

Lipper Performance Report

Investment Objective Performance Summary (Taxable)

Total Net Assets (\$millions) 5/31/2018	# of Funds	Type of Fund	----- Cumulative Total Reinvested Performance % -----							
			1 Week	MTD	QTD	YTD	1 Year	2 Years*	3 Years*	5 Years*
			6/14/18 to 6/21/18	5/31/18 to 6/21/18	3/31/18 to 6/21/18	12/31/17 to 6/21/18	6/22/17 to 6/21/18	6/16/16 to 6/21/18	6/18/15 to 6/21/18	6/20/13 to 6/21/18
Ultra-Short Obligations Funds										
130,121.8	148	Ultra Sht Obligation Fds	0.04	0.10	0.52	0.68	1.42	1.31	1.03	0.82
130,121.8	148	Fund Group Totals & Averages	0.04	0.10	0.52	0.68	1.42	1.31	1.03	0.82
Sht/Intmtd US Govt & Treas Funds										
50,707.3	30	Short US Treas Funds	0.12	0.18	0.41	0.38	1.08	0.86	0.89	0.75
28,625.7	82	Short US Govt Funds	0.09	-0.06	0.11	-0.07	-0.11	0.05	0.25	0.37
5,053.9	27	Sht-Intmtd US Govt Funds	0.12	-0.18	-0.05	-0.55	-0.79	-0.49	0.11	0.45
153,866.4	256	TIPS Funds	0.10	-0.09	0.16	-0.46	1.08	1.17	1.35	0.93
15,865.4	61	Intmtd US Govt Funds	0.18	-0.24	-0.19	-1.33	-1.63	-0.95	0.61	1.18
254,118.7	456	Fund Group Totals & Averages	0.11	-0.09	0.11	-0.46	0.37	0.54	0.93	0.81
Sht/Intmtd Inv Grade Funds										
291,038.3	352	Sht Inv Grade Debt Funds	0.05	-0.05	0.23	0.03	0.52	1.15	1.08	1.12
117,364.5	191	Sht-Intmtd Inv Grade Debt	0.09	-0.15	0.02	-0.58	-0.28	0.50	1.03	1.23
940,058.9	547	Core Bond Funds	0.03	-0.38	-0.49	-1.91	-1.21	0.14	1.50	2.03
1,348,461.8	1,090	Fund Group Totals & Averages	0.05	-0.25	-0.26	-1.23	-0.57	0.64	1.41	1.78
General Domestic Taxable FI Funds										
60,615.7	50	Genl US Treas Funds	0.27	-0.33	-0.45	-2.65	-2.56	-2.62	1.75	2.59
26,430.5	97	General US Govt Funds	0.20	-0.30	-0.37	-1.79	-2.00	-1.53	0.56	1.19
40,233.0	52	GNMA Funds	0.10	-0.18	-0.07	-1.16	-1.07	-0.55	0.47	1.32
95,203.0	131	US Mortgage Funds	0.14	-0.20	0.02	-0.92	-0.35	0.55	1.27	1.95
51,890.7	54	Corp Debt A Rated Funds	-0.08	-0.48	-0.78	-2.62	-1.24	0.58	2.38	2.93
136,121.9	275	Corp Debt BBB Rated Fds	-0.23	-0.61	-1.08	-3.11	-1.47	1.17	2.52	3.11
65,104.7	58	General Bond Funds	0.01	-0.19	-0.47	-1.54	-0.03	2.63	2.39	3.10
269,069.4	339	Multi-Sector Income Fds	-0.10	-0.13	-0.50	-1.11	1.08	3.87	2.95	3.26
283,153.9	707	High Yield Funds	-0.09	0.66	0.97	0.06	2.72	6.93	4.00	4.29
57,127.9	88	Flexible Income Funds	-0.23	0.29	0.09	-1.21	1.23	5.05	4.03	4.43
144,777.4	244	Loan Participation Funds	-0.08	0.14	0.63	1.77	3.94	5.15	3.47	3.23
9,162.7	84	Specialty Fixed Income	-0.02	0.10	0.16	0.11	0.20	-0.21	-1.42	-2.29
98,813.1	261	Alt Credit Focus Funds	-0.11	-0.03	-0.58	-0.37	1.41	4.16	2.49	2.11
1,337,703.9	2,440	Fund Group Totals & Averages	-0.07	0.08	0.05	-0.69	1.16	3.79	2.78	3.03
World Income Funds										
70,888.8	211	Global Income Funds	0.03	-0.50	-2.38	-1.65	0.34	1.15	2.03	1.62
183,234.5	117	International Income Fds	0.01	-0.73	-3.86	-1.79	0.72	1.94	1.97	1.47
74,734.5	282	Emg Mkts HC Debt Funds	-0.48	-1.80	-5.31	-5.76	-2.16	3.75	3.37	2.53
6,330.3	52	Alt Currency Strategies	-0.44	-0.87	-3.39	-2.20	-0.30	1.49	-0.22	-1.00
14,987.4	87	Emg Mkts LC Debt Funds	-0.65	-2.90	-10.03	-6.55	-2.30	3.15	0.94	-1.20
350,175.5	749	Fund Group Totals & Averages	-0.23	-1.00	-3.62	-2.95	-0.31	2.95	2.30	1.49
3,420,582.3	4,883	Overall Summary Averages	-0.05	-0.23	-0.70	-1.23	0.34	2.40	2.12	2.17

* Periods longer than one year are annualized.