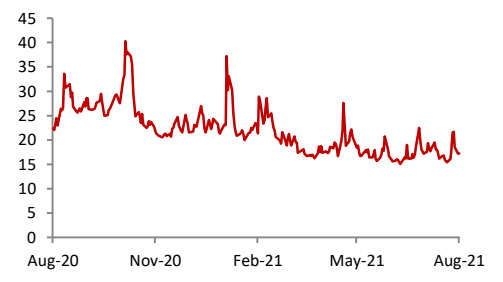
Citi Overbought-Oversold Index



AAII Bull-Bear Index



Chicago Board Options Exchange Volatility Index

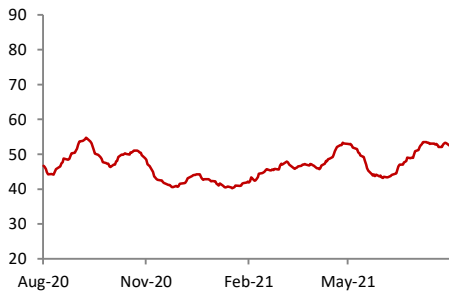


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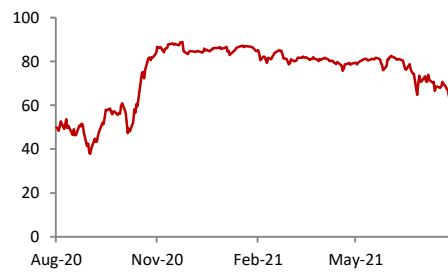
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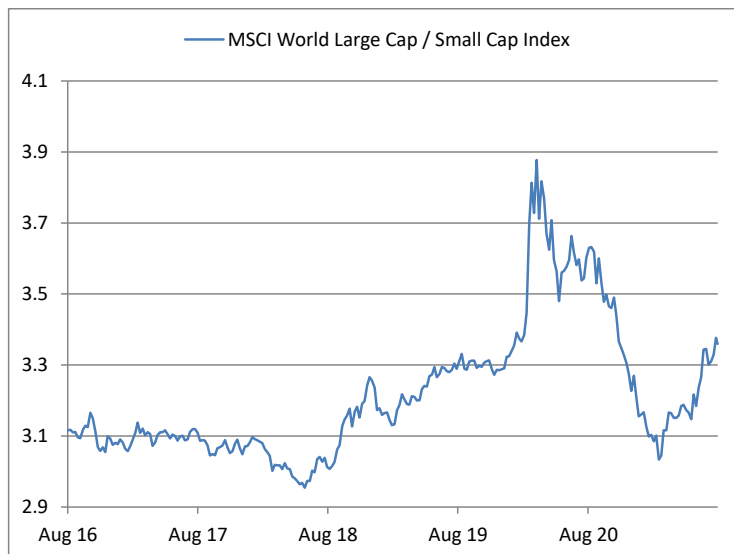
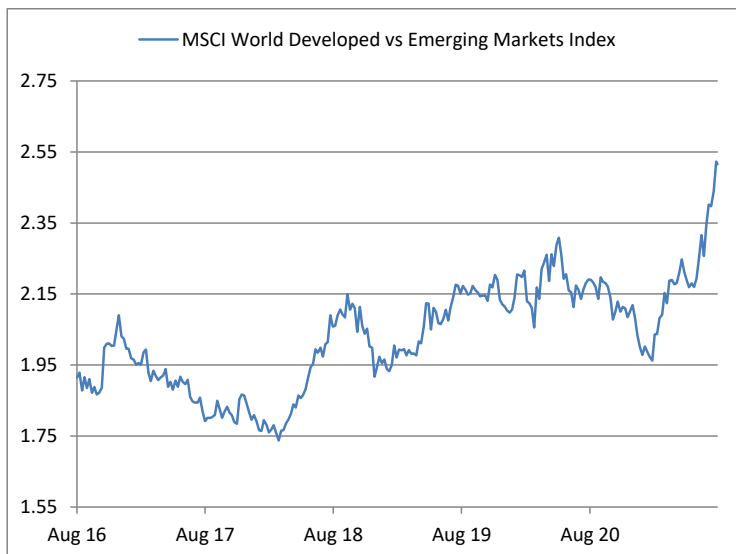
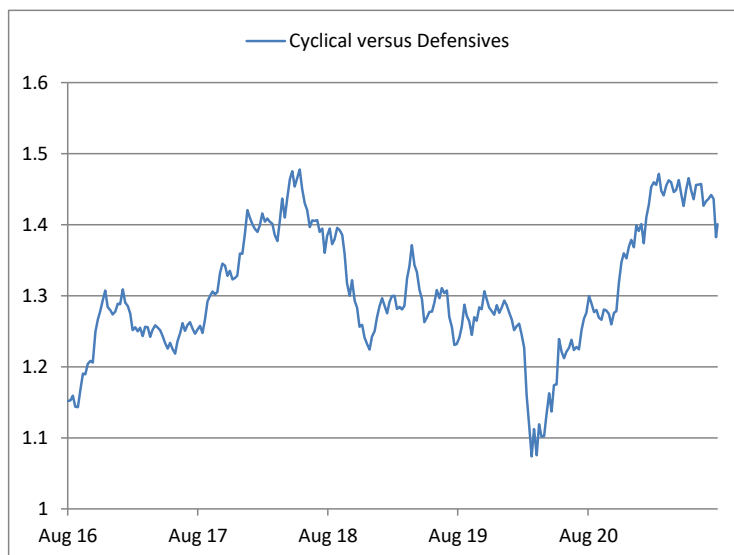
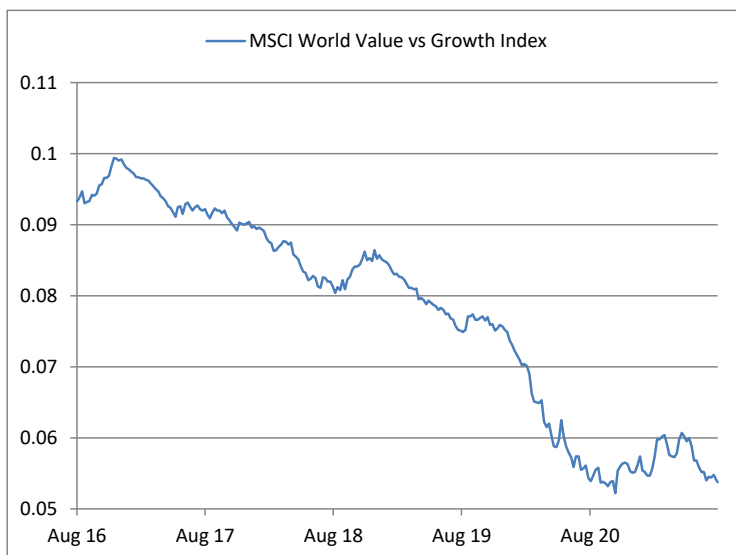
20 day MA of Put/Call

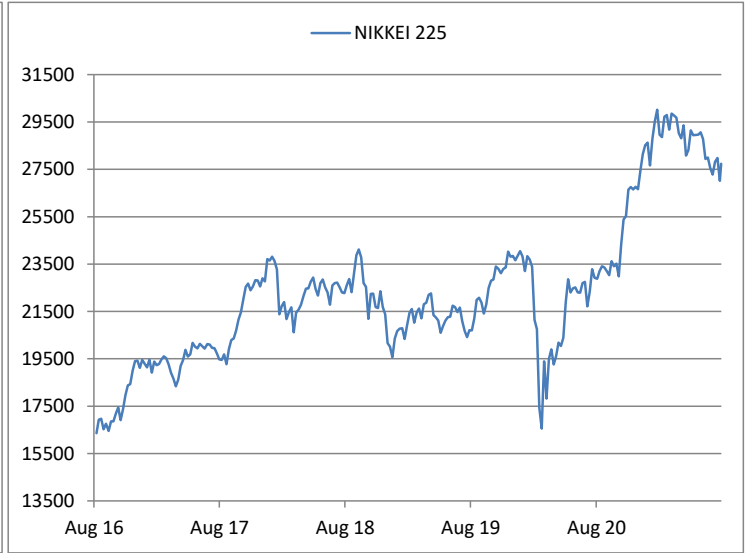
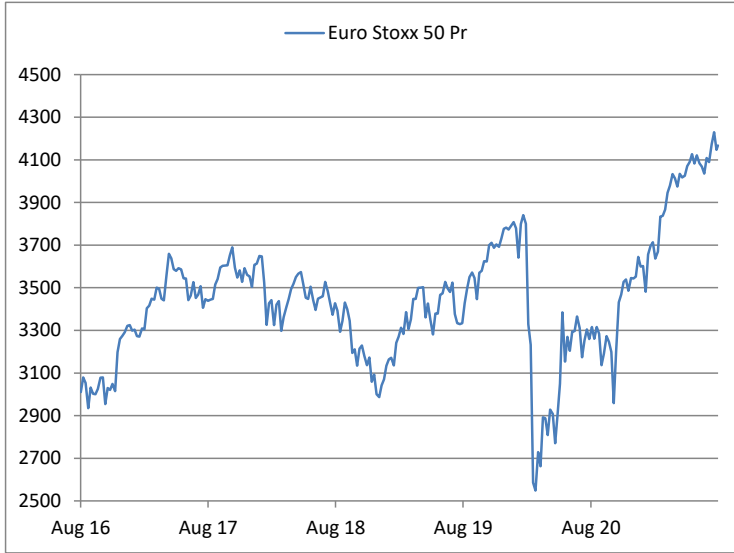
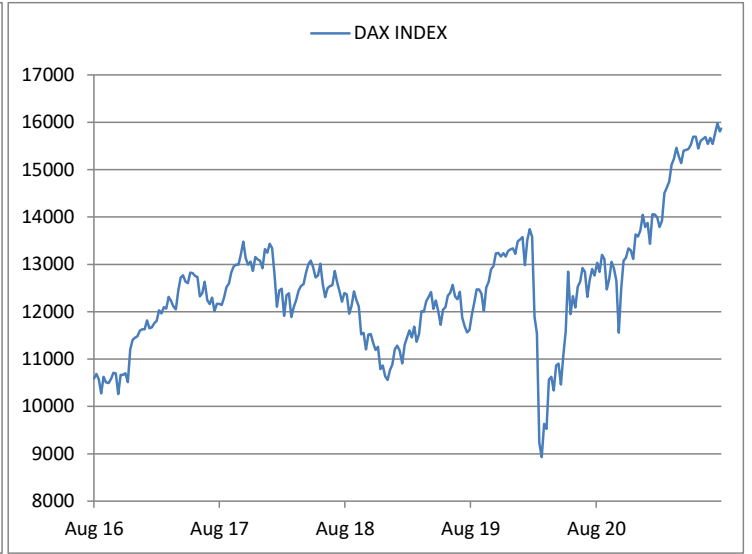
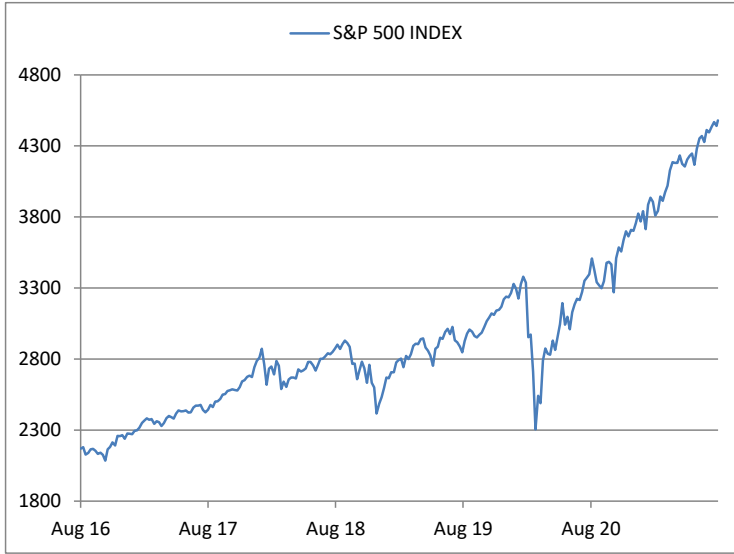


Bloomberg Percentage of NYSE Stocks Closing Above 200 Day Moving Average



Equity Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
S&P BSE SENSEX Index	5.6	17.2	55,959.0	36,496.0	→	56,118.6	20.7	3.5	3.6
AEX-Index	4.2	25.0	781.0	527.9	→	785.6	16.6	1.6	2.4
S&P/BMV IPC	3.6	18.1	52,054.6	35,354.0	→	52,227.9	13.7	1.3	2.3
RTS Index	3.5	19.1	1,652.2	1,039.5	→	1,695.5	6.5	1.0	1.5
FTSE MIB Index	3.2	16.7	25,935.7	17,636.4	→	26,688.0	11.6	1.0	1.3
Swiss Market Index	2.5	16.1	12,428.6	9,494.5	→	12,573.4	17.9	2.8	3.3
IBEX 35 Index	2.0	10.2	8,895.3	6,329.5	→	9,310.8	13.9	1.3	1.4
S&P 500 INDEX	1.5	19.3	4,479.5	3,209.5	→	4,489.9	20.4	2.8	4.7
S&P/ASX 200	1.5	13.9	7,503.0	5,763.2	→	7,632.8	17.9	2.5	2.4
NASDAQ 100 Stock Index	1.4	18.9	15,327.1	10,677.9	→	15,360.9	26.3	4.8	9.1
EURO STOXX 50 Price EUR	1.4	17.3	4,166.9	2,920.9	→	4,242.3	16.2	1.6	2.2
MSCI World Index	1.3	15.7	3,112.6	2,276.2	→	3,126.2	18.8	2.2	3.2
Deutsche Boerse AG German Stock Index DAX	1.3	15.7	15,869.2	11,450.1	→	16,030.3	13.8	1.1	1.8
CAC 40 Index	1.1	19.6	6,640.6	4,512.6	→	6,913.7	15.1	1.3	2.1
Dow Jones Industrial Average	0.9	15.6	35,378.0	26,143.8	→	35,631.2	18.7	2.4	5.0
FTSE 100 Index	0.7	9.6	7,078.7	5,525.5	→	7,224.5	12.2	1.3	1.8
Nikkei 225	0.7	1.0	27,732.1	22,594.8	→	30,714.5	16.2	1.3	1.8
Russell 2000 Index	-0.1	11.8	2,208.3	1,432.6	→	2,360.2	24.4	1.4	2.7
OMX Stockholm 30 Index	-0.9	26.0	2,362.2	1,702.7	→	2,412.6	18.5	2.5	2.8
Shanghai Stock Exchange Composite Index	-1.0	1.2	3,514.5	3,202.3	→	3,731.7	11.5	1.1	1.6
Korea Stock Exchange KOSPI Index	-3.6	9.2	3,138.3	2,266.9	→	3,316.1	11.2	0.8	1.1
Ibovespa Brasil Sao Paulo Stock Exchange Index	-4.9	-0.1	118,942.4	93,386.6	→	131,190.3	9.0	1.2	2.1
MSCI Emerging Markets Index	-5.6	-4.2	1,237.5	1,053.0	→	1,449.4	12.2	1.4	1.8
Hang Seng Index	-5.8	-5.5	25,727.9	23,124.3	→	31,183.4	11.0	1.2	1.0





US Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI USA Financials Index	4.6	29.0	206.0	124.1	→	210.8	14.2	2.7	1.7
MSCI USA Materials Index	3.5	16.3	379.3	273.5	→	400.5	16.6	2.1	3.3
MSCI USA Health Care Index	3.1	20.0	443.1	325.6	→	445.5	18.2	2.0	5.5
MSCI USA Communication Services Index	0.5	24.7	93.2	62.3	→	93.7	20.9	4.0	4.4
MSCI USA Utilities Index	4.3	8.7	201.4	166.9	→	204.2	19.2	2.7	2.3
MSCI USA Information Technology Index	1.7	19.8	637.4	443.3	→	638.2	26.9	6.4	12.0
MSCI USA Industrials Index	-0.5	15.2	399.2	291.9	→	411.0	20.9	2.4	5.6
MSCI USA Consumer Staples Index	1.7	7.5	286.2	242.0	→	289.1	20.3	1.6	6.5
MSCI USA Consumer Discretionary Index	-2.8	9.5	609.6	462.0	→	631.9	27.0	2.3	11.7
MSCI USA Energy Index	-2.6	24.7	185.7	107.8	→	218.9	12.3	0.9	1.7

EU Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI Europe Financials Index	3.4	18.9	63.3	41.2	→	65.0	10.2	1.2	0.9
MSCI Europe Information Technology Index	5.7	34.0	192.0	117.7	→	192.1	30.5	4.8	6.9
MSCI Europe Industrials Index	1.8	21.8	338.0	234.6	→	341.5	20.6	1.5	4.4
MSCI Europe Health Care Index	5.3	20.5	255.4	199.3	→	256.6	18.7	3.6	4.7
MSCI Europe Materials Sector Index	0.0	18.0	351.5	246.0	→	367.7	12.7	1.3	2.3
MSCI Europe Consumer Discretionary Index	-3.8	15.6	217.0	151.6	→	231.3	15.5	1.3	2.4
MSCI Europe Energy Sector Index	3.2	12.4	101.1	62.9	→	111.0	8.0	0.5	1.1
MSCI Europe Communication Services Sector Index	3.2	16.9	56.8	43.0	→	57.0	15.8	1.2	1.6
MSCI Europe Utilities Sector Index	4.4	4.3	143.1	119.7	→	146.2	16.2	1.1	2.0
MSCI Europe Consumer Staples Index	0.1	10.8	292.1	244.3	→	295.0	18.9	1.8	3.5

UK Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI UK Information Technology Index	4.3	24.8	59.7	45.4	→	60.2	36.0	6.0	5.5
MSCI United Kingdom Financials Index	2.2	8.6	59.1	41.5	→	62.6	9.8	1.4	0.9
MSCI United Kingdom Industrials Index	2.7	18.1	153.3	114.1	→	153.8	21.3	1.8	6.8
MSCI United Kingdom Utilities Index	4.7	13.1	188.5	152.6	→	191.3	15.9	2.3	2.4
MSCI United Kingdom Materials Index	-3.4	13.0	484.4	326.5	→	551.2	8.5	1.0	2.2
MSCI UK Consumer Discretionary Index	-1.2	8.3	176.6	131.1	→	189.3	18.0	1.6	3.1
MSCI United Kingdom Energy Index	4.4	12.5	97.5	60.5	→	107.0	6.7	0.5	1.0
MSCI United Kingdom Health Care Index	2.3	13.3	155.8	124.8	→	159.8	16.0	3.0	6.7
MSCI United Kingdom Communication Services Index	-0.9	8.8	44.7	32.4	→	48.8	12.6	1.1	1.1
MSCI UK Consumer Staples Index	-1.1	2.2	287.9	256.9	→	299.3	14.1	1.7	2.9

JP Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI Japan Financials Index	3.1	16.1	73.9	57.5	→	81.4	8.4	0.8	0.5
MSCI Japan Materials Index	2.1	4.2	188.0	141.9	→	202.7	11.9	0.7	1.3
MSCI Japan Health Care Index	4.5	-2.6	313.9	272.8	→	333.4	22.1	3.0	2.8
MSCI Japan Information Technology Index	3.5	13.4	241.8	168.3	→	244.9	21.7	2.0	2.7
MSCI Japan Industrials Index	1.2	9.4	241.5	190.8	→	252.2	14.7	0.8	1.6
MSCI Japan Utilities Index	1.7	-0.7	46.2	44.4	→	55.0	9.6	0.3	0.5
MSCI Japan Consumer Discretionary Index	-2.0	6.6	200.7	159.2	→	213.9	12.1	0.8	1.3
MSCI Japan Consumer Staples Index	0.6	1.5	178.6	158.4	→	183.8	21.1	1.0	2.3
MSCI Japan Energy Index	-4.0	18.4	118.0	91.9	→	139.6	6.2	0.2	0.5
MSCI Japan Communication Services Index	-5.4	-6.9	127.6	111.6	→	159.1	11.5	1.6	1.8

Agricultural	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
WHEAT FUTURE(CBT) Dec21	5.0	14.3	728.0	563.0	563.0 - 775.0	775.0
CORN FUTURE Dec21	-0.6	24.1	539.5	380.3	380.3 - 636.5	636.5
SOYBEAN FUTURE Nov21	-3.3	17.5	1,306.5	923.5	923.5 - 1,459.5	1,459.5

Millions USD

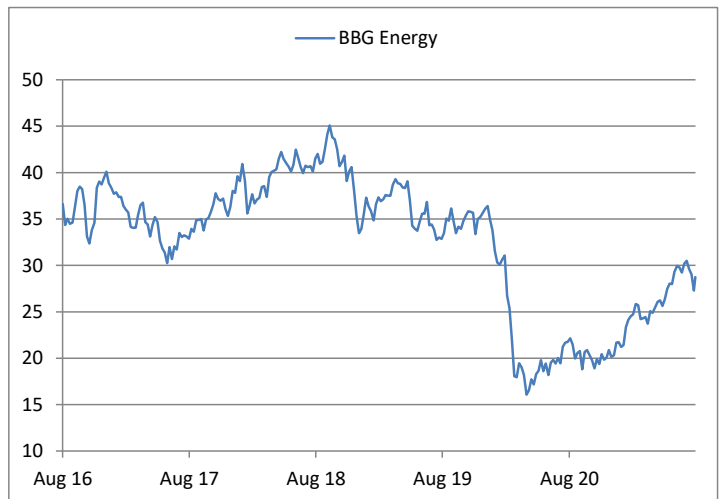
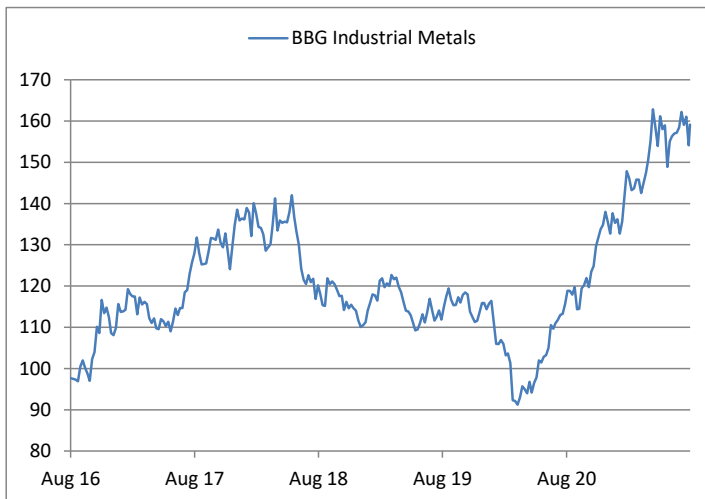
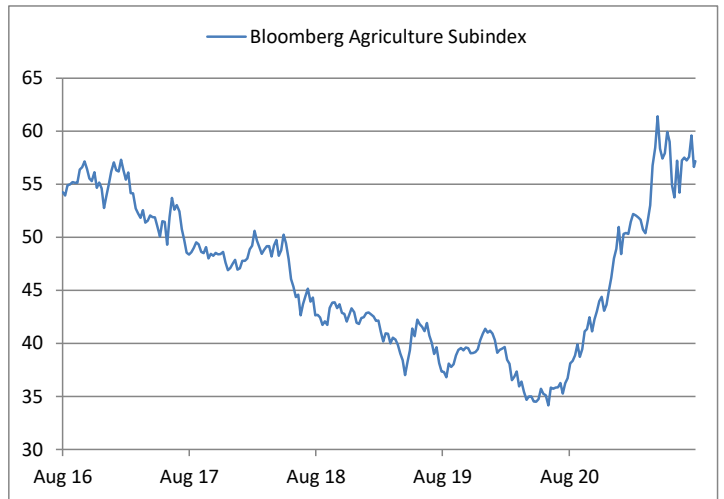
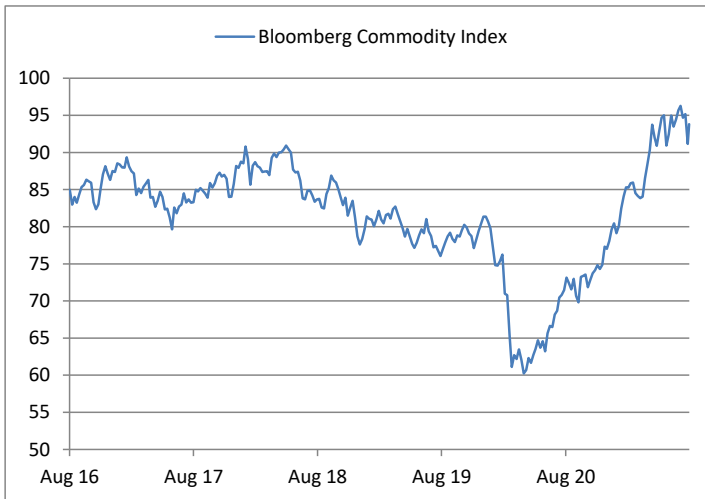
52w L	CFTC	52w H
112	112 - 1,703	1,703
-469	-469 - 14,774	14,774
7,565	7,565 - 18,427	18,427

Metals	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
LME ALUMINUM 3MO (\$)	4.0	31.4	2,602.0	1,739.5	1,739.5 - 2,615.0	2,615.0
Gold Spot \$/Oz	0.3	-5.0	1,803.1	1,683.5	1,683.5 - 1,970.2	1,970.2
LME NICKEL 3MO (\$)	-2.5	13.7	18,893.0	14,262.0	14,262.0 - 19,835.0	19,835.0
COPPER FUTURE Dec21	-2.6	21.3	427.6	289.4	289.4 - 476.0	476.0
Platinum Spot \$/Oz	-5.2	-5.5	1,012.9	843.6	843.6 - 1,305.3	1,305.3
Silver Spot \$/Oz	-5.7	-10.0	23.8	22.6	22.6 - 29.1	29.1
Palladium Spot \$/Oz	-7.6	0.5	2,460.1	2,172.8	2,172.8 - 2,984.9	2,984.9

52w L	CFTC	52w H
29,373	29,373 - 50,573	50,573
822	822 - 8,555	8,555
294	294 - 1,849	1,849
2,538	2,538 - 6,853	6,853
96	96 - 923	923

Energy	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
NATURAL GAS FUTR Sep21	-2.9	44.8	3.9	2.5	2.5 - 4.2	4.2
BRENT CRUDE FUTR Oct21	-5.0	36.7	69.8	41.1	41.1 - 76.2	76.2
WTI CRUDE FUTURE Oct21	-6.8	38.6	66.5	38.9	38.9 - 73.7	73.7

52w L	CFTC	52w H
-6,402	-6,402 - 2,785	2,785
-2,682	-2,682 - -1,160	-1,160
26,635	26,635 - 35,750	35,750



G10 Currencies	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
Japanese Yen	0.6	-5.9	109.7	102.7	102.7 - 111.5	111.5	0.02	0	-0.3	-0.032	0.3
Swiss Franc	0.3	-3.0	0.9130	0.8784	0.8784 - 0.9436	0.9436	-0.38	-1	0.7	-0.75	-1.5
Dollar Index	0.0	3.3	92.9	89.4	89.4 - 94.6	94.6	1.28	2	5.4	0.25	-5.2
Norwegian Krone	-0.4	-3.1	8.8535	8.1863	8.1863 - 9.5737	9.5737	1.18	-7	3.0	0	-3.0
Euro	-0.6	-3.9	1.1738	1.1631	1.1631 - 1.2327	1.2327	-0.47	0	2.2	0	-2.2
Canadian Dollar	-0.7	0.7	1.2635	1.2035	1.2035 - 1.3388	1.3388	1.19	3	3.7	0.25	-3.5
British Pound	-0.8	0.3	1.3712	1.2724	1.2724 - 1.4212	1.4212	0.54	-2	2.0	0.1	-1.9
Swedish Krona Spot	-0.9	-5.5	8.7060	8.1665	8.1665 - 9.1283	9.1283	0.09	-2	1.4	0	-1.4
New Zealand Dollar	-1.0	-3.5	0.6935	0.6546	0.6546 - 0.7436	0.7436	1.73	0	3.3	0.25	-3.1
Australian Dollar	-2.0	-5.9	0.7239	0.7028	0.7028 - 0.7968	0.7968	1.15	1	3.8	0.1	-3.7

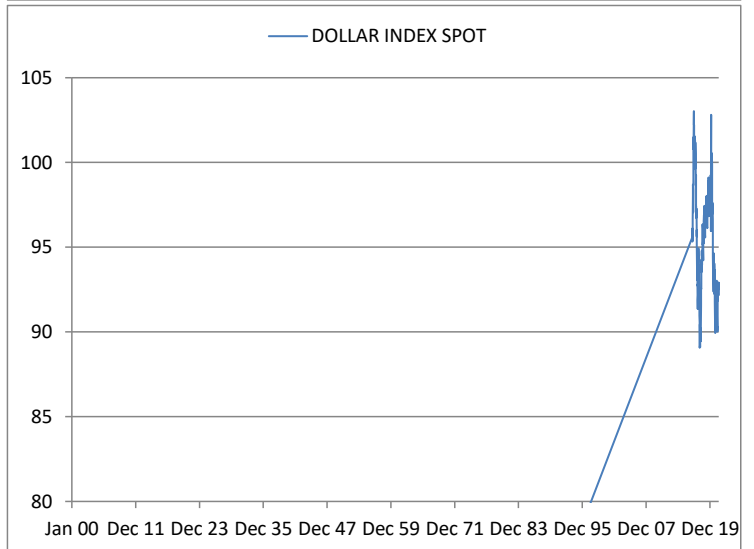
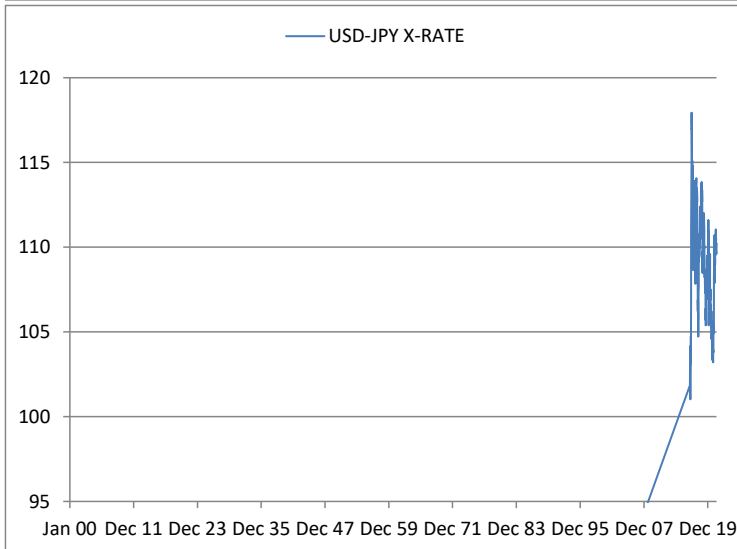
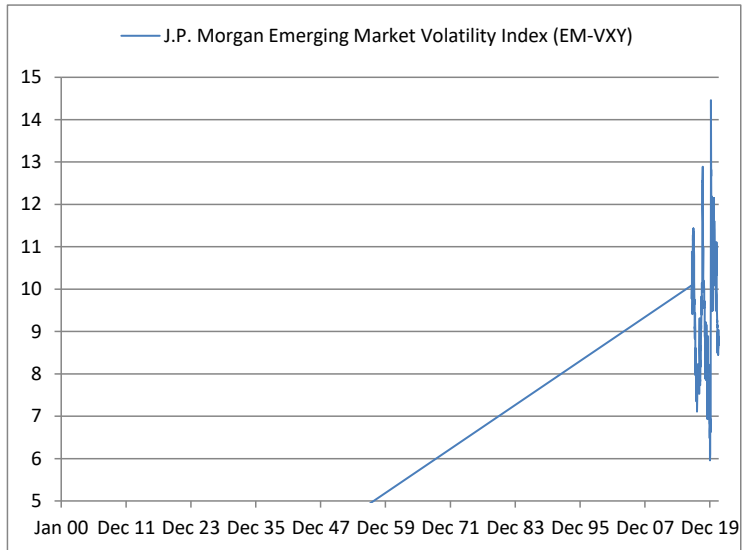
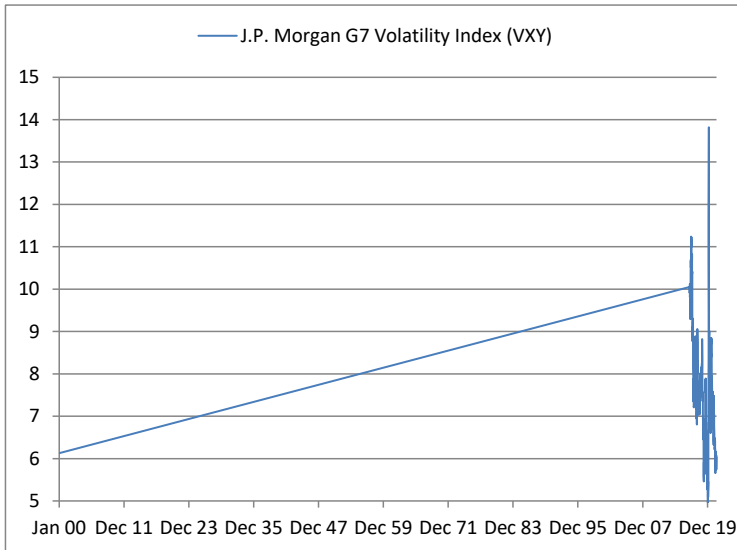
Asia Pacific	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
Asia Basket	0.1	-3.7	0.9104	0.90	0.90 - 0.95	0.95					
Indonesian Rupiah	0.6	-2.4	14,393	13,895	13,895 - 14,900	14,900	6.27	-6	1.5	3.5	2.0
Taiwan Dollar	0.5	1.3	27.93	27.6	27.6 - 29.5	29.5	#N/A N/A	#VALUE!	2.0	1.125	-0.8
Philippines Peso	0.4	-4.2	50.13	47.7	47.7 - 50.6	50.6	4.06	-1	4.0	2	-2.0
Malaysian Ringgit	0.3	-4.7	4.2175	4.01	4.01 - 4.24	4.24	3.23	1	3.4	1.75	-1.7
Indian Rupee	0.3	-1.5	74.19	72.3	72.3 - 75.1	75.1	6.25	2	#N/A N/A	3.35	#VALUE!
Singapore Dollar	0.1	-2.5	1.3563	1.32	1.32 - 1.38	1.38	1.39	3	2.5	0.08	-2.4
Thai Baht	-0.1	-9.0	32.93	29.8	29.8 - 33.5	33.5	1.58	6	0.5	0.5	0.1
South Korean Won	-0.9	-6.8	1,166	1,082	1,082 - 1,190	1,190	1.94	7	2.6	0.5	-2.1

Latam	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
LatAm Basket	-2.2	-7.8	0.5872	0.59	0.59 - 0.64	0.64					
Colombian Peso	0.9	-11.4	3,872.4	3,412	3,412 - 3,997	3,997	7.36	0	4.0	1.75	-2.2
Mexican Peso	-1.4	-2.0	20.32	19.6	19.6 - 22.5	22.5	6.99	-7	5.8	4.5	-1.3
Chilean Peso	-2.9	-9.0	782.6	695	695 - 803	803	4.98	13	4.5	0.75	-3.8
Brazilian Real	-3.0	-2.6	5.3377	4.91	4.91 - 5.82	5.82	10.83	27	9.0	5.25	-3.7
Peruvian New Sol	-4.3	-11.8	4.1013	3.52	3.52 - 4.12	4.12	6.71	29	3.8	0.5	-3.3

East Europe	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
East Europe Basket	0.4	-2.3	0.7044	0.68	0.68 - 0.73	0.73					
Hungarian Forint	3.1	-0.1	297.2	283	283 - 315	315	2.83	4	4.6	1.5	-3.1
Turkish Lira	1.7	-11.6	8.4	6.96	6.96 - 8.77	8.77	#NAME?	#NAME?	19.0	19	0.1
Ukraine Hryvnia	1.4	6.2	26.67	26.56	26.56 - 28.7	28.7	15.50	0	10.2	17.7	7.5
Czech Koruna	0.0	-1.3	21.76	20.7	20.7 - 23.4	23.4	1.84	0	3.4	0.18	-3.2
Polish Zloty	-0.2	-4.3	3.9010	3.62	3.62 - 3.97	3.97	1.74	3	5.0	0.1	-4.9
Russian Ruble	-0.3	0.7	73.91	71.8	71.8 - 80.5	80.5	7.09	0	6.5	6.5	0.0
Bulgarian Lev	-0.5	-3.9	1.6660	1.59	1.59 - 1.68	1.68	0.21	-2	3.0	0	-3.0
New Romanian Leu	-0.8	-5.3	4.199	3.95	3.95 - 4.22	4.22	3.67	-11	5.0	1.25	-3.7

Oil Basket	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Oil Basket	-0.2	-0.9	0.70	0.7	0.7 - 0.7	0.7
Russian Ruble	-0.3	0.7	73.9085	71.78	71.78 - 80.53	80.53
Norwegian Krone	-0.4	-3.1	8.8535	8.19	8.19 - 9.57	9.57
Canadian Dollar	-0.7	0.7	1.2635	1.20	1.20 - 1.34	1.34

Commodity Basket	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Commodity Basket	-1.5	-4.4	0.67	0.6	0.6 - 0.7	0.7
Russian Ruble	-0.3	0.7	73.9085	71.78	71.78 - 80.53	80.53
New Zealand Dollar	-1.0	-3.5	0.6935	0.65	0.65 - 0.74	0.74
South African Rand	-1.9	-2.6	15.08	13.4	13.4 - 17.1	17.1
Australian Dollar	-2.0	-5.9	0.7239	0.70	0.70 - 0.80	0.80
Brazilian Real	-3.0	-2.6	5.3377	4.91	4.91 - 5.82	5.82
Peruvian New Sol	-4.3	-11.8	4.1013	3.52	3.52 - 4.12	4.12



PMI	Last	Previous	Change	52W low	Range	52W high
Australia	60.8	63.2	-2.4	46.7		63.2
Canada	56.2	56.5	-0.3	54.4		58.5
Switzerland	71.1	66.7	4.4	51		71.1
Eurozone	61.5	62.8	-1.3	51.7		63.4
United Kingdom	60.1	60.4	-0.3	53.7		65.6
Japan	52.4	53	-0.6	47.2		53.6
Norway	63.31	61.3	2.01	47.86		63.31
New Zealand	62.6	60.9	1.7	47.2		59.5
Sweden	65.3	65.4	-0.1	54.4		68.7
United States	59.5	60.6	-1.1	55.6		64.7

-4

Citi Macro Index	Last	1W ago	Change	52W low	52W high
Australia	68.6	54.9	13.7	-14	253.3
Canada	21.4	20.3	1.1	-7.5	182.1
Switzerland	6.8	13.6	-6.8	-38.5	199.9
Eurozone	-7.6	7.1	-14.7	-7.6	205.5
United Kingdom	-59.2	-39.7	-19.5	-59.2	214.1
Japan	-20.8	-24.1	3.3	-40.2	158.2
Norway	-67.3	-47.7	-19.6	-88.3	28.2
New Zealand	117.6	126.4	-8.8	-60.5	157.9
Sweden	-5.3	-5.3	0	-55.3	142.7
United States	-45.5	-36.1	-9.4	-45.5	242.8

-2

CFTC - Positioning (USD mm)	Last	1W ago	Change	52W low	52W high
Australian Dollar	-3,651	-3,575	-76	-3,651	1,184
Canadian Dollar	211	512	-301	-2,323	3,864
Swiss Franc	761	1,328	-567	-585	2,184
Euro	8,469	4,975	3,494	4,975	31,113
British Pound	399	606	-207	-1,693	3,093
Japanese Yen	-7,215	-6,924	-291	-7,978	5,767
New Zealand Dollar	-16	-72	55	-72	1,190
Mexican Peso	-469	-586	117	-723	713
Brazilian Real	355	384	-29	-527	439
Russian Ruble	395	361	34	-191	395

 Net Position USD: **762** 2,990 **-2**

FX	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Citi Parker Global Currency Ma	2.1	2.1	116.7	#N/A	N/A	#N/A

Hedge Funds	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Hedge Fund Research HFRX Equit	1.0	8.3	1,443.7	1,223.9		1,450.0
Hedge Fund Research HFRX Macro	0.9	0.6	1,239.0	1,170.0		1,263.7
Hedge Fund Research HFRX Relat	0.2	3.3	993.4	898.2		998.5
Hedge Fund Research HFRX ED Me	-0.7	3.1	1,961.6	1,800.8		2,000.7
Hedge Fund Research HFRX Event	-1.3	1.2	1,783.0	1,677.6		1,830.7

Even though we do our best to provide reliable data, you should not trade based on this information!

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