

Lipper Performance Report

Investment Objective Performance Summary (Taxable)

| Total Net Assets (\$millions) 9/30/2018 | # of Funds | Type of Fund | Cumulative Total Reinvested Performance % | | | | | | | |
|---|--------------|---|---|---------------------------|---------------------------|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|
| | | | 1 Week | MTD | QTD | YTD | 1 Year | 2 Years* | 3 Years* | 5 Years* |
| | | | 10/11/18 to 10/18/18 | 9/30/18 to 10/18/18 | 9/30/18 to 10/18/18 | 12/31/17 to 10/18/18 | 10/19/17 to 10/18/18 | 10/13/16 to 10/18/18 | 10/15/15 to 10/18/18 | 10/17/13 to 10/18/18 |
| Ultra-Short Obligations Funds | | | | | | | | | | |
| 156,034.9 | 160 | Ultra Sht Obligation Fds | 0.05 | 0.04 | 0.04 | 1.38 | 1.67 | 1.45 | 1.29 | 0.93 |
| 156,034.9 | 160 | Fund Group Totals & Averages | 0.05 | 0.04 | 0.04 | 1.38 | 1.67 | 1.45 | 1.29 | 0.93 |
| Sht/Intmtd US Govt & Treas Funds | | | | | | | | | | |
| 51,253.0 | 32 | Short US Treas Funds | 0.05 | -0.08 | -0.08 | 0.69 | 0.77 | 1.02 | 0.89 | 0.85 |
| 29,477.9 | 80 | Short US Govt Funds | -0.02 | -0.04 | -0.04 | 0.09 | -0.11 | 0.08 | 0.21 | 0.36 |
| 4,954.5 | 27 | Sht-Intmtd US Govt Funds | -0.07 | -0.13 | -0.13 | -0.59 | -0.79 | -0.48 | -0.11 | 0.45 |
| 160,107.2 | 255 | TIPS Funds | -0.30 | -1.02 | -1.02 | -1.62 | -0.67 | -0.14 | 1.26 | 0.51 |
| 17,034.6 | 56 | Intmtd US Govt Funds | -0.17 | -0.52 | -0.52 | -2.03 | -2.32 | -1.31 | -0.17 | 0.95 |
| 262,827.2 | 450 | Fund Group Totals & Averages | -0.19 | -0.66 | -0.66 | -1.13 | -0.69 | -0.20 | 0.75 | 0.56 |
| Sht/Intmtd Inv Grade Funds | | | | | | | | | | |
| 299,881.2 | 382 | Sht Inv Grade Debt Funds | -0.02 | -0.07 | -0.07 | 0.58 | 0.53 | 1.06 | 1.34 | 1.13 |
| 116,447.5 | 187 | Sht-Intmtd Inv Grade Debt | -0.05 | -0.16 | -0.16 | -0.31 | -0.50 | 0.32 | 0.94 | 1.11 |
| 949,965.1 | 548 | Core Bond Funds | -0.23 | -0.73 | -0.73 | -2.29 | -2.11 | -0.54 | 1.04 | 1.78 |
| 1,366,293.8 | 1,117 | Fund Group Totals & Averages | -0.14 | -0.47 | -0.47 | -1.23 | -1.15 | 0.15 | 1.24 | 1.60 |
| General Domestic Taxable FI Funds | | | | | | | | | | |
| 71,578.5 | 48 | Genl US Treas Funds | -0.44 | -1.49 | -1.49 | -5.15 | -4.52 | -3.47 | -0.40 | 2.46 |
| 26,181.9 | 94 | General US Govt Funds | -0.24 | -0.73 | -0.73 | -2.88 | -2.95 | -1.96 | -0.42 | 0.98 |
| 38,443.8 | 53 | GNMA Funds | -0.25 | -0.68 | -0.68 | -1.80 | -1.96 | -1.15 | -0.03 | 1.01 |
| 94,724.7 | 134 | US Mortgage Funds | -0.22 | -0.60 | -0.60 | -1.38 | -1.30 | -0.21 | 0.84 | 1.66 |
| 51,409.3 | 50 | Corp Debt A Rated Funds | -0.31 | -1.00 | -1.00 | -3.22 | -2.63 | -0.40 | 1.81 | 2.66 |
| 136,542.3 | 278 | Corp Debt BBB Rated Fds | -0.29 | -1.00 | -1.00 | -3.12 | -2.65 | 0.03 | 2.35 | 2.80 |
| 65,866.5 | 57 | General Bond Funds | -0.08 | -0.85 | -0.85 | -1.68 | -1.20 | 1.32 | 2.54 | 2.65 |
| 268,839.0 | 338 | Multi-Sector Income Fds | 0.02 | -0.66 | -0.66 | -0.70 | -0.36 | 2.49 | 3.51 | 2.94 |
| 286,828.2 | 709 | High Yield Funds | 0.14 | -0.87 | -0.87 | 0.89 | 1.03 | 4.39 | 5.52 | 3.82 |
| 57,477.7 | 90 | Flexible Income Funds | 0.06 | -1.29 | -1.29 | -1.50 | -1.04 | 3.34 | 4.01 | 4.29 |
| 152,930.9 | 246 | Loan Participation Funds | 0.11 | 0.11 | 0.11 | 3.42 | 4.02 | 4.36 | 4.62 | 3.32 |
| 8,840.2 | 86 | Specialty Fixed Income | 0.06 | 0.01 | 0.01 | 0.41 | 0.16 | -0.04 | -0.58 | -2.07 |
| 100,367.9 | 261 | Alt Credit Focus Funds | 0.04 | -0.29 | -0.29 | -0.04 | 0.22 | 2.60 | 3.05 | 2.06 |
| 1,360,030.9 | 2,444 | Fund Group Totals & Averages | -0.01 | -0.67 | -0.67 | -0.32 | -0.06 | 2.29 | 3.36 | 2.77 |
| World Income Funds | | | | | | | | | | |
| 71,500.4 | 221 | Global Income Funds | -0.11 | -0.64 | -0.64 | -2.42 | -1.96 | 0.20 | 1.67 | 1.10 |
| 185,627.7 | 118 | International Income Fds | 0.09 | -0.36 | -0.36 | -2.70 | -2.19 | 0.68 | 1.89 | 0.76 |
| 77,438.0 | 294 | Emg Mkts HC Debt Funds | 0.40 | -0.80 | -0.80 | -5.54 | -5.24 | 0.92 | 4.08 | 1.86 |
| 5,577.4 | 42 | Alt Currency Strategies | 0.30 | 0.32 | 0.32 | -1.74 | -1.57 | 0.56 | 0.23 | -1.44 |
| 13,557.0 | 93 | Emg Mkts LC Debt Funds | 0.91 | 0.09 | 0.09 | -8.42 | -7.79 | -0.41 | 2.24 | -2.14 |
| 353,700.5 | 768 | Fund Group Totals & Averages | 0.21 | -0.46 | -0.46 | -3.27 | -2.90 | 1.06 | 2.73 | 1.02 |
| 3,498,887.8 | 4,939 | Overall Summary Averages | -0.02 | -0.57 | -0.57 | -1.18 | -0.93 | 1.22 | 2.39 | 1.91 |

* Periods longer than one year are annualized.