

GMF Model Supplemental Information

GMF Model Month By Month (As Of: 08/30/2019)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	GMF YTD	S&P (TR) YTD
2019	10.62%	0.83%	6.55%	5.35%	-8.94%	8.36%	0.17%	-3.77%	-	-	-	-	19.08%	18.34%
2018	16.92%	1.30%	-3.02%	3.00%	6.93%	0.25%	2.91%	10.94%	-0.69%	-16.79%	-0.65%	-10.53%	6.35%	-4.38%
2017	7.25%	1.44%	4.35%	1.42%	9.84%	-0.87%	3.78%	1.16%	0.21%	11.03%	2.83%	-1.75%	47.96%	21.83%
2016	-11.07%	-1.62%	7.95%	3.05%	8.15%	-0.19%	6.55%	1.84%	6.42%	-2.10%	1.00%	2.48%	22.92%	11.96%
2015	2.83%	8.43%	-5.90%	6.89%	4.55%	-1.68%	6.40%	-2.46%	-0.71%	16.04%	5.20%	1.39%	47.04%	1.38%
2014	-5.59%	4.14%	-3.05%	-4.69%	2.60%	6.13%	-1.30%	5.31%	-3.66%	-0.39%	6.57%	-4.02%	0.94%	13.69%
2013	4.70%	0.84%	1.06%	-0.28%	2.30%	-0.51%	8.01%	-5.99%	8.13%	7.11%	3.16%	1.96%	33.94%	32.39%
2012	10.63%	1.22%	4.40%	-1.33%	-12.18%	3.87%	-7.03%	4.56%	0.10%	-1.90%	3.33%	1.09%	4.93%	16.00%
2011	4.79%	3.22%	-2.89%	3.83%	0.31%	-3.26%	0.56%	-2.08%	-3.02%	3.26%	-5.93%	-2.49%	-4.27%	2.11%
2010	-10.96%	4.99%	8.50%	0.45%	-7.08%	-8.20%	3.42%	-2.29%	13.24%	4.29%	3.65%	5.76%	13.72%	15.06%
2009	-2.10%	0.18%	15.83%	14.24%	3.89%	1.88%	6.35%	-0.53%	9.36%	-0.63%	7.04%	4.48%	76.63%	26.46%
2008	-13.96%	-4.60%	-0.11%	4.05%	7.06%	-11.88%	-3.55%	2.67%	-10.91%	-20.27%	-14.53%	7.78%	-47.85%	-37.00%
2007	-1.55%	0.67%	-1.35%	6.22%	1.24%	-2.16%	4.65%	3.28%	4.35%	0.95%	-8.09%	2.24%	10.06%	5.49%
2006	6.13%	-6.80%	0.83%	4.04%	-11.40%	0.95%	-7.36%	11.08%	1.21%	5.17%	3.63%	0.72%	6.12%	15.79%
2005	-10.58%	4.78%	-2.27%	-7.00%	12.69%	-4.80%	9.42%	-1.26%	3.38%	-5.01%	8.96%	-1.56%	3.99%	4.91%
2004	5.98%	-3.62%	2.96%	-7.01%	5.78%	4.88%	-12.31%	-1.74%	6.97%	5.22%	12.19%	2.44%	20.92%	10.88%
2003	-	-	-	-	-	-1.21%	5.73%	8.20%	-3.88%	15.99%	4.42%	0.39%	32.09%	14.94%

■ Returns greater than 5%
 ■ Returns less than -5%