

Monthly Economic Data:	1m change	Last	52W Low	52W High	Next Release
		June			
Markit/BME Germany Manufacturing PMI	0.7	65.1	51	66.6	2021/07/23
		June			
Markit Italy Manufacturing PMI SA	-0.1	62.2	51.5	62.3	2021/08/02
		June			
China New Orders PMI SA	0.2	51.5	51.3	53.9	1st w month
		June			
US ISM Business New Orders	-1	66	60.9	68	2021/08/02
		May			
US Building Permits Total SAAR	-50	1683	1522	1883	2021/07/20
		June			
US Ports: Inbound/Outbound Containers	-187,803	1,037,878	1,007,264	1,225,681	Around 15th
		June			
US Retail Sales MoM	2.3	-1.3	-2.9	11.3	2021/08/17
	-1				

Shorter term Economic Data:	1w change	Last	52W Low	52W High	Next Release
		16 Jul			
CRB Raw Industrials Index	5.2	615.24	426.03	615.24	Daily
		16 Jul			
Baltic Dry Index	-261	3,039	1111	3418	Daily
		19 Jul			
Economic Surprise EU	-9.9	84	3.8	212.4	Daily
		19 Jul			
Economic Surprise US	-5.1	17.6	-3.2	254.6	Daily
		09 Jul			
US Jobless Claims	-26	360	360	1262	2021/07/22
		11 Jul			
US Consumer Comfort Index	-1.1	53.3	43.2	56.9	2021/07/22
		12 Jul			
US Steel Utilization Index	0.6	83.6	58.3	83.6	Monday
		09 Jul			
US No. of Car & Intermodal Carloads	-61,094	451,825	377,904	546,209	Friday
		07 Jul			
US Bank Credit (billion USD)	12.7	15,632	14,908	15,632	Wednesday
	-1				

Leading Indicators	Last	1w % chg
US Semi's Index	3,126	-5.81
S&P Financials	582	-5.54
S&P Industrials / Staples	1.157	-4.51
Emerging Markets	1,340	1.00
Spain 5yr CDS (bps)	30	1.7
WTI Crude Oil	66	-10.36
Iron Ore	92	-0.92
LME Copper	4,692	-0.97
		-6

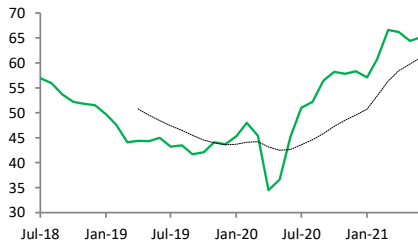
Sentiment Indicators	Last	1w chg
S&P COT Oscillator	80.2	-0.1
Speculation Index	7.3	0.7
S&P 14 Day RSI	55.1	-15.1
Citi OB/OS Index		
Bull - Bear Index	15.7	-10.7
VIX Index	23.8	7.6
20D MA Put / Call Ratio	49.0	2.0
% NYSE Stocks > 200DMA	74.3	-2.0
		3

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

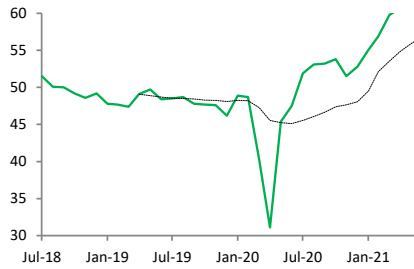
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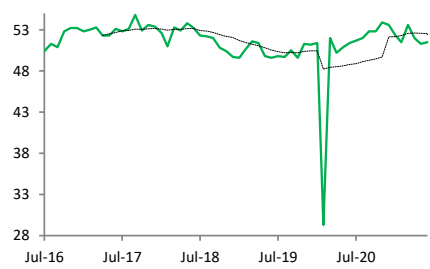
Markit/BME Germany Manufacturing PMI SA



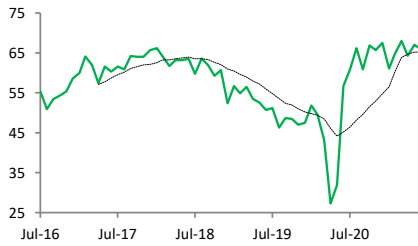
Markit Italy Manufacturing PMI SA



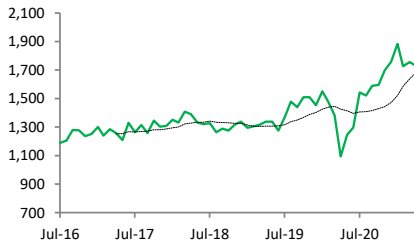
China New Orders PMI SA



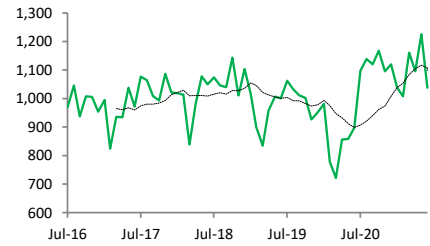
ISM Manufacturing Report on Business New Orders SA



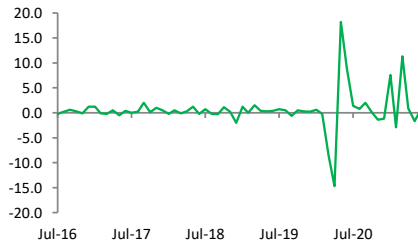
Private Housing Authorized by Bldg Permits by Type Total SAAR



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



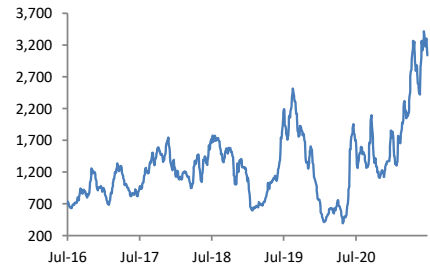
Adjusted Retail & Food Services Sales SA Total Monthly % Change



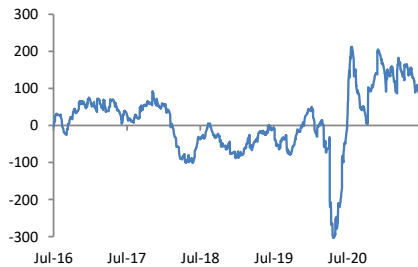
Commodity Research Bureau BLS/US Spot Raw Industrials



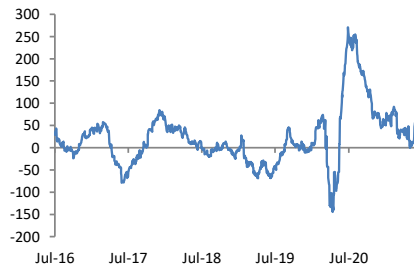
Baltic Dry Index



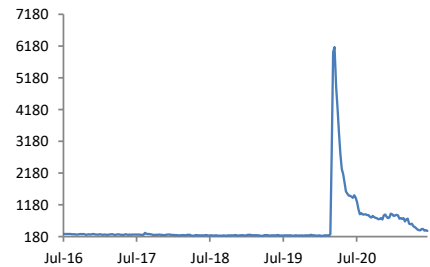
Citi Economic Surprise Index - Eurozone



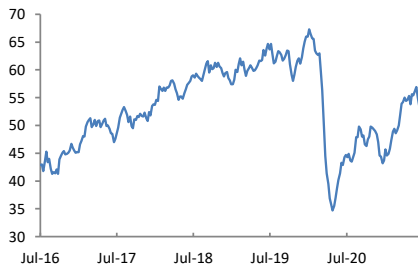
Citi Economic Surprise - United States



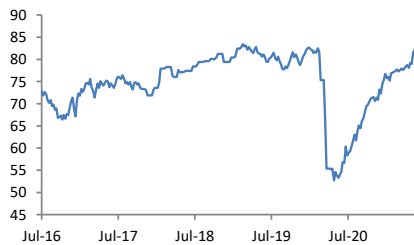
US Initial Jobless Claims SA (000s)



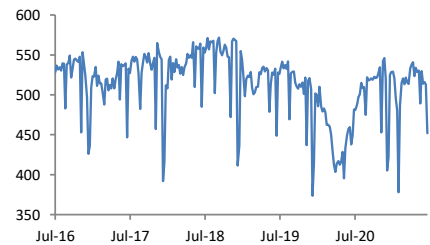
Langer US Weekly Consumer Comfort Index



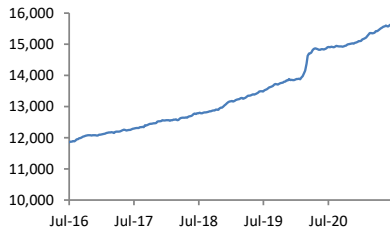
American Iron and Steel Institute (AISI) Steel Production Capacity Utilization



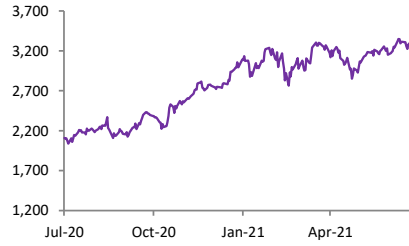
Association of American Railroads: Number of Car & Intermodal carloads (000s)



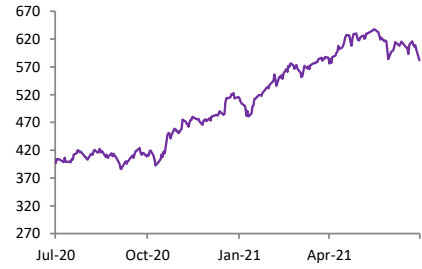
**US Commercial Bank Assets Bank Credit SA
(billion USD)**



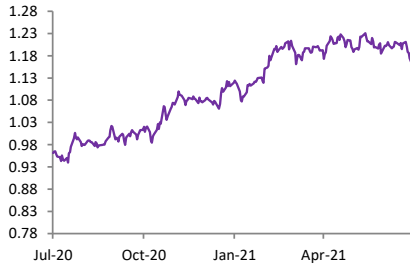
**Philadelphia Stock Exchange Semiconductor
Index**



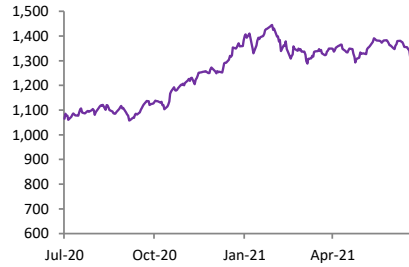
S&P 500 Financials Sector GICS Level 1 Index



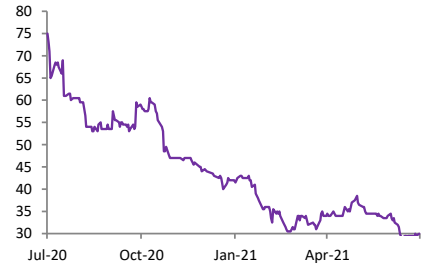
S&P 500 Industrials / Staples



MSCI Emerging Markets Index



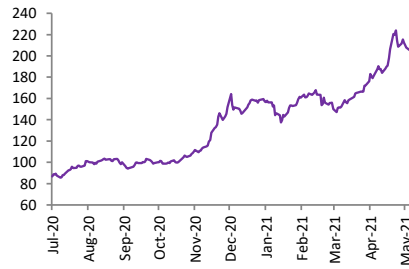
Spain 5yr CDS (bps)



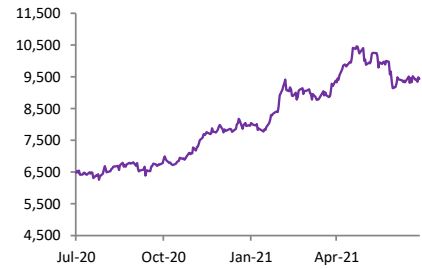
WTI Crude Oil



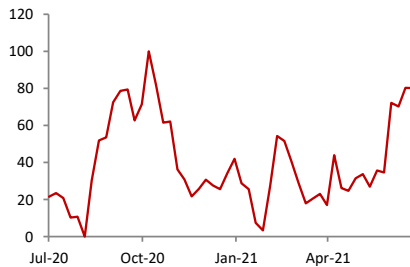
SGX Iron Ore 62% May21



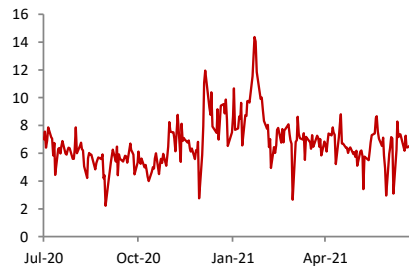
LME COPPER 3MO (\$)



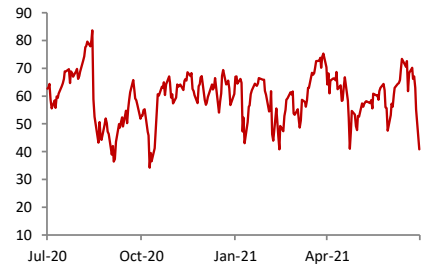
S&P COT Oscillator



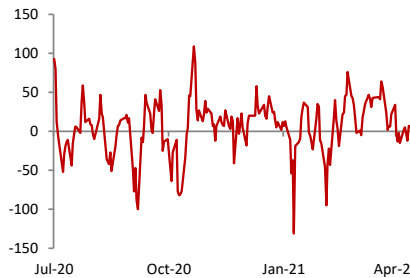
Speculation Index



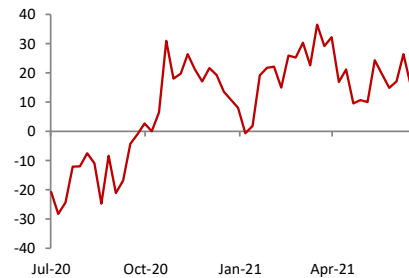
S&P 500 RSI (14)



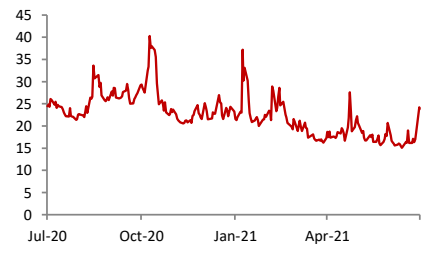
Citi Overbought-Oversold Index



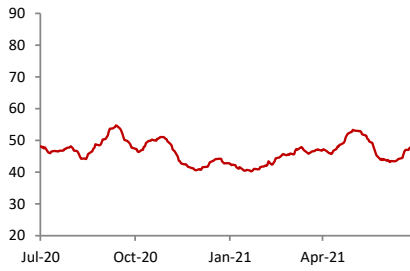
AAll Bull-Bear Index



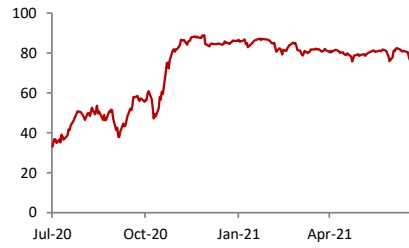
**Chicago Board Options Exchange Volatility
Index**



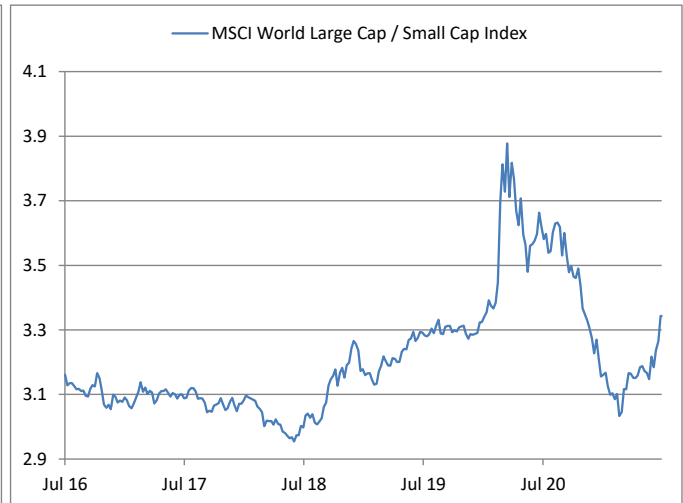
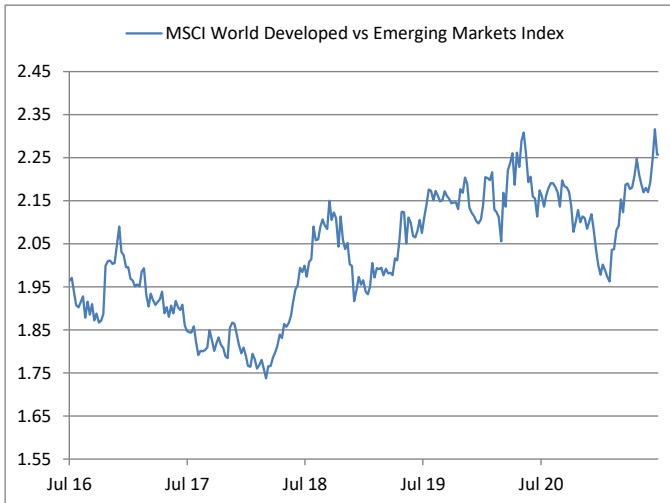
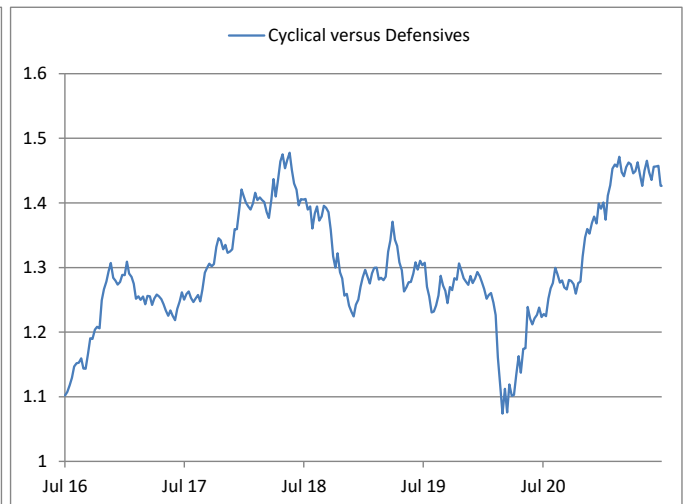
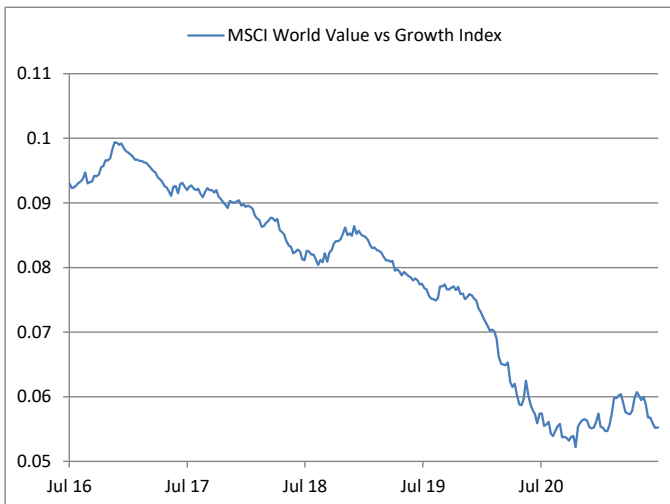
20 day MA of Put/Call

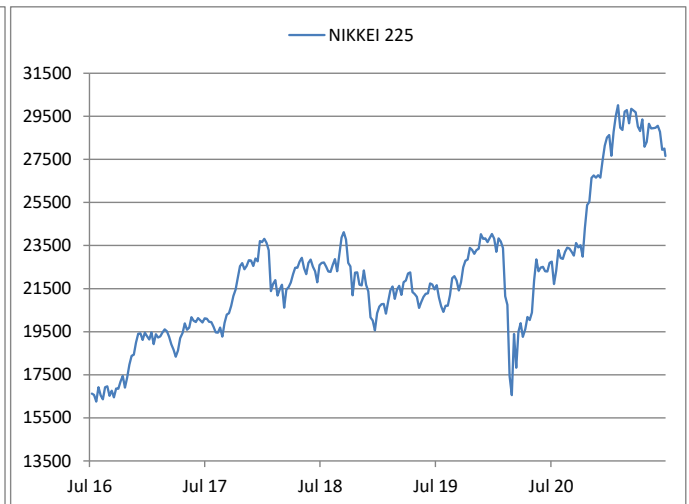
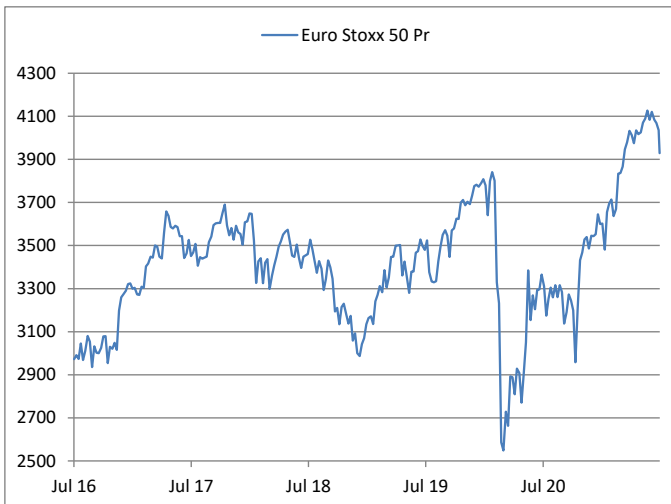
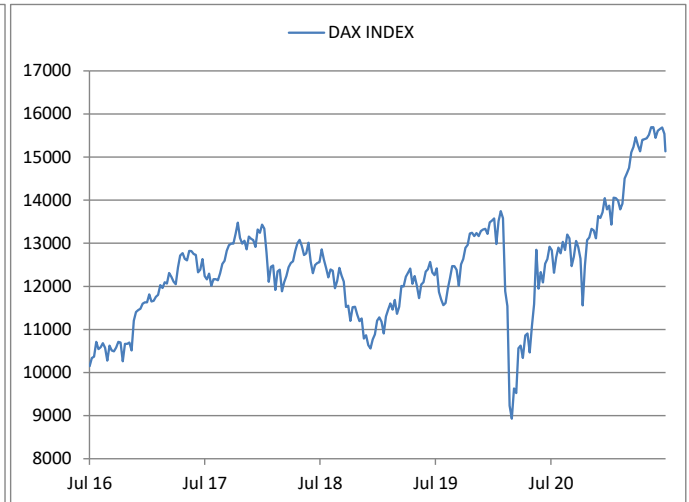
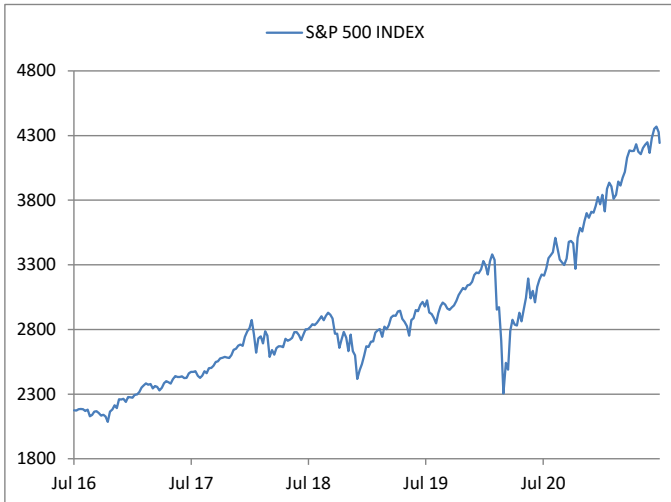


Bloomberg Percentage of NYSE Stocks Closing Above 200 Day Moving Average



Equity Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
NASDAQ 100 Stock Index	3.1	12.4	14,483.2	10,313.9	15,002.3	15,002.3	25.8	4.6	8.8
MSCI World Index	2.4	12.4	3,024.7	2,276.2	3,070.8	3,070.8	18.6	2.1	3.2
S&P 500 INDEX	1.8	15.2	4,243.3	3,200.1	4,393.7	4,393.7	19.9	2.7	4.5
OMX Stockholm 30 Index	1.8	22.0	2,287.5	1,702.3	2,365.0	2,365.0	18.4	2.4	2.7
Dow Jones Industrial Average	1.5	10.4	33,797.4	25,992.3	35,091.6	35,091.6	18.1	2.3	5.0
S&P BSE SENSEX Index	0.4	10.1	52,553.4	36,496.0	53,290.8	53,290.8	19.5	3.2	3.4
Shanghai Stock Exchange Composite Index	0.4	1.9	3,539.1	3,174.7	3,731.7	3,731.7	11.6	1.1	1.6
AEX-Index	0.2	15.4	721.1	527.9	747.4	747.4	16.4	1.5	2.3
Swiss Market Index	-0.7	10.8	11,862.1	9,494.5	12,085.5	12,085.5	17.2	2.7	3.1
Korea Stock Exchange KOSPI Index	-0.7	12.9	3,244.0	2,183.8	3,316.1	3,316.1	11.5	0.8	1.2
S&P/ASX 200	-1.1	10.6	7,286.0	5,763.2	7,406.2	7,406.2	17.6	2.5	2.4
MSCI Emerging Markets Index	-1.6	3.8	1,340.1	1,046.0	1,449.4	1,449.4	13.1	1.3	1.8
Deutsche Boerse AG German Stock Index DAX	-2.0	10.3	15,133.2	11,450.1	15,810.7	15,810.7	13.5	1.0	1.8
FTSE 100 Index	-2.5	5.9	6,844.4	5,525.5	7,217.5	7,217.5	12.1	1.2	1.8
S&P/BMV IPC	-2.9	10.9	48,855.4	35,354.0	51,705.2	51,705.2	13.3	1.3	2.2
Ibovespa Brasil Sao Paulo Stock Exchange Index	-3.6	4.0	123,815.4	93,386.6	131,190.3	131,190.3	9.7	1.3	2.3
EURO STOXX 50 Price EUR	-3.8	10.6	3,928.5	2,920.9	4,165.6	4,165.6	15.7	1.5	2.1
CAC 40 Index	-4.2	13.4	6,296.0	4,512.6	6,687.3	6,687.3	15.2	1.2	1.8
Nikkei 225	-4.5	0.8	27,652.7	21,710.0	30,714.5	30,714.5	17.0	1.3	1.9
Hang Seng Index	-4.6	0.9	27,489.8	23,124.3	31,183.4	31,183.4	11.6	1.3	1.1
Russell 2000 Index	-4.6	8.1	2,134.7	1,432.6	2,360.2	2,360.2	24.6	1.3	2.7
FTSE MIB Index	-5.0	7.8	23,965.9	17,636.4	25,926.7	25,926.7	11.4	0.7	1.2
RTS Index	-5.3	12.4	1,559.4	1,039.5	1,695.5	1,695.5	6.4	1.0	1.1
IBEX 35 Index	-8.1	2.8	8,301.7	6,329.5	9,310.8	9,310.8	13.3	1.2	1.4





US Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI USA Information Technology Index	5.4	14.3	607.8	418.7	→	622.7	26.6	6.2	11.7
MSCI USA Health Care Index	4.4	13.7	419.6	325.6	→	422.1	17.5	1.9	5.3
MSCI USA Utilities Index	4.0	5.1	194.8	166.9	→	199.9	18.5	2.6	2.2
MSCI USA Consumer Staples Index	3.8	5.3	280.4	238.7	→	281.5	20.0	1.5	6.6
MSCI USA Consumer Discretionary Index	3.5	9.4	608.8	437.3	→	629.5	27.3	2.3	12.6
MSCI USA Communication Services Index	3.3	19.5	89.3	61.6	→	91.1	21.2	3.9	4.7
MSCI USA Financials Index	2.9	22.6	195.9	124.1	→	207.7	13.7	2.6	1.7
MSCI USA Industrials Index	2.6	14.0	395.1	277.5	→	411.0	21.1	2.4	5.7
MSCI USA Materials Index	0.9	11.7	364.1	267.3	→	400.5	16.9	2.1	3.3
MSCI USA Energy Index	-5.8	28.5	191.3	107.8	→	218.9	13.3	1.0	1.8

EU Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI Europe Materials Sector Index	4.4	16.3	346.5	246.0	→	354.7	13.1	1.3	2.4
MSCI Europe Information Technology Index	4.1	23.2	176.5	117.7	→	181.0	28.9	4.4	6.3
MSCI Europe Health Care Index	2.0	13.3	240.1	199.3	→	242.1	17.8	3.4	4.4
MSCI Europe Industrials Index	1.7	16.7	323.8	230.7	→	330.0	20.5	1.5	4.3
MSCI Europe Consumer Staples Index	1.0	11.3	293.3	244.3	→	295.0	19.1	1.8	3.6
MSCI Europe Utilities Sector Index	0.3	-0.8	136.2	119.7	→	146.2	15.6	1.1	2.0
MSCI Europe Communication Services Sector Index	-0.4	12.9	54.9	43.0	→	56.2	15.2	1.2	1.6
MSCI Europe Financials Index	-2.2	13.1	60.2	41.2	→	63.9	9.9	1.2	0.9
MSCI Europe Consumer Discretionary Index	-2.5	17.0	219.6	142.5	→	230.5	16.3	1.1	2.5
MSCI Europe Energy Sector Index	-4.5	10.5	99.5	62.9	→	111.0	8.6	0.5	1.1

UK Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI United Kingdom Industrials Index	5.4	13.1	146.8	113.8	→	148.0	21.0	1.8	7.2
MSCI United Kingdom Materials Index	5.2	15.4	494.7	326.5	→	551.2	9.0	1.0	2.4
MSCI UK Information Technology Index	3.9	16.9	55.9	45.4	→	57.1	33.7	5.6	5.1
MSCI United Kingdom Utilities Index	1.9	8.6	180.9	152.6	→	182.6	15.4	2.3	2.3
MSCI UK Consumer Staples Index	1.9	5.9	298.5	256.9	→	299.3	14.6	1.7	3.0
MSCI United Kingdom Health Care Index	-0.2	9.7	150.9	124.8	→	177.1	15.6	2.9	6.5
MSCI United Kingdom Energy Index	-3.0	10.4	95.7	60.5	→	107.0	7.3	0.4	1.0
MSCI UK Consumer Discretionary Index	-4.0	16.1	172.9	125.2	→	189.3	17.7	1.6	3.1
MSCI United Kingdom Financials Index	-4.0	5.6	57.5	41.5	→	62.6	9.5	1.4	0.9
MSCI United Kingdom Communication Services Index	-5.9	8.5	44.5	32.4	→	48.8	12.1	1.1	1.1

JP Markets	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	BE P/E	BE P/S	P/B
MSCI Japan Consumer Discretionary Index	0.5	10.5	208.1	148.5	→	213.9	12.9	0.8	1.4
MSCI Japan Industrials Index	0.4	10.0	242.9	175.9	→	252.2	15.4	0.9	1.7
MSCI Japan Energy Index	0.1	29.4	128.9	91.9	→	139.6	6.9	0.2	0.6
MSCI Japan Information Technology Index	-0.6	11.4	237.5	168.3	→	243.6	22.2	2.0	2.7
MSCI Japan Financials Index	-1.2	14.6	72.9	55.0	→	81.4	8.2	0.8	0.5
MSCI Japan Consumer Staples Index	-1.8	0.7	177.3	158.4	→	183.8	21.0	1.0	2.3
MSCI Japan Communication Services Index	-1.9	0.5	137.8	111.6	→	159.1	13.6	1.7	2.0
MSCI Japan Utilities Index	-3.4	-2.0	45.6	44.4	→	55.0	9.4	0.3	0.6
MSCI Japan Materials Index	-3.6	4.0	187.6	131.4	→	202.7	12.3	0.8	1.3
MSCI Japan Health Care Index	-4.0	-7.0	299.7	272.8	→	333.4	20.8	2.9	2.8

Agricultural	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
WHEAT FUTURE(CBT) Sep21	5.4	11.3	701.5	524.0	524.0 - 762.3	762.3
SOYBEAN FUTURE Nov21	5.1	24.1	1,379.8	885.3	885.3 - 1,459.5	1,459.5
CORN FUTURE Dec21	-2.3	27.3	553.3	360.8	360.8 - 636.5	636.5

Millions USD

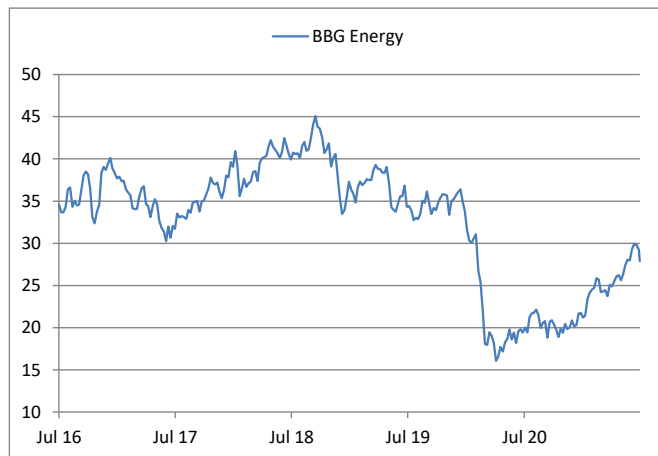
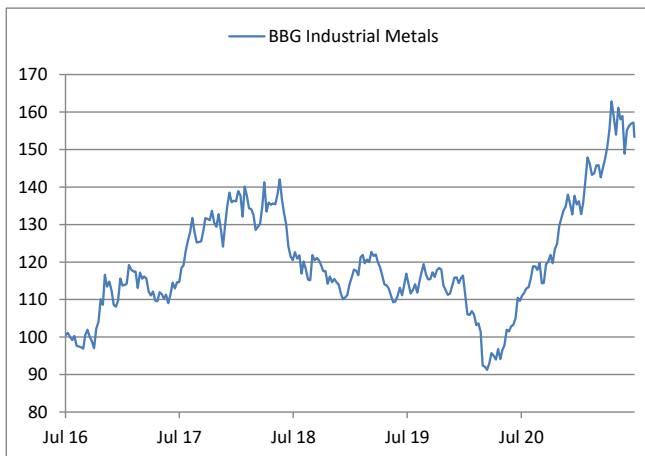
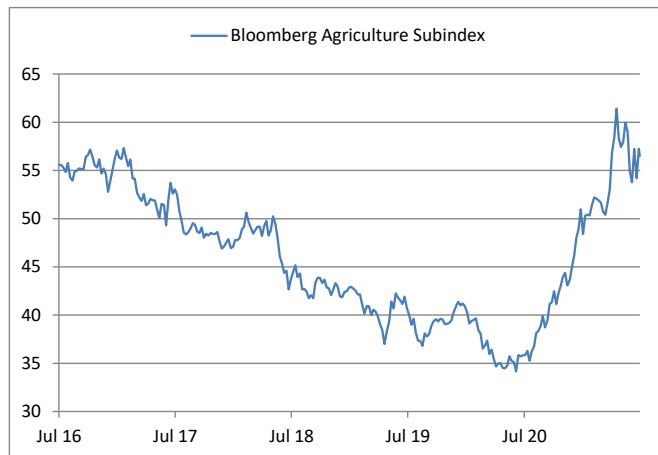
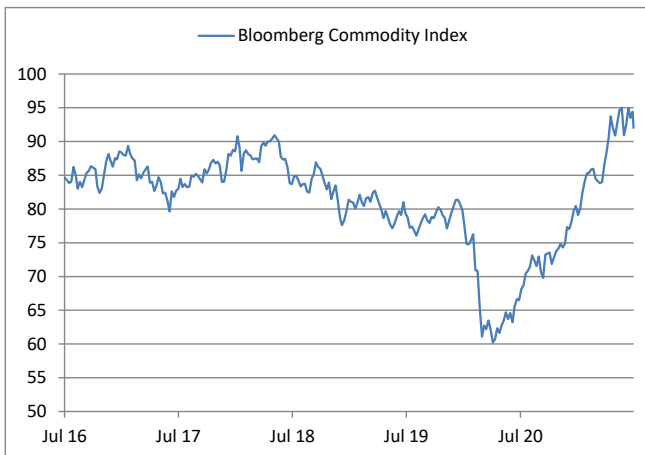
52w L	CFTC	52w H
108	108 - 1,632	1,632
5,401	5,401 - 19,460	19,460
-4,147	-4,147 - 15,150	15,150

Metals	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
LME NICKEL 3MO (\$)	8.1	14.8	19,070.0	13,136.0	13,136.0 - 19,709.0	19,709.0
Gold Spot \$/Oz	1.4	-4.8	1,808.4	1,683.5	1,683.5 - 2,063.5	2,063.5
Platinum Spot \$/Oz	1.0	0.0	1,072.7	843.6	843.6 - 1,305.3	1,305.3
COPPER FUTURE Sep21	0.9	19.1	420.1	285.6	285.6 - 476.4	476.4
LME ALUMINUM 3MO (\$)	0.8	25.7	2,488.5	1,664.5	1,664.5 - 2,562.0	2,562.0
Palladium Spot \$/Oz	0.4	6.1	2,598.6	2,050.5	2,050.5 - 2,984.9	2,984.9
Silver Spot \$/Oz	-3.4	-5.1	25.1	19.9	19.9 - 29.1	29.1

52w L	CFTC	52w H
29,303	29,303 - 50,453	50,453
418	418 - 1,956	1,956
807	807 - 8,406	8,406
101	101 - 973	973
2,954	2,954 - 7,181	7,181

Energy	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
NATURAL GAS FUTR Aug21	15.5	37.7	3.7	2.5	2.5 - 3.7	3.7
BRENT CRUDE FUTR Sep21	-5.5	34.2	68.7	40.8	40.8 - 77.2	77.2
WTI CRUDE FUTURE Aug21	-6.8	37.4	66.5	38.6	38.6 - 75.3	75.3

52w L	CFTC	52w H
-4,463	-4,463 - 2,652	2,652
-2,640	-2,640 - -1,142	-1,142
29,406	29,406 - 36,478	36,478



G10 Currencies	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
Japanese Yen	0.8	-5.6	109.4	102.7	102.7 - 111.5	111.5	0.02	-2	-0.1	-0.035	0.1
Dollar Index	0.6	3.2	92.8	89.4	89.4 - 95.8	95.8	1.19	-18	5.4	0.25	-5.2
Swiss Franc	0.0	-3.5	0.9177	0.8784	0.8784 - 0.9436	0.9436	-0.34	-6	0.6	-0.75	-1.4
New Zealand Dollar	-0.8	-3.5	0.6933	0.6527	0.6527 - 0.7436	0.7436	1.72	7	3.3	0.25	-3.1
Euro	-1.0	-3.4	1.1800	1.1448	1.1448 - 1.2327	1.2327	-0.39	-9	1.9	0	-1.9
Swedish Krona Spot	-1.8	-5.3	8.6888	8.1665	8.1665 - 9.1283	9.1283	0.14	-6	1.3	0	-1.3
British Pound	-1.9	0.0	1.3673	1.2661	1.2661 - 1.4212	1.4212	0.56	-9	2.5	0.1	-2.4
Australian Dollar	-2.7	-4.7	0.7329	0.7016	0.7016 - 0.7968	0.7968	1.25	-7	1.1	0.1	-1.0
Canadian Dollar	-3.2	-0.4	1.2772	1.2035	1.2035 - 1.3535	1.3535	1.15	-17	3.6	0.25	-3.4
Norwegian Krone	-4.2	-4.2	8.9555	8.1863	8.1863 - 9.5737	9.5737	1.17	-10	2.9	0	-2.9

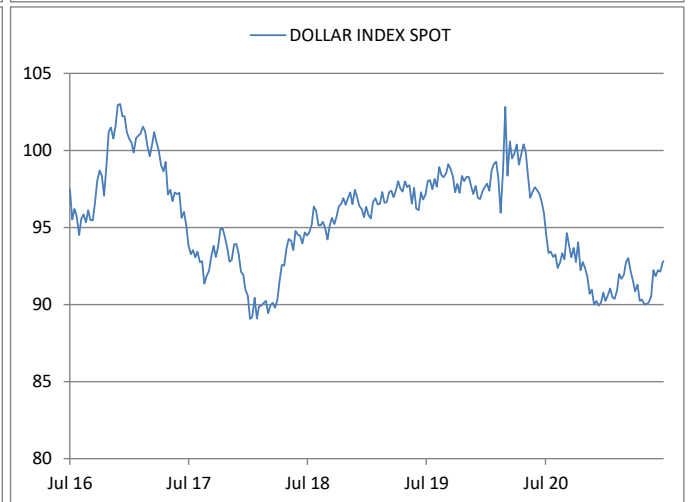
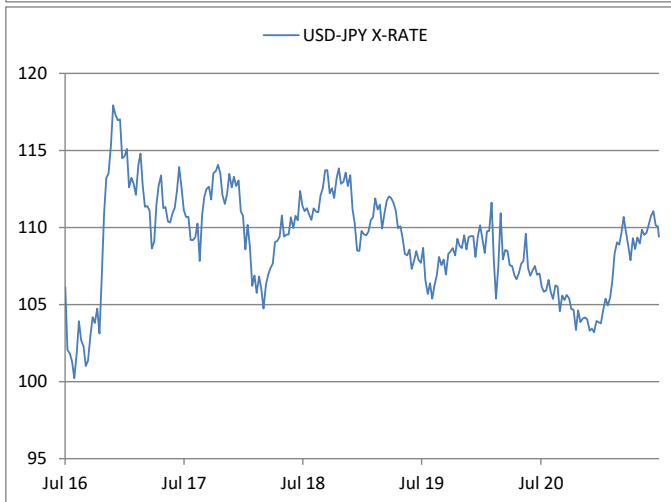
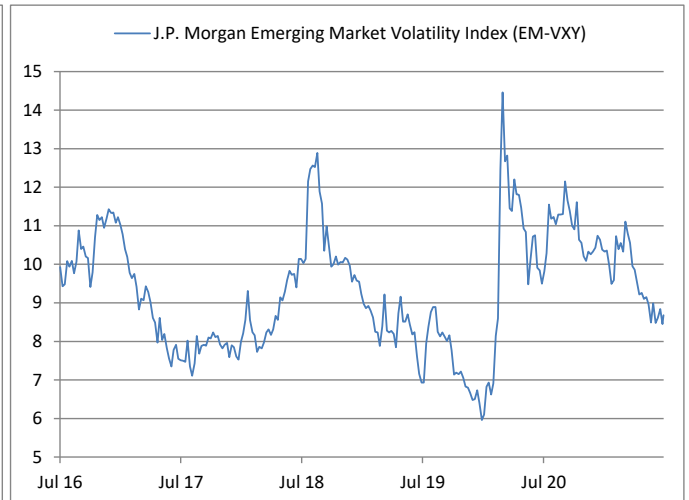
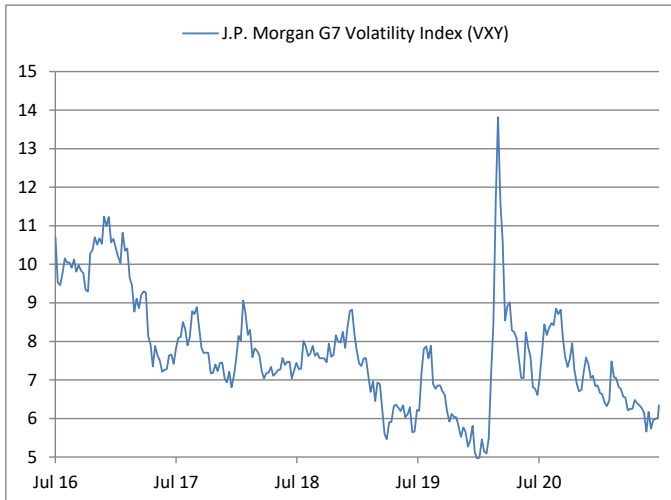
Asia Pacific	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
Asia Basket	-1.9	-4.0	0.9070	0.90	0.90 - 0.95	0.95					
Taiwan Dollar	-0.4	0.9	28.04	27.6	27.6 - 29.5	29.5	#N/A N/A	#VALUE!	1.9	1.125	-0.8
Indonesian Rupiah	-0.6	-3.2	14,518	13,895	13,895 - 14,900	14,900	6.32	-21	1.3	3.5	2.2
Indian Rupee	-1.0	-2.4	74.88	72.3	72.3 - 75.1	75.1	6.19	-1	#N/A N/A	3.35	#VALUE!
South Korean Won	-1.1	-5.3	1,148	1,082	1,082 - 1,203	1,203	1.98	-5	2.4	0.5	-1.9
Singapore Dollar	-1.5	-3.1	1.3638	1.32	1.32 - 1.39	1.39	1.43	-3	2.4	0.08	-2.3
Malaysian Ringgit	-1.9	-4.9	4.2253	4.01	4.01 - 4.26	4.26	3.15	-11	4.4	1.75	-2.7
Philippines Peso	-3.3	-4.6	50.34	47.7	47.7 - 50.3	50.3	4.06	-1	4.1	2	-2.1
Thai Baht	-3.8	-8.9	32.86	29.8	29.8 - 32.9	32.9	1.65	-3	1.3	0.5	-0.8

Latam	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H	10YR (%)	1w chg (bps)	Inflation	CB Rate	Real Rate
LatAm Basket	-0.4	-5.7	0.6006	0.59	0.59 - 0.64	0.64					
Mexican Peso	2.2	-0.7	20.05	19.6	19.6 - 22.7	22.7	6.88	11	5.9	4.25	-1.6
Peruvian New Sol	0.2	-8.3	3,9440	3.49	3.49 - 3.99	3.99	5.61	-24	3.3	0.25	-3.0
Chilean Peso	-1.7	-6.6	761.7	695	695 - 805	805	5.10	70	3.8	0.75	-3.1
Colombian Peso	-2.5	-11.0	3,854.9	3,412	3,412 - 3,887	3,887	6.66	9	3.6	1.75	-1.9
Brazilian Real	-3.9	-0.4	5.2201	4.91	4.91 - 5.82	5.82	9.22	-9	8.4	4.25	-4.1

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	-1.1	-2.7	0.7016	0.68	0.68 - 0.73	0.73					
Turkish Lira	2.3	-13.2	8.6	6.82	6.82 - 8.77	8.77	16.76		17.5	19	1.5
Ukraine Hryvnia	0.2	4.1	27.22	26.56	26.56 - 28.7	28.7	15.50	0	9.5	17.7	8.2
Bulgarian Lev	-0.9	-3.3	1.6557	1.59	1.59 - 1.71	1.71	0.21	-2	2.7	0	-2.7
New Romanian Leu	-0.9	-4.7	4.175	3.95	3.95 - 4.23	4.23	3.73	16	3.9	1.25	-2.7
Czech Koruna	-1.7	-1.4	21.79	20.7	20.7 - 23.4	23.4	1.77	3	2.8	0.26	-2.5
Russian Ruble	-2.1	-0.4	74.71	70.7	70.7 - 80.5	80.5	7.34	4	6.5	5.5	-1.0
Polish Zloty	-2.5	-4.2	3,8974	3.62	3.62 - 3.97	3.97	1.51	-17	4.4	0.1	-4.3
Hungarian Forint	-2.9	-2.7	305.0	283	283 - 315	315	2.81	-2	5.3	0.9	-4.4

Oil Basket	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Oil Basket	-2.7	-1.9	0.69	0.7	0.7 - 0.7	0.7
Russian Ruble	-2.1	-0.4	74.7088	70.74	70.74 - 80.53	80.53
Canadian Dollar	-3.2	-0.4	1.2772	1.20	1.20 - 1.35	1.35
Norwegian Krone	-4.2	-4.2	8.9555	8.19	8.19 - 9.57	9.57

Commodity Basket	1M % Chg	YTD % Chg	Last Close	52w L	Range	52w H
Commodity Basket	-1.5	-3.1	0.68	0.6	0.6 - 0.7	0.7
Peruvian New Sol	0.2	-8.3	3,9440	3.49	3.49 - 3.99	3.99
New Zealand Dollar	-0.8	-3.5	0.6933	0.65	0.65 - 0.74	0.74
Russian Ruble	-2.1	-0.4	74.7088	70.74	70.74 - 80.53	80.53
South African Rand	-2.5	0.7	14.59	13.4	13.4 - 17.7	17.7
Australian Dollar	-2.7	-4.7	0.7329	0.70	0.70 - 0.80	0.80
Brazilian Real	-3.9	-0.4	5.2201	4.91	4.91 - 5.82	5.82



PMI	Last	Previous	Change	52W low	Range	52W high
Australia	61.8	Resting Data...	#VALUE!	46.7		63.2
Canada	57	Resting Data...	#VALUE!	52.9		58.5
Switzerland	69.9	Resting Data...	#VALUE!	49.6		69.9
Eurozone	63.1	Resting Data...	#VALUE!	51.7		63.4
United Kingdom	65.6	Resting Data...	#VALUE!	53.3		65.6
Japan	53	Resting Data...	#VALUE!	45.2		53.6
Norway	58.51	Resting Data...	#VALUE!	45.31		60.83
New Zealand	58.6	58.3	0.3	47.2		59.5
Sweden	66.4	Resting Data...	#VALUE!	52.4		68.5
United States	61.2	Resting Data...	#VALUE!	53.7		64.7

#VALUE!

Citi Macro Index	Last	1W ago	Change	52W low	52W high
Australia	34.5	32.9	1.6	-48.4	253.3
Canada	59.8	62.4	-2.6	7	220.3
Switzerland	-2.3	4.1	-6.4	-91.3	199.9
Eurozone	67.4	77.3	-9.9	3.8	212.4
United Kingdom	72.3	74.9	-2.6	-20.5	214.1
Japan	0.3	24.3	-24	-64.4	158.2
Norway	-82.6	-85.7	3.1	-88.3	128.3
New Zealand	115	70.7	44.3	-60.5	157.9
Sweden	-5.6	-3.2	-2.4	-55.3	142.7
United States	17.6	22.7	-5.1	-3.2	254.6

-4

CFTC - Positioning (USD mm)	Last	1W ago	Change	52W low	52W high
Australian Dollar	-2,110	-1,823	-287	-2,110	1,198
Canadian Dollar	2,065	3,224	-1,159	-2,630	3,819
Swiss Franc	974	1,386	-413	-582	2,342
Euro	8,819	11,400	-2,581	8,819	31,273
British Pound	681	1,872	-1,191	-2,172	3,084
Japanese Yen	-6,433	-7,906	1,474	-7,993	5,777
New Zealand Dollar	224	122	102	-100	1,187
Mexican Peso	-679	-553	-126	-730	719
Brazilian Real	425	407	17	-538	425
Russian Ruble	192	295	-103	-188	363

Net Position USD:	-4,157	-8,425	-4
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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	0.5	7.9	1,438.1	1,203.9		1,448.2
Hedge Fund Research HFRX Relat	-0.1	3.4	993.9	874.2		998.5
Hedge Fund Research HFRX Event	-0.7	3.0	1,813.7	1,651.7		1,830.7
Hedge Fund Research HFRX ED Me	-1.2	3.8	1,974.6	1,800.8		2,000.7
Hedge Fund Research HFRX Macro	-1.3	1.0	1,243.2	1,170.0		1,263.7

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

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