

Sample UBS Investment Monitoring Report

Risk Analysis: MPT Statistics (3Yr)

SAMPLE REPORT
NOT FOR DISTRIBUTION TO THE PUBLIC

	Ticker	Capture Ratio		Average Return		Tracking Error	Alpha	Beta	Benchmark R ²
		Up Market	Down Market	Up Market	Down Market				
Fixed Income									
Intermediate-Term Bond									
Oppenheimer Total Return Bond R	OPBNX	99.95	102.18	0.67	-0.51	0.81	0.06	0.94	91.72
BB Aggregate Bond		100.00	100.00	0.67	-0.50	0.00	0.00	1.00	100.00
<i>Intermediate-Term Bond Median (942 funds)</i>		96.67	93.16	0.65	-0.46	0.98	0.17	0.91	89.86
World Bond									
AB Global Bond R	ANARX	20.72	-0.09	0.32	0.00	7.05	1.81	0.15	17.90
Citi WGBI NonUSD USD		100.00	100.00	1.48	-2.12	0.00	0.00	1.00	100.00
<i>World Bond Median (289 funds)</i>		47.51	39.62	0.72	-0.82	5.38	0.87	0.50	55.96
Inflation-Protected Bond									
American Century Short Dur Inf PrBd A	APOAX	37.76	36.03	0.35	-0.23	2.29	-0.18	0.39	71.85
Eaton Vance Short Dur Infl-Prot Inc A	EARRX	46.55	16.30	0.43	-0.10	2.83	1.19	0.31	35.44
BB TIPS		100.00	100.00	0.90	-0.65	0.00	0.00	1.00	100.00
<i>Inflation-Protected Bond Median (228 funds)</i>		90.89	101.95	0.82	-0.66	0.94	-0.22	0.96	93.85
Balanced									
Allocation--50% to 70% Equity									
Janus Henderson Balanced R	JDBRX	100.31	117.98	1.34	-1.73	2.04	-1.28	1.07	91.15
60% S&P500 / 40% BBCap Agg Bond		100.00	100.00	1.34	-1.46	0.00	0.00	1.00	100.00
<i>Allocation--50% to 70% Equity Median (786 funds)</i>		94.73	117.89	1.27	-1.73	2.02	-1.65	1.05	91.26
Target-Date 2020									
American Century One Choice 2020 R	ARBRX	108.52	137.71	0.92	-1.28	2.13	-2.03	1.37	89.76
DJ US 2020 Target Index		100.00	100.00	0.85	-0.92	0.00	0.00	1.00	100.00
<i>Target-Date 2020 Median (215 funds)</i>		126.26	134.87	1.06	-1.25	2.59	-1.03	1.41	85.63
Target-Date 2025									
American Century One Choice 2025 R	ARWRX	93.91	112.48	1.06	-1.27	1.45	-1.70	1.12	94.39
DJ US 2025 Target Index		100.00	100.00	1.12	-1.13	0.00	0.00	1.00	100.00
<i>Target-Date 2025 Median (191 funds)</i>		115.12	121.52	1.28	-1.37	2.49	-0.97	1.29	90.37

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Target-Date 2030									
American Century One Choice 2030 R	ARCRCX	83.09	92.02	1.16	-1.38	1.52	-1.19	0.95	94.09
DJ US 2030 Target Index		100.00	100.00	1.38	-1.50	0.00	0.00	1.00	100.00
<i>Target-Date 2030 Median (215 funds)</i>		105.22	104.18	1.45	-1.56	2.44	-0.47	1.13	90.85
Target-Date 2035									
American Century One Choice 2035 R	ARYRX	78.48	85.99	1.23	-1.74	2.04	-0.90	0.85	93.37
DJ US 2035 Target Index		100.00	100.00	1.55	-2.03	0.00	0.00	1.00	100.00
<i>Target-Date 2035 Median (191 funds)</i>		99.96	98.83	1.55	-2.01	2.54	-0.26	1.04	91.03
Target-Date 2040									
American Century One Choice 2040 R	ARDRX	76.16	82.56	1.34	-1.91	2.55	-0.77	0.81	92.55
DJ US 2040 Target Index		100.00	100.00	1.74	-2.32	0.00	0.00	1.00	100.00
<i>Target-Date 2040 Median (215 funds)</i>		93.68	91.91	1.63	-2.13	2.75	0.05	0.95	90.51
Target-Date 2045									
American Century One Choice 2045 R	ARORX	76.72	82.22	1.57	-1.69	2.80	-0.65	0.81	92.31
DJ US 2045 Target Index		100.00	100.00	2.01	-2.07	0.00	0.00	1.00	100.00
<i>Target-Date 2045 Median (191 funds)</i>		91.27	90.37	1.85	-1.86	2.93	0.09	0.92	90.31
Target-Date 2050									
American Century One Choice 2050 R	ARFWX	77.59	82.40	1.63	-1.74	2.85	-0.60	0.82	92.25
DJ US 2050 Target Index		100.00	100.00	2.06	-2.12	0.00	0.00	1.00	100.00
<i>Target-Date 2050 Median (211 funds)</i>		89.14	88.21	1.85	-1.86	3.10	0.19	0.90	89.92
Target-Date 2055									
American Century One Choice 2055 R	AREOX	80.39	85.69	1.68	-1.81	2.72	-0.65	0.85	92.58
DJ US 2055 Target Index		100.00	100.00	2.07	-2.12	0.00	0.00	1.00	100.00
<i>Target-Date 2055 Median (184 funds)</i>		89.66	89.23	1.87	-1.89	3.00	0.12	0.91	90.31
Equity									
Large Blend									
Principal Large Cap S&P 500 Index R3	PLFMX	97.15	100.86	2.05	-2.68	0.58	-0.49	0.99	99.68
Russell 1000 Index		100.00	100.00	2.10	-2.66	0.00	0.00	1.00	100.00
<i>Large Blend Median (1273 funds)</i>		96.08	102.72	2.03	-2.73	2.48	-0.94	0.99	94.46

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Large Growth										
Franklin Growth R	FGSRX	85.38	89.29	2.43	-1.69	2.39	-0.57	0.89	95.41	
Russell 1000 Growth Index		100.00	100.00	2.81	-1.90	0.00	0.00	1.00	100.00	
<i>Large Growth Median (1339 funds)</i>		94.47	110.06	2.67	-2.10	3.68	-1.95	1.00	90.21	
Mid-Cap Value										
Victory Sycamore Established Value R	GETGX	102.12	77.65	2.53	-1.53	3.62	2.88	0.96	88.72	
Russell Mid-Cap Value Index		100.00	100.00	2.49	-1.99	0.00	0.00	1.00	100.00	
<i>Mid-Cap Value Median (388 funds)</i>		97.84	103.14	2.44	-2.06	3.76	-1.11	1.03	90.68	
Mid-Cap Growth										
Prudential Jennison Mid-Cap Growth R	JDERX	86.22	105.00	2.14	-2.48	2.92	-2.27	0.92	93.00	
Russell Mid-Cap Growth Index		100.00	100.00	2.45	-2.36	0.00	0.00	1.00	100.00	
<i>Mid-Cap Growth Median (598 funds)</i>		97.91	102.27	2.40	-2.42	4.02	-0.44	0.99	89.31	
Small Value										
Victory Sycamore Small Company Opp R	GOGFX	98.81	79.90	3.01	-2.49	3.37	3.63	0.89	94.67	
Russell 2000 Value Index		100.00	100.00	3.05	-3.15	0.00	0.00	1.00	100.00	
<i>Small Value Median (366 funds)</i>		91.62	94.02	2.81	-2.95	3.70	-0.31	0.95	93.60	
Small Growth										
Buffalo Small Cap	BUFSX	91.42	96.35	2.77	-3.83	4.61	-0.42	0.91	90.29	
BlackRock Russell 2000 Growth F		100.11	100.28	3.01	-3.99	0.33	0.00	1.00	99.95	
Russell 2000 Growth Index		100.00	100.00	3.01	-3.98	0.00	0.00	1.00	100.00	
<i>Small Growth Median (89 funds)</i>		88.95	87.71	2.70	-3.47	4.83	0.94	0.89	91.14	
<i>Small Growth Median (697 funds)</i>		88.84	94.60	2.70	-3.75	3.65	0.33	0.95	93.91	
International										
Foreign Large Growth										
Oppenheimer International Growth R	OIGNX	91.86	95.74	2.64	-2.38	3.84	-0.46	0.94	89.48	
MSCI AC World Index ex USA Growth ND USD		100.00	100.00	2.85	-2.49	0.00	0.00	1.00	100.00	
<i>Foreign Large Growth Median (367 funds)</i>		92.53	89.83	2.66	-2.22	4.00	0.51	0.90	89.56	

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World Large Stock									
Putnam Global Equity A	PEQUX	100.73	110.28	2.25	-2.84	3.26	-0.51	0.96	90.42
MSCI The World Index ND USD		100.00	100.00	2.23	-2.57	0.00	0.00	1.00	100.00
<i>World Large Stock Median (795 funds)</i>		97.57	95.81	2.18	-2.46	3.74	0.09	0.95	88.57
Diversified Emerging Mkts									
Oppenheimer Developing Markets R	ODVNX	80.57	85.38	2.76	-3.18	4.94	-0.66	0.85	90.24
MSCI EM (Emerging Markets) ND USD		100.00	100.00	3.36	-3.76	0.00	0.00	1.00	100.00
<i>Diversified Emerging Mkts Median (685 funds)</i>		89.74	87.20	3.05	-3.26	4.98	0.56	0.86	90.66

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