

Overview of Fund Performance (12/31/2019)

Track major benchmarks and aim for outperformance.

Delivering Diverse Asset Allocation and Optimizing Portfolio Construction

Fund Name	Year to Date	Last 1 Year [†]	Last 3 Years [†]	Last 5 Years [†]	Last 10 Years [†]
Aggressive	25.28%	25.28%	11.84%	8.09%	7.81%
benchmark*	25.18%	25.18%	12.20%	8.21%	8.41%
Moderate	19.12%	19.12%	9.22%	6.14%	6.39%
Mod. Ex-Carbon	17.22%	17.22%	n/a	n/a	n/a
benchmark*	19.56%	19.56%	9.79%	6.71%	7.15%
Conservative	12.40%	12.40%	6.39%	4.15%	5.33%
benchmark*	13.64%	13.64%	7.21%	5.09%	5.76%

*"Benchmark" is a blend of benchmarks (see below) for the fund's underlying portfolios of stocks and fixed income, relative to the portfolio allocations within the fund's model. †Percentages (1+ years) are annualized from 12/31/19.

Portfolio Component & Underlying Benchmark	Style Name	Return	Allocation % in Fund		
		1 Yr %	Agg	Mod	Con
Quantitative Portfolio: Impact Large Cap Core Portfolio - ESG	Large/Mid-Cap Core	32.47	54.17	38.78	20.15
Russell 1000 TR	benchmark	31.42			
Quantitative Portfolio: Impact Small Cap Core Portfolio - ESG	Small-Cap Core	21.13	4.99	4.06	2.00
S&P Small Cap 600 TR	benchmark	22.72			
Quantitative Portfolio: Impact International ADR Portfolio - ESG	Int'l Developed Mkts	25.34	22.08	15.05	9.04
BNYM Dev Mkt Classic ADR Ind	benchmark	22.61			
Quantitative Portfolio: Impact Emerging Markets ADR Portfolio - ESG	Int'l Emerging Mkts	23.32	5.19	3.16	2.01
BNYM Emg Mkt Classic ADR Ind	benchmark	24.01			
Tom Johnson Intermediate Fixed Income Managed Account UMA	Intermediate Bond	5.83	8.69	25.45	43.84
Bloomberg Barclays Capital Intermediate U.S. Government/Credit TR	benchmark	6.80			
Vanguard Short-Term Federal Adm	Short Bond	4.11	1.95	5.77	8.99
Bloomberg Barclays Capital I-3 Govt/Credit Bond TR	benchmark	4.03			
PIMCO International Bond (USD-Hdg) Instl	International Bond	7.26	2.93	7.73	13.97
Bloomberg Barclays Capital Gbl Agg Ex USD TR Hdg USD	benchmark	7.57			

Performance by Fund Name is net of fees (top chart). Trailing 1 Year Performance by Portfolio Component is gross of fees (bottom chart). For the latest performance reports on all three funds, visit umfnc.org/investments.

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