

Lipper Performance Report

Investment Objective Performance Summary

Total Net Assets (\$millions) 5/31/2019	# of Funds	Type of Fund	Cumulative Total Reinvested Performance %							
			1 Month	Quarter	YTD	1 Year	2 Years*	3 Years*	5 Years*	10 Years*
			5/31/19 to 6/30/19	3/31/19 to 6/30/19	12/31/18 to 6/30/19	6/30/18 to 6/30/19	6/30/17 to 6/30/19	6/30/16 to 6/30/19	6/30/14 to 6/30/19	6/30/09 to 6/30/19
U.S. Diversified Equity Funds										
1,126,130.8	674	Large-Cap Growth Funds	6.75	4.81	21.79	10.79	16.37	17.85	12.36	15.02
867,803.3	770	Large-Cap Core Funds	6.63	4.16	17.59	8.92	10.93	12.97	9.17	13.26
482,593.2	505	Large-Cap Value Funds	6.76	3.38	15.32	6.60	7.46	10.56	6.90	12.11
366,663.5	566	Multi-Cap Growth Funds	6.64	4.88	22.51	10.22	15.34	16.83	10.71	14.74
1,385,556.3	770	Multi-Cap Core Funds	6.75	3.67	17.26	6.22	9.34	12.11	7.78	12.72
274,915.8	415	Multi-Cap Value Funds	7.10	2.98	15.42	3.20	5.81	9.76	6.03	11.98
259,660.1	400	Mid-Cap Growth Funds	7.10	6.26	26.57	11.81	15.48	16.62	10.37	14.73
238,507.2	379	Mid-Cap Core Funds	6.70	3.57	18.35	3.42	6.62	9.96	6.01	12.52
120,675.0	199	Mid-Cap Value Funds	7.06	2.32	16.15	-1.06	3.21	7.71	4.66	12.49
220,620.5	616	Small-Cap Growth Funds	7.13	4.60	23.56	5.14	14.31	17.09	9.66	14.82
504,457.1	976	Small-Cap Core Funds	6.96	2.42	16.16	-3.34	4.92	9.98	5.67	12.62
124,474.8	285	Small-Cap Value Funds	6.89	0.50	13.13	-8.22	1.55	7.81	3.50	11.60
1,437,609.1	115	S&P 500 Index Funds	7.00	4.19	18.28	9.99	11.92	13.67	10.17	14.11
470,577.8	561	Equity Income Funds	6.17	3.14	14.55	7.00	7.79	9.59	6.93	11.97
3,011.9	30	Specialty Diversified Equity Fund	3.14	1.96	9.23	2.15	3.50	3.85	-2.46	-5.43
12,937.0	169	Dedicated Short Bias Funds	-11.31	-4.22	-21.66	-10.06	-18.05	-20.83	-17.61	-23.88
21,315.0	93	Alternative Equity Market Neutral	-0.29	-1.59	-3.15	-3.43	-1.51	-1.44	-1.27	1.69
2,611.4	48	Options Arbitrage/Opt Strategies	4.07	2.74	10.25	3.63	3.38	5.16	2.86	5.11
38,187.9	316	Alternative Long/Short Equity Fu	3.67	1.55	7.54	1.41	3.53	5.51	3.30	6.54
32,806.5	232	Equity Leverage Funds	13.04	2.41	28.34	-1.27	7.38	15.29	6.25	17.21
8,664.4	28	Alternative Active Extension Fun	6.72	2.66	14.32	3.30	8.85	12.07	8.14	13.62
79,783.2	40	S&P Midcap 400 Index Funds	7.59	2.92	17.69	0.87	6.77	10.36	7.49	14.04
8,079,562.0	8,187	U.S. Diversified Equity Funds	6.39	3.36	17.20	4.44	8.76	11.62	7.24	12.33
Sector Equity Funds										
105,752.6	104	Health/Biotechnology Funds	8.24	0.78	14.00	4.43	9.11	12.37	9.52	16.11
28,748.0	91	Natural Resources Funds	8.23	-4.13	11.25	-19.92	-3.67	-3.39	-11.02	0.98
133,774.9	185	Science & Technology Funds	7.58	3.92	24.13	9.05	18.47	23.10	15.19	16.73
15,081.1	33	Telecommunication Funds	4.81	2.46	14.58	6.49	4.64	6.09	4.85	8.79
37,179.9	58	Utility Funds	3.64	2.97	14.46	15.66	10.22	8.02	7.06	11.49
51,892.3	93	Financial Services Funds	5.81	6.41	17.28	0.14	4.95	13.45	7.53	11.21
161,275.9	270	Real Estate Funds	1.53	1.95	18.15	10.43	6.86	4.36	7.11	14.63
10,291.9	62	Specialty/Miscellaneous Funds	2.98	0.25	7.16	-1.30	1.48	0.31	-10.56	13.04
21,816.4	74	Precious Metals Equity Funds	17.13	11.93	20.14	9.88	2.30	-5.06	-1.82	-2.41
10,405.8	34	Basic Materials Funds	10.98	0.64	12.61	-7.95	2.57	8.67	0.80	8.97
20,797.7	31	Consumer Goods Funds	4.88	2.35	16.49	7.14	3.95	4.28	6.35	12.18
24,075.4	46	Consumer Services Funds	6.30	2.82	17.66	3.94	9.93	11.16	8.12	15.54
3,394.0	21	Global Financial Services Funds	5.06	4.34	14.46	1.84	3.35	11.15	5.60	10.59
53,466.9	48	Global Health/Biotechnology Fun	7.21	0.94	12.96	9.65	7.14	8.73	7.67	13.71
25,447.9	106	Global Natural Resources Funds	8.17	-0.22	13.31	-9.44	1.90	2.25	-5.97	0.70
38,550.7	185	Global Real Estate Funds	1.82	0.81	15.90	8.36	7.44	5.35	5.00	10.67
18,891.1	74	Global Science/Technology Fund	7.95	3.12	24.18	6.35	17.86	24.09	16.18	17.55
31,046.6	65	Industrials Funds	7.74	4.71	20.43	5.85	7.57	12.59	7.30	14.11
16,858.2	47	International Real Estate Funds	2.71	0.13	13.90	5.42	7.49	7.70	3.97	8.42
15,829.2	117	Alternative Managed Futures Fur	1.93	2.89	4.56	1.12	1.34	-1.86	1.52	-2.49
946.2	26	Commodities Agriculture Funds	0.39	1.19	-1.04	-7.66	-8.76	-11.05	-11.15	-4.13
50,520.0	22	Commodities Precious Metals Fl	6.99	4.78	6.07	6.58	2.30	-0.76	-3.19	1.23
846.2	22	Commodities Specialty Funds	-1.11	-1.09	-2.03	-2.45	-3.67	-4.55	-2.62	-7.32
34,094.9	135	Commodities General Funds	3.15	-1.57	6.08	-8.04	1.75	-1.08	-8.62	-4.20
2,428.9	21	Commodities Energy Funds	6.27	-2.79	16.80	-10.74	18.05	8.02	-14.13	-8.79
238.0	15	Commodities Base Metals Funds	2.97	-6.90	3.44	-11.22	-0.11	5.30	-4.50	-1.09
39,718.3	156	Energy MLP Funds	3.25	-1.49	17.14	-1.32	-1.61	-0.02	-7.74	7.35
17,145.6	108	Global Infrastructure Funds	4.71	4.78	19.52	11.45	6.87	7.49	4.35	10.50
970,514.5	2,249	Sector Equity Funds	5.10	1.84	15.14	3.01	5.82	6.14	2.91	9.52
World Equity Funds										
113,136.3	154	Global Large-Cap Growth	6.72	4.61	19.80	8.24	11.66	14.15	8.00	11.53
105,318.4	69	Global Large-Cap Core	6.43	4.07	17.09	6.12	7.23	10.59	5.67	10.18
19,478.0	46	Global Large-Cap Value	5.89	2.44	13.83	4.79	4.50	8.09	3.77	8.73
49,087.5	234	Global Multi-Cap Growth	6.26	4.31	19.84	5.71	10.36	13.14	7.44	10.98
79,313.8	198	Global Multi-Cap Core	6.13	3.10	14.85	3.88	6.45	10.23	5.75	10.11
55,565.0	129	Global Multi-Cap Value	6.32	2.40	12.80	0.45	3.10	8.19	3.28	8.67
290,473.3	209	International Large-Cap Growth	6.56	4.72	17.76	3.08	5.42	9.38	3.16	7.30
113,930.0	96	International Large-Cap Core	6.11	3.10	13.93	-0.85	2.57	7.95	0.68	5.88
22,536.2	33	International Large-Cap Value	5.76	2.11	10.54	-3.58	-0.04	5.79	-0.50	4.90
324,435.6	528	International Multi-Cap Growth	6.12	3.99	16.97	0.14	4.71	8.92	3.04	7.45

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903,450.8	442	International Multi-Cap Core	5.70	2.80	12.99	-0.66	2.48	7.76	1.80	6.52
101,234.3	198	International Multi-Cap Value	5.95	1.53	10.06	-4.21	-0.19	6.70	0.06	5.38
77,259.7	235	International Small/Mid-Cap Grov	4.85	3.34	15.15	-5.30	2.96	8.75	3.81	9.95
23,196.8	67	International Small/Mid-Cap Core	4.45	1.13	10.79	-7.50	0.10	6.82	1.67	7.83
16,425.7	20	International Small/Mid-Cap Valu	4.65	0.30	7.54	-6.17	-2.02	5.51	0.01	7.83
60,530.2	145	European Region Funds	6.14	4.50	16.00	-0.41	2.32	8.51	1.70	7.17
14,434.8	42	Pacific Region Funds	5.46	1.62	12.49	0.44	4.43	8.87	4.31	7.55
26,922.6	52	Japanese Funds	3.83	0.66	8.19	-6.09	2.11	7.65	5.85	8.42
26,638.4	73	Pacific Ex Japan Funds	6.56	0.27	12.81	-1.41	4.21	9.69	4.14	7.99
22,214.1	85	China Region Funds	7.11	-1.83	17.51	-2.96	5.87	11.97	6.75	6.90
545,942.5	849	Emerging Markets Funds	6.04	1.80	12.68	1.28	3.88	9.13	1.78	5.91
13,693.1	35	Latin American Funds	7.10	7.23	17.03	21.99	10.32	11.30	-0.63	2.94
66,306.1	143	Global Small-/Mid-Cap Funds	5.39	3.45	17.42	-0.32	7.16	11.61	5.51	11.54
10,795.6	27	India Region Funds	-0.76	-0.36	4.94	1.40	2.15	8.59	6.34	7.05
27,423.1	105	International Equity Income Func	5.12	2.13	11.99	1.72	2.54	6.83	0.81	5.95
128,924.7	172	Global Equity Income Funds	5.28	2.58	12.46	4.41	4.54	6.97	3.83	8.36
1,578.3	28	Frontier Markets Funds	3.75	4.26	11.81	0.37	-1.26	5.10	-2.23	2.93
3,240,244.5	4,414	World Equity Funds	5.87	2.84	14.49	0.83	4.36	9.09	3.16	7.67
12,290,321.0	14,984	Equity Funds - EFPA	6.02	2.96	16.04	3.16	7.01	10.02	5.43	10.76
Mixed Asset Funds										
220,476.2	588	Flexible Portfolio Funds	3.85	2.32	10.10	2.88	4.20	6.04	3.33	7.69
20,415.3	133	Mixed-Asset Target 2010 Funds	2.92	2.85	9.25	6.00	5.12	5.76	3.98	7.05
53,868.2	134	Mixed-Asset Target 2015 Funds	3.25	2.91	10.10	5.99	5.48	6.37	4.25	7.80
157,692.4	237	Mixed-Asset Target 2020 Funds	3.42	2.96	10.47	5.80	5.57	6.60	4.24	7.94
187,747.9	232	Mixed-Asset Target 2025 Funds	3.91	3.10	11.53	5.91	6.13	7.59	4.78	8.98
200,767.4	244	Mixed-Asset Target 2030 Funds	4.49	3.18	12.76	5.69	6.70	8.50	5.23	9.41
155,302.5	228	Mixed-Asset Target 2035 Funds	5.11	3.29	14.00	5.56	7.24	9.60	5.76	10.09
147,968.7	240	Mixed-Asset Target 2040 Funds	5.46	3.28	14.67	5.30	7.42	9.86	5.88	10.19
104,910.2	224	Mixed-Asset Target 2045 Funds	5.78	3.35	15.25	5.31	7.66	10.43	6.15	10.55
84,582.2	237	Mixed-Asset Target 2050 Funds	5.83	3.34	15.37	5.21	7.65	10.29	6.10	10.39
576,680.4	481	Mixed-Asset Target Alloc Growth	4.94	3.16	13.34	5.43	6.74	8.67	5.47	9.44
362,983.5	614	Mixed-Asset Target Alloc Modera	3.95	2.96	11.45	5.61	5.62	7.04	4.46	8.06
114,666.8	337	Mixed-Asset Target Alloc Conserv	2.74	2.62	8.97	5.38	4.23	4.94	3.39	6.31
17,486.3	81	Convertible Securities Funds	4.71	4.45	15.63	8.18	9.34	11.24	5.94	10.06
29,087.3	221	Absolute Return Funds	2.04	1.25	5.20	1.07	1.72	2.72	1.50	2.08
5,078.8	117	Retirement Income Funds	2.90	2.58	8.80	5.27	4.60	5.90	4.02	7.66
40,147.9	177	Mixed-Asset Target Today Funds	2.57	2.75	8.80	5.81	4.61	4.95	3.35	5.78
78,010.9	139	Alternative Credit Focus Funds	1.12	1.90	5.45	4.14	2.73	4.25	2.36	4.10
11,518.7	66	Alternative Event Driven Funds	1.69	1.26	6.17	2.45	2.88	4.96	2.41	5.32
71,983.6	231	Alternative Global Macro Funds	3.34	2.34	8.81	3.33	3.70	4.59	1.94	5.76
25,963.8	192	Alternative Multi-Strategy Funds	1.77	0.92	4.62	0.65	0.86	1.81	1.01	3.67
40,166.3	225	Mixed-Asset Target 2055 Funds	5.93	3.36	15.51	5.21	7.76	10.61	6.29	10.80
23,698.9	154	Mixed-Asset Target Alloc Agg Gr	6.06	3.25	15.67	3.67	7.01	10.14	5.66	10.37
1,232.3	39	Emerging Markets Mixed-Asset F	4.98	2.38	9.64	4.60	2.75	6.08	2.37	*
13,983.1	95	Real Return Funds	3.40	0.88	10.77	1.25	3.94	3.67	-0.83	3.94
11,993.9	211	Mixed-Asset Target 2060 Funds	5.98	3.41	15.71	5.32	7.93	10.86	6.48	*
539.2	20	Mixed-Asset Target 2060+ Funds	6.20	3.73	16.68	5.04	*	*	*	*
2,758,952.8	5,897	Mixed Asset Funds	4.06	2.77	11.36	4.68	5.51	7.13	4.26	8.19
3,660,919.5	4,333	Domestic L-T Fixed Inc Funds	1.15	2.28	5.85	5.65	3.10	3.19	2.39	4.34
497,273.7	1,015	World Income Funds	2.61	3.19	7.62	6.98	3.28	4.07	1.86	4.65

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