

Lipper Performance Report

Investment Objective Performance Summary

			----- Cumulative Total Reinvested Performance % -----							
Total Net Assets (\$millions)	# of Funds	Type of Fund	YTD	1 Week	4 Weeks	13 Weeks	52 Weeks	2 Years*	3 Years*	5 years*
			12/31/11 to 2/2/12	1/26/12 to 2/2/12	1/5/12 to 2/2/12	11/3/11 to 2/2/12	2/3/11 to 2/2/12	1/28/10 to 2/2/12	1/29/09 to 2/2/12	2/1/07 to 2/2/12
U.S. Diversified Equity Funds										
311,053.3	800	Large-Cap Growth Funds	7.67	1.31	5.58	4.08	2.01	12.28	19.27	1.88
728,790.3	1,112	Large-Cap Core Funds	6.09	0.86	4.05	5.48	1.69	10.45	17.17	-0.06
236,133.9	564	Large-Cap Value Funds	5.97	0.78	3.69	6.09	-0.40	9.25	15.87	-1.93
291,668.7	555	Multi-Cap Growth Funds	8.18	1.54	6.24	4.37	0.98	13.62	21.29	2.21
428,605.3	757	Multi-Cap Core Funds	6.97	1.15	5.03	5.30	0.43	11.38	18.92	0.11
112,477.1	331	Multi-Cap Value Funds	6.91	1.12	4.86	6.00	-0.49	10.63	18.94	-1.24
117,438.4	409	Mid-Cap Growth Funds	8.99	1.80	7.14	4.68	0.94	16.63	23.79	3.16
138,351.8	329	Mid-Cap Core Funds	8.34	1.68	6.57	6.29	1.13	14.63	22.39	1.95
84,060.1	263	Mid-Cap Value Funds	7.74	1.47	5.89	6.50	-0.67	13.11	22.15	0.28
94,914.6	545	Small-Cap Growth Funds	9.68	2.47	8.37	6.90	2.89	18.39	25.02	2.69
194,640.0	720	Small-Cap Core Funds	8.97	2.18	7.21	7.48	2.73	16.18	23.30	1.61
69,242.7	353	Small-Cap Value Funds	9.37	2.19	7.40	8.59	1.21	14.63	23.91	1.20
430,702.9	160	S&P 500 Index Objective Funds	5.51	0.57	3.56	5.56	2.96	12.12	18.01	-0.11
185,072.3	327	Equity Income Funds	4.17	0.43	2.81	5.33	4.02	12.40	17.44	0.88
10,242.4	54	Specialty Diversified Equity Fund	2.84	0.78	2.41	2.45	-0.33	5.06	10.01	1.32
14,673.4	168	Dedicated Short Bias Funds	-13.47	-2.52	-10.37	-12.07	-21.18	-31.78	-39.77	-19.39
20,142.1	104	Equity Market Neutral Funds	0.97	0.40	0.52	0.30	0.57	0.67	1.60	0.53
14,658.6	195	Long/Short Equity Funds	3.57	0.81	2.81	2.63	-1.43	5.35	11.68	-0.81
11,390.2	172	Equity Leverage Funds	16.74	2.65	12.35	8.52	-7.13	15.60	30.00	-7.50
7,998.0	61	Extended U.S. Large-Cap Core F	6.44	0.98	4.25	4.67	0.41	10.12	14.81	-1.54
3,502,256.0	7,979	U.S. Diversified Equity Funds	7.06	1.32	5.26	5.31	0.72	12.01	19.00	0.40
Sector Equity Funds										
22,535.2	91	Health/Biotechnology Funds	9.00	2.42	7.52	12.46	15.45	14.43	18.23	5.68
32,387.1	120	Natural Resources Funds	5.19	0.90	2.70	2.05	-5.46	10.67	18.49	3.54
34,263.5	160	Science & Technology Funds	10.93	2.40	9.04	3.91	-3.61	13.90	25.63	4.11
4,306.8	39	Telecommunication Funds	3.35	1.31	3.32	1.73	-5.06	10.53	17.70	-2.21
27,447.0	74	Utility Funds	-0.75	-0.21	0.30	0.17	4.40	9.79	11.05	1.48
12,651.9	84	Financial Services Funds	9.52	2.09	6.11	8.23	-7.88	1.85	13.73	-9.69
72,795.3	235	Real Estate Funds	7.41	0.96	7.15	8.35	11.59	24.45	30.36	-1.99
6,108.9	118	Specialty/Miscellaneous Funds	3.74	0.76	3.49	1.37	-0.81	9.54	17.95	1.58
38,818.2	78	Precious Metals Funds	14.31	2.69	9.46	-4.49	-3.69	17.67	24.81	10.90
9,609.2	42	Basic Materials Funds	14.95	1.75	11.10	7.05	-10.12	11.97	26.98	5.80
10,759.8	44	Consumer Goods Funds	4.09	0.76	3.75	4.42	7.09	13.19	19.47	5.27
6,248.9	44	Consumer Services Funds	7.22	0.68	5.33	5.64	7.43	18.44	27.28	1.01
2,507.7	33	Global Financial Services Funds	12.46	2.19	11.07	6.10	-11.62	2.03	16.77	-4.23
26,255.5	44	Global Health/Biotechnology Fur	7.16	1.95	5.64	8.94	9.80	8.86	13.62	3.19
46,147.7	160	Global Natural Resources Funds	9.73	1.59	6.62	1.69	-12.58	3.79	14.80	3.01
17,169.8	114	Global Real Estate Funds	9.32	0.95	8.46	5.41	-0.71	12.63	22.44	-5.64
3,788.2	44	Global Science/Technology Func	9.98	2.50	8.27	2.73	-5.02	11.74	23.94	5.23
13,712.6	60	Industrials Funds	11.08	1.29	8.39	8.34	-3.87	12.88	20.35	0.62
7,112.4	56	International Real Estate Funds	11.49	1.28	10.36	3.40	-9.98	5.06	17.95	-7.44
3,172.6	27	Commodities Agriculture Funds	0.09	-0.07	1.33	-4.27	-13.26	9.67	4.60	3.07
85,230.7	21	Commodities Precious Metals Fu	14.54	1.20	11.72	-0.68	17.92	28.90	29.72	19.76
1,856.7	38	Commodities Specialty Funds	2.49	0.55	1.58	-3.91	-8.41	-6.58	-4.53	-0.57
59,017.4	119	Commodities General Funds	2.91	-0.34	1.46	-0.87	-6.87	7.95	11.79	-1.00
3,809.1	25	Commodities Energy Funds	-1.59	-1.23	-3.95	-5.39	-10.46	0.17	8.45	0.90
615.6	16	Commodities Base Metals Funds	11.25	-1.98	11.10	4.06	-11.74	6.05	24.10	-1.00
548,327.8	1,886	Sector Equity Funds	7.87	1.29	6.24	4.09	-0.95	12.11	20.52	1.11
World Equity Funds										
45,047.0	116	Global Large-Cap Growth	8.02	1.33	6.32	3.75	-2.16	7.97	16.65	-0.50
94,786.6	121	Global Large-Cap Core	6.56	1.08	5.34	3.66	-2.36	7.31	16.20	-1.21
39,391.8	80	Global Large-Cap Value	6.64	0.98	5.29	4.40	-4.40	5.51	13.70	-4.02
7,700.5	180	Global Multi-Cap Growth	8.36	1.49	6.67	2.75	-5.81	8.01	19.80	-0.49
24,391.0	181	Global Multi-Cap Core	7.21	1.25	5.62	4.00	-2.83	8.71	18.33	-0.92
25,986.2	79	Global Multi-Cap Value	7.74	1.26	6.31	4.29	-4.97	6.62	17.63	-0.06
245,773.5	241	International Large-Cap Growth	8.60	1.38	7.33	2.70	-7.73	5.11	15.65	-1.72
251,589.0	366	International Large-Cap Core	7.88	1.18	6.94	2.62	-9.21	3.07	13.54	-3.83
39,954.8	131	International Large-Cap Value	7.51	1.17	6.77	2.26	-11.71	1.21	12.33	-5.31
69,539.6	220	International Multi-Cap Growth	8.74	1.57	7.66	2.40	-8.29	5.70	17.56	-2.12
63,456.2	230	International Multi-Cap Core	7.95	1.36	6.95	2.45	-9.31	3.84	14.78	-2.90
35,245.9	129	International Multi-Cap Value	8.20	1.36	7.43	2.87	-10.78	2.86	14.34	-4.87
19,096.1	126	International Small/Mid-Cap Gro	9.59	2.48	8.44	3.13	-7.82	9.36	23.50	-0.85
15,217.7	66	International Small/Mid-Cap Core	10.57	2.33	9.59	4.28	-9.13	6.99	20.85	-3.01
9,448.9	21	International Small/Mid-Cap Valu	9.45	1.87	8.69	3.18	-11.48	4.97	23.18	-1.69

* Periods longer than one year are annualized.

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			YTD	1 Week	4 Weeks	13 Weeks	52 Weeks	2 Years*	3 Years*	5 years*
			12/31/11 to 2/2/12	1/26/12 to 2/2/12	1/5/12 to 2/2/12	11/3/11 to 2/2/12	2/3/11 to 2/2/12	1/28/10 to 2/2/12	1/29/09 to 2/2/12	2/1/07 to 2/2/12
19,192.0	117	European Region Funds	8.78	1.56	8.41	2.73	-9.40	3.60	15.33	-4.05
11,064.3	55	Pacific Region Funds	9.93	1.88	8.13	4.42	-9.83	4.36	17.07	-0.89
7,752.2	36	Japanese Funds	4.77	1.57	4.21	3.75	-8.08	3.81	7.84	-4.83
27,404.5	103	Pacific Ex Japan Funds	11.01	1.71	9.18	2.91	-7.96	7.34	27.32	4.71
17,307.6	106	China Region Funds	10.85	1.63	9.15	1.39	-16.67	1.57	20.19	2.69
266,866.7	543	Emerging Markets Funds	12.72	2.65	10.84	4.47	-8.37	6.19	26.55	2.56
20,114.4	53	Latin American Funds	15.63	2.89	12.81	8.34	-4.52	8.83	28.79	5.97
29,909.7	102	Global Small-/Mid-Cap Funds	10.47	2.40	9.04	4.87	-5.32	10.59	23.38	0.16
2,765.8	35	India Region Funds	23.47	4.62	19.75	-2.23	-12.85	1.03	24.28	-0.31
1,389,001.9	3,437	World Equity Funds	9.35	1.72	7.99	3.29	-7.87	5.46	18.10	-1.55
5,439,585.5	13,302	Equity Funds - EFPA	7.76	1.42	6.10	4.62	-1.67	10.41	18.97	0.05
Mixed Asset Funds										
89,792.0	227	Flexible Portfolio Funds	4.69	0.84	3.56	2.96	1.63	8.76	14.04	2.23
34,024.5	150	Mixed-Asset Target 2010 Funds	3.77	0.75	3.08	2.87	3.12	8.17	13.57	2.17
42,032.6	140	Mixed-Asset Target 2015 Funds	4.12	0.80	3.35	3.05	2.21	8.19	13.94	1.20
72,292.8	190	Mixed-Asset Target 2020 Funds	4.71	0.90	3.82	3.50	2.92	9.12	15.27	1.10
48,913.6	129	Mixed-Asset Target 2025 Funds	5.49	0.99	4.37	3.91	1.00	9.36	16.54	0.52
57,752.7	187	Mixed-Asset Target 2030 Funds	5.81	1.02	4.60	4.01	1.06	9.56	16.89	0.14
32,941.9	125	Mixed-Asset Target 2035 Funds	6.41	1.08	5.01	4.44	-0.09	9.82	17.47	-0.09
37,438.9	185	Mixed-Asset Target 2040 Funds	6.48	1.10	5.09	4.36	0.10	9.78	17.67	-0.21
16,202.6	117	Mixed-Asset Target 2045 Funds	6.92	1.13	5.35	4.71	-0.49	9.90	17.74	-0.37
11,576.4	236	Mixed-Asset Target 2050+ Funds	6.77	1.10	5.28	4.50	-0.46	9.73	17.94	-0.22
377,816.3	573	Mixed-Asset Target Alloc Growth	5.16	0.90	3.95	3.97	1.14	9.14	15.34	1.31
241,776.9	516	Mixed-Asset Target Alloc Moder	4.41	0.77	3.48	3.59	2.58	8.52	14.03	2.15
83,697.9	458	Mixed-Asset Target Alloc Consv	3.17	0.67	2.67	2.73	4.17	7.56	12.07	3.42
176,741.5	405	Global Flexible Port Funds	5.11	0.98	4.19	2.23	-1.60	6.60	14.39	1.89
13,422.1	75	Convertible Securities Funds	6.50	1.28	5.03	4.43	-2.71	8.81	17.27	2.71
41,054.7	286	Absolute Return Funds	1.26	0.34	0.93	0.86	-2.11	1.36	3.40	-0.80
1,215.4	111	Retirement Income Funds	3.68	0.73	2.94	2.69	2.33	7.57	13.66	1.28
1,378,692.9	4,110	Mixed Asset Funds	4.70	0.86	3.72	3.33	1.30	8.42	14.64	1.65
2,003,475.0	3,314	Domestic L-T Fixed Inc Funds	1.72	0.45	1.62	2.03	6.21	6.49	10.16	5.21
222,992.6	581	World Income Funds	3.82	1.09	3.88	2.25	5.61	6.78	11.18	6.34

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