

Lipper Performance Report

Equity Investment Objective Performance Summary

Total Net Assets (\$millions)	# of Funds	Type of Fund	Cumulative Total Reinvested Performance %							
			YTD	1 Week	4 Weeks	13 Weeks	52 Weeks	2 Years*	3 Years*	5 years*
			12/31/18 to 10/3/19	9/26/19 to 10/3/19	9/5/19 to 10/3/19	7/3/19 to 10/3/19	10/4/18 to 10/3/19	9/28/17 to 10/3/19	9/29/16 to 10/3/19	10/2/14 to 10/3/19
U.S. Diversified Equity Funds										
1,054,316.5	650	Large-Cap Growth Funds	19.57	-2.13	-3.71	-3.85	3.02	12.57	15.14	11.92
779,183.9	713	Large-Cap Core Funds	16.56	-2.28	-2.27	-2.56	1.54	8.31	11.52	9.16
307,983.8	478	Large-Cap Value Funds	13.58	-2.60	-1.35	-2.77	-1.27	4.92	8.87	6.86
298,787.1	579	Multi-Cap Growth Funds	18.80	-2.10	-4.14	-4.83	1.77	10.99	13.87	10.39
535,924.0	785	Multi-Cap Core Funds	15.87	-2.38	-2.25	-3.00	0.23	6.76	10.36	8.01
240,147.0	457	Multi-Cap Value Funds	12.80	-2.81	-1.19	-3.49	-3.41	2.88	7.65	6.08
202,212.1	421	Mid-Cap Growth Funds	22.17	-2.23	-4.42	-5.04	3.97	11.30	13.94	10.51
139,200.9	391	Mid-Cap Core Funds	16.12	-2.63	-1.52	-3.06	-1.41	3.77	7.64	6.40
104,682.9	188	Mid-Cap Value Funds	13.47	-2.88	-0.57	-3.32	-4.98	1.04	5.42	5.27
161,421.0	642	Small-Cap Growth Funds	15.65	-2.66	-4.29	-7.16	-4.76	7.76	11.72	9.47
352,661.6	976	Small-Cap Core Funds	11.57	-2.94	-0.94	-4.30	-7.85	0.36	6.38	6.35
94,176.8	263	Small-Cap Value Funds	8.81	-3.16	0.34	-3.77	-11.18	-2.45	4.51	4.62
354,401.0	558	Equity Income Funds	14.10	-2.32	-1.04	-1.89	1.10	5.79	8.76	7.29
32,332.4	232	Equity Leverage Funds	20.57	-4.90	-3.74	-8.21	-8.53	-0.94	8.93	5.71
3,399.5	68	Options Arbitrage/Opt Strat Fds	10.42	-1.19	-0.74	-1.15	1.29	2.34	4.70	3.09
851,244.8	116	S&P 500 Index Funds	17.53	-2.21	-2.09	-2.45	1.99	9.33	12.30	10.10
81,806.4	40	S&P Midcap 400 Index Funds	14.38	-2.65	-1.35	-3.71	-3.73	3.70	8.16	8.01
3,054.8	31	Specialty Diversified Equity Fund	8.49	-1.02	-1.30	-1.34	-0.26	2.24	3.01	-0.01
5,596,937.0	7,588	U.S. Diversified Equity Funds	15.60	-2.56	-2.29	-3.91	-1.66	5.97	10.07	8.17
Sector Equity Funds										
9,067.8	34	Basic Materials Funds	2.56	-3.17	-1.47	-8.87	-14.36	-6.68	3.40	0.41
19,477.5	31	Consumer Goods Funds	18.90	-1.53	-1.50	-0.51	8.99	4.54	5.62	6.82
22,035.9	46	Consumer Services Funds	16.21	-1.60	-2.96	-3.10	0.56	8.62	9.59	8.47
37,934.6	150	Energy MLP Funds	9.97	-1.88	0.05	-7.51	-11.97	-4.34	-3.83	-9.07
43,844.9	93	Financial Services Funds	14.54	-3.50	-1.06	-3.34	-4.43	1.54	10.37	7.46
91,970.9	113	Health/Biotechnology Funds	4.72	-1.82	-4.32	-9.23	-9.70	2.30	7.03	6.87
29,654.0	65	Industrials Funds	17.30	-3.20	-2.45	-4.05	-2.22	3.28	9.93	8.65
23,914.7	90	Natural Resources Funds	-2.28	-3.98	-2.26	-11.12	-31.10	-12.55	-9.26	-11.45
82,322.1	276	Real Estate Funds	26.08	-0.37	0.98	4.00	20.47	10.01	6.71	9.24
113,026.9	186	Science & Technology Funds	21.45	-2.13	-3.81	-4.03	3.05	12.22	17.32	14.86
10,616.0	66	Specialty/Miscellaneous Funds	4.73	-1.38	-3.81	-4.95	-3.48	-0.76	-2.40	-12.05
14,285.1	33	Telecommunication Funds	12.42	-2.48	-2.93	-3.96	-0.62	2.51	4.20	4.96
30,079.6	58	Utility Funds	20.21	-1.74	1.01	3.22	18.46	11.04	11.21	9.17
528,230.0	1,241	Sector Equity Funds	15.52	-1.90	-1.48	-3.16	0.93	4.14	6.29	5.27
World Sector Equity Funds										
2,937.8	21	Global Financial Services Funds	11.28	-3.04	-1.42	-4.24	-3.89	-0.01	7.49	5.96
6,558.9	47	Global Health/Biotechnology Fds	7.63	-1.97	-3.59	-6.73	-4.11	3.48	6.45	6.01
11,656.1	108	Global Infrastructure Funds	20.24	-1.60	-1.05	-1.11	13.38	5.76	7.19	5.31
17,157.4	106	Global Natural Resources Funds	2.89	-3.48	-2.29	-8.87	-18.05	-6.86	-2.59	-5.82
35,204.1	184	Global Real Estate Funds	20.57	-0.16	1.17	1.41	16.64	8.79	6.33	6.94
16,883.6	74	Global Science/Technology Fds	21.72	-1.95	-3.76	-4.46	3.32	11.72	18.08	16.52
9,900.2	47	International Real Estate Funds	14.52	0.08	1.11	-1.39	11.79	6.18	6.37	5.30
25,837.3	75	Precious Metals Equity Funds	27.19	-2.96	-6.79	5.65	35.86	4.08	-2.91	3.60
126,135.4	662	World Sector Equity Funds	16.86	-1.64	-1.63	-1.77	9.08	4.46	4.66	4.27
World Equity Funds										
19,515.3	85	China Region Funds	14.20	-0.51	-2.45	-4.80	4.40	-0.26	6.98	5.86
429,685.1	840	Emerging Markets Funds	8.02	-1.40	-0.94	-4.95	3.40	-1.46	4.95	1.94
37,506.6	143	European Region Funds	10.12	-2.44	-2.44	-6.16	-4.29	-2.81	4.86	2.78
1,231.1	28	Frontier Markets Funds	5.59	-0.94	-2.10	-5.84	0.30	-6.19	1.72	-3.63
126,734.9	172	Global Equity Income Funds	11.02	-1.88	-0.90	-2.62	0.95	2.24	5.66	4.50
115,925.9	166	Global Large-Cap Growth Fds	17.04	-2.10	-3.11	-4.20	3.86	8.03	11.50	8.44
106,937.2	63	Global Large-Cap Core Fds	14.96	-2.13	-2.39	-3.40	2.18	4.08	8.18	5.90
9,603.5	45	Global Large-Cap Value Fds	11.95	-2.28	-1.06	-3.18	0.18	2.37	6.90	4.82
46,265.0	226	Global Multi-Cap Growth Fds	16.33	-2.06	-3.34	-4.78	1.65	5.99	10.04	7.67
53,392.8	183	Global Multi-Cap Core Fds	12.40	-2.10	-1.53	-3.66	-1.07	3.21	7.97	6.10
24,531.8	143	Global Multi-Cap Value Fds	9.76	-2.31	-1.08	-4.02	-3.79	-0.08	5.54	3.73
62,263.8	143	Global Small-/Mid-Cap Funds	12.71	-2.00	-2.20	-5.23	-4.31	2.03	7.63	6.21
9,298.9	22	India Region Funds	-1.44	-2.31	5.53	-6.28	7.74	-1.15	4.55	4.39
24,338.4	97	International Equity Income Fds	8.35	-1.90	-0.98	-4.32	-0.61	-1.24	3.95	1.63
250,469.8	205	International Large-Cp Gro Fds	14.04	-2.04	-2.15	-4.72	1.58	1.36	6.27	4.04
35,630.9	92	International Large-Cp Core Fds	9.62	-2.22	-1.40	-4.86	-3.43	-1.80	4.47	1.36
30,259.8	25	International Large-Cp Val Fds	6.31	-2.37	-0.39	-4.75	-7.03	-4.45	2.70	0.67
319,797.9	536	International Multi-Cp Gro Fds	13.28	-1.96	-2.16	-4.54	-0.52	0.19	5.80	3.95
408,488.0	440	International Multi-Cp Core Fds	9.19	-2.10	-1.05	-4.56	-3.21	-1.76	4.44	2.58

* Periods longer than one year are annualized.

Lipper Performance Report

Equity Investment Objective Performance Summary

Total Net Assets (\$Millions)	# of Funds	Type of Fund	Cumulative Total Reinvested Performance %							
			YTD	1 Week	4 Weeks	13 Weeks	52 Weeks	2 Years*	3 Years*	5 years*
			12/31/18 to 10/3/19	9/26/19 to 10/3/19	9/5/19 to 10/3/19	7/3/19 to 10/3/19	10/4/18 to 10/3/19	9/28/17 to 10/3/19	9/29/16 to 10/3/19	10/2/14 to 10/3/19
96,371.2	209	International Multi-Cp Val Fds	5.61	-2.29	-0.45	-5.16	-7.36	-4.43	3.21	0.90
66,447.9	242	International Sm/Md-Cp Gro Fds	11.18	-1.57	-1.24	-4.72	-5.61	-2.02	5.14	4.95
22,586.1	66	International Sm/Md-Cp Core Fd	6.82	-1.75	-0.39	-4.82	-8.19	-4.59	3.07	2.89
17,260.8	22	International Sm/Md-Cp Val Fds	3.69	-2.18	-0.45	-5.15	-9.40	-5.58	2.37	1.16
25,595.1	51	Japanese Funds	10.86	-1.64	3.12	0.42	-5.12	1.02	5.82	7.13
13,289.0	35	Latin American Funds	10.95	-0.97	-0.69	-6.04	11.57	-0.03	7.43	0.35
25,730.2	72	Pacific Ex Japan Funds	9.37	-1.12	-0.55	-4.22	3.60	-0.18	5.58	3.90
7,995.6	42	Pacific Region Funds	9.15	-1.50	-0.72	-4.12	0.60	0.87	5.51	4.42
2,387,152.3	4,393	World Equity Funds	10.73	-1.86	-1.44	-4.56	-0.56	-0.04	5.77	3.72
Alternative Equity Funds										
28,420.0	213	Absolute Return Funds	5.31	-0.56	-0.71	-0.52	0.96	1.23	2.49	1.70
6,763.6	28	Alternative Act Extension Fds	12.72	-2.45	-2.15	-3.18	-3.85	5.31	10.08	7.89
12,489.9	94	Alternative Eq Mrkt Neutral Fds	-3.59	0.20	0.09	-0.40	-3.80	-2.30	-1.48	-1.45
9,079.1	62	Alternative Event Driven Funds	4.86	-0.64	-1.15	-1.56	0.75	2.17	4.06	2.71
59,054.7	230	Alternative Global Macro Funds	8.34	-0.83	-0.73	-1.49	2.79	2.24	3.72	2.44
36,464.9	304	Alternative Long/Short Eqty Fds	6.31	-1.47	-1.34	-2.18	-2.38	1.61	4.27	3.44
14,447.8	116	Alternative Managed Futures Fds	7.57	-0.73	-2.31	0.75	2.50	2.09	-0.54	1.70
23,435.4	175	Alternative Multi-Strategy Funds	4.82	-0.58	-0.68	-0.85	0.21	0.47	1.64	1.37
12,803.7	168	Dedicated Short Bias Funds	-21.76	4.53	2.71	3.41	-2.05	-14.06	-18.26	-18.91
202,959.1	1,390	Alternative Equity Funds	2.39	-0.19	-0.56	-0.59	-0.20	-0.65	-0.15	-1.13
Commodities Funds										
841.0	26	Commodities Agriculture Funds	-5.97	1.80	5.83	-4.96	-7.62	-8.99	-9.89	-8.57
196.8	15	Commodities Base Metals Fds	-4.09	-0.88	-3.03	-4.69	-10.62	-9.07	2.76	-3.44
2,493.2	22	Commodities Energy Funds	6.37	-5.09	-3.78	-6.42	-24.08	0.35	-0.69	-16.15
30,072.9	129	Commodities General Funds	2.97	-1.41	-0.55	-2.26	-10.33	-1.86	-0.96	-6.71
71,110.6	22	Commodities Prec Metals Fds	16.75	-0.67	-2.92	9.08	23.69	7.09	3.00	2.57
903.8	22	Commodities Specialty Funds	0.04	-1.72	-3.28	-4.48	-9.75	-5.65	-6.76	-11.66
105,618.3	236	Commodities Funds	3.92	-1.41	-0.84	-1.63	-7.52	-1.51	-1.34	-6.58
8,947,036.0	14,964	Equity Funds - EFPA	13.21	-2.09	-1.82	-3.73	-0.70	3.48	7.52	5.77
Mixed Asset Funds										
13,539.1	79	Convertible Securities Funds	14.49	-1.05	-2.00	-2.01	5.50	7.25	8.94	6.36
1,068.4	39	Emerging Mrkts Mixed-Asset Fds	6.16	-0.50	-0.47	-3.95	4.68	-0.84	3.15	2.38
215,524.1	570	Flexible Portfolio Funds	9.65	-1.15	-1.06	-1.67	1.17	2.59	4.93	3.85
20,992.7	131	Mixed-Asset Target 2010 Funds	9.88	-0.43	-0.52	-0.11	5.84	4.23	5.19	4.45
30,462.9	133	Mixed-Asset Target 2015 Funds	10.56	-0.61	-0.62	-0.38	5.40	4.40	5.66	4.76
105,455.0	236	Mixed-Asset Target 2020 Funds	10.86	-0.67	-0.68	-0.49	5.14	4.41	5.79	4.78
121,076.5	231	Mixed-Asset Target 2025 Funds	11.54	-0.89	-0.88	-0.95	4.54	4.59	6.55	5.31
143,183.5	243	Mixed-Asset Target 2030 Funds	12.27	-1.20	-1.08	-1.53	3.65	4.70	7.16	5.76
100,343.7	227	Mixed-Asset Target 2035 Funds	12.93	-1.51	-1.34	-2.16	2.59	4.77	7.90	6.24
103,992.4	239	Mixed-Asset Target 2040 Funds	13.21	-1.71	-1.45	-2.56	2.00	4.70	8.01	6.33
65,305.9	223	Mixed-Asset Target 2045 Funds	13.51	-1.87	-1.58	-2.88	1.46	4.69	8.39	6.56
57,016.5	235	Mixed-Asset Target 2050 Funds	13.58	-1.91	-1.58	-2.92	1.47	4.65	8.26	6.53
27,147.4	223	Mixed-Asset Target 2055 Funds	13.62	-1.94	-1.63	-3.02	1.19	4.67	8.50	6.70
7,492.9	210	Mixed-Asset Target 2060 Funds	13.81	-1.97	-1.63	-3.05	1.26	4.81	8.69	7.05
28.6	41	Mixed-Asset Target 2060+ Funds	14.74	-2.07	-1.74	-3.14	0.59	4.89	*	*
55,414.8	333	Mixed-Asset Trgt Alloc Con Fds	9.68	-0.41	-0.40	-0.03	5.25	3.57	4.43	3.84
377,274.9	477	Mixed-Asset Trgt Alloc Gro Fds	12.38	-1.47	-1.30	-2.02	2.06	4.58	7.24	5.77
262,920.6	614	Mixed-Asset Trgt Alloc Mod Fds	11.37	-1.05	-0.93	-1.06	3.64	4.15	6.08	4.88
23,484.3	153	Mixed-Asset Trgt All Agg Gr Fds	13.41	-2.09	-1.82	-3.37	-0.36	3.80	7.92	6.02
18,103.3	177	Mixed-Asset Target Today Funds	9.88	-0.30	-0.34	0.33	6.30	4.10	4.60	3.85
14,179.4	95	Real Return Funds	9.36	-1.12	-0.42	-2.04	0.43	1.75	2.99	0.26
3,637.3	110	Retirement Income Funds	9.59	-0.51	-0.55	-0.26	5.18	3.66	5.26	4.43
1,767,643.9	5,019	Mixed Asset Funds	11.65	-1.22	-1.09	-1.64	2.97	4.14	6.51	5.12
2,727,383.5	4,202	Domestic L-T Fixed Inc Funds	7.67	0.29	0.16	1.40	7.34	3.46	3.11	2.84
229,052.3	853	World Taxable Fixed-Inc Fds	8.36	0.17	-0.09	-0.17	8.29	2.45	3.18	2.34

* Periods longer than one year are annualized.