

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|--------------------------------------|-------|-------|-------|-------|-------|-------|-------|------|-------|------|------|------|----|----|----|
| 1 S&P 500 TR USD | | | | | | | | | | | | | | | |
| 2 Russell 2000 TR USD | 0.90 | | | | | | | | | | | | | | |
| 3 MSCI EAFE NR USD | 0.87 | 0.76 | | | | | | | | | | | | | |
| 4 MSCI EM NR USD | 0.76 | 0.68 | 0.88 | | | | | | | | | | | | |
| 5 BBgBarc US Agg Bond TR USD | 0.00 | -0.08 | 0.09 | 0.14 | | | | | | | | | | | |
| 6 BBgBarc US Treasury 20+ Yr TR USD | -0.30 | -0.33 | -0.26 | -0.21 | 0.80 | | | | | | | | | | |
| 7 BBgBarc US Treasury 5-10 Yr TR USD | -0.28 | -0.33 | -0.23 | -0.17 | 0.88 | 0.88 | | | | | | | | | |
| 8 ICE BofAML US High Yield TR USD | 0.72 | 0.68 | 0.75 | 0.73 | 0.24 | -0.21 | -0.17 | | | | | | | | |
| 9 BBgBarc Gbl Agg Ex USD TR Hdg USD | -0.11 | -0.17 | -0.07 | -0.03 | 0.77 | 0.72 | 0.73 | 0.01 | | | | | | | |
| 10 Long-Short Equity | 0.93 | 0.87 | 0.88 | 0.78 | -0.03 | -0.33 | -0.32 | 0.72 | -0.14 | | | | | | |
| 11 Market Neutral | 0.26 | 0.24 | 0.33 | 0.29 | -0.08 | -0.18 | -0.14 | 0.16 | -0.13 | 0.45 | | | | | |
| 12 Real Estate | 0.74 | 0.74 | 0.67 | 0.59 | 0.25 | -0.02 | -0.04 | 0.71 | 0.14 | 0.66 | 0.09 | | | | |
| 13 Morningstar Lng-Only Cmdty TR USD | 0.44 | 0.39 | 0.54 | 0.57 | 0.00 | -0.28 | -0.18 | 0.50 | -0.22 | 0.52 | 0.26 | 0.26 | | | |
| 14 SPDR® Gold Shares | | | | | | | | | | | | | | | |
| 15 Managed Futures | | | | | | | | | | | | | | | |

Time Period: 5/1/2004 to 4/30/2019

