

Investment Manager

Annualized Performance (Net of Fees)

Market Value: \$1,611.5 Million and 100.0% of Fund

Ending March 31, 2022

| | 1 Mo | 3 Mo | Fiscal YTD | 1 Yr | 3 Yrs | 5 Yrs | 7 Yrs | 10 Yrs | 15 Yrs | Inception | Inception Date |
|-------------------------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|-------------|--------------|----------------|
| Total Fund Composite | 0.9% | -4.3% | -4.3% | 5.0% | 9.5% | 7.9% | 7.1% | 8.3% | 6.8% | 7.6% | Jan-91 |
| Policy Index | 0.8% | -4.0% | -4.0% | 4.3% | 9.5% | 8.2% | 7.3% | 8.5% | 6.9% | 7.8% | Jan-91 |
| Actuarial Rate 7.25% | 0.6% | 1.8% | 1.8% | 7.3% | 7.3% | 7.3% | 7.4% | 7.5% | 7.6% | -- | Jan-91 |
| Fixed Income Composite | -2.6% | -5.8% | -5.8% | -3.9% | 1.9% | 2.4% | 2.1% | 2.6% | 3.6% | 4.5% | Dec-99 |
| Bloomberg US Aggregate TR | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | 3.6% | 4.5% | Dec-99 |
| Neuberger Berman | -2.3% | -6.0% | -6.0% | -3.9% | 2.7% | 3.0% | 2.8% | -- | -- | 2.8% | Jul-12 |
| Bloomberg US Aggregate TR | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | 3.6% | 2.0% | Jul-12 |
| Ramirez Asset Management | -3.0% | -5.9% | -5.9% | -3.3% | -- | -- | -- | -- | -- | 0.3% | Dec-19 |
| Bloomberg US Aggregate TR | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | 3.6% | -0.2% | Dec-19 |
| SSgA Passive Bond Market Index Fund | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | -- | 3.3% | May-08 |
| Bloomberg US Aggregate TR | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | 3.6% | 3.3% | May-08 |
| Garcia Hamilton & Associates | -2.1% | -4.5% | -4.5% | -3.4% | 1.8% | 2.3% | -- | -- | -- | 1.8% | Sep-16 |
| Bloomberg US Aggregate TR | -2.8% | -5.9% | -5.9% | -4.2% | 1.7% | 2.1% | 1.9% | 2.2% | 3.6% | 1.5% | Sep-16 |
| US Equity Composite | 2.2% | -5.7% | -5.7% | 9.3% | 15.2% | 12.2% | 10.6% | 12.4% | 8.6% | 6.6% | Jan-00 |
| US Equity Custom Benchmark | 2.7% | -4.4% | -4.4% | 8.6% | 15.9% | 12.5% | 11.2% | 12.8% | -- | -- | Jan-00 |
| Large Cap Core Composite | 3.7% | -4.6% | -4.6% | 16.5% | 20.7% | 17.4% | 14.7% | -- | -- | 15.7% | Mar-13 |
| S&P 500 | 3.7% | -4.6% | -4.6% | 15.6% | 18.9% | 16.0% | 14.0% | 14.6% | 10.3% | 14.7% | Mar-13 |
| SSgA S&P 500 | 3.7% | -4.6% | -4.6% | 15.6% | 18.9% | 16.0% | -- | -- | -- | 14.5% | Jun-15 |
| S&P 500 | 3.7% | -4.6% | -4.6% | 15.6% | 18.9% | 16.0% | 14.0% | 14.6% | 10.3% | 14.5% | Jun-15 |
| Large Cap Growth Composite | 3.9% | -9.0% | -9.0% | -- | -- | -- | -- | -- | -- | 1.6% | Sep-21 |
| Russell 1000 Growth | 3.9% | -9.0% | -9.0% | 15.0% | 23.6% | 20.9% | 17.3% | 17.0% | 12.9% | 1.5% | Sep-21 |
| SSgA Russell 1000 Growth Index | 3.9% | -9.0% | -9.0% | -- | -- | -- | -- | -- | -- | 1.6% | Sep-21 |
| Russell 1000 Growth | 3.9% | -9.0% | -9.0% | 15.0% | 23.6% | 20.9% | 17.3% | 17.0% | 12.9% | 1.5% | Sep-21 |
| Mid Cap Composite | 1.4% | -4.9% | -4.9% | 4.6% | 12.8% | 9.5% | 8.5% | -- | -- | 10.8% | Mar-13 |
| S&P 400 MidCap | 1.4% | -4.9% | -4.9% | 4.6% | 14.1% | 11.1% | 10.2% | 12.2% | 9.7% | 11.6% | Mar-13 |
| SSgA S&P 400 | 1.4% | -4.9% | -4.9% | 4.6% | 14.2% | 11.1% | -- | -- | -- | 10.8% | Jun-15 |
| S&P 400 MidCap | 1.4% | -4.9% | -4.9% | 4.6% | 14.1% | 11.1% | 10.2% | 12.2% | 9.7% | 10.8% | Jun-15 |
| Smid Cap Composite | 0.4% | -7.1% | -7.1% | 4.3% | -- | -- | -- | -- | -- | 16.7% | Jan-21 |
| Russell 2500 Value | 2.1% | -1.5% | -1.5% | 7.7% | 13.0% | 9.2% | 8.9% | 11.0% | 7.6% | 19.5% | Jan-21 |
| Ariel Smid Cap Value | 0.4% | -7.1% | -7.1% | 4.3% | -- | -- | -- | -- | -- | 16.7% | Jan-21 |
| Russell 2500 Value | 2.1% | -1.5% | -1.5% | 7.7% | 13.0% | 9.2% | 8.9% | 11.0% | 7.6% | 19.5% | Jan-21 |

*US Equity custom benchmark is a dynamic weighted average of the underlying composite benchmarks (Russell 1000, S&P 400 Midcap, Russell 2000 Value, and Russell 2500 Value).

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|---|--------------|--------------|--------------|--------------|--------------|--------------|-------------|-------------|-----------|--------------|----------------|
| Small Cap Composite | 0.2% | -5.4% | -5.4% | 3.5% | 13.2% | 10.1% | 8.9% | -- | -- | 10.5% | Mar-13 |
| <i>Small Cap Benchmark</i> | 2.0% | -2.4% | -2.4% | 3.3% | 12.7% | 8.6% | 9.3% | -- | -- | 10.8% | Mar-13 |
| Mesirow - SCV | 1.6% | 1.0% | 1.0% | 11.5% | 15.6% | 10.3% | 9.1% | 10.9% | -- | 11.3% | Nov-11 |
| <i>Russell 2000 Value</i> | 2.0% | -2.4% | -2.4% | 3.3% | 12.7% | 8.6% | 8.8% | 10.5% | 6.9% | 11.5% | Nov-11 |
| Wasatch Advisors - SCV | -1.0% | -10.0% | -10.0% | -2.1% | 12.2% | 10.9% | 9.7% | 12.3% | 8.7% | 9.5% | Mar-02 |
| <i>Russell 2000 Value</i> | 2.0% | -2.4% | -2.4% | 3.3% | 12.7% | 8.6% | 8.8% | 10.5% | 6.9% | 8.5% | Mar-02 |
| Global Low Volatility Composite | 3.0% | -3.2% | -3.2% | -- | -- | -- | -- | -- | -- | -0.8% | Aug-21 |
| <i>MSCI ACWI Minimum Volatility Index</i> | 3.6% | -3.0% | -3.0% | 8.6% | 7.7% | 8.6% | 7.8% | 9.1% | 7.0% | -0.6% | Aug-21 |
| <i>MSCI World</i> | 2.7% | -5.2% | -5.2% | 10.1% | 15.0% | 12.4% | 10.3% | 10.9% | 6.9% | -2.0% | Aug-21 |
| MFS Low Volatility Global | 2.7% | -2.5% | -2.5% | -- | -- | -- | -- | -- | -- | 0.0% | Aug-21 |
| <i>MSCI ACWI Minimum Volatility Index</i> | 3.6% | -3.0% | -3.0% | 8.6% | 7.7% | 8.6% | 7.8% | 9.1% | 7.0% | -0.6% | Aug-21 |
| <i>MSCI World</i> | 2.7% | -5.2% | -5.2% | 10.1% | 15.0% | 12.4% | 10.3% | 10.9% | 6.9% | -2.0% | Aug-21 |
| Northern Trust Global Low Volatility | 3.3% | -4.0% | -4.0% | -- | -- | -- | -- | -- | -- | -1.6% | Aug-21 |
| <i>MSCI ACWI Minimum Volatility Index</i> | 3.6% | -3.0% | -3.0% | 8.6% | 7.7% | 8.6% | 7.8% | 9.1% | 7.0% | -0.6% | Aug-21 |
| <i>MSCI World</i> | 2.7% | -5.2% | -5.2% | 10.1% | 15.0% | 12.4% | 10.3% | 10.9% | 6.9% | -2.0% | Aug-21 |
| Non-US Equity Composite | -0.3% | -4.6% | -4.6% | -1.3% | 7.2% | 6.0% | 6.2% | 6.7% | -- | 3.2% | Jul-07 |
| <i>MSCI ACWI ex USA</i> | 0.2% | -5.4% | -5.4% | -1.5% | 7.5% | 6.8% | 5.2% | 5.6% | 3.1% | 2.6% | Jul-07 |
| SSgA MSCI ACWI ex US Index- LCC | 0.3% | -5.4% | -5.4% | -1.4% | 7.7% | 7.0% | -- | -- | -- | 7.7% | Apr-16 |
| <i>MSCI ACWI ex USA</i> | 0.2% | -5.4% | -5.4% | -1.5% | 7.5% | 6.8% | 5.2% | 5.6% | 3.1% | 7.4% | Apr-16 |
| LSV International - SCV | -0.2% | -4.1% | -4.1% | 0.9% | 7.5% | 5.4% | 6.6% | -- | -- | 7.2% | Dec-14 |
| <i>MSCI EAFE Small Cap</i> | 0.0% | -8.5% | -8.5% | -3.6% | 8.5% | 7.4% | 7.3% | 8.3% | 4.5% | 7.8% | Dec-14 |
| <i>MSCI EAFE Small Cap Value</i> | -0.3% | -4.4% | -4.4% | -0.7% | 7.0% | 5.8% | 6.0% | 7.5% | 3.9% | 6.6% | Dec-14 |
| DFA Emerging Markets - EM | -1.3% | -3.8% | -3.8% | -3.3% | 7.4% | 6.5% | -- | -- | -- | 9.3% | May-16 |
| <i>MSCI Emerging Markets</i> | -2.3% | -7.0% | -7.0% | -11.4% | 4.9% | 6.0% | 4.7% | 3.4% | 3.8% | 8.6% | May-16 |
| Real Estate Composite | 6.7% | 6.7% | 6.7% | 26.1% | 7.9% | -- | -- | -- | -- | 7.5% | Jan-18 |
| <i>NFI-ODCE</i> | 2.3% | 7.2% | 7.2% | 27.3% | 10.3% | 8.9% | 9.2% | 9.9% | 6.0% | 9.3% | Jan-18 |
| UBS Trumbull Property Fund | 7.4% | 7.4% | 7.4% | 22.5% | 4.4% | -- | -- | -- | -- | 4.8% | Jan-18 |
| <i>NFI-ODCE</i> | 2.3% | 7.2% | 7.2% | 27.3% | 10.3% | 8.9% | 9.2% | 9.9% | 6.0% | 9.3% | Jan-18 |
| RREEF America II | 6.2% | 6.2% | 6.2% | 29.0% | 11.6% | -- | -- | -- | -- | 10.6% | Apr-18 |
| <i>NFI-ODCE</i> | 2.3% | 7.2% | 7.2% | 27.3% | 10.3% | 8.9% | 9.2% | 9.9% | 6.0% | 9.4% | Apr-18 |

*Small Cap Benchmark is the Russell 2000 Value. Prior to August 2015, Small Cap Benchmark was the Russell 2000.

*UBS TPF preliminary gross performance 1Q22 breakout: Income Return 0.97% and Appreciation return of 6.42%

*RREEF America II preliminary gross performance 1Q22 breakout: Income Return 0.96% and Appreciation return of 5.45%