

Weekly Market Update - 05.10.18



Returns of Major Asset Class Benchmarks*

Total Return as of Previous Market Close (May. 09, 2018)		1 Week	1M	3M	1 YR	3YR	5YR	10YR	15YR
Fixed Income	U.S. Treasury Bills (1-3 mo.)	0.03%	0.14%	0.38%	1.15%	0.54%	0.33%	0.30%	1.21%
	U.S. Treasuries (1-3 Yrs.)	-0.01%	-0.21%	-0.18%	-0.22%	0.30%	0.45%	1.19%	1.92%
	U.S. Treasuries 3-10 Yrs.	-0.13%	-0.94%	-0.66%	-1.57%	0.33%	0.65%	3.10%	3.48%
	U.S. Treasuries 10-20 Yrs.	-0.32%	-1.82%	-0.30%	-1.86%	0.48%	1.24%	4.78%	4.88%
	Aggregate Bond Market	-0.31%	-2.40%	-1.17%	3.97%	2.10%	0.85%	2.49%	3.73%
Global Equities	U.S. Large Cap Growth	3.03%	4.78%	5.47%	21.40%	13.43%	15.35%	11.03%	10.43%
	U.S. Large Cap Value	1.83%	2.00%	1.86%	8.46%	7.44%	10.33%	7.40%	9.07%
	U.S. Small Cap Growth	2.74%	5.03%	9.37%	21.42%	10.60%	13.47%	10.72%	11.37%
	U.S. Small Cap Value	0.22%	1.51%	3.08%	11.96%	4.10%	5.43%	2.29%	8.35%
	Int. Equity (ex. U.S.) Growth	2.58%	5.92%	7.22%	10.90%	10.21%	10.61%	8.79%	10.27%
	Int. Equity (ex. U.S.) Value	0.45%	0.97%	2.49%	9.59%	1.74%	2.66%	-0.58%	5.15%
	Int. Equity Small Cap (ex. U.S.) Growth	1.06%	1.29%	5.62%	21.61%	12.38%	11.39%	6.71%	11.90%
	Int. Equity Small Cap (ex. U.S.) Value	0.40%	1.57%	4.10%	16.97%	10.29%	10.09%	6.56%	12.17%
	Emerging Market Equities	-0.63%	-1.53%	0.52%	18.03%	5.81%	3.93%	2.01%	11.89%
	Real Estate	U.S. Real Estate	1.75%	3.01%	6.25%	3.40%	4.97%	5.51%	6.06%
Global Real Estate (excluding U.S.)		-0.39%	-0.35%	4.34%	15.34%	5.39%	3.98%	3.65%	10.95%
Commodities	Commodities	0.71%	2.52%	5.65%	11.27%	-4.09%	-7.18%	-8.09%	-0.49%
MLPs	Master Limited Partnerships	2.42%	10.42%	-1.09%	-8.33%	-9.53%	-4.42%	5.67%	9.47%
Managed Futures	Managed Futures	1.34%	1.99%	4.14%	9.73%	-0.08%	1.62%	0.85%	3.85%

*Benchmark returns are historical annualized total returns

Index League Tables



1 Week	1M	3M	1YR	3YR	5YR	10YR	15YR
3.03% U.S. Large Cap Growth	10.42% Master Limited Partnerships	9.37% U.S. Small Cap Growth	21.61% Int. Equity Small Cap (ex U.S.) Growth	13.43% U.S. Large Cap Growth	15.35% U.S. Large Cap Growth	11.03% U.S. Large Cap Growth	12.17% Int. Equity Small Cap (ex U.S.) Value
2.74% U.S. Small Cap Growth	5.92% Int. Equity (ex. U.S.) Growth	7.22% Int. Equity (ex. U.S.) Growth	21.42% U.S. Small Cap Growth	12.38% Int. Equity Small Cap (ex U.S.) Growth	13.47% U.S. Small Cap Growth	10.72% U.S. Small Cap Growth	11.90% Int. Equity Small Cap (ex U.S.) Growth
2.58% Int. Equity (ex. U.S.) Growth	5.03% U.S. Small Cap Growth	6.25% Master Limited Partnerships	21.40% U.S. Large Cap Growth	10.60% U.S. Small Cap Growth	11.39% Int. Equity Small Cap (ex U.S.) Growth	8.79% Int. Equity (ex. U.S.) Growth	11.89% Emerging Market Equities
2.42% Master Limited Partnerships	4.78% U.S. Large Cap Growth	5.65% Int. Equity (ex. U.S.) Value	18.03% Emerging Market Equities	10.29% Int. Equity Small Cap (ex U.S.) Value	10.61% Int. Equity (ex. U.S.) Growth	7.40% U.S. Large Cap Value	11.37% U.S. Small Cap Growth
1.83% U.S. Large Cap Value	3.01% U.S. Real Estate	5.62% U.S. Real Estate	16.97% Int. Equity Small Cap (ex U.S.) Value	10.21% Int. Equity (ex. U.S.) Growth	10.33% U.S. Large Cap Value	6.71% Int. Equity Small Cap (ex U.S.) Growth	10.95% Global Real Estate (excluding U.S.)
1.75% U.S. Real Estate	2.52% Commodities	5.47% U.S. Large Cap Growth	15.34% Global Real Estate (excluding U.S.)	7.44% U.S. Large Cap Value	10.09% Int. Equity Small Cap (ex U.S.) Value	6.56% Int. Equity Small Cap (ex U.S.) Value	10.43% U.S. Large Cap Growth
1.34% Managed Futures	2.00% U.S. Large Cap Value	4.34% Managed Futures	11.96% U.S. Small Cap Value	5.81% Emerging Market Equities	5.51% U.S. Real Estate	6.06% U.S. Real Estate	10.27% Int. Equity (ex. U.S.) Growth
1.06% Int. Equity Small Cap (ex U.S.) Growth	1.99% Managed Futures	4.14% Int. Equity Small Cap (ex U.S.) Value	11.27% Commodities	5.39% Global Real Estate (excluding U.S.)	5.43% U.S. Small Cap Value	5.67% Master Limited Partnerships	9.47% Master Limited Partnerships
0.71% Commodities	1.57% Int. Equity Small Cap (ex U.S.) Value	4.10% Global Real Estate (excluding U.S.)	10.90% Int. Equity (ex. U.S.) Growth	4.97% U.S. Real Estate	3.98% Global Real Estate (excluding U.S.)	4.78% U.S. Treasuries 10-20 Yrs.	9.26% U.S. Real Estate
0.45% Int. Equity (ex. U.S.) Value	1.51% U.S. Small Cap Value	3.08% U.S. Small Cap Value	9.73% Managed Futures	4.10% U.S. Small Cap Value	3.93% Emerging Market Equities	3.65% Global Real Estate (excluding U.S.)	9.07% U.S. Large Cap Value
0.40% Int. Equity Small Cap (ex U.S.) Value	1.29% Int. Equity Small Cap (ex U.S.) Growth	2.49% Emerging Market Equities	9.59% Int. Equity (ex. U.S.) Value	2.10% Aggregate Bond Market	2.66% Int. Equity (ex. U.S.) Value	3.10% U.S. Treasuries 3-10 Yrs.	8.35% U.S. Small Cap Value
0.22% U.S. Small Cap Value	0.97% Int. Equity (ex. U.S.) Value	1.86% U.S. Large Cap Value	8.46% U.S. Large Cap Value	1.74% Int. Equity (ex. U.S.) Value	1.62% Managed Futures	2.49% Aggregate Bond Market	5.15% Int. Equity (ex. U.S.) Value
0.03% U.S. Treasury Bills 1-3 mo.	0.14% U.S. Treasury Bills 1-3 mo.	0.52% Commodities	3.97% Aggregate Bond Market	0.54% U.S. Treasury Bills 1-3 mo.	1.24% U.S. Treasuries 10-20 Yrs.	2.29% U.S. Small Cap Value	4.88% U.S. Treasuries 10-20 Yrs.
-0.01% U.S. Treasuries 1-3 Yrs.	-0.21% U.S. Treasuries 1-3 Yrs.	0.38% U.S. Treasury Bills 1-3 mo.	3.40% U.S. Real Estate	0.48% U.S. Treasuries 10-20 Yrs.	0.85% Aggregate Bond Market	2.01% Emerging Market Equities	3.85% Managed Futures
-0.13% U.S. Treasuries 3-10 Yrs.	-0.35% Global Real Estate (excluding U.S.)	-0.18% U.S. Treasuries 1-3 Yrs.	1.15% U.S. Treasury Bills 1-3 mo.	0.33% U.S. Treasuries 3-10 Yrs.	0.65% U.S. Treasuries 3-10 Yrs.	1.19% U.S. Treasuries 1-3 Yrs.	3.73% Aggregate Bond Market
-0.31% Aggregate Bond Market	-0.94% U.S. Treasuries 3-10 Yrs.	-0.30% U.S. Treasuries 10-20 Yrs.	-0.22% U.S. Treasuries 1-3 Yrs.	0.30% U.S. Treasuries 1-3 Yrs.	0.45% U.S. Treasuries 1-3 Yrs.	0.85% Managed Futures	3.48% U.S. Treasuries 3-10 Yrs.
-0.32% U.S. Treasuries 10-20 Yrs.	-1.53% Emerging Market Equities	-0.66% U.S. Treasuries 3-10 Yrs.	-1.57% U.S. Treasuries 3-10 Yrs.	-0.08% Managed Futures	0.33% U.S. Treasury Bills 1-3 mo.	0.30% U.S. Treasury Bills 1-3 mo.	1.92% U.S. Treasuries 1-3 Yrs.
-0.39% Global Real Estate (excluding U.S.)	-1.82% U.S. Treasuries 10-20 Yrs.	-1.09% Int. Equity Small Cap (ex U.S.) Growth	-1.86% U.S. Treasuries 10-20 Yrs.	-4.09% Commodities	-4.42% Master Limited Partnerships	-0.58% Int. Equity (ex. U.S.) Value	1.21% U.S. Treasury Bills 1-3 mo.
-0.63% Emerging Market Equities	-2.40% Aggregate Bond Market	-1.17% Aggregate Bond Market	-8.33% Master Limited Partnerships	-9.53% Master Limited Partnerships	-7.18% Commodities	-8.09% Commodities	-0.49% Commodities

Index returns and risk calculations are calculated by North Capital using data provided by Morningstar. Note the data is provided for educational purposes only and should not be relied upon. Please contact North Capital for more information about the indices, methodologies and time periods underlying the calculations provided. Market commentary is provided by Morningstar and reprinted with permission. The opinions are those of the author and do not necessarily reflect the market view of North Capital. Copyright 2018, all rights reserved.