

Asset Class Performance Summary

Date: 10/5/2018

		Ticker	Weekly Change	MTD Change	YTD Change	Current Price	
Equity Indices	Global Equities	MSCI ACWI	MXWD INDEX	(1.8%)	(1.8%)	2.4%	514.69
		Europe	BE500 INDEX	(1.7%)	(1.7%)	0.0%	253.75
		Japan	NKY INDEX	(1.4%)	(1.4%)	6.2%	23,783.72
		Developed ex-US	MXEA INDEX	(1.6%)	(1.6%)	(2.6%)	1,941.64
		China	SHSZ300 INDEX	0.0%	0.0%	(12.8%)	3,438.87
		Emerging Markets	MXEF INDEX	(4.5%)	(4.5%)	(11.6%)	1,010.38
		Frontier	MXFEM INDEX	(2.0%)	(2.0%)	(12.8%)	2,557.96
	Domestic Equities	S&P 500	SPX INDEX	(0.9%)	(0.9%)	9.5%	2,885.57
		Russell 1000	RIY INDEX	(1.1%)	(1.1%)	9.2%	1,595.82
		Russell 1000 Value	RLV INDEX	0.1%	0.1%	4.0%	1,248.23
		Russell 1000 Growth	RLG INDEX	(2.4%)	(2.4%)	14.3%	1,531.15
		Russell 2000	RTY INDEX	(3.8%)	(3.8%)	7.3%	1,632.11
		NASDAQ	CCMP INDEX	(3.2%)	(3.2%)	13.8%	7,788.45

		Ticker	Weekly Yield Change	MTD Yield Change	YTD Yield Change	Current Yield
Fixed Income	UST-2 Year	USGG2YR INDEX	0.07%	0.07%	1.00%	2.89%
	UST-10 Year	USGG10YR INDEX	0.17%	0.17%	0.83%	3.23%
	UST-30 Year	USGG30YR INDEX	0.20%	0.20%	0.66%	3.40%
	High Yield Spread	CSI BARC INDEX	(0.07%)	(0.03%)	(0.16%)	3.15%

		Ticker	Weekly Change	MTD Change	YTD Change	Current Price
Commodities	Gold	XAU CURRENCY	1.1%	1.1%	(7.6%)	1,203.63
	Silver	XAG CURRENCY	(0.1%)	(0.1%)	(13.6%)	14.63
	Copper	HG1 COMDTY	(1.5%)	(1.5%)	(16.3%)	276.30
	Brent Crude	CO1 COMDTY	1.7%	1.7%	25.8%	84.11
	WTI Crude	CL1 COMDTY	1.5%	1.5%	23.0%	74.34
	Natural Gas	NG1 COMDTY	4.5%	4.5%	6.4%	3.14

		Ticker	Weekly Change	MTD Change	YTD Change	Current Price
Other	US Dollar	DXY CURRENCY	0.5%	0.5%	3.8%	95.60
	Volatility Index (VIX)	VIX INDEX	22.3%	22.3%	34.2%	14.82
	Hedge Funds	HFRXGL INDEX	(0.2%)	(0.2%)	(1.4%)	1,257.44

Sources: Bloomberg and Covenant Investment Research
©2018 Covenant, LLC