

## Market Week Recap - October 9, 2015

Soft employment report, dovish Fed minutes and a recovery in Oil prices – *all of a sudden we're in a "risk on" mode and the world is a much better place to invest.*

### WEI

Standard	Movers	Volatility	Ratios	Futures	AVAT vs	World Equity Indices		
Value	Net Chg	%Chg	Time	P/E	DvYld	%5Day	%5DayCur	
1) Americas								
11) DOW JONES	17050.75	+138.46	+0.82%	10/08 c	14.87	2.52	+4.79%	+4.79%
12) S&P 500	2013.43 d	+17.60	+0.88%	10/08 c	17.82	2.16	+4.66%	+4.66%
13) NASDAQ	4810.79	+19.64	+0.41%	10/08 c	27.66	1.30	+3.97%	+3.97%
14) S&P/TSX Comp	13978.66 d	+110.31	+0.80%	10/08 c	20.26	3.10	+5.56%	+7.32%
15) MEX EPIC	44076.94 d	+244.91	+0.56%	10/08 c	30.24	1.83	+3.23%	+5.37%
16) IBOVESPA	49106.56 d	+192.24	+0.39%	04:19 c	29.08	4.01	+8.37%	+13.59%
2) EMEA								
21) Euro Stoxx	3224.96 d	-1.44	-0.04%	10/08 c	17.72	3.69	+5.08%	+5.33%
22) FTSE 100	6374.82 d	+38.47	+0.61%	10/08 c	23.06	4.09	+4.98%	+6.09%
23) CAC 40	4675.91 d	+8.57	+0.18%	10/08 c	20.46	3.22	+5.63%	+5.88%
24) DAX	9993.07 d	+22.67	+0.23%	10/08 c	15.79	2.97	+5.09%	+5.34%
25) IBEX 35	10181.20 d	+11.20	+0.11%	10/08 c	18.64	5.67	+6.42%	+6.67%
26) FTSE MIB	22156.74 d	+149.40	+0.68%	10/08 c	N.A.	2.83	+4.80%	+5.04%
27) AEX	442.08 d	+1.49	+0.34%	10/08 c	19.35	3.46	+5.55%	+5.80%
28) OMX STKH30	1464.49	+12.48	+0.86%	10/08 c	14.77	4.21	+4.27%	+5.47%
29) SWISS MKT	8674.17 d	+35.14	+0.41%	10/08 c	17.67	3.35	+1.92%	+2.26%
3) Asia/Pacific								
11) NIKKEI	18212.29 d	+71.12	+0.39%	09:20	18.92	1.63	+2.75%	+2.67%
7) HANG SENG	22615.94 c	+261.03	+1.17%	09:25	9.64	3.78	+5.16%	+5.16%
10) S&P/ASX 200	5263.10	+22.70	+0.43%	09:40	19.37	4.99	+4.19%	+7.53%
Australia 61 2 9777 8600	Brazil 5511 2395 9000	Europe 44 20 7330 7500	Germany 49 69 9204 1210	Hong Kong 852 2977 6000	Japan 81 3 3201 8900	Singapore 65 6212 1000	U.S. 1 212 318 2000	Copyright 2015 Bloomberg Finance L.P.

Very strong week in the equities market.

### WEI-APAC

Standard	Movers	Volatility	Ratios	Futures	AVAT vs	World Equity Indices		
Value	Net Chg	%Chg	Time	P/E	DvYld	%5Day	%5DayCur	
4) TOPIX	1495.72 c	+14.32	+0.97%	09:21	15.55	1.76	+3.52%	+3.52%
5) NIKKEI 225	18214.85 c	+73.68	+0.41%	09:21	18.92	1.63	+2.76%	+2.77%
6) JPKX Nikkei 400	13415.25 c	+145.68	+1.10%	09:21	15.60	1.79	+3.77%	+3.78%
7) HANG SENG	22615.94 c	+261.03	+1.17%	09:26	9.64	3.78	+5.16%	+5.16%
8) CSI 300	3296.48 c	+93.53	+2.92%	10/08 c	13.43	1.99	+2.07%	+2.07%
9) Shanghai Comp	3146.64 c	+32.29	+0.10%	09:25	15.71	1.95	+1.76%	+1.83%
10) Shenzhen Comp	1783.95 c	-1.45	-0.08%	09:25	40.71	0.66	+5.12%	+5.19%
11) HS China Ent	10429.02 c	+141.61	+1.38%	09:26	7.40	3.77	+7.66%	+7.66%
12) Taiwan TAIXEX	8445.96	-49.27	-0.58%	10/08 c	12.88	3.98	+1.81%	+3.39%
13) KOSPI	2019.53	+13.69	+0.68%	10/08 c	16.59	1.32	+2.03%	+4.47%
14) KTOP30	5953.73 c	+62.53	+1.06%	10/08 c	N.A.	0.00	+2.23%	+4.67%
15) S&P/ASX 200	5263.60	+53.20	+1.02%	09:41	19.37	4.99	+4.19%	+7.57%
16) CNX Nifty	8129.35 c	-48.05	-0.59%	10/08 c	21.22	1.33	+2.27%	+2.80%
17) S&P BSE SENSEX 30	26845.81 c	-190.04	-0.70%	10/08 c	21.20	1.38	+2.64%	+3.17%
18) MXX-SX	16005.90 c	-103.84	-0.64%	10/08 c	19.67	1.55	+2.23%	+2.75%
19) FTSE Straits Tim	2971.24 c	+24.21	+0.82%	09:26	13.38	4.03	+6.36%	+8.88%
20) FTSE Malay KLCI	1709.41 c	+17.21	+1.02%	09:26	17.53	3.22	+4.95%	+11.89%
21) SE THAI	1392.15 c	-1.51	-0.11%	10/08 c	17.38	3.21	+3.49%	+5.63%
22) Jakarta Comp	4491.43	+4.30	+0.10%	10/08 c	24.13	2.14	+5.58%	+14.43%
Australia 61 2 9777 8600	Brazil 5511 2395 9000	Europe 44 20 7330 7500	Germany 49 69 9204 1210	Hong Kong 852 2977 6000	Japan 81 3 3201 8900	Singapore 65 6212 1000	U.S. 1 212 318 2000	Copyright 2015 Bloomberg Finance L.P.

Most indices climbing 4% to 5%

### S&P GIP5



S&P 500 steadily rallying throughout the week

### S&P GP 1 MO



S&P 500 at seven week highs

### UST 10 YR GIP 10



Dip in yield caused by Fri Employment Report

### FFX5 GY 12 MO (Dec Fed Funds Contract)



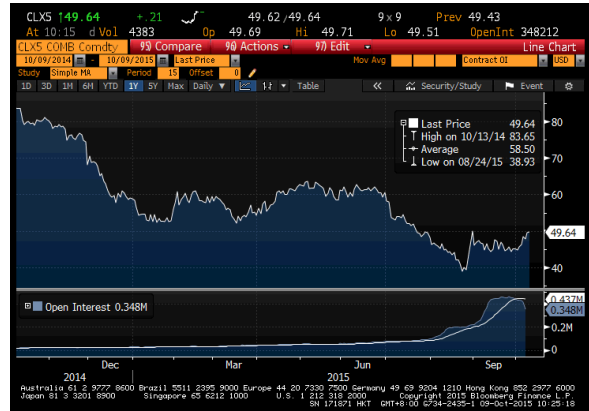
Steadily declining expectation of FF hike by Dec

### WTI GIP 10



Strong week for the price of oil

### WTI GP 12 MO



Are we finally bouncing off a bottom?

### Greece CDS GP 12 MO



Fears over GREXIT have long dissipated

### Brazil CDS GP 12 MO



Concerns still rising over Em Mkts, BR & CN

### Highlights of the week:

After last Friday's soft payrolls report, US interest rates remained stable and many participants expect rates to stay low longer than previously anticipated. US stocks rallied.

China returned from Golden Week celebrations joining the worldwide market rally.

FOMC's dovish comments emphasized offshore economic weakness and its negative implications for US inflation. Markets gained momentum.

Oil prices hit three-month highs, energy stocks led the market higher.

# Prismatic Capital Advisors Conclusions

## Personal Prism

We are moderately bullish on the market and see value in higher yielding, dividend paying assets.

For our “Young Professionals Wealth Preservation, Inflation Beating – Home, College and Retirement Savings Portfolio”: our weighting stands as follows: 40% in Fxd Inc; 42% in US Equity; 14% in International Equity; 25% in Energy Related Equity and -21% in Leverage

For more information on the Prismatic Capital Advisors Model Portfolio, please contact us through [information@calexian.com](mailto:information@calexian.com)

## Asia Credit Prism

### AJAC SP GP 12 MO



Blackrock JACI ETF recovering

### JPEIJACC GP 1 MO



JACI Index – rocky few weeks

JACI rose from 191.22 to 193.09 over the week posting a gain of 0.98%.

High yield performed well for the week.

We remain long duration and weighted to higher beta, higher yielding assets.

For more information on the Asia Prismatic Capital Advisors Model Portfolio, please contact us through [information@calexian.com](mailto:information@calexian.com)

## Global Carbon Policy Prism

We remain bullish on renewable energy and battery storage stocks.

We are neutral on renewable energy yieldcos.

We are exploring two distressed special situations in detail and will provide commentary and research shortly.