

FMPTF - DB 60% Equity Allocation

Rates of Return Summary

For the Periods Ending September 30, 2022

Market Value (\$000s)	Actual Allocation (%)	3 Months (%)	YTD (%)	FYTD (%)	3 Years (%)	5 Years (%)	10 Years (%)
Total Portfolio * 1	100.00	-4.27	-16.88	-13.28	3.35	4.57	6.42
Target Index ²		-4.98	-18.31	-14.67	3.26	4.60	6.69
Cash and Equivalents	4,898	1.01					
Capital City Cash	4,898	1.01					
US T-Bills 90 Day		0.46	0.61	0.62	0.59	1.15	0.68
Fixed Income	142,119	29.37					
Core Bonds							
FIMVT Broad Market High Quality Bond Fund *	72,182	14.92	-12.00	-12.19	-2.72	-0.11	0.58
Bloomberg US Aggregate A+		-4.74	-13.86	-13.89	-3.24	-0.37	0.72
Core Plus Bonds							
FIMVT Core Plus Fixed Income Fund * ³	69,936	14.45	-13.85	-14.05	-3.49	-1.63	--
Bloomberg Multiverse		-6.76	-19.79	-20.35	-5.63	-2.26	-0.76
Equity	257,293	53.17					
US Equity	175,364	36.24					
US Large Cap Equity * ⁴	107,512	22.22	-24.71	-18.38	6.81	8.15	10.90
Russell 1000		-4.61	-24.59	-17.22	7.95	9.00	11.60
FIMVT Diversified Large Cap Equity Portfolio *	107,512	22.22	-24.72	-18.39	6.78	8.14	--
Russell 1000		-4.61	-24.59	-17.22	7.95	9.00	11.60
US Small/Mid Cap Equity							
FIMVT Diversified SMID Cap Equity Portfolio * ⁵	67,852	14.02	-17.61	-10.00	4.96	9.23	12.66
SMID Benchmark ⁶		-2.82	-24.01	-21.11	5.36	5.45	9.58
Non-US Equity							
FIMVT International Equity Portfolio * ⁷	81,929	16.93	-29.43	-28.77	-0.62	-0.60	2.78
MSCI ACWI ex US		-9.80	-26.18	-24.79	-1.07	-0.34	3.48

FYTD: Fiscal year ending September.

* Net of fee return data.

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Core Real Estate	79,570	16.44						
FMlVT Core Real Estate Portfolio * 8	79,570	16.44	-0.11	10.04	20.53	10.99	--	--
NFI ODCE Net			0.35	12.40	21.01	11.39	9.27	9.92

Notes:

- Market values and Total Portfolio performance includes all fees and expenses. Beginning July 2008 and ending September 2010, the net of fee performance includes the impact of securities lending activity, which may increase or decrease the total expenses of the portfolio.
- Target Index: Effective April 2021, the index consists of 30.00% Bloomberg US Aggregate, 25.00% S&P 500, 14.00% Russell 2500, 21.00% MSCI ACWI ex US, 10.00% NFI ODCE Net.
- The performance inception date of the FMlVT Core Plus Fixed Income Fund is 4/1/2014.
- Represents the FMPTF Large Cap Equity Composite net of fees returns.
- Custom Index consists of the Russell 2500 beginning June 1, 2010 and prior to that the Russell 2000.
- SMID Benchmark: Effective June 2010, the index consists of 100.0% Russell 2500.
- Wells Capital EM was added to the portfolio in October 2017. Portfolio renamed and manager changed in October 2014 and April 2011.
- The performance inception date of the FMlVT Core Real Estate Portfolio is 4/1/2018.