

ALEUTIANS EAST BOROUGH

INVESTMENT REVIEW

for the period ending February 29, 2020

Agenda

- 01 Market Review
- 02 Portfolio Review
- 03 Appendix



Account Summary as of February 29, 2020

Aleutians East Borough Permanent Fund

| | |
|---|-------------------------------|
| Account Inception | July 1993 |
| Total Contributions | \$19,386,422 |
| Cumulative Withdrawals <i>Includes custodial fees</i> | \$20,759,841 |
| Current Market Value <i>February 29, 2020</i> | \$39,696,138 |
| Account Return Since Inception <i>July 31, 1993 – February 29, 2020; Gross of Fees</i> | +6.26% |
| Current Allocation | 66% Equity / 34% Bonds |

Market Review

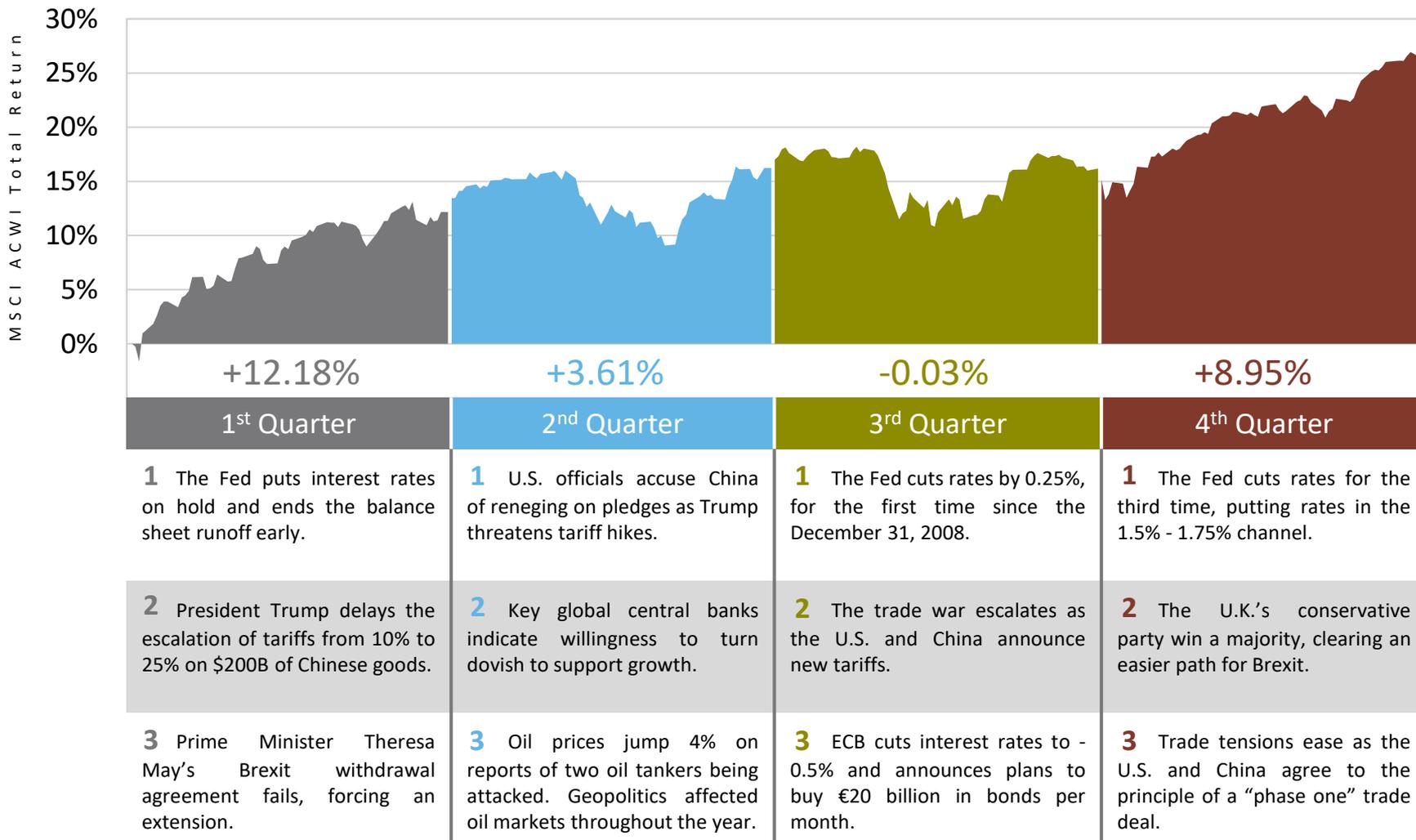
Market Review

Portfolio Review

Appendix

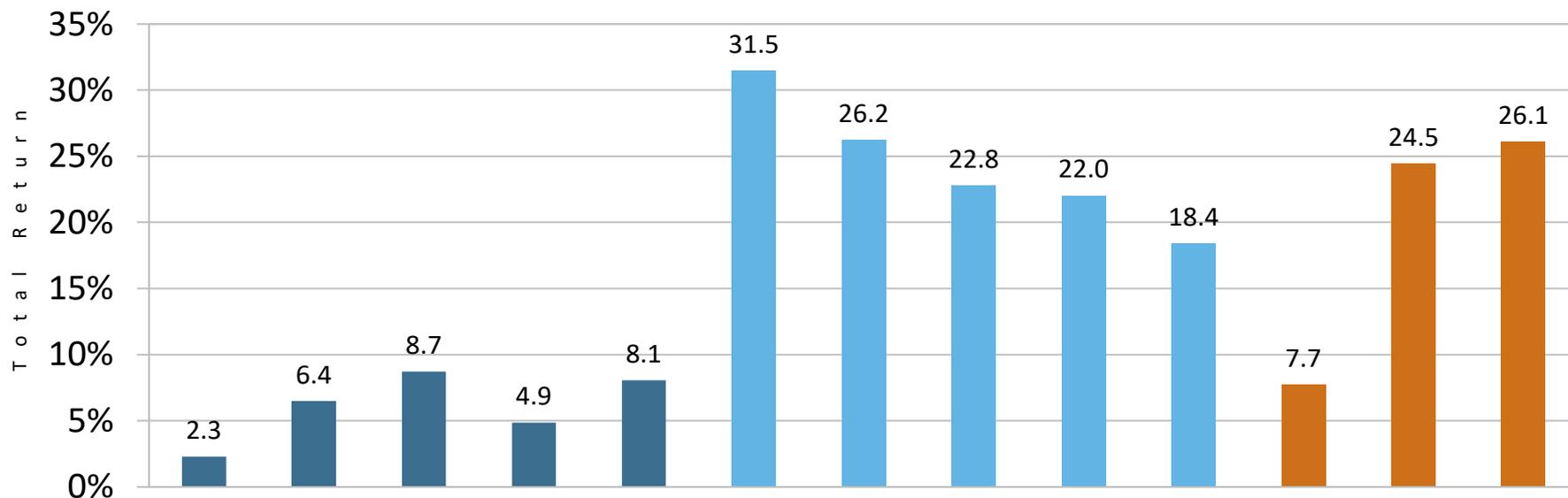
Global Markets Rise

Calendar Year 2019



Total Returns by Asset Class

Calendar Year 2019



| | RISK CONTROL | | | | | RISK ASSETS | | | | | | | |
|-----------|--------------|-----------------|-------------------|------|--------------------|----------------|--------------|----------------|--------------|------------------|-------------|-------------|--------|
| | FIXED INCOME | | | | | EQUITIES | | | | | REAL ASSETS | | |
| | Cash | Municipal Bonds | U.S. Fixed Income | TIPS | Intl. Fixed Income | U.S. Large Cap | U.S. Mid Cap | U.S. Small Cap | Dev. Ex-U.S. | Emerging Markets | Comm. | Real Estate | Infra. |
| 4Q 2019 | 0.5 | 0.8 | 0.2 | 1.1 | 1.9 | 9.1 | 7.1 | 8.2 | 8.2 | 11.8 | 4.4 | -0.8 | 4.8 |
| CY 2019 | 2.3 | 6.4 | 8.7 | 4.9 | 8.1 | 31.5 | 26.2 | 22.8 | 22.0 | 18.4 | 7.7 | 24.5 | 26.1 |
| 3 Year | 1.7 | 4.1 | 4.0 | 2.1 | 5.4 | 15.3 | 9.3 | 8.4 | 9.6 | 11.6 | -0.9 | 7.7 | 10.3 |
| 5 Year | 1.1 | 3.0 | 3.1 | 1.8 | 3.6 | 11.7 | 9.0 | 9.6 | 5.7 | 5.6 | -3.9 | 6.8 | 6.2 |
| 2019 CMA* | 2.5 | 3.0 | 3.3 | 2.6 | 2.5 | 8.0 | 8.9 | 9.1 | 9.4 | 11.5 | 5.5 | 7.5 | 7.0 |

Data: Bloomberg. Asset class performance is represented by the stated index return. Performance is annualized for periods greater than 1 year.

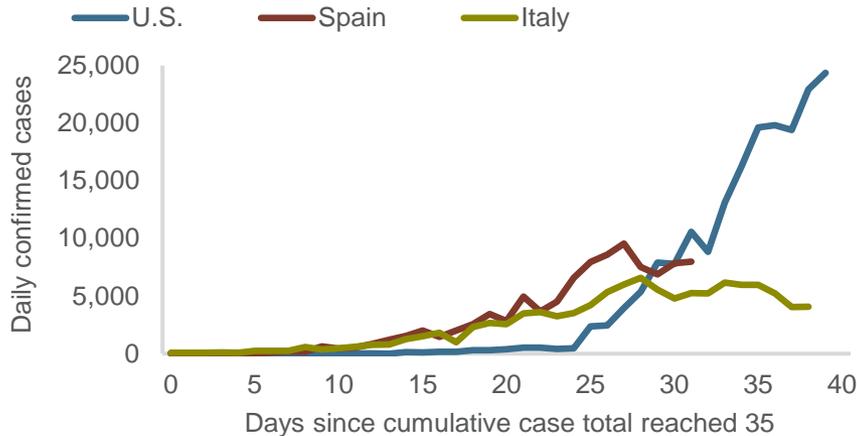
* CMAs are 10 year projected returns and do not represent actual returns.

Key Developments

Covid 19 and Policy Response

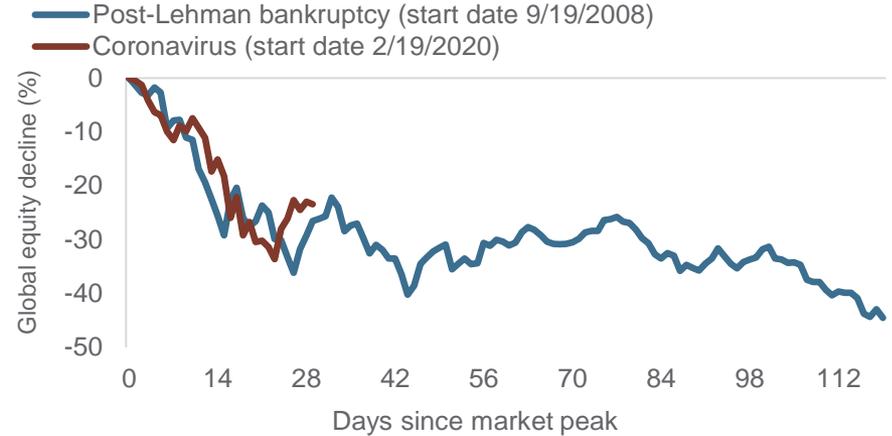
CORONAVIRUS CONTAGION

The epidemic that started in China has spread across the globe at varying rates.



THE FINANCIAL MARKET DAMAGE

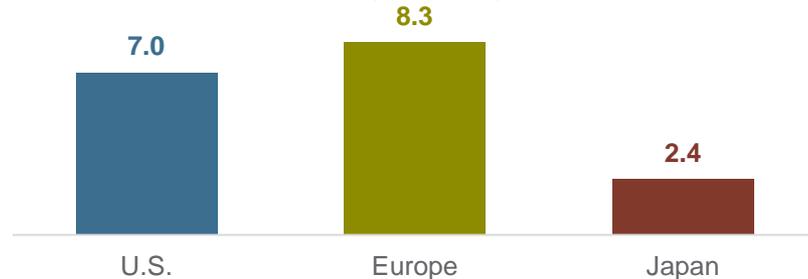
After reaching new market highs, markets crashed into bear market territory at a record pace.



THE MONETARY SOLUTION

Global central banks unleashed rate cuts, quantitative easing programs and liquidity facilities to combat Covid-19.

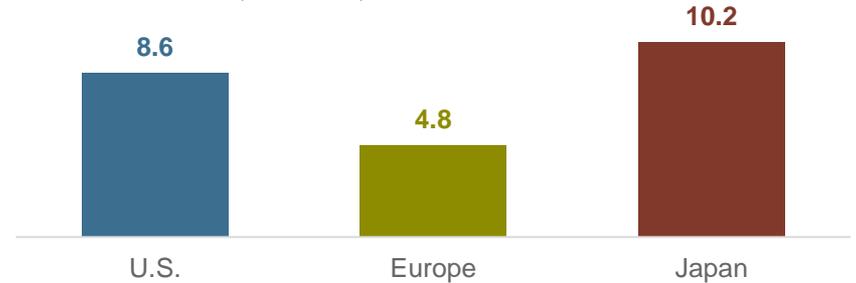
1Q MONETARY INJECTIONS (% of GDP)



THE FISCAL SOLUTION

Countries deployed large-scale fiscal stimulus packages to offset lost economic output around the world.

FISCAL STIMULUS (% of GDP)



Source: Northern Trust Global Asset Allocation, Bloomberg, Cornerstone Macro, BCA, IMF. Fiscal totals exclude loan guarantees and automatic stabilizers. Totals calculated in USD using spot exchange rates on 3/19/2020.

Strategic Planning

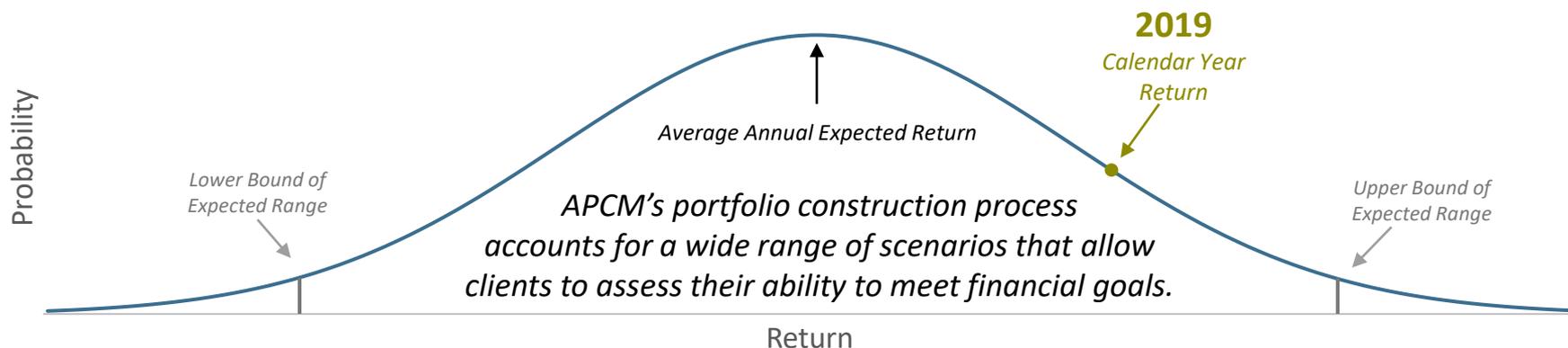
APCM's Process Prepares Clients for the Unexpected

Market Risk & Exogenous Shocks

APCM's portfolio construction process accounts for the possibility of exogenous shocks (such as the COVID-19 outbreak). While unforeseeable, the modeling process is designed to cover a wide range of scenarios and includes extreme market events.

Analyzing Goal Risk

These simulations quantitatively assess exposure to loss throughout the horizon, not just at the end of a long time period. This approach allows clients to assess their ability to meet financial goals even if an extreme market event were to occur.



Portfolios “Tuned” Based on Market

Policy response and potentially peaking case growth are offset by economic damage and the threat of a second wave supporting a conservative approach. Human ingenuity - pharma solution- would negate key risks. We maintain a dynamic rebalancing strategy informed by recent developments

Avoid Reflexive Decisions

Outside of modeling statistics, historical experience illustrates the value of sticking to a well-designed strategic plan. Those clients who remained invested during the Financial Crisis experienced a full recovery and subsequent gains.

Graphic is for illustrative purposes only

Portfolio Review

for the period ending February 29, 2020

Market Review

Portfolio Review

Appendix

Historical Market Value as of February 29, 2020

Aleutians East Borough Permanent Fund

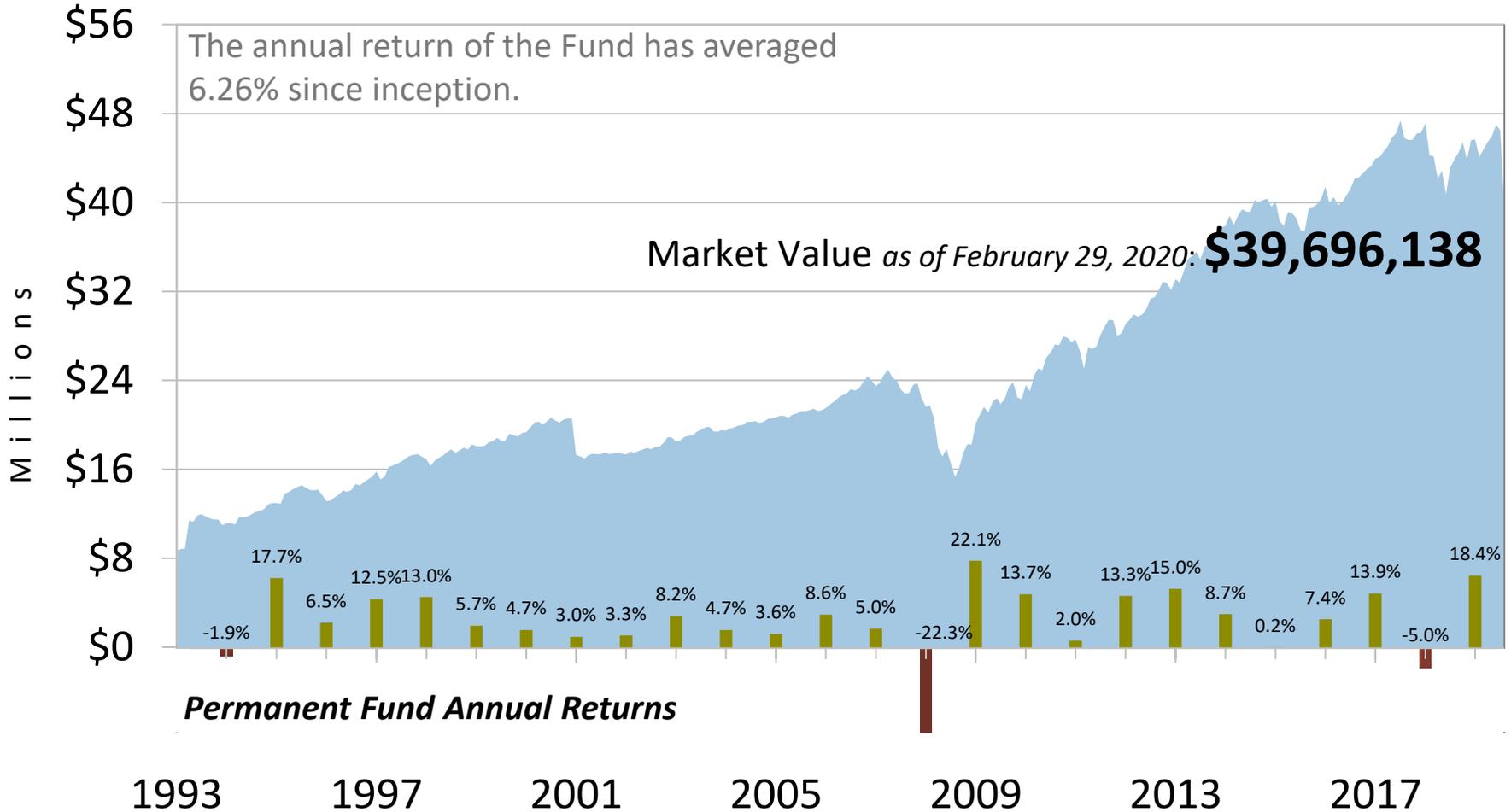
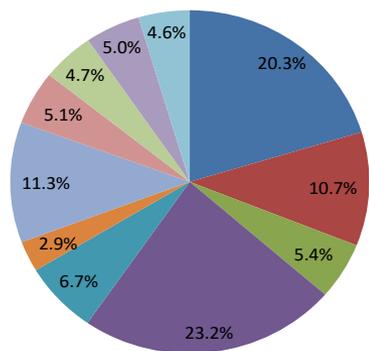


Chart shows month-end portfolio market value from July 1993 to February 2020 and annual returns from December 1993 to December 2019. Performance is gross of fees. Annualized portfolio return from July 31, 1993 to February 29, 2020 is 6.26%

**PORTFOLIO
REVIEW**

Asset Allocation as of February 29, 2020

Aleutians East Borough Permanent Fund



| Asset Class | % Assets | Strategic Benchmark | Range | Market Value |
|--------------------------------|--------------|---------------------|--------|---------------------|
| Fixed Income | 36.4% | 34% | | \$14,453,998 |
| U.S. Fixed Income | 20.3% | 19 | 10-30% | \$8,065,023 |
| TIPS | 10.7% | 10 | 0-15 | \$4,256,110 |
| Cash | 5.4% | 5 | 0-10 | \$2,132,865 |
| Equities | 49.3% | 51% | | \$19,567,733 |
| Large Cap | 23.2% | 24 | 18-30% | \$9,221,620 |
| Mid Cap | 6.7% | 7 | 2-12 | \$2,675,480 |
| Small Cap | 2.9% | 3 | 0-6 | \$1,151,174 |
| International | 11.3% | 12 | 6-18 | \$4,499,942 |
| Emerging Markets | 5.1% | 5 | 0-10 | \$2,019,517 |
| Alternative Investment: | 14.3% | 15% | | \$5,674,407 |
| Real Estate | 4.7% | 5 | 0-10% | \$1,873,834 |
| Infrastructure | 5.0% | 5 | 0-10 | \$1,969,329 |
| Commodities | 4.6% | 5 | 0-10 | \$1,831,244 |
| Total | | | | \$39,696,138 |

Historical Asset Allocation Since Inception

Aleutians East Borough Permanent Fund

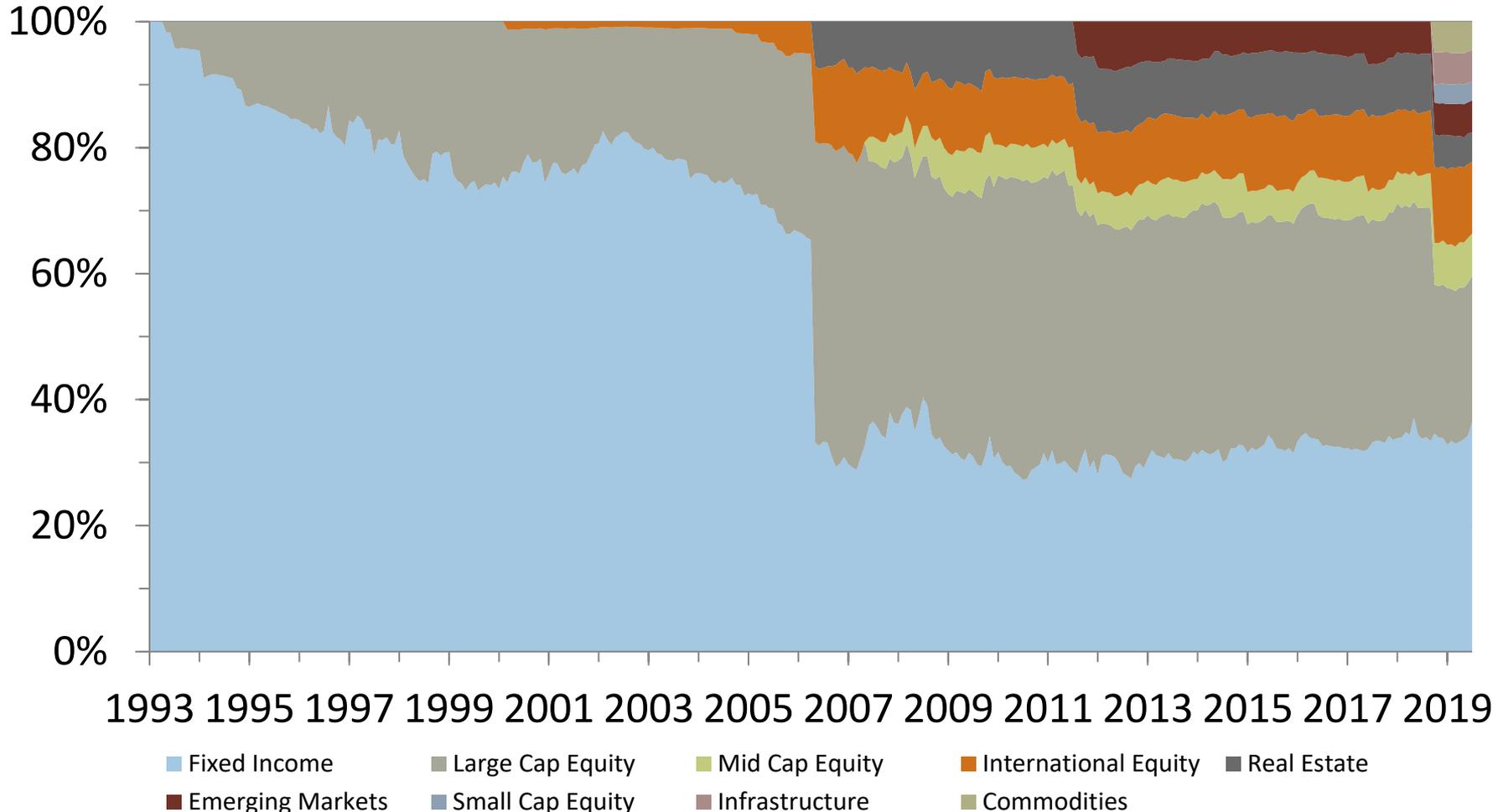
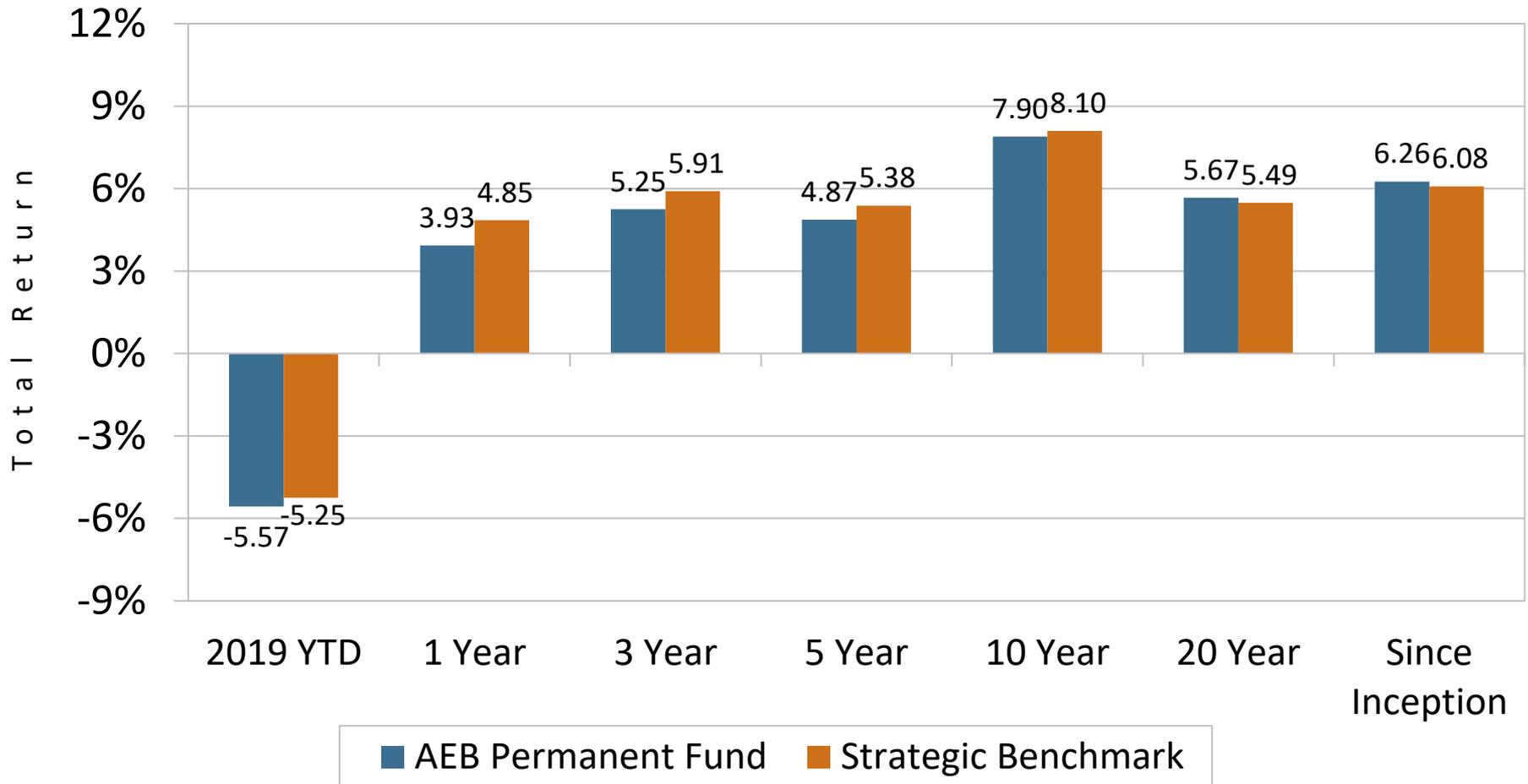


Chart shows actual month end portfolio allocation from August 31, 1993 to February 29, 2020.

Account Performance as of February 29, 2020

Aleutians East Borough Permanent Fund



Performance is gross of fees and annualized for periods greater than one year. Inception performance begins on July 31, 1993. Strategic benchmark is a blended return of the account's target allocation.

AEB Summary of Accounts

| Account Name <i>Benchmark</i> | Market Value <i>February 29, 2020</i> | 2020 Performance <i>February 29, 2020</i> | Since Inception <i>February 29, 2020</i> |
|--|---|---|--|
| AEB Permanent Fund <i>Balanced Account – Blended Benchmark</i> | \$39,696,138 | -5.57 -5.25 | 6.26 6.08 |
| AEB 2010 Series B <i>50% Barclays 1-3 Gov / 50% 90 Day T-Bill</i> | \$1,063,912 | 0.92 0.85 | 0.94 0.93 |
| AEB Series E <i>90 Day T-Bill</i> | \$2,599,279 | 0.38 0.26 | 1.56 1.32 |
| AEB Operating Fund <i>90 Day T-Bill</i> | \$2,662,740 | 0.36 0.26 | 1.58 1.37 |

Performance is gross of fees and annualized for periods greater than one year. Inception performance begins on the first full month after the inception of each portfolio.

Appendix

Market Review

Portfolio Review

Appendix

Portfolio Appraisal

ALEUTIANS EAST BOROUGH

February 29, 2020



ALASKA PERMANENT
CAPITAL MANAGEMENT

Registered Investment Adviser

| Quantity | Security | Average Cost | Total Average Cost | Price | Market Value | Pct. Assets | Annual Income | Accrued Interest | Yield to Maturity |
|-------------------------|---|--------------|--------------------|--------|--------------|-------------|---------------|------------------|-------------------|
| FNMA & FHLMC | | | | | | | | | |
| 12,638 | FHLMC POOL G14203 4.000% Due 04-01-26 | 104.56 | 13,214 | 105.29 | 13,306 | 0.03 | 506 | 42 | 1.07 |
| 90,946 | FG J32364 2.500% Due 11-01-28 | 101.51 | 92,317 | 103.18 | 93,835 | 0.24 | 2,274 | 189 | 1.00 |
| 151,837 | FNCI POOL AS6305 3.000% Due 12-01-30 | 103.77 | 157,555 | 103.90 | 157,757 | 0.40 | 4,555 | 380 | 1.22 |
| 191,602 | FNCI POOL BC2737 2.500% Due 05-01-31 | 103.04 | 197,418 | 103.13 | 197,609 | 0.50 | 4,790 | 399 | 1.20 |
| 94,032 | FNMA POOL MA3588 3.500% Due 02-01-34 | 101.48 | 95,428 | 104.75 | 98,500 | 0.25 | 3,291 | 274 | 0.48 |
| | Accrued Interest | | | | 1,285 | 0.00 | | | |
| | | | 555,931 | | 562,293 | 1.42 | | 1,285 | |
| CORPORATE BONDS | | | | | | | | | |
| 150,000 | NBC UNIVERSAL MEDIA LLC 4.375% Due 04-01-21 | 109.20 | 163,806 | 103.06 | 154,588 | 0.39 | 6,562 | 2,734 | 1.53 |
| 150,000 | AMERICAN EXPRESS CREDIT 2.250% Due 05-05-21 | 99.92 | 149,887 | 100.86 | 151,297 | 0.38 | 3,375 | 1,087 | 1.51 |
| 100,000 | MORGAN STANLEY 5.500% Due 07-28-21 | 114.98 | 114,982 | 105.37 | 105,369 | 0.27 | 5,500 | 504 | 1.64 |
| 150,000 | GILEAD SCIENCES INC 1.950% Due 03-01-22 | 96.28 | 144,423 | 101.74 | 152,605 | 0.38 | 2,925 | 1,462 | 1.07 |
| 150,000 | BANK AMER CORP 3.300% Due 01-11-23 | 99.34 | 149,014 | 104.92 | 157,374 | 0.40 | 4,950 | 687 | 1.54 |
| 150,000 | COMCAST CORP 2.850% Due 01-15-23 | 101.83 | 152,752 | 104.40 | 156,594 | 0.39 | 4,275 | 546 | 1.29 |
| 150,000 | AVALONBAY COMMUNITIES 2.850% Due 03-15-23 | 100.82 | 151,224 | 104.18 | 156,277 | 0.39 | 4,275 | 1,971 | 1.44 |
| 150,000 | DISCOVERY COMMUNICATIONS 3.250% Due 04-01-23 | 98.88 | 148,320 | 104.14 | 156,207 | 0.39 | 4,875 | 2,031 | 1.86 |
| 150,000 | AFLAC INC 3.625% Due 06-15-23 | 106.03 | 159,048 | 106.58 | 159,864 | 0.40 | 5,437 | 1,148 | 1.57 |
| 150,000 | BANK OF NEW YORK MELLON 2.200% Due 08-16-23 | 97.83 | 146,749 | 102.47 | 153,708 | 0.39 | 3,300 | 137 | 1.47 |
| 150,000 | JPMORGAN CHASE & CO 3.875% Due 02-01-24 | 105.18 | 157,771 | 108.23 | 162,340 | 0.41 | 5,812 | 484 | 1.70 |
| 150,000 | METLIFE INC 3.600% Due 04-10-24 | 105.46 | 158,197 | 109.09 | 163,639 | 0.41 | 5,400 | 2,115 | 1.32 |

* Callable security

Portfolio Appraisal

ALEUTIANS EAST BOROUGH

February 29, 2020



**ALASKA PERMANENT
CAPITAL MANAGEMENT**

Registered Investment Adviser

| Quantity | Security | Average Cost | Total Average Cost | Price | Market Value | Pct. Assets | Annual Income | Accrued Interest | Yield to Maturity |
|--|--|--------------|--------------------|--------|--------------|-------------|---------------|------------------|-------------------|
| 150,000 | WELLS FARGO & COMPANY 3.300% Due 09-09-24 | 99.88 | 149,823 | 106.89 | 160,339 | 0.40 | 4,950 | 2,365 | 1.71 |
| 150,000 | KIMCO REALTY CORP 3.300% Due 02-01-25 | 94.92 | 142,377 | 107.20 | 160,797 | 0.41 | 4,950 | 412 | 1.77 |
| 150,000 | APPLIED MATERIALS INC 3.900% Due 10-01-25 | 107.96 | 161,934 | 112.39 | 168,591 | 0.42 | 5,850 | 2,437 | 1.57 |
| 150,000 | CITIGROUP INC 3.700% Due 01-12-26 | 101.65 | 152,470 | 109.60 | 164,394 | 0.41 | 5,550 | 755 | 1.96 |
| 150,000 | TARGET CORP 2.500% Due 04-15-26 | 96.45 | 144,670 | 106.07 | 159,109 | 0.40 | 3,750 | 1,417 | 1.46 |
| 150,000 | LOWE'S COS INC 3.100% Due 05-03-27 | 100.05 | 150,073 | 107.89 | 161,832 | 0.41 | 4,650 | 1,524 | 1.92 |
| | Accrued Interest | | | | 23,821 | 0.06 | | | |
| | | | 2,697,524 | | 2,828,749 | 7.13 | | 23,821 | |
| DOMESTIC FIXED INCOME FUNDS/ETF | | | | | | | | | |
| 85,705 | VANGUARD SHORT-TERM TIPS ETF | 48.96 | 4,195,824 | 49.66 | 4,256,110 | 10.72 | 0 | | |
| DOMESTIC LARGE CAP EQUITY FUNDS/ETF | | | | | | | | | |
| 4,280 | FLEXSHARES QUAL DIV ETF | 39.85 | 170,553 | 42.69 | 182,713 | 0.46 | NA | | |
| 2,015 | ISHARES EDGE MSCI USA QUALITY FACTOR ETF | 101.40 | 204,321 | 91.95 | 185,279 | 0.47 | NA | | |
| 29,920 | ISHARES S&P 500 INDEX FUND | 315.15 | 9,429,349 | 295.91 | 8,853,627 | 22.30 | NA | | |
| | | | 9,804,222 | | 9,221,620 | 23.23 | | | |
| DOMESTIC MID CAP EQUITY FUNDS/ETF | | | | | | | | | |
| 14,745 | ISHARES CORE S&P MIDCAP 400 ETF | 130.66 | 1,926,596 | 181.45 | 2,675,480 | 6.74 | NA | | |
| DOMESTIC SMALL CAP EQUITY FUNDS/ETF | | | | | | | | | |
| 15,815 | ISHARES S&P SMALLCAP 600 INDEX ETF | 79.73 | 1,260,930 | 72.79 | 1,151,174 | 2.90 | NA | | |
| INTERNATIONAL EQUITY FUNDS/ETF | | | | | | | | | |
| 30,795 | ISHARES ETF CORE MSCI EAFE | 56.00 | 1,724,611 | 58.44 | 1,799,660 | 4.53 | NA | | |
| 43,385 | ISHARES MSCI EAFE INDEX FUND | 63.73 | 2,764,905 | 62.24 | 2,700,282 | 6.80 | NA | | |
| | | | 4,489,516 | | 4,499,942 | 11.34 | | | |
| EMERGING MARKET FUNDS/ETF | | | | | | | | | |
| 41,460 | ISHARES ETF CORE MSCI EMERGING MKTS | 41.69 | 1,728,652 | 48.71 | 2,019,517 | 5.09 | NA | | |

* Callable security

Portfolio Appraisal

ALEUTIANS EAST BOROUGH

February 29, 2020



ALASKA PERMANENT
CAPITAL MANAGEMENT

Registered Investment Adviser

| Quantity | Security | Average Cost | Total Average Cost | Price | Market Value | Pct. Assets | Annual Income | Accrued Interest | Yield to Maturity |
|---|--|--------------|--------------------|--------|--------------|-------------|---------------|------------------|-------------------|
| REAL ESTATE & INFRASTRUCTURE | | | | | | | | | |
| 39,105 | FLEXSHAR STX GLOBAL BROAD INF ETF | 50.24 | 1,964,635 | 50.36 | 1,969,328 | 4.96 | NA | | |
| 22,650 | JPMORGAN BETABUILDERS MSCI US REIT ETF | 76.55 | 1,733,962 | 82.73 | 1,873,834 | 4.72 | NA | | |
| | | | 3,698,597 | | 3,843,162 | 9.68 | | | |
| COMMODITIES | | | | | | | | | |
| 70,475 | ETRACS BLOOMBERG CMCI ETN | 14.75 | 1,039,850 | 13.04 | 918,994 | 2.32 | NA | | |
| 64,470 | INVESCO OPTIMUM YIELD DIVERSIFIED COMMODIT | 16.69 | 1,076,007 | 14.15 | 912,250 | 2.30 | NA | | |
| | | | 2,115,857 | | 1,831,244 | 4.61 | | | |
| U.S. TREASURY | | | | | | | | | |
| 200,000 | US TREASURY NOTES 2.000% Due 08-31-21 | 100.66 | 201,312 | 101.52 | 203,040 | 0.51 | 4,000 | 11 | 0.98 |
| 225,000 | US TREASURY NOTES 1.500% Due 09-30-21 | 99.80 | 224,543 | 100.84 | 226,890 | 0.57 | 3,375 | 1,411 | 0.96 |
| 225,000 | US TREASURY NOTES 2.000% Due 10-31-21 | 101.35 | 228,045 | 101.73 | 228,886 | 0.58 | 4,500 | 1,508 | 0.95 |
| 250,000 | US TREASURY NOTES 2.875% Due 11-15-21 | 102.40 | 256,006 | 103.25 | 258,125 | 0.65 | 7,187 | 2,113 | 0.95 |
| 200,000 | US TREASURY NOTES 1.875% Due 01-31-22 | 100.09 | 200,172 | 101.82 | 203,648 | 0.51 | 3,750 | 309 | 0.91 |
| 75,000 | U.S. TREASURY NOTE 1.875% Due 02-28-22 | 98.88 | 74,159 | 101.90 | 76,426 | 0.19 | 1,406 | 4 | 0.91 |
| 250,000 | US TREASURY NOTES 1.750% Due 07-15-22 | 99.88 | 249,697 | 102.01 | 255,030 | 0.64 | 4,375 | 553 | 0.89 |
| 500,000 | US TREASURY NOTES 2.625% Due 02-28-23 | 99.72 | 498,594 | 105.14 | 525,685 | 1.32 | 13,125 | 36 | 0.89 |
| 275,000 | US TREASURY NOTES 2.000% Due 06-30-24 | 100.86 | 277,363 | 104.61 | 287,675 | 0.72 | 5,500 | 922 | 0.91 |
| 200,000 | US TREASURY NOTES 2.375% Due 08-15-24 | 100.23 | 200,453 | 106.35 | 212,704 | 0.54 | 4,750 | 196 | 0.92 |
| 650,000 | US TREASURY NOTES 2.000% Due 08-15-25 | 97.16 | 631,537 | 105.48 | 685,626 | 1.73 | 13,000 | 536 | 0.97 |
| 250,000 | US TREASURY NOTES 1.500% Due 08-15-26 | 99.48 | 248,691 | 102.97 | 257,422 | 0.65 | 3,750 | 155 | 1.02 |
| 250,000 | US TREASURY NOTES 2.000% Due 11-15-26 | 97.14 | 242,861 | 106.23 | 265,577 | 0.67 | 5,000 | 1,470 | 1.04 |

* Callable security

Portfolio Appraisal

ALEUTIANS EAST BOROUGH

February 29, 2020



ALASKA PERMANENT
CAPITAL MANAGEMENT

Registered Investment Adviser

| Quantity | Security | Average Cost | Total Average Cost | Price | Market Value | Pct. Assets | Annual Income | Accrued Interest | Yield to Maturity |
|-----------------------------|--|--------------|--------------------|--------|-------------------|-------------|----------------|------------------|-------------------|
| 100,000 | US TREASURY NOTES 2.250% Due 11-15-27 | 105.61 | 105,605 | 108.80 | 108,797 | 0.27 | 2,250 | 661 | 1.06 |
| 300,000 | US TREASURY NOTES 2.875% Due 08-15-28 | 100.04 | 300,117 | 114.41 | 343,242 | 0.86 | 8,625 | 355 | 1.09 |
| 225,000 | US TREASURY NOTES 3.125% Due 11-15-28 | 103.28 | 232,374 | 116.79 | 262,784 | 0.66 | 7,031 | 2,067 | 1.10 |
| 245,000 | US TREASURY NOTES 1.750% Due 11-15-29 Accrued Interest | 100.19 | 245,457 | 105.66 | 258,857 | 0.65 | 4,287 | 1,260 | 1.13 |
| | | | | | 13,566 | 0.03 | | | |
| | | | 4,416,988 | | 4,673,982 | 11.77 | | 13,566 | |
| CASH AND EQUIVALENTS | | | | | | | | | |
| | CASH RECEIVABLE | | 9,266 | | 9,266 | 0.02 | NA | | |
| | FEDERATED GOVERNMENT OBLIGATIONS INSTITUTI | | 2,123,600 | | 2,123,600 | 5.35 | | | |
| | | | 2,132,865 | | 2,132,865 | 5.37 | | | |
| TOTAL PORTFOLIO | | | 39,023,503 | | 39,696,138 | 100 | 197,715 | 38,671 | |

* Callable security

PERFORMANCE HISTORY
GROSS OF FEES
ALEUTIANS EAST BOROUGH
Gross of Fees



**ALASKA PERMANENT
CAPITAL MANAGEMENT**

Registered Investment Adviser

**Percent Return
Per Period**

| Time Period | Total Account | BLEND | Fixed Income | BB BARC INT G/C BENCH | Domestic Large Cap Equity | S&P 500 LARGE CAPS BENCH | Domestic Mid Cap Equity | S&P 400 MIDCAP BENCH | Int'l Equity | MSCI EAFE Index | Real Estate | S&P US REIT BENCH | Emerging Market Equity | MSCI EMERGING MARKET BENCH | Diversified Alternatives | BB COMMODITY | STOXX INFRA | BB BARC TIPS 0-5 YEAR INDEX | |
|----------------------|----------------------|--------------|---------------------|------------------------------|----------------------------------|-------------------------------------|--------------------------------|---------------------------------|---------------------|------------------------|--------------------|------------------------------|-------------------------------|-----------------------------------|---------------------------------|---------------------|--------------------|------------------------------------|--|
| 02-28-19 to 03-31-19 | 1.53 | 1.55 | 1.31 | 1.35 | 1.87 | 1.94 | -0.49 | -0.57 | 0.86 | 0.63 | 3.11 | 3.16 | 1.15 | 0.84 | 0.00 | -0.18 | 2.32 | 0.75 | |
| 03-31-19 to 04-30-19 | 2.01 | 2.08 | 0.08 | 0.19 | 3.81 | 4.05 | 3.95 | 4.02 | 2.94 | 2.81 | -0.22 | -0.31 | 2.19 | 2.11 | 0.00 | -0.42 | 1.36 | 0.45 | |
| 04-30-19 to 05-31-19 | -3.47 | -3.23 | 0.87 | 1.31 | -6.95 | -6.35 | -7.91 | -7.97 | -5.03 | -4.80 | -0.54 | 0.00 | -6.88 | -7.26 | -5.09 | -3.36 | -1.76 | 0.52 | |
| 05-31-19 to 06-30-19 | 4.03 | 4.16 | 0.78 | 1.07 | 6.98 | 7.05 | 7.74 | 7.64 | 5.66 | 5.93 | 2.70 | 1.14 | 5.74 | 6.24 | 2.90 | 2.69 | 4.35 | 0.66 | |
| 06-30-19 to 07-31-19 | 0.12 | 0.26 | 0.02 | -0.03 | 1.45 | 1.44 | 1.03 | 1.19 | -1.81 | -1.27 | 0.37 | 1.34 | -2.45 | -1.22 | -0.77 | -0.67 | -0.50 | 0.02 | |
| 07-31-19 to 08-31-19 | -0.80 | -0.89 | 1.20 | 1.77 | -1.51 | -1.58 | -4.12 | -4.19 | -1.82 | -2.59 | 2.14 | 3.11 | -3.81 | -4.88 | -4.56 | -2.32 | 0.76 | 0.52 | |
| 08-31-19 to 09-30-19 | 1.48 | 1.41 | -0.27 | -0.36 | 2.02 | 1.87 | 3.17 | 3.06 | 3.05 | 2.87 | 2.31 | 2.84 | 1.56 | 1.91 | 1.69 | 1.17 | 1.69 | -0.22 | |
| 09-30-19 to 10-31-19 | 1.57 | 1.67 | 0.31 | 0.40 | 1.88 | 2.17 | 1.08 | 1.13 | 3.41 | 3.59 | 1.58 | 1.44 | 4.39 | 4.22 | 1.59 | 2.02 | 1.75 | 0.30 | |
| 10-31-19 to 11-30-19 | 1.09 | 1.07 | -0.05 | -0.15 | 3.29 | 3.63 | 2.96 | 2.97 | 0.98 | 1.13 | -0.83 | -1.51 | 0.00 | -0.14 | -0.29 | -2.56 | -0.27 | 0.12 | |
| 11-30-19 to 12-31-19 | 2.25 | 2.26 | 0.32 | 0.13 | 2.81 | 3.02 | 2.80 | 2.81 | 3.25 | 3.25 | 1.25 | -0.70 | 7.48 | 7.46 | 5.61 | 5.04 | 3.31 | 0.72 | |
| 12-31-19 to 01-31-20 | -1.07 | -0.73 | 0.91 | 1.42 | -0.36 | -0.04 | -2.60 | -2.61 | -2.85 | -2.09 | 1.01 | 1.17 | -5.90 | -4.66 | -8.33 | -7.36 | 1.14 | 0.43 | |
| 01-31-20 to 02-29-20 | -4.55 | -4.55 | 0.92 | 1.41 | -8.00 | -8.23 | -9.10 | -9.49 | -7.39 | -9.04 | -7.35 | -7.91 | -3.17 | -5.27 | -5.69 | -5.04 | -7.80 | 0.52 | |
| Date to Date | | | | | | | | | | | | | | | | | | | |
| 02-28-19 to 02-29-20 | 3.93 | 4.85 | 6.59 | 8.81 | 6.44 | 8.19 | -2.84 | -3.39 | 0.39 | -0.57 | 5.20 | 3.30 | -0.84 | -1.88 | -13.02 | -11.05 | 5.96 | 4.90 | |