

### Asset Class Performance Summary

Date: 3/20/2020

		Ticker		Weekly Change		MTD Change		YTD Change	Current Price	
Equity Indices	Global Equities	MSCI ACWI	MXWD INDEX	↓	(11.9%)	↓	(22.4%)	↓	(29.4%)	397.11
		Europe	MXEU INDEX	↓	(3.3%)	↓	(23.0%)	↓	(30.3%)	96.62
		Japan	MXJP INDEX	↑	2.5%	↓	(16.1%)	↓	(25.3%)	774.17
		Developed ex-US	MXEA INDEX	↓	(5.8%)	↓	(22.8%)	↓	(31.2%)	1,382.01
		China	MXCN INDEX	↓	(6.5%)	↓	(12.2%)	↓	(15.6%)	72.29
		Emerging Markets	MXEF INDEX	↓	(9.8%)	↓	(20.0%)	↓	(27.7%)	766.41
		Frontier	MXFEM INDEX	↓	(13.7%)	↓	(28.9%)	↓	(35.7%)	1,756.74
	Domestic Equities	S&P 500	SPX INDEX	↓	(15.0%)	↓	(21.9%)	↓	(28.3%)	2,304.92
		Russell 1000	RIY INDEX	↓	(15.3%)	↓	(22.8%)	↓	(29.0%)	1,260.64
		Russell 1000 Value	RLV INDEX	↓	(16.4%)	↓	(26.1%)	↓	(34.7%)	874.66
		Russell 1000 Growth	RLG INDEX	↓	(14.3%)	↓	(19.9%)	↓	(23.7%)	1,346.94
		Russell 2000	RTY INDEX	↓	(16.2%)	↓	(31.2%)	↓	(39.0%)	1,014.05
		NASDAQ	CCMP INDEX	↓	(12.6%)	↓	(19.6%)	↓	(23.1%)	6,879.52
		Ticker		Weekly Yield Change		MTD Yield Change		YTD Yield Change	Current Yield	
Fixed Income	UST-2 Year	USGG2YR INDEX	↓	(0.18%)	↓	(0.60%)	↓	(1.26%)	0.31%	
	UST-10 Year	USGG10YR INDEX	↓	(0.11%)	↓	(0.30%)	↓	(1.07%)	0.85%	
	UST-30 Year	USGG30YR INDEX	↓	(0.11%)	↓	(0.26%)	↓	(0.97%)	1.42%	
	High Yield Spread	CSI BARC INDEX	↑	2.18%	↑	4.53%	↑	6.34%	9.61%	
		Ticker		Weekly Change		MTD Change		YTD Change	Current Price	
Commodities	Gold	XAU CURRENCY	↓	(2.0%)	↓	(5.5%)	↓	(1.2%)	1,498.65	
	Silver	XAG CURRENCY	↓	(14.3%)	↓	(24.3%)	↓	(29.3%)	12.62	
	Copper	HG1 COMDTY	↓	(11.5%)	↓	(14.0%)	↓	(21.7%)	219.05	
	Brent Crude	CO1 COMDTY	↓	(19.1%)	↓	(45.8%)	↓	(58.5%)	27.38	
	WTI Crude	CL1 COMDTY	↓	(28.7%)	↓	(49.4%)	↓	(62.9%)	22.63	
	Natural Gas	NG1 COMDTY	↓	(14.2%)	↓	(4.8%)	↓	(26.7%)	1.60	
		Ticker		Weekly Change		MTD Change		YTD Change	Current Price	
Other	US Dollar	DXY CURRENCY	↑	3.3%	↑	4.0%	↑	5.9%	102.05	
	Volatility Index (VIX)	VIX INDEX	↑	14.2%	↑	64.6%	↑	379.2%	66.04	
	Hedge Funds	HFRXGL INDEX	↓	(3.6%)	↓	(8.0%)	↓	(8.9%)	1,177.10	

Sources: Bloomberg L.P. and Covenant Investment Research

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