

Commodities Fund

Benchmark

Bloomberg Commodity TR USD

Overall Morningstar Rating™

★★

Rated against 103 Commodities Broad Basket funds.

Morningstar Return

Below Average

Morningstar Risk

Average

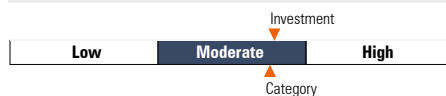
Investment Strategy

The Fund invests primarily in commodity-linked investments that provide exposure to the performance of the commodities markets, and other fixed-income and debt instruments. The Fund may invest in equities and derivative securities and other derivative investments. The Fund may invest in foreign securities. Cash balances and money used as collateral for derivative exposures are invested primarily in short-term investment grade fixed income securities. The Fund may not purchase fixed income securities below investment grade. However, at the discretion of the investment manager, the Fund may continue to hold fixed income securities that have become non-investment grade. There is no guarantee that the Fund's objective will be met.

Category Description: Commodities Broad Basket

Broad-basket portfolios can invest in a diversified basket of commodity goods including but not limited to grains, minerals, metals, livestock, cotton, oils, sugar, coffee, and cocoa. Investment can be made directly in physical assets or commodity-linked derivative instruments, such as commodity swap agreements.

Volatility Analysis



In the past, this investment has shown a relatively moderate range of price fluctuations relative to other investments. This investment may experience larger or smaller price declines or price increases depending on market conditions. Some of this risk may be offset by owning other investments with different portfolio makeups or investment strategies.

Best 3 Month Return

16.49%

(Oct '10 - Dec '10)

Worst 3 Month Return

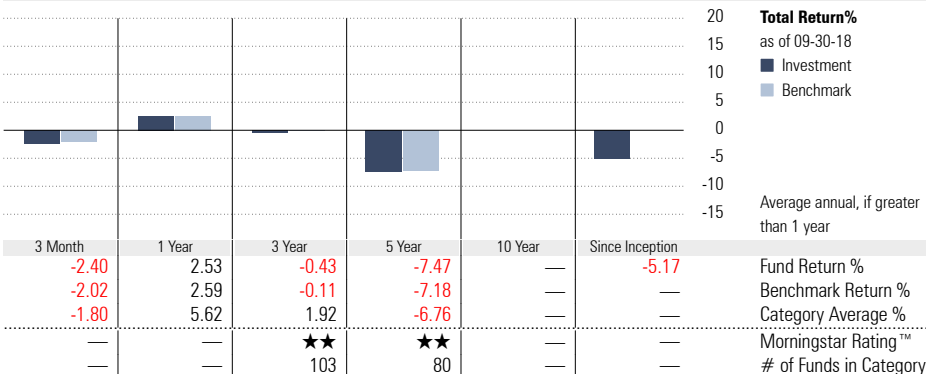
-14.56%

(Jul '15 - Sep '15)

Operations

Sales Charge	None
Investment Management	0.01 - 0.15% of fund assets ¹
Expense Ratio	
Administrative Expense Ratio	— ¹
Fund Inception Date	05-03-10
Management Company	Lockheed Martin Investment Management Co
Telephone	800-444-4015

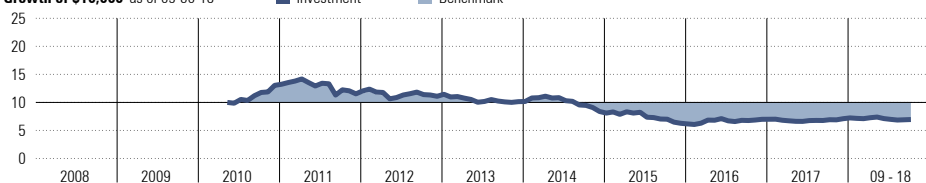
Performance



Calendar Year Returns

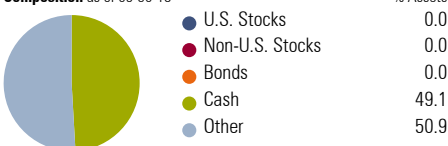
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	09-18
Total Return %	—	—	—	-11.61	-3.78	-8.64	-17.31	-25.12	11.35	1.56	-2.10
Benchmark	—	—	—	-13.32	-1.06	-9.52	-17.01	-24.66	11.77	1.70	-2.03

Growth of \$10,000 as of 09-30-18



Portfolio Analysis 09-30-18

Composition as of 09-30-18



Morningstar Fixed Income Style Box™ as of 09-30-18

Not Available	Avg Eff Duration	—
	Avg Eff Maturity	—
	Avg Credit Quality	—
	Avg Wtd Coupon	—
	Avg Wtd Price	—

Top 10 Holdings as of 09-30-18

Top 10 Holdings	% Assets
Gstif Erisa 2bps Gstif Erisa 2bps 12-31-30	44.26
Usd	6.24
Gold 100 Oz Futr Dec18 Xcec 20181227 12-27-18	5.40
Brent Crude Futr Jan19 Ifeu 20181130 11-30-18	4.67
Wti Crude Future Jan19 Xnym 20181219 12-19-18	4.34
Natural Gas Futr Mar19 Xnym 20190226 02-26-19	4.27
Corn Future Dec18 Xcbt 20181214 12-14-18	3.11
Copper Future Dec18 Xcec 20181227 12-27-18	3.10
Soybean Future Jan19 Xcbt 20190114 01-14-19	2.64
Lme Pri Alum Futr Jan19 Xlme 20190114 01-14-19	2.21
Total Number of Holdings	24
Annual Turnover Ratio %	—
Lockheed Martin Fund Assets (\$mil)	102.3

Credit Analysis: % Bonds

Not Available

Notes

This profile reflects past performance and should not be considered indicative of future performance.

Annualized total returns measure net investment and capital gain or loss from portfolio investments as an annualized average, assuming the reinvestment of dividends.

The Morningstar Rating that is reflected on this page is hypothetical. The Rating is considered hypothetical because Morningstar does not independently analyze the "custom fund" universe. Rather the Rating is assigned to the "custom fund" as a means to compare the institutional funds with the universe of mutual funds that Morningstar rates.

The Composition, Credit Analysis and Morningstar Sectors, where applicable, may not add up to exactly 100% due to rounding.

¹See summary plan description and any subsequent summary of material modifications/prospectus for explanation of investment management and administrative expenses.

Commodities Fund

	Total Stocks	Total Bonds	Total Cash
	0	0	2

Cash Portfolio Analysis as of 09-30-18

Security Name	Net Assets %	Market Value \$
Gstif Erisa 2bps Gstif Erisa 2bps	44.26	45,292,014
Usd	6.24	6,389,548

Commodities Fund

Total Stocks
0

Total Bonds
0

Total Cash
2

Other Portfolio Analysis as of 09-30-18

Security Name	Net Assets %	Market Value \$
Gold 100 Oz Futr Dec18 Xcec 20181227	5.40	5,522,245
Brent Crude Futr Jan19 Ifeu 20181130	4.67	4,776,947
Wti Crude Future Jan19 Xnym 20181219	4.34	4,439,223
Natural Gas Futr Mar19 Xnym 20190226	4.27	4,364,964
Corn Future Dec18 Xcbt 20181214	3.11	3,185,017
Copper Future Dec18 Xcec 20181227	3.10	3,176,524
Soybean Future Jan19 Xcbt 20190114	2.64	2,701,137
Lme Pri Alum Futr Jan19 Xlme 20190114	2.21	2,264,227
Gasoline Rbob Fut Jan19 Xnym 20181231	2.16	2,209,010
Live Cattle Futr Dec18 Xcme 20181231	2.14	2,194,684
Ny Harb Ulstd Fut Jan19 Xnym 20181231	2.12	2,165,736
Wheat Future(Cbt) Dec18 Xcbt 20181214	1.92	1,969,194
Silver Future Dec18 Xcec 20181227	1.56	1,594,315
Lme Nickel Future Nov18 Xlme 20181119	1.47	1,502,782
Soybean Meal Futr Jan19 Xcbt 20190114	1.46	1,495,404
Lme Nickel Future Jan19 Xlme 20190114	1.41	1,443,964
Sugar 11 (World) Mar19 Ifus 20190228	1.31	1,343,058
Lme Zinc Future Nov18 Xlme 20181119	1.29	1,319,021
Lme Zinc Future Jan19 Xlme 20190114	1.21	1,243,073
Soybean Oil Futr Jan19 Xcbt 20190114	1.19	1,216,365
Coffee 'c' Future Dec18 Ifus 20181218	1.04	1,065,820
Lean Hogs Future Dec18 Xcme 20181214	0.84	863,752
Kc Hrw Wheat Fut Dec18 Xcbt 20181214	0.76	781,184
Cotton No.2 Futr Dec18 Ifus 20181206	0.71	728,301