

Asset Class Performance Summary

As of: 9/10/2021

| | | Ticker | | Weekly Change | MTD Change | YTD Change | Current Price |
|----------------|-------------------|---------------------|-------------|---------------|------------|------------|---------------|
| Equity Indices | Global Equities | MSCI ACWI | MXWD INDEX | ↓ | (1.2%) | ↓ | 737.3 |
| | | Europe | MXEU INDEX | ↓ | (1.1%) | ↓ | 153.9 |
| | | Japan | MXJP INDEX | ↑ | 3.7% | ↑ | 1,281.8 |
| | | Developed ex-US | MXEA INDEX | ↓ | (0.3%) | ↑ | 2,381.4 |
| | | China | MXCN INDEX | ↑ | 1.1% | ↑ | 96.3 |
| | | Emerging Markets | MXEF INDEX | ↓ | (0.5%) | ↑ | 1,308.9 |
| | | Frontier | MXFEM INDEX | ↑ | 0.1% | ↑ | 2,654.5 |
| | Domestic Equities | S&P 500 | SPX INDEX | ↓ | (1.7%) | ↓ | 4,458.6 |
| | | Russell 1000 | RIY INDEX | ↓ | (1.8%) | ↓ | 2,502.3 |
| | | Russell 1000 Value | RLV INDEX | ↓ | (2.0%) | ↓ | 1,572.9 |
| | | Russell 1000 Growth | RLG INDEX | ↓ | (1.5%) | ↓ | 2,896.3 |
| | | Russell 2000 | RTY INDEX | ↓ | (2.8%) | ↓ | 2,227.5 |
| | | NASDAQ | CCMP INDEX | ↓ | (1.6%) | ↓ | 15,115.5 |

| | | Ticker | | Weekly Yield Change | MTD Yield Change | YTD Yield Change | Current Yield |
|--------------|------------------------|----------------|---|---------------------|------------------|------------------|---------------|
| Fixed Income | UST-3mo | USGG3M INDEX | ⇒ | 0.01% | ⇒ | (0.02%) | 0.04% |
| | UST-2 Year | USGG2YR INDEX | ⇒ | 0.01% | ⇒ | 0.09% | 0.21% |
| | UST-10 Year | USGG10YR INDEX | ⇒ | 0.02% | ⇒ | 0.43% | 1.34% |
| | UST-20 Year | USGG20YR INDEX | ↓ | (0.00%) | ⇒ | 0.42% | 1.86% |
| | UST-30 Year | USGG30YR INDEX | ↓ | (0.01%) | ⇒ | 0.29% | 1.93% |
| | BAA Yield vs. 10yr UST | BICLB10Y INDEX | ↑ | 0.68 | ↑ | (32.57) | 198.11 |
| | Barclays US Agg | LBUSTRUU INDEX | | -- | -- | -- | 1.73% |

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|-------------|-------------|--------------|---|---------------|------------|------------|---------------|
| Commodities | Gold | XAU CURRENCY | ↓ | (2.2%) | ↓ | (5.8%) | 1,787.58 |
| | Silver | XAG CURRENCY | ↓ | (3.9%) | ↓ | (10.1%) | 23.74 |
| | Copper | HG1 COMDTY | ↑ | 2.8% | ↑ | 26.4% | 444.80 |
| | Brent Crude | CO1 COMDTY | ↑ | 0.4% | ↓ | 40.8% | 72.92 |
| | WTI Crude | CL1 COMDTY | ↑ | 0.6% | ↑ | 43.7% | 69.72 |
| | Natural Gas | NG1 COMDTY | ↑ | 4.8% | ↑ | 94.5% | 4.94 |

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|-------|------------------------|-----------------|---|---------------|------------|------------|---------------|
| Other | US Dollar | DXY CURRENCY | ↑ | 0.6% | ↓ | 2.9% | 92.58 |
| | Volatility Index (VIX) | VIX INDEX | ↑ | 27.7% | ↑ | (7.9%) | 20.95 |
| | Hedge Funds | HFRXGL INDEX | ↓ | (0.2%) | ↑ | 4.1% | 1,436.93 |
| | Bitcoin | XBTUSD CURRENCY | ↓ | (10.1%) | ↓ | 55.5% | 45,914.2 |

Sources: Bloomberg L.P. and Covenant Investment Research

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