

Overview of Fund Performance (12/31/2022)

Track major benchmarks and aim for outperformance.

Delivering Diverse Asset Allocation and Optimizing Portfolio Construction

Fund Name	Last 1 Year [†]	Last 3 Years [†]	Last 5 Years [†]	Last 10 Years [†]
Aggressive	-15.92%	5.07%	6.59%	7.36%
Agg. Climate	-18.92%	n/a	n/a	n/a
benchmark*	-15.86%	4.41%	5.89%	7.69%
Moderate	-13.44%	3.31%	4.91%	5.52%
Mod. Climate	-14.89%	1.59%	n/a	n/a
benchmark*	-13.28%	2.99%	4.61%	5.98%
Conservative	-10.62%	1.22%	2.85%	3.38%
Con. Climate	-11.33%	n/a	n/a	n/a
benchmark*	-10.70%	1.11%	2.92%	4.05%

*"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 12/31/22.

Portfolio Component & Underlying Benchmark	Style Name	Return	Allocation % in Fund		
		1 Yr %	Agg	Mod	Con
Quantitative Portfolio: Sustainable Large Cap Core Portfolio	Large/Mid-Cap Core	(17.71)	53.11	37.23	19.62
CRSP US Large Cap TR USD	benchmark	(19.67)			
Quantitative Portfolio: Sustainable Small Cap Core Portfolio	Small-Cap Core	(21.85)	4.91	3.88	1.94
CRSP US Small Cap TR USD	benchmark	(17.64)			
Quantitative Portfolio: Sustainable International ADR Portfolio	Int'l Developed Mkts	(16.39)	22.46	15.37	9.04
BNYM Dev Mkt Classic ADR Ind	benchmark	(13.42)			
Quantitative Portfolio: Sustainable Emerging Markets ADR Portfolio	Int'l Emerging Mkts	(16.65)	5.26	3.13	2.02
BNYM Emg Mkt Classic ADR Ind	benchmark	(20.56)			
Tom Johnson Intermediate Fixed Income Managed Account UMA	Intermediate Bond	(6.28)	9.23	26.34	44.14
Bloomberg Barclays Capital Intermediate U.S. Government/Credit TR	benchmark	(8.23)			
Vanguard Short-Term Federal Adm	Short Bond	(5.18)	2.02	6.08	9.17
Bloomberg Barclays Capital 1-3 Govt/Credit Bond TR	benchmark	(3.69)			
PIMCO International Bond (USD-Hdg) Instl	International Bond	(9.76)	3.01	7.97	14.07
Bloomberg Barclays Capital Gbl Agg Ex USD TR Hdg USD	benchmark	(9.76)			

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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