

## RETIREMENT HYBRID 2035 TRUST (CLASS T8)

### RISK RETURN CHARACTERISTICS

(Five Years ended February 28, 2023)

Annualized Std. Deviation	Alpha	Beta	R-Squared	Information Ratio	Sharpe Ratio	Tracking Error
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**Past performance is not a reliable indicator of future performance.** Figures are calculated using monthly data and are net of fees.

### HOLDINGS

#### Equity Holdings

Emerging Markets Equity Portfolio  
International Core Equity Portfolio  
International Growth Equity Portfolio  
International Value Equity Portfolio  
Non US Emerging Discovery  
Real Assets Trust I  
U.S. Equity Index Portfolio  
U.S. Extended Equity Market Index Portfolio  
U.S. Large-Cap Growth Portfolio  
U.S. Large-Cap Value Portfolio  
U.S. Mid-Cap Growth Portfolio  
U.S. Mid-Cap Value Portfolio  
U.S. Small-Cap Growth II Portfolio  
U.S. Small-Cap Value IV Portfolio  
U.S. Structured Research Portfolio

Excludes any futures, cash, and/or Transition Fund positions held by the portfolios as of the listed date.

#### Fixed Income Holdings

Dynamic Global Bond Trust  
Emerging Markets Bond Trust  
Floating Rate Trust  
High Yield Trust  
International Bond Trust  
U.S. Enhanced Aggregate Portfolio  
U.S. Inflation-Focused Bond Trust  
U.S. Treasury Long-Term Index Trust

### PORTFOLIO CHARACTERISTICS

Equity	Retirement Hybrid 2035 Trust (Class T8)
Investment Weighted Median Market Cap (mm)	\$-
Price to Earnings (12 Months Forward) *° †	-
Price to Book (trailing)°	-

Fixed Income	Retirement Hybrid 2035 Trust (Class T8)
Weighted Average Maturity	- years
Weighted Average Effective Duration	- years

°Investment Weighted Median.

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†These statistics are based on the Trust's underlying holdings and are not a projection of future portfolio performance. Actual results may vary.

### ASSET DIVERSIFICATION

