

| For the period ending May 31, 2022   | YTD      | 3 Months | 1 Year   | 3 Years  | 5 Years  | 10 Years |
|--|----------|----------|----------|----------|----------|----------|
| <b>TARGET DATE FUNDS</b>   | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| Target Date Fund 2015  | -11.6    | -6.0     | -9.0     | 1.7      | 2.4      | —        |
| Blended Index  | -10.9    | -6.1     | -7.7     | 2.6      | 3.1      | —        |
| Target Date Fund 2025  | -12.0    | -6.0     | -8.8     | 2.6      | 3.1      | —        |
| Blended Index  | -11.2    | -6.0     | -7.5     | 3.5      | 3.8      | —        |
| Target Date Fund 2035  | -13.0    | -5.9     | -8.4     | 4.2      | 4.2      | —        |
| Blended Index  | -12.1    | -6.0     | -7.1     | 5.1      | 4.8      | —        |
| Target Date Fund 2045  | -13.4    | -5.9     | -8.3     | 5.8      | 5.3      | —        |
| Blended Index  | -12.4    | -5.9     | -7.0     | 6.5      | 5.8      | —        |
| Target Date Fund 2055  | -13.4    | -5.9     | -8.3     | 7.3      | 6.3      | —        |
| Blended Index  | -12.4    | -5.9     | -6.9     | 7.9      | 6.7      | —        |
| <b>BRETHREN VALUES INVESTING <sup>1</sup></b>  | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| BVI Balanced Fund  | -12.7    | -6.0     | -7.0     | 8.6      | 7.3      | —        |
| Blended Balanced Index   | -11.4    | -5.5     | -3.5     | 10.1     | 8.8      | —        |
| BVI Index Balanced Fund  | -11.7    | -5.5     | -3.8     | 10.3     | —        | —        |
| Blended Balanced Index   | -11.4    | -5.5     | -3.5     | 10.1     | —        | —        |
| Common Stock Fund  | -14.4    | -5.8     | -5.6     | 13.3     | 10.4     | 11.6     |
| S&P 500 Index  | -12.8    | -5.2     | -0.3     | 16.4     | 13.4     | 14.4     |
| BVI Domestic Stock Large Cap Core Index Fund   | -12.8    | -5.0     | -0.4     | 16.2     | 13.3     | —        |
| S&P 500 Index  | -12.8    | -5.2     | -0.3     | 16.4     | 13.4     | —        |
| Domestic Stock Growth Fund   | -18.9    | -9.2     | -7.2     | 15.6     | 13.1     | 13.2     |
| Russell 1000 Growth Index  | -21.9    | -10.8    | -6.3     | 18.3     | 16.1     | 16.1     |
| Domestic Stock Mid Cap Fund  | -9.8     | -3.2     | 0.6      | 12.6     | 7.1      | 11.4     |
| Russell Midcap Index   | -12.9    | -5.3     | -6.8     | 12.9     | 10.5     | 12.8     |
| Small Cap Fund   | -11.8    | -2.3     | -6.3     | 13.7     | 16.6     | 15.4     |
| Russell 2000 Index   | -16.6    | -8.7     | -16.9    | 9.7      | 7.7      | 10.8     |
| International Stock Core Fund  | -18.6    | -8.2     | -20.6    | 5.6      | 3.4      | 6.4      |
| MSCI EAFE Index  | -11.3    | -5.2     | -10.4    | 6.4      | 4.2      | 7.2      |
| Treasury-Free Bond Fund  | -10.1    | -6.4     | -9.3     | 0.4      | 1.6      | 2.3      |
| Bloomberg U.S. Government / Credit Bond Index  | -9.6     | -6.3     | -8.5     | 0.2      | 1.4      | 1.8      |
| Short-Term Fund  | -0.3     | -0.2     | -0.4     | 0.6      | 1.0      | 0.9      |
| ICE BofA 6-Month Treasury Bill Index   | 0.1      | 0.1      | 0.1      | 0.9      | 1.3      | 0.8      |
| Community Development Investment Fund  | -3.1     | -1.6     | -3.1     | -0.5     | 0.3      | 1.1      |
| No Benchmark   | —        | —        | —        | —        | —        | —        |
| <b>INDEX FUNDS ( NON-BVI )</b>   | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| Balanced Index Fund  | -11.1    | -4.9     | -4.5     | —        | —        | —        |
| 60% CRSP US Total Market Index and 40% Bloomberg U.S. Aggregate Float Adjusted Index | -11.9    | -5.9     | -5.3     | —        | —        | —        |
| Domestic Stock Large Cap Core Index Fund   | -12.4    | -4.8     | 0.4      | —        | —        | —        |
| S&P 500  | -12.8    | -5.2     | -0.3     | —        | —        | —        |
| Domestic Stock Mid Cap Index Fund  | -13.0    | -5.0     | -4.1     | —        | —        | —        |
| CRSP Mid-Cap Index   | -14.1    | -5.9     | -5.6     | —        | —        | —        |
| Domestic Stock Small Cap Index Fund  | -12.4    | -5.6     | -10.1    | —        | —        | —        |
| CRSP US Small-Cap Index  | -13.5    | -6.9     | -11.3    | —        | —        | —        |
| International Stock Core Index Fund  | -10.0    | -5.2     | -9.8     | —        | —        | —        |
| FTSE Developed All Cap ex US Index   | -10.8    | -4.9     | -10.4    | —        | —        | —        |
| Emerging Markets Stock Index Fund  | -12.3    | -10.2    | -17.2    | —        | —        | —        |
| FTSE Emerging Markets All Cap China A Inclusion Index                                | -10.6    | -7.2     | -16.6    | —        | —        | —        |
| Total Bond Market Index Fund   | -8.2     | -4.6     | -7.5     | —        | —        | —        |
| Bloomberg U.S. Aggregate Float Adjusted Index  | -9.1     | -5.9     | -8.3     | —        | —        | —        |
| <b>GENERAL ( NON-BVI )</b>   | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| Balanced Fund  | -12.4    | -5.9     | -6.6     | 8.7      | 7.3      | 8.1      |
| Blended Balanced Index   | -11.4    | -5.5     | -3.5     | 10.1     | 8.8      | 9.4      |
| Emerging Markets Stock Fund  | -15.5    | -12.0    | -23.9    | -1.0     | -0.3     | 2.2      |
| MSCI Emerging Markets Index  | -11.8    | -7.3     | -19.8    | 5.0      | 3.8      | 4.2      |
| Bond Fund  | -9.5     | -6.1     | -8.4     | 0.4      | 1.6      | 2.3      |
| Bloomberg U.S. Government/Credit Bond Index  | -9.6     | -6.3     | -8.5     | 0.2      | 1.4      | 1.8      |
| Treasury Inflation-Protected Securities Fund   | -5.2     | -2.4     | -0.6     | 4.8      | 3.7      | 2.1      |
| Bloomberg U.S. Treasury Inflation-Linked Bond Index                                  | -5.9     | -4.8     | -1.4     | 4.4      | 3.7      | 2.0      |
| Bank Loans Fund  | -1.8     | -1.5     | 0.1      | 2.4      | 3.0      | —        |
| S&P / LSTA U.S. Leveraged Loan 100 Index   | -2.8     | -2.4     | -1.4     | 2.4      | 3.0      | —        |
| High Yield Bond Fund   | -1.9     | -1.0     | 0.7      | 5.1      | 4.4      | 5.8      |
| Bloomberg U.S. Corporate High Yield Bond Index                                       | -8.0     | -4.4     | -5.3     | 3.3      | 3.6      | 5.4      |
| Global Aggregate Fixed Income Fund   | -2.2     | -2.6     | -4.6     | -3.9     | -1.6     | —        |
| Bloomberg Global Aggregate Index   | -11.1    | -8.1     | -13.0    | -1.4     | 0.1      | —        |
| <b>ALTERNATIVES ( NON-BVI )</b>  | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| Global Inflation Protection Fund   | -4.6     | -1.8     | -0.9     | 8.6      | 8.2      | —        |
| Bloomberg U.S. TIPS 1-10 Year Index +2%  | -1.9     | -2.0     | 2.5      | 6.7      | 5.7      | —        |
| Multi-Strategy Hedge Fund  | -5.5     | -2.5     | -2.4     | 6.1      | 4.0      | —        |
| 60% S&P 500 Index / 40% Bloomberg U.S. Aggregate Bond Index                          | -11.2    | -5.4     | -3.3     | 10.0     | 8.7      | —        |
| Public Real Estate Fund  | -13.3    | -6.5     | -4.6     | 3.7      | 5.1      | 6.2      |
| S&P Developed Property Index   | -13.0    | -5.5     | -3.5     | 4.1      | 5.0      | 7.7      |
| Commodities-Based Fund   | 36.7     | 22.7     | 48.5     | 24.2     | 13.6     | 1.5      |
| Bloomberg Commodity Total Return Index   | 32.7     | 14.0     | 41.9     | 19.8     | 10.9     | 0.9      |
| <b>U.S. INFLATION</b>  | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> | <b>%</b> |
| Consumer Price Index <sup>2</sup> (April 2022)                                       | 4.0      | 2.8      | 8.3      | 4.2      | 3.4      | 2.3      |

<sup>1</sup> Brethren Values Investing (BVI) assets under management are invested in a manner that is consistent with the positions of the Church of the Brethren as expressed in Annual Conference statements. <sup>2</sup> Most recent data available. CPI data are from the Consumer Price Index for all Urban Consumers; all items are not seasonally weighted.