Investment Performance Review
Period Ending June 30, 2020

Miami Beach Fire and Police Nationwide DROP

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Asset Allocation & Performance

	Performance(%)									
	QTR		FYTD		1 YR		3 YR		5 YR	
Balanced										
Nationwide Inv Dest Cnsrv Svc (NDCSX)	7.16	(95)	3.74	(24)	4.83	(26)	4.04	(43)	3.73	(56)
Dow Jones Global Conservative Index	5.12	(100)	3.06	(41)	4.05	(41)	3.87	(47)	3.42	(69)
IM Mixed-Asset Target Alloc Consv (MF) Median	9.27		2.29		3.06		3.80		3.81	
Nationwide Inv Dest Mod Cnsrv Svc (NSDCX)	10.71	(71)	2.37	(46)	3.19	(46)	4.28	(57)	4.30	(67)
Dow Jones Global Moderately Conservative Index	9.56	(82)	2.19	(48)	3.01	(48)	4.65	(46)	4.70	(53)
IM Mixed-Asset Target Alloc Moderate (MF) Median	11.94		1.67		2.69		4.52		4.74	
Nationwide Inv Dest Mod Svc (NSDMX)	14.60	(18)	1.02	(54)	1.46	(61)	4.49	(51)	4.80	(48)
Dow Jones Global Moderate Index	13.41	(32)	1.55	(51)	1.99	(57)	5.15	(35)	5.47	(27)
IM Mixed-Asset Target Alloc Moderate (MF) Median	11.94		1.67		2.69		4.52		4.74	
Nationwide Inv Dest Mod Agrsv Svc (NDMSX)	18.50	(9)	-0.14	(73)	-0.06	(76)	4.52	(69)	5.21	(60)
Dow Jones Global Moderately Aggressive Index	17.22	(19)	0.73	(67)	0.81	(72)	5.39	(55)	5.89	(43)
IM Mixed-Asset Target Alloc Growth (MF) Median	15.24		2.37		2.86		5.56		5.64	
Nationwide Inv Dest Agrsv Svc (NDASX)	20.50	(26)	-1.35	(83)	-1.75	(85)	4.05	(76)	5.12	(68)
Dow Jones Global Aggressive Index	21.20	(20)	-0.19	(74)	-0.43	(79)	5.55	(46)	6.30	(25)
IM Mixed-Asset Target Alloc Aggressive Growth (MF) Median	19.33		1.09		1.19		5.41		5.75	
Domestic Equity										
Invesco Growth and Income A (ACGIX)	16.66	(33)	-13.95	(94)	-13.91	(94)	-1.81	(98)	2.43	(89)
Russell 1000 Value Index	14.29	(68)	-10.06	(63)	-8.84	(65)	1.82	(55)	4.64	(42)
IM U.S. Large Cap Value Equity (MF) Median	15.42		-9.24		-7.67		2.13		4.28	
Nationwide S&P 500 Index Instl Svc (GRISX)	20.51	(38)	5.39	(39)	7.04	(36)	10.26	(32)	10.27	(23)
S&P 500 Index	20.54	(37)	5.71	(36)	7.51	(29)	10.73	(26)	10.73	(13)
IM U.S. Large Cap Core Equity (MF) Median	19.44		4.60		5.68		9.04		9.02	
Fidelity® Contrafund® (FCNTX)	26.87	(61)	20.85	(51)	17.91	(75)	16.42	(70)	14.05	(59)
Russell 1000 Growth Index	27.84	(46)	21.48	(44)	23.28	(26)	18.99	(37)	15.89	(24)
IM U.S. Large Cap Growth Equity (MF) Median	27.69		20.87		21.05		18.03		14.47	
Nationwide Mid Cap Market Index A (GMXAX)	23.89	(30)	-7.20	(53)	-7.46	(57)	1.68	(60)	4.49	(33)
S&P MidCap 400 Index	24.07	(30)	-6.62	(51)	-6.70	(53)	2.39	(50)	5.22	(26)
IM U.S. Mid Cap Core Equity (MF) Median	20.77		-6.38		-6.15		2.34		3.60	
Nationwide Small Company Growth InSvc (NWSIX)	36.08	(24)	18.22	(19)	13.65	(13)	17.63	(11)	16.33	(1)
Russell 2000 Growth Index	30.58	(52)	7.98	(58)	3.48	(55)	7.86	(64)	6.86	(68)
IM U.S. Small Cap Growth Equity (MF) Median	30.85		8.99		4.23		9.31		8.45	

	Performance(%)									
	QTR		FYTD		1 YR		3 YR		5 YR	
Global / International										
Invesco International Growth (AIEVX)	17.84	(73)	-1.49	(74)	-1.66	(70)	2.54	(61)	2.97	(62)
MSCI AC World ex USA Growth (Net)	19.11	(60)	6.70	(32)	5.80	(28)	6.07	(26)	5.61	(25)
IM International Growth Equity (MF) Median	20.26		3.30		1.95		3.47		3.75	
MFS International Value R3 (MINGX)	16.59	(82)	8.25	(25)	8.30	(22)	7.86	(13)	8.79	(8)
MSCI AC World ex USA Growth (Net)	19.11	(57)	6.70	(39)	5.80	(34)	6.07	(27)	5.61	(24)
IM International Multi-Cap Growth Equity (MF) Median	19.71		4.85		2.73		3.72		3.61	
American Funds New World R4 (RNWEX)	24.45	(26)	5.55	(36)	4.67	(39)	7.04	(37)	6.47	(36)
MSCI AC World Index (Net)	19.22	(54)	2.14	(47)	2.11	(46)	6.14	(41)	6.46	(37)
IM Global Equity (MF) Median	20.18		0.73		1.02		4.56		5.06	
Fixed Income										
PIMCO Total Return A (PTTAX)	3.79	(78)	5.58	(58)	7.98	(52)	4.86	(55)	4.04	(51)
Blmbg. Barc. U.S. Aggregate Index	2.90	(90)	6.33	(30)	8.74	(28)	5.32	(24)	4.30	(30)
IM U.S. Broad Market Core Fixed Income (MF) Median	4.97		5.77		8.07		4.91		4.05	
Real Estate										
Cohen & Steers Real Estate Securities A (CSEIX)	13.91	(20)	-12.85	(28)	-5.62	(23)	3.73	(22)	6.40	(15)
FTSE NAREIT Equity REIT Index	11.82	(52)	-19.32	(86)	-13.04	(82)	0.03	(76)	4.06	(63)
IM Real Estate Sector (MF) Median	11.87		-14.42		-8.09		1.88		4.63	
Additional Funds										
Wells Fargo Discovery Fund (WFDDX)	35.95	(19)	19.17	(26)	14.06	(34)	17.39	(23)	12.47	(24)
Russell Midcap Growth Index	30.26	(55)	12.67	(53)	11.91	(47)	14.76	(40)	11.60	(31)
IM U.S. Mid Cap Growth Equity (MF) Median	30.58		13.16		11.63		14.08		10.50	
NVIT Multi-Manager Small Cap	26.52	(20)	-3.87	(13)	-7.16	(23)	2.06	(17)	4.80	(12)
Russell 2000 Index	25.42	(27)	-4.33	(16)	-6.63	(20)	2.01	(18)	4.29	(20)
IM U.S. Small Cap Core Equity (MF) Median	22.39		-10.56		-11.79		-0.91		2.33	
Nationwide US Small Cap Value Instl Svc (NWUSX)	25.95	(22)	-16.96	(45)	-17.73	(51)	-5.80	(60)	-1.02	(65)
Russell 2000 Value Index	18.91	(81)	-17.00	(46)	-17.48	(49)	-4.35	(34)	1.26	(27)
IM U.S. Small Cap Value Equity (MF) Median	21.81		-17.23		-17.72		-5.45		-0.42	
Lord Abbett High Yield R5 (LHYTX)	10.91	(16)	-4.89	(83)	-4.57	(88)	1.62	(73)	3.78	(31)
FTSE High Yield Market Index	9.56	(40)	-2.08	(37)	-1.14	(46)	2.90	(23)	4.31	(12)
IM U.S. High Yield Bonds (MF) Median	9.16		-2.51		-1.43		2.24		3.38	

	Performance(%)									
	QTR		FYTD		1 YR		3 YR		5 YR	
Invesco Oppenheimer Global A (OPPAX)	25.49	(23)	10.92	(26)	6.28	(35)	8.23	(31)	7.51	(28)
MSCI AC World Index (Net)	19.22	(54)	2.14	(47)	2.11	(46)	6.14	(41)	6.46	(37)
IM Global Equity (MF) Median	20.18		0.73		1.02		4.56		5.06	
PIMCO Foreign Bond USD Hedged A (PFOAX)	3.68	(90)	0.87	(76)	2.86	(56)	4.29	(13)	4.42	(8)
Blmbg. Barc. Global Aggregate Ex USD (Hedged)	1.76	(98)	1.14	(74)	4.00	(30)	4.95	(7)	4.49	(6)
IM Global Fixed Income (MF) Median	5.56		2.11		3.18		3.43		3.32	
Federated US Govt 2-5 Yr Instl (FIGTX)	0.59	(58)	5.55	(2)	6.42	(3)	3.52	(5)	2.33	(5)
ICE BofAML 3-5 Year U.S. Treasury	0.53	(61)	6.03	(2)	7.11	(2)	4.10	(2)	3.01	(4)
IM U.S. Short Term Treasury/Govt Bonds (MF) Median	0.76		3.35		3.82		2.42		1.68	
Nationwide Fixed Account	0.88		2.65		3.55		N/A		N/A	
90 Day U.S. Treasury Bill	0.02		1.06		1.63		1.77		1.17	

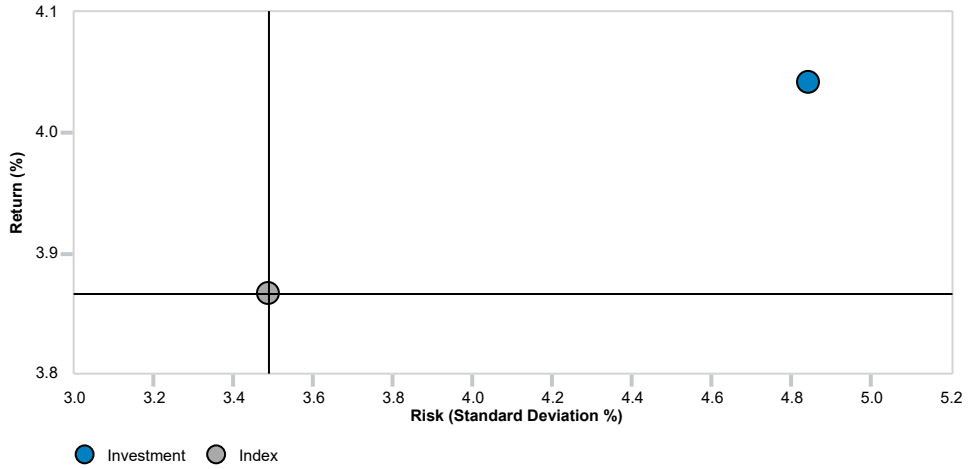
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.04	4.84	0.47	126.08	9	157.13	3
Index	3.87	3.49	0.59	100.00	9	100.00	3

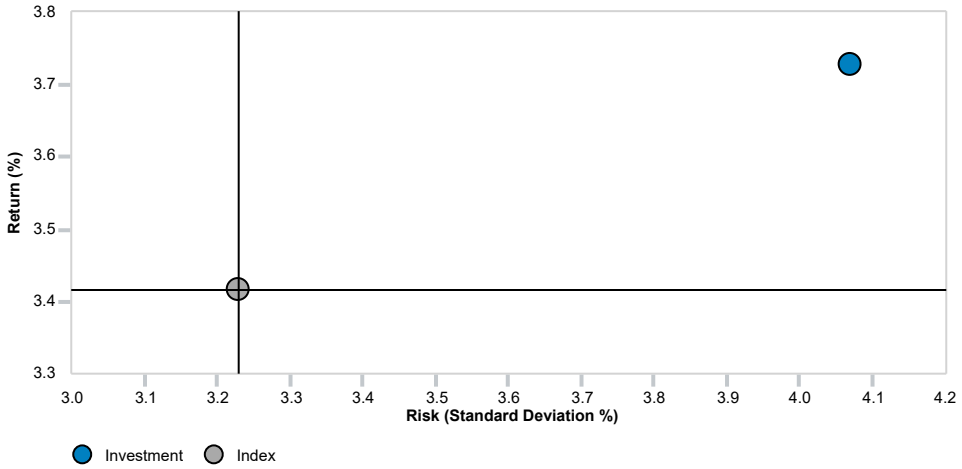
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	3.73	4.07	0.62	114.48	15	120.77	5
Index	3.42	3.23	0.69	100.00	15	100.00	5

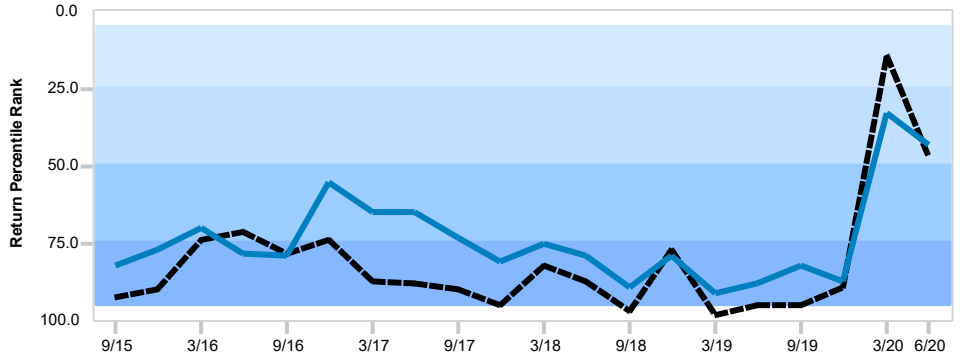
Risk and Return 3 Years



Risk and Return 5 Years

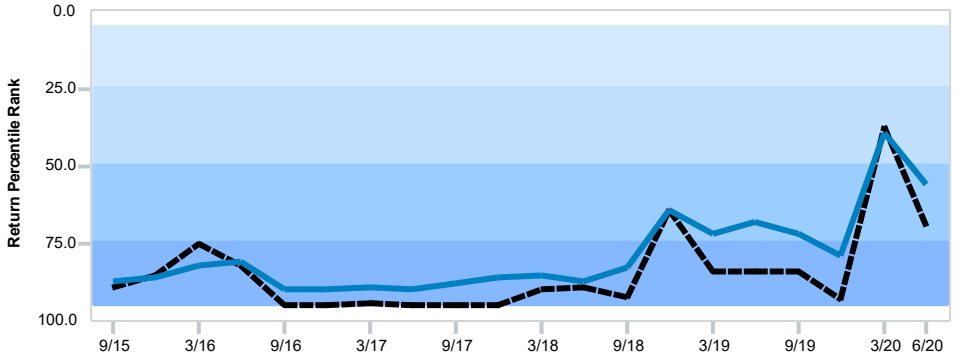


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Consv (MF)



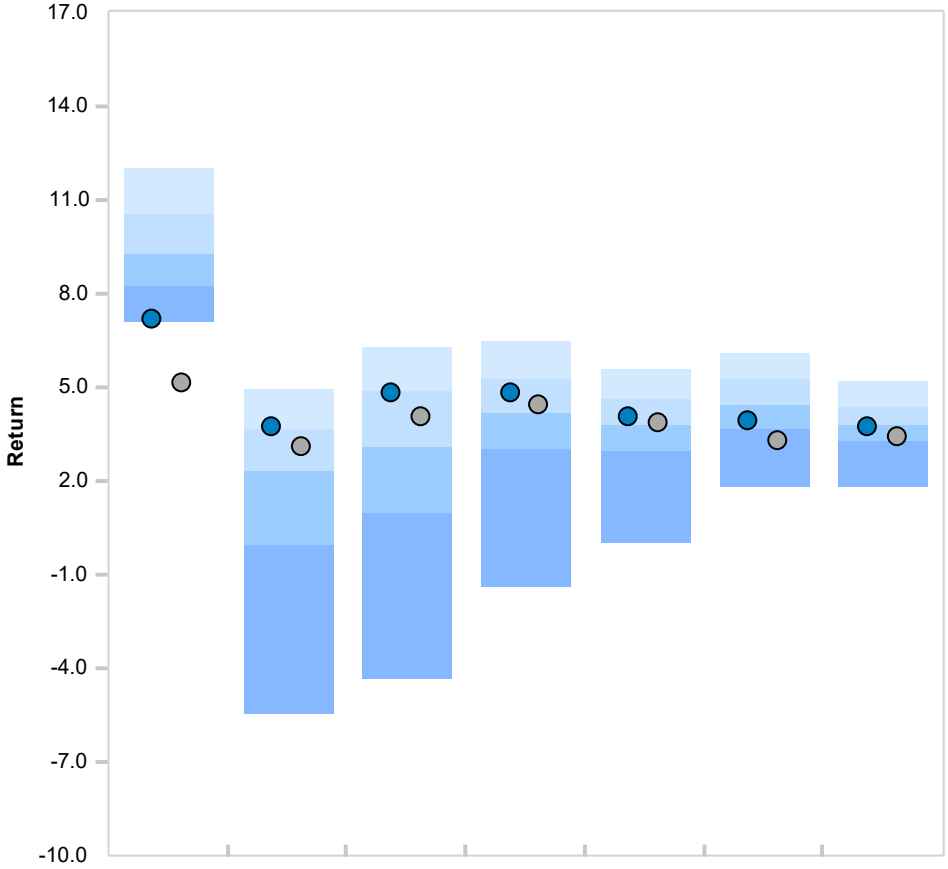
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	2 (10%)	6 (30%)	12 (60%)
Index	20	1 (5%)	1 (5%)	3 (15%)	15 (75%)

5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Consv (MF)



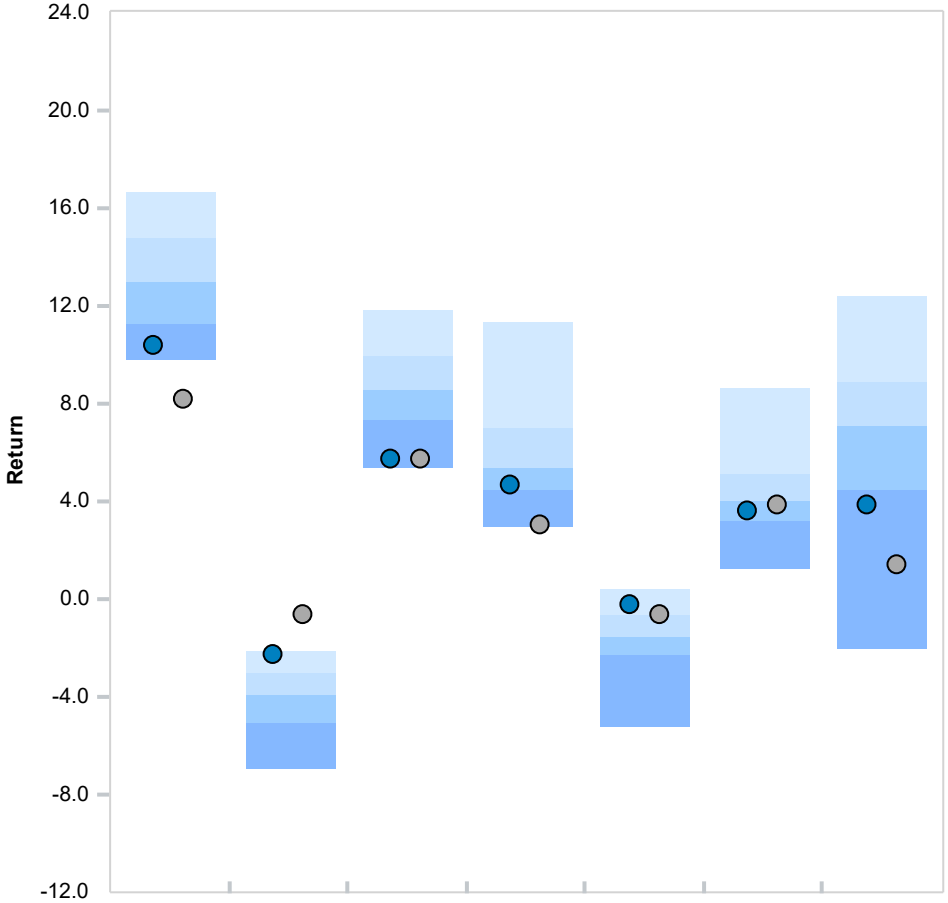
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	1 (5%)	5 (25%)	14 (70%)
Index	20	0 (0%)	1 (5%)	3 (15%)	16 (80%)

Peer Group Analysis - IM Mixed-Asset Target Alloc Consv (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	7.16 (95)	3.74 (24)	4.83 (26)	4.83 (39)	4.04 (43)	3.94 (70)	3.73 (56)
Index	5.12 (100)	3.06 (41)	4.05 (41)	4.46 (46)	3.87 (47)	3.28 (82)	3.42 (69)
Median	9.27	2.29	3.06	4.20	3.80	4.40	3.81

Peer Group Analysis - IM Mixed-Asset Target Alloc Consv (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	10.36 (89)	-2.30 (10)	5.75 (94)	4.62 (72)	-0.23 (14)	3.57 (67)	3.82 (81)
Index	8.13 (100)	-0.62 (1)	5.73 (94)	3.01 (95)	-0.63 (24)	3.86 (56)	1.41 (91)
Median	12.98	-3.95	8.55	5.35	-1.55	3.99	7.10

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-5.32 (9)	2.26 (67)	1.05 (54)	2.25 (81)	4.45 (93)	-2.97 (14)
Index	-3.38 (2)	1.47 (97)	0.96 (63)	2.14 (86)	3.34 (100)	-1.25 (1)
Median	-9.36	2.53	1.08	2.68	6.07	-4.61

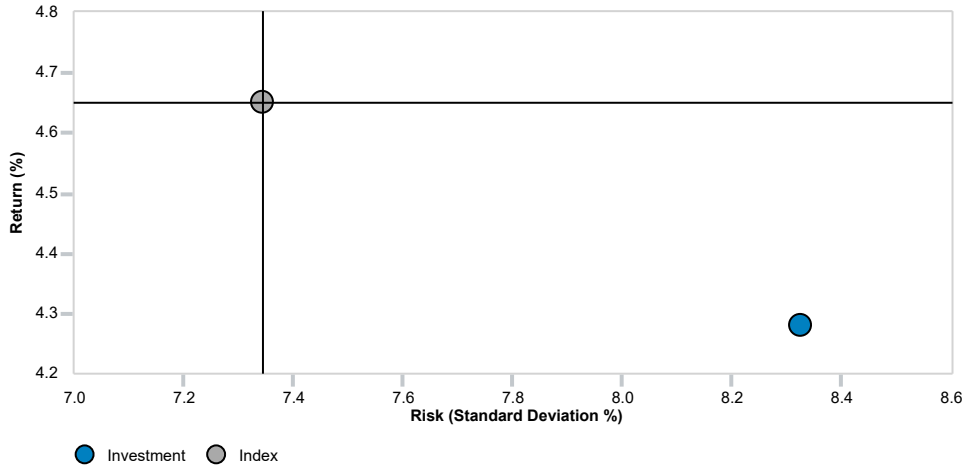
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.28	8.33	0.33	108.01	9	118.07	3
Index	4.65	7.35	0.41	100.00	9	100.00	3

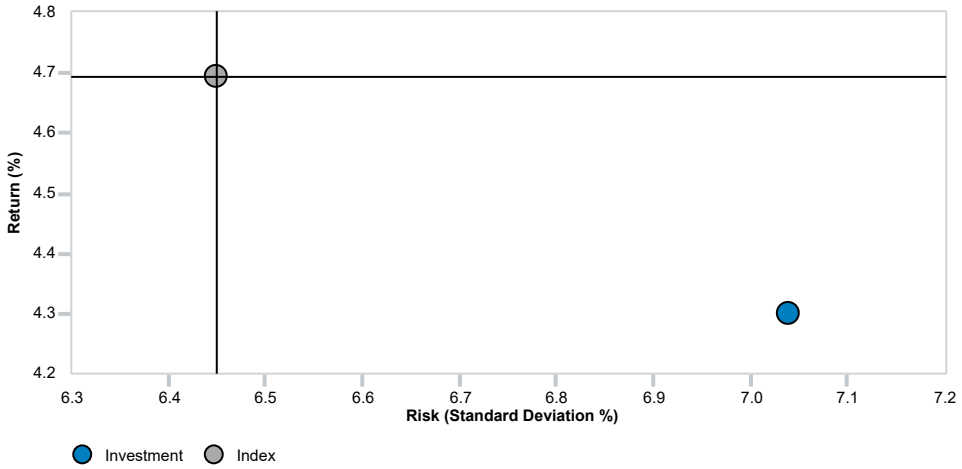
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.30	7.04	0.46	99.63	16	105.21	4
Index	4.70	6.45	0.56	100.00	15	100.00	5

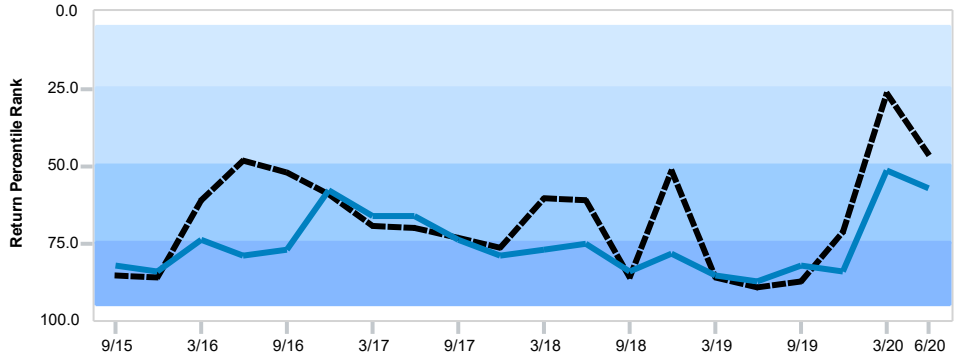
Risk and Return 3 Years



Risk and Return 5 Years

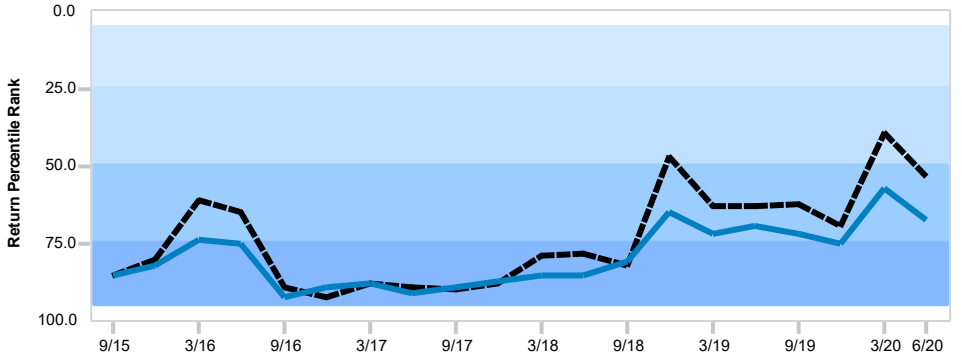


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



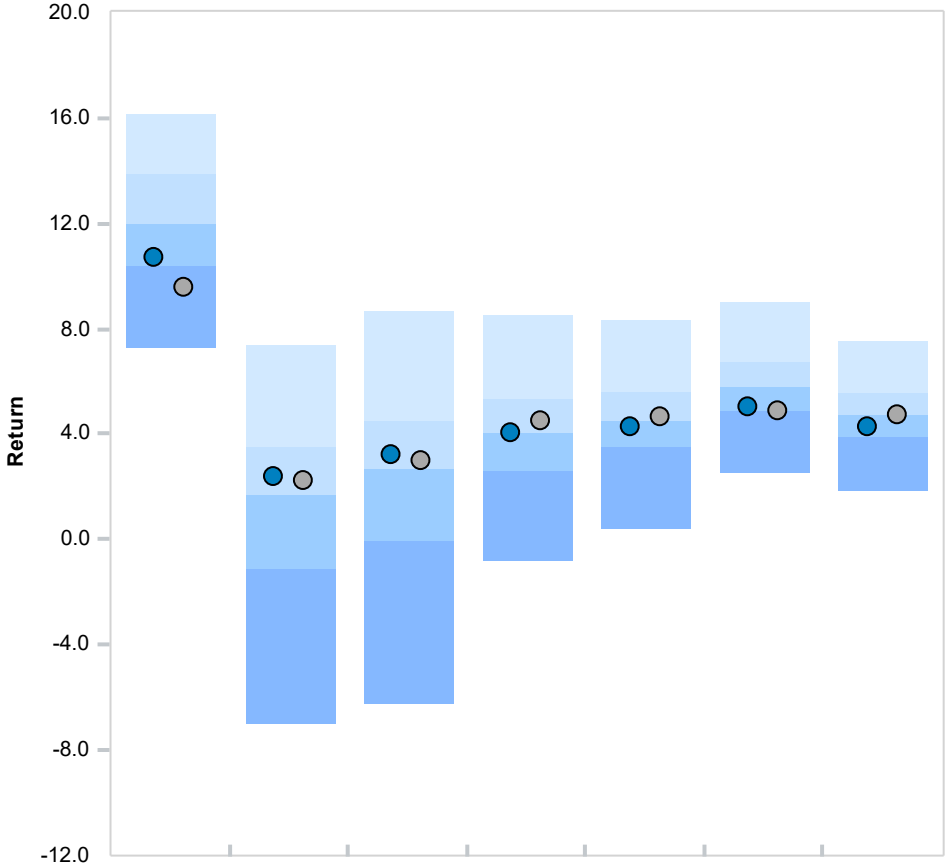
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	0 (0%)	8 (40%)	12 (60%)
Index	20	0 (0%)	3 (15%)	10 (50%)	7 (35%)

5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



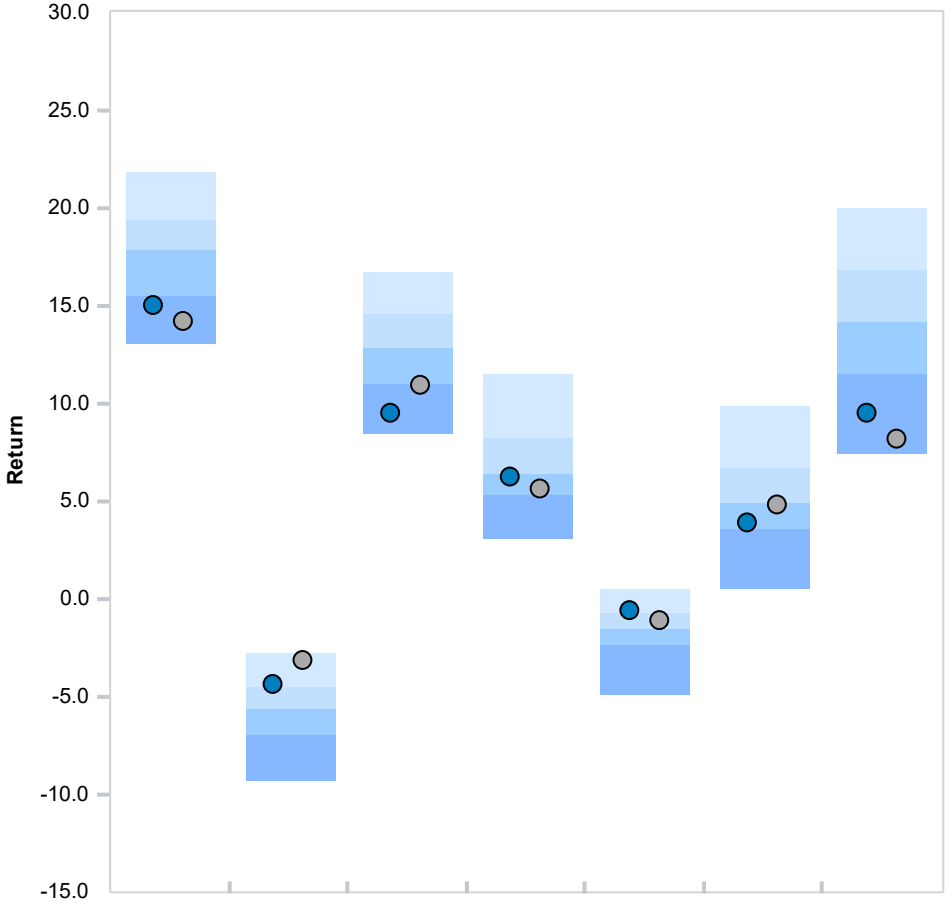
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	0 (0%)	9 (45%)	11 (55%)
Index	20	0 (0%)	2 (10%)	7 (35%)	11 (55%)

Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	10.71 (71)	2.37 (46)	3.19 (46)	4.04 (50)	4.28 (57)	4.99 (73)	4.30 (67)
Index	9.56 (82)	2.19 (48)	3.01 (48)	4.49 (43)	4.65 (46)	4.85 (76)	4.70 (53)
Median	11.94	1.67	2.69	4.04	4.52	5.79	4.74

Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	14.99 (83)	-4.42 (23)	9.54 (91)	6.21 (56)	-0.65 (24)	3.91 (69)	9.45 (89)
Index	14.14 (91)	-3.15 (7)	10.91 (76)	5.65 (69)	-1.11 (36)	4.78 (52)	8.13 (94)
Median	17.85	-5.60	12.84	6.45	-1.56	4.92	14.23

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-11.17 (17)	4.10 (64)	0.80 (57)	2.57 (74)	6.83 (90)	-6.20 (25)
Index	-9.98 (10)	3.62 (75)	0.80 (58)	2.92 (56)	6.19 (96)	-4.14 (3)
Median	-13.55	4.46	0.93	2.98	8.27	-7.79

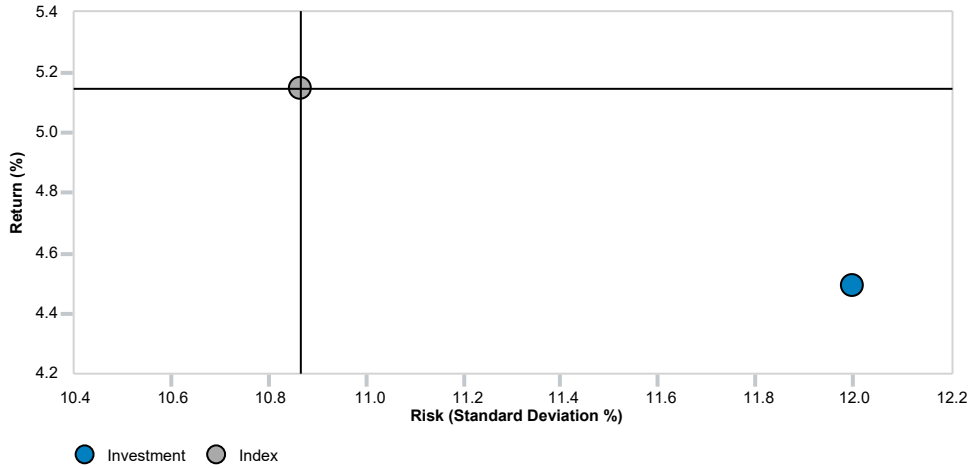
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.49	12.00	0.28	106.36	9	114.18	3
Index	5.15	10.87	0.35	100.00	9	100.00	3

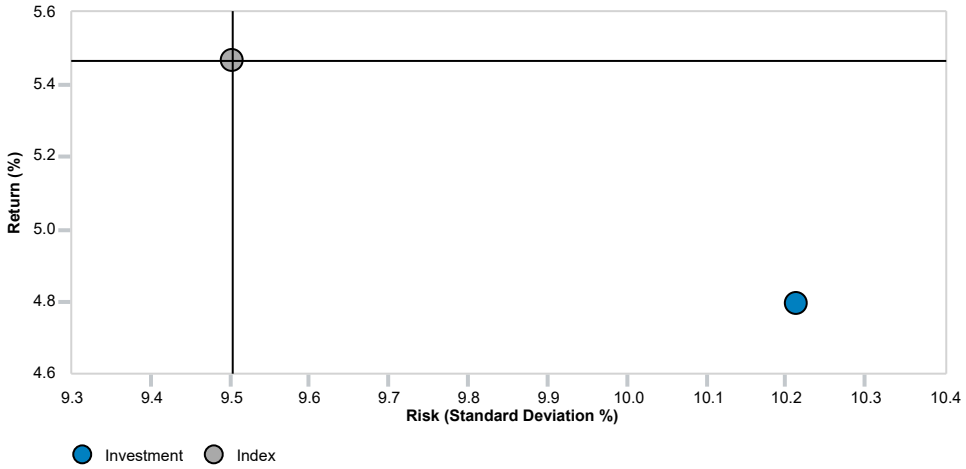
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.80	10.21	0.39	102.25	16	110.00	4
Index	5.47	9.50	0.48	100.00	15	100.00	5

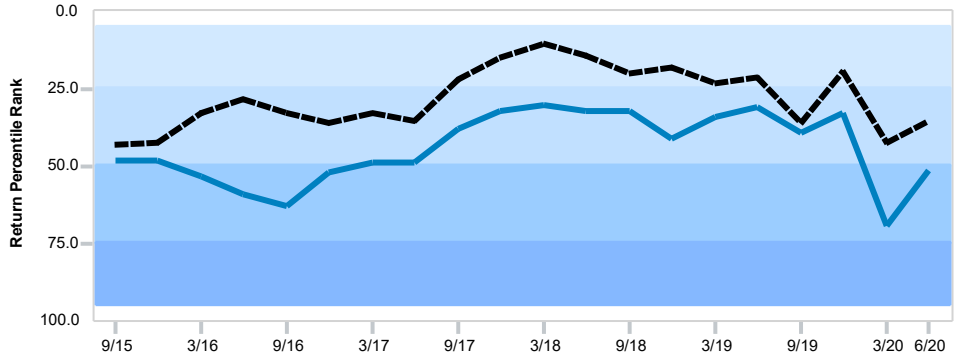
Risk and Return 3 Years



Risk and Return 5 Years

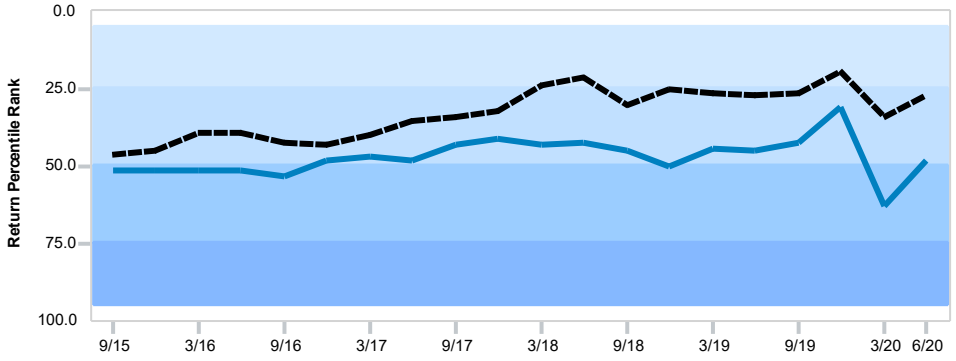


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



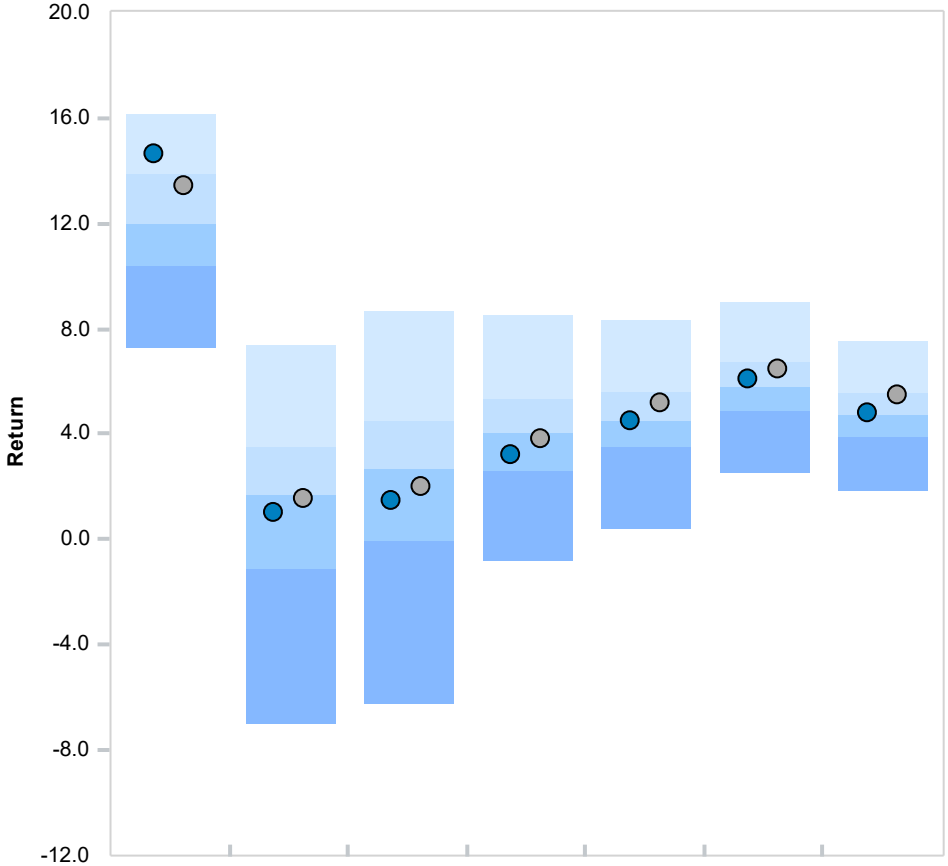
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	14 (70%)	6 (30%)	0 (0%)
Index	20	9 (45%)	11 (55%)	0 (0%)	0 (0%)

5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



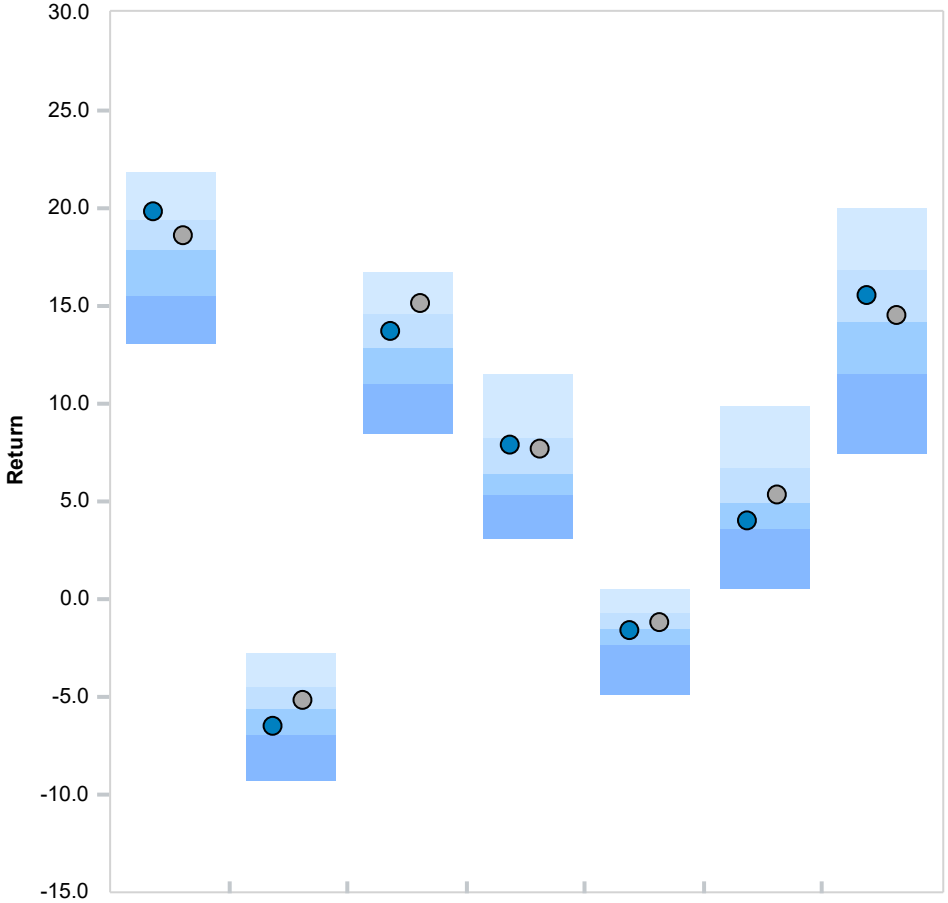
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	14 (70%)	6 (30%)	0 (0%)
Index	20	4 (20%)	16 (80%)	0 (0%)	0 (0%)

Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	QTR		FYTD		1 YR		2 YR		3 YR		4 YR		5 YR	
Investment	14.60	(18)	1.02	(54)	1.46	(61)	3.23	(66)	4.49	(51)	6.07	(42)	4.80	(48)
Index	13.41	(32)	1.55	(51)	1.99	(57)	3.83	(55)	5.15	(35)	6.42	(33)	5.47	(27)
Median	11.94		1.67		2.69		4.04		4.52		5.79		4.74	

Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	2019		2018		2017		2016		2015		2014		2013	
Investment	19.77	(21)	-6.55	(67)	13.64	(40)	7.81	(30)	-1.60	(53)	3.98	(67)	15.54	(37)
Index	18.60	(37)	-5.21	(43)	15.15	(17)	7.67	(31)	-1.21	(41)	5.35	(45)	14.46	(48)
Median	17.85		-5.60		12.84		6.45		-1.56		4.92		14.23	

Comparative Performance

	1 Qtr Ending Mar-2020		1 Qtr Ending Dec-2019		1 Qtr Ending Sep-2019		1 Qtr Ending Jun-2019		1 Qtr Ending Mar-2019		1 Qtr Ending Dec-2018	
Investment	-16.88	(84)	6.05	(6)	0.44	(78)	2.98	(51)	9.19	(21)	-9.22	(79)
Index	-15.06	(68)	5.41	(22)	0.43	(78)	2.98	(51)	8.79	(33)	-7.70	(50)
Median	-13.55		4.46		0.93		2.98		8.27		-7.79	

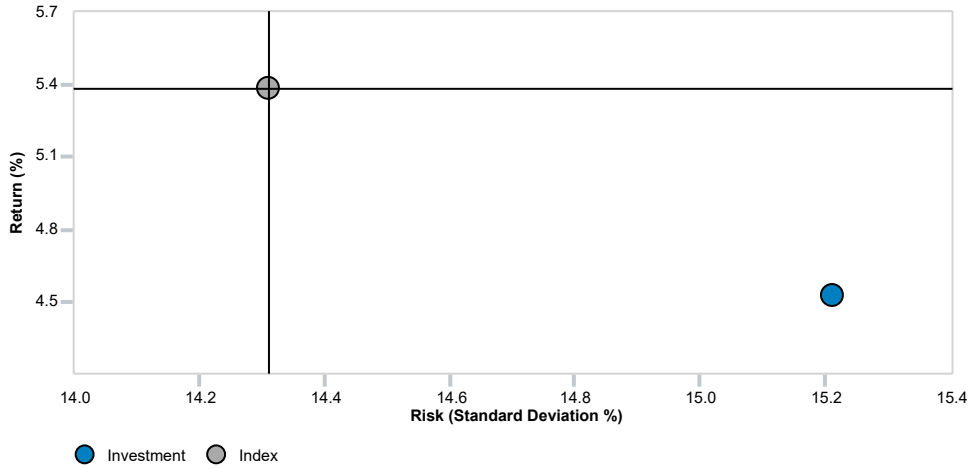
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.52	15.21	0.25	102.15	9	107.59	3
Index	5.39	14.31	0.32	100.00	9	100.00	3

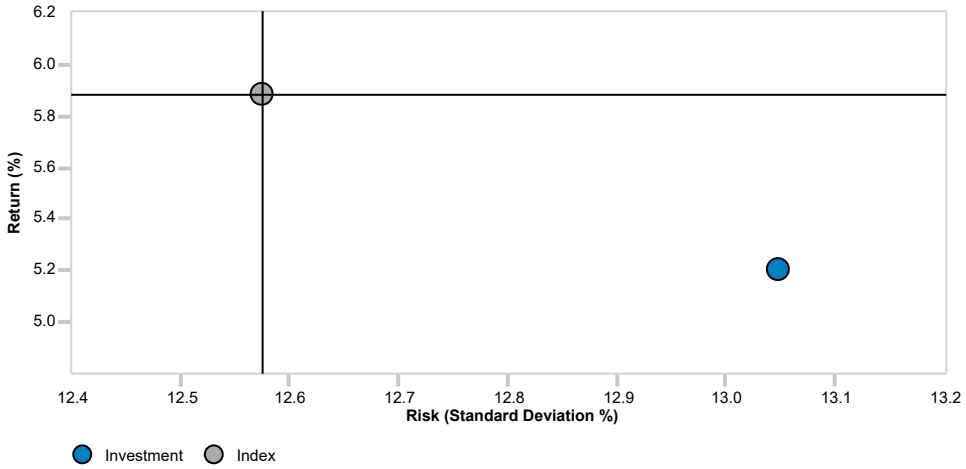
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.21	13.05	0.37	100.04	16	104.69	4
Index	5.89	12.57	0.42	100.00	16	100.00	4

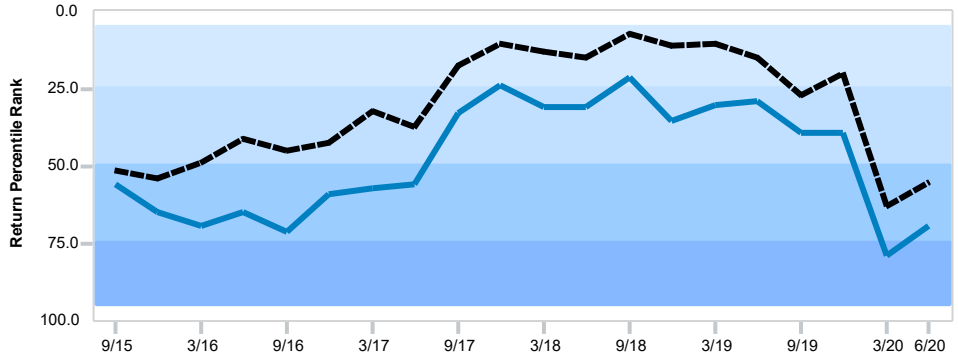
Risk and Return 3 Years



Risk and Return 5 Years

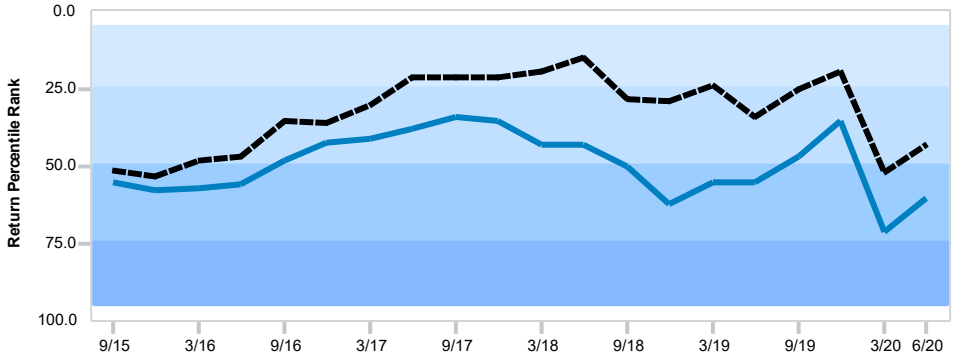


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Growth (MF)



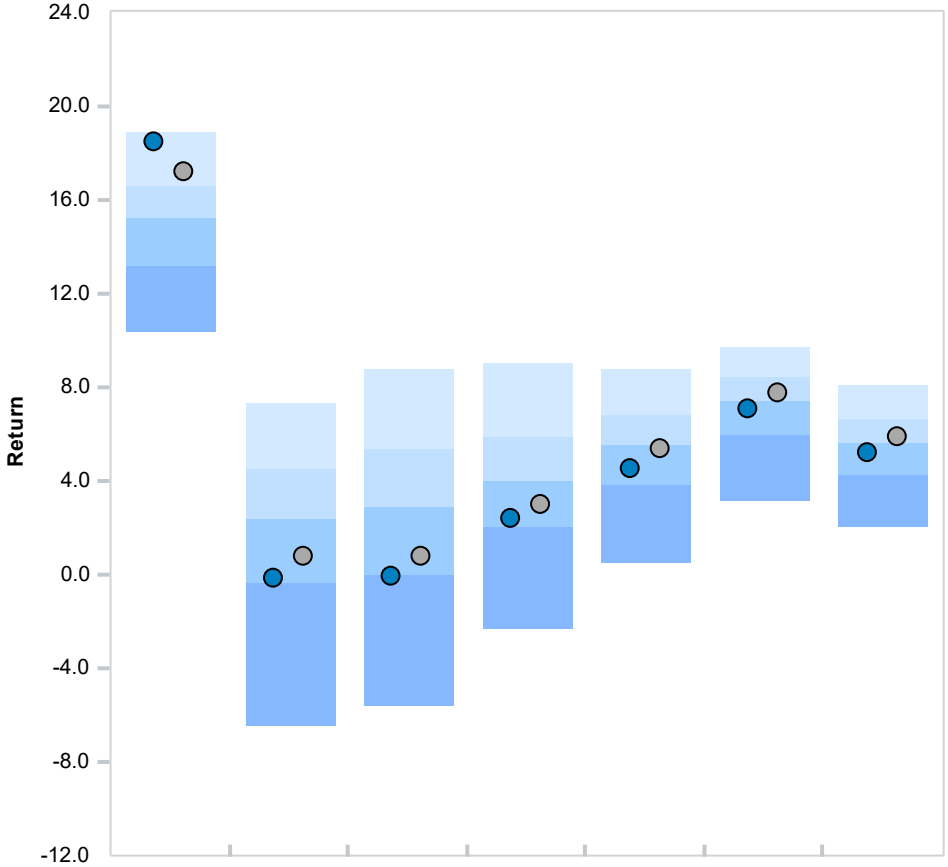
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	2 (10%)	8 (40%)	9 (45%)	1 (5%)
Index	20	9 (45%)	7 (35%)	4 (20%)	0 (0%)

5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Growth (MF)



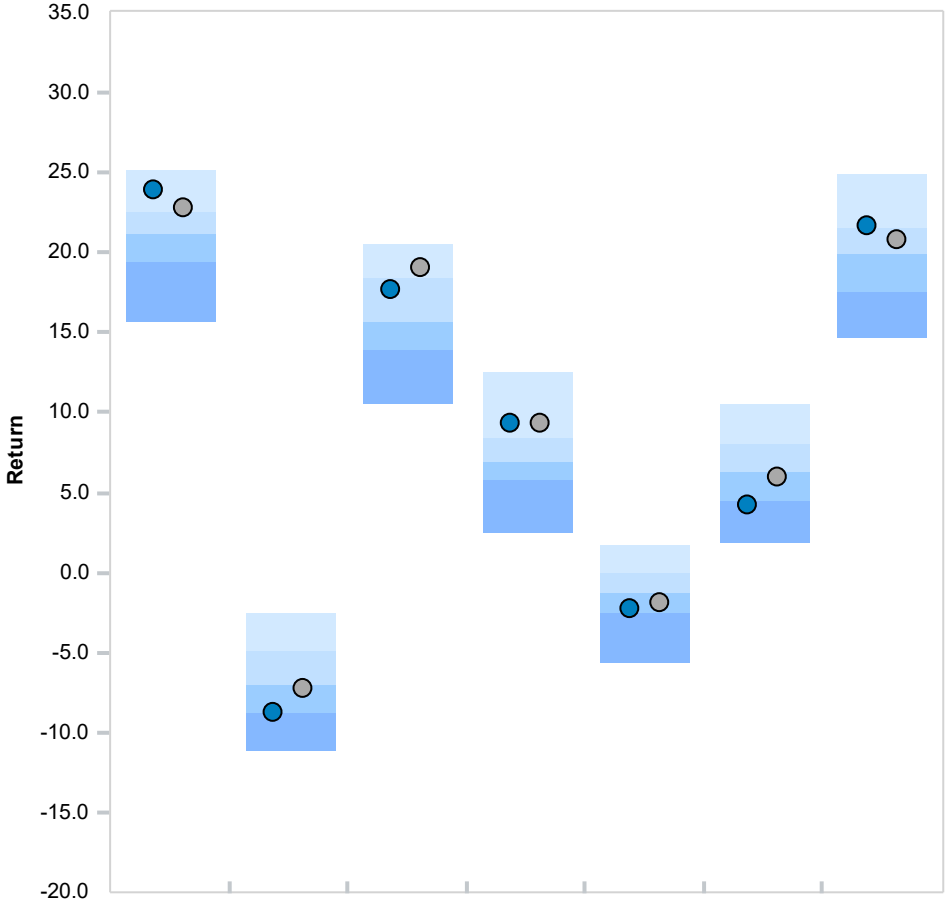
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	11 (55%)	9 (45%)	0 (0%)
Index	20	8 (40%)	9 (45%)	3 (15%)	0 (0%)

Peer Group Analysis - IM Mixed-Asset Target Alloc Growth (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	18.50 (9)	-0.14 (73)	-0.06 (76)	2.37 (73)	4.52 (69)	7.04 (60)	5.21 (60)
Index	17.22 (19)	0.73 (67)	0.81 (72)	2.98 (67)	5.39 (55)	7.71 (42)	5.89 (43)
Median	15.24	2.37	2.86	4.04	5.56	7.44	5.64

Peer Group Analysis - IM Mixed-Asset Target Alloc Growth (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	23.93 (12)	-8.72 (75)	17.64 (33)	9.29 (19)	-2.27 (72)	4.25 (77)	21.68 (24)
Index	22.84 (20)	-7.33 (54)	19.08 (15)	9.31 (18)	-1.89 (65)	5.90 (57)	20.73 (38)
Median	21.10	-7.04	15.73	6.88	-1.25	6.31	19.91

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-21.71 (96)	7.63 (7)	0.08 (73)	3.45 (30)	11.21 (18)	-11.85 (84)
Index	-19.77 (84)	7.10 (14)	0.08 (73)	2.96 (66)	11.31 (14)	-11.01 (68)
Median	-16.38	5.91	0.56	3.21	9.95	-9.94

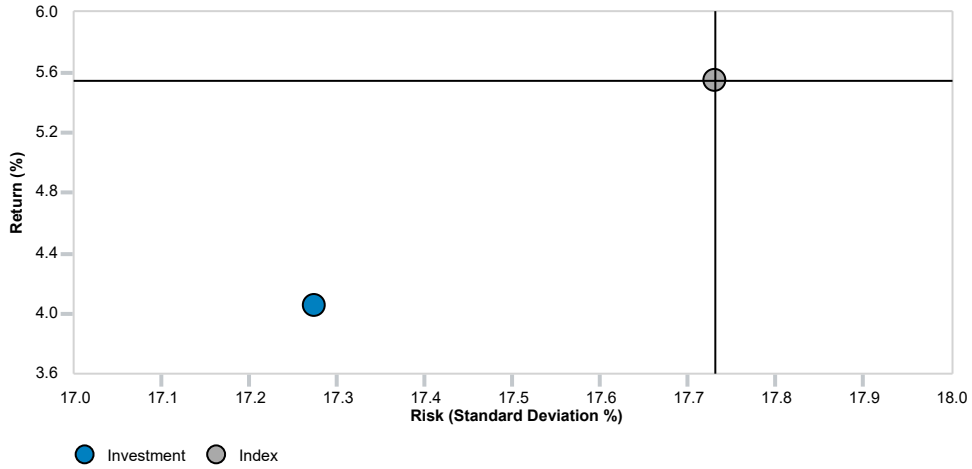
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.05	17.28	0.22	93.19	8	98.59	4
Index	5.55	17.73	0.30	100.00	8	100.00	4

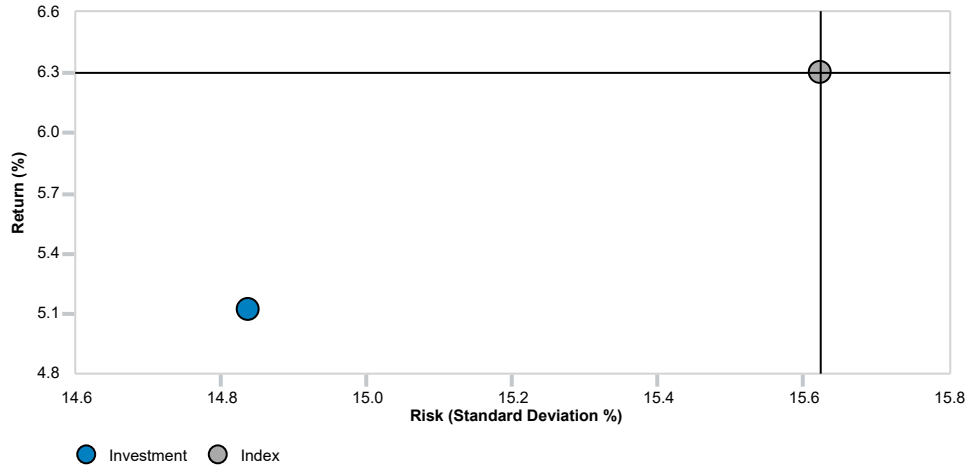
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.12	14.84	0.33	91.38	15	95.19	5
Index	6.30	15.62	0.40	100.00	15	100.00	5

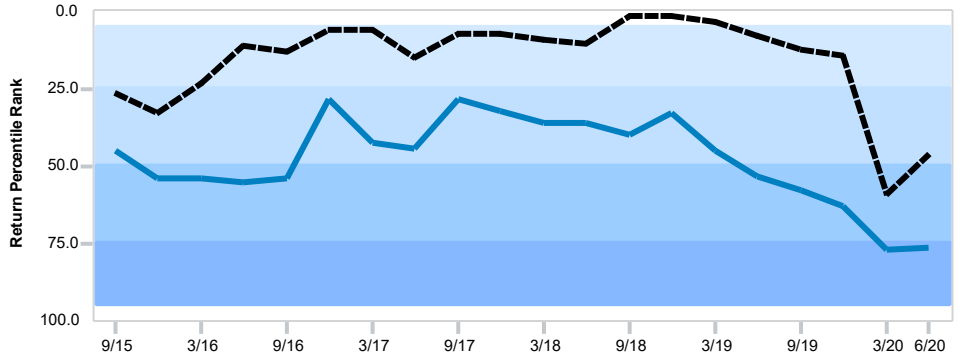
Risk and Return 3 Years



Risk and Return 5 Years

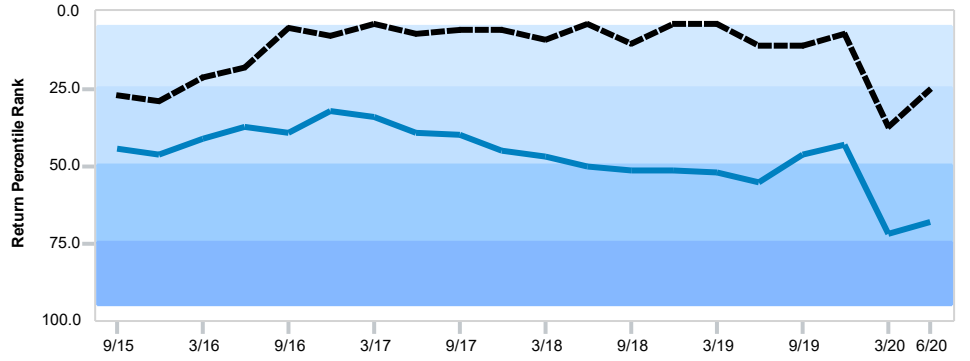


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Aggressive Growth (MF)



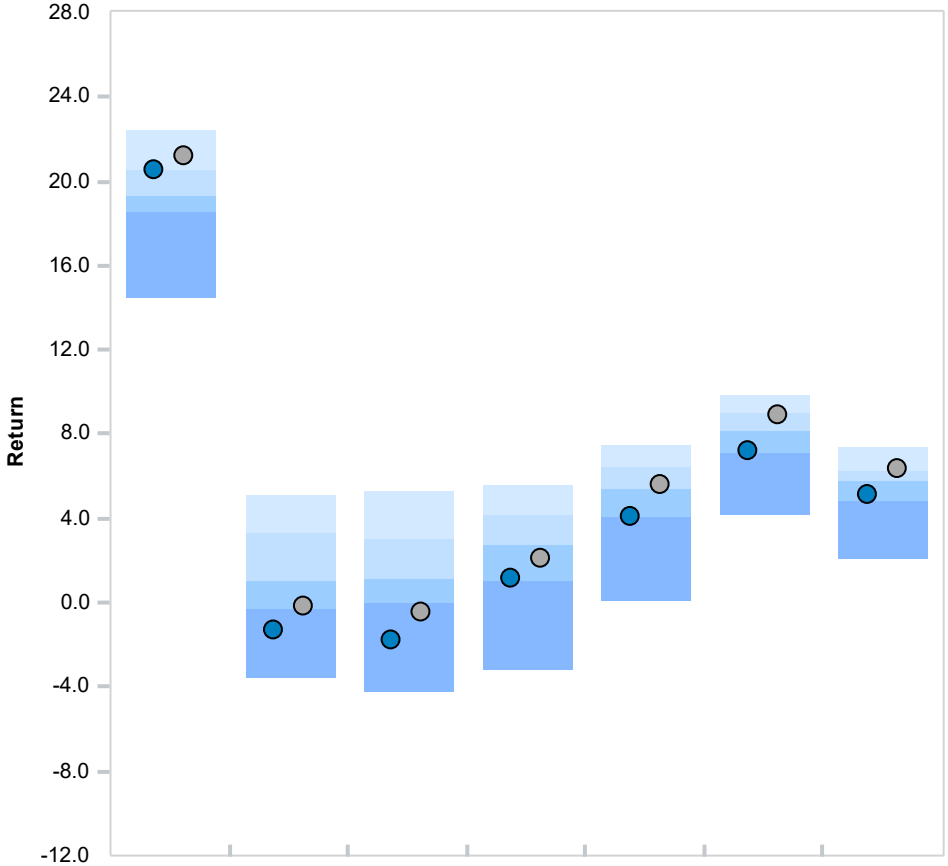
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	11 (55%)	7 (35%)	2 (10%)
Index	20	16 (80%)	3 (15%)	1 (5%)	0 (0%)

5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Aggressive Growth (MF)



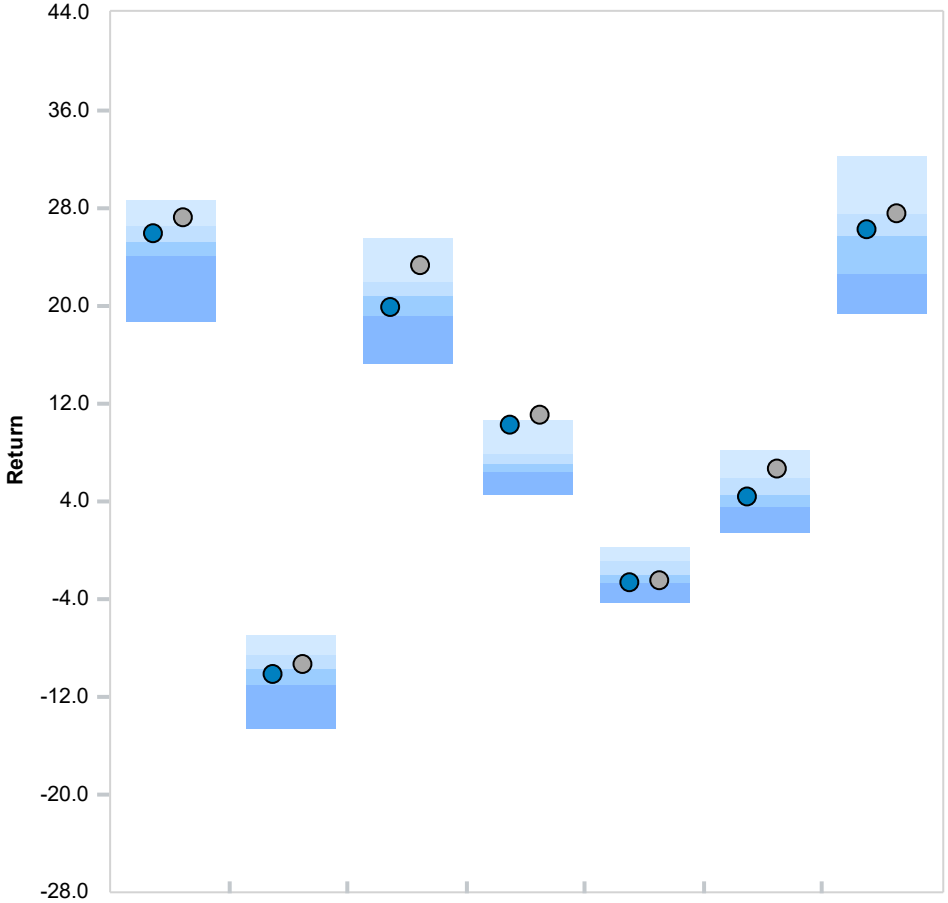
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	14 (70%)	6 (30%)	0 (0%)
Index	20	17 (85%)	3 (15%)	0 (0%)	0 (0%)

Peer Group Analysis - IM Mixed-Asset Target Alloc Aggressive Growth (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	20.50 (26)	-1.35 (83)	-1.75 (85)	1.19 (74)	4.05 (76)	7.23 (73)	5.12 (68)
Index	21.20 (20)	-0.19 (74)	-0.43 (79)	2.10 (61)	5.55 (46)	8.86 (32)	6.30 (25)
Median	19.33	1.09	1.19	2.79	5.41	8.12	5.75

Peer Group Analysis - IM Mixed-Asset Target Alloc Aggressive Growth (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	25.90 (38)	-10.16 (62)	19.76 (70)	10.21 (9)	-2.63 (73)	4.39 (52)	26.25 (42)
Index	27.13 (17)	-9.45 (46)	23.20 (13)	10.98 (3)	-2.56 (71)	6.59 (19)	27.44 (27)
Median	25.29	-9.67	20.80	7.12	-1.97	4.46	25.76

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-24.67 (97)	8.67 (17)	-0.41 (76)	3.53 (37)	12.36 (41)	-13.53 (55)
Index	-24.31 (92)	8.79 (12)	-0.23 (68)	3.01 (69)	13.71 (10)	-14.07 (76)
Median	-22.26	7.92	0.09	3.32	12.11	-13.30

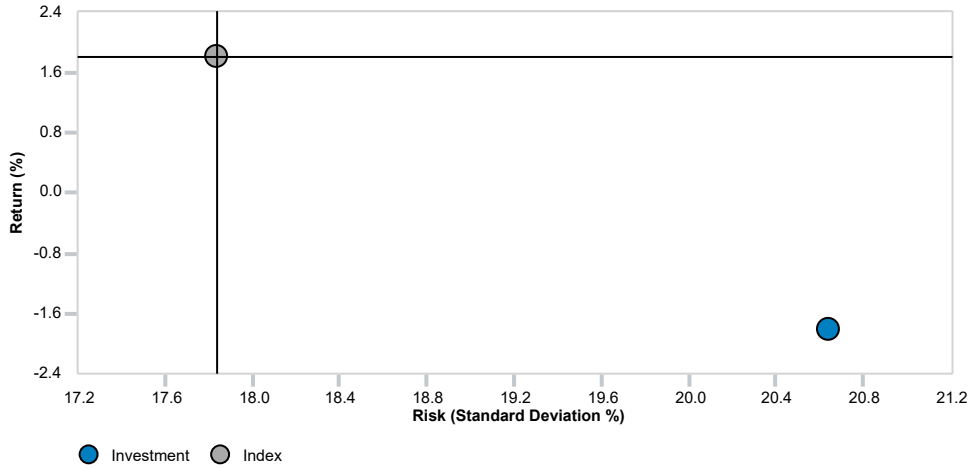
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	-1.81	20.65	-0.06	105.08	9	120.78	3
Index	1.82	17.84	0.10	100.00	9	100.00	3

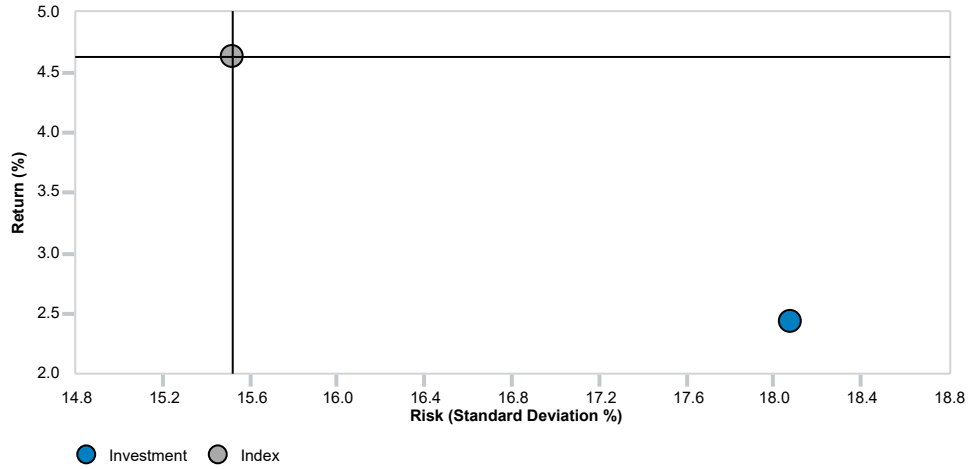
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.43	18.08	0.16	107.31	15	120.30	5
Index	4.64	15.52	0.30	100.00	16	100.00	4

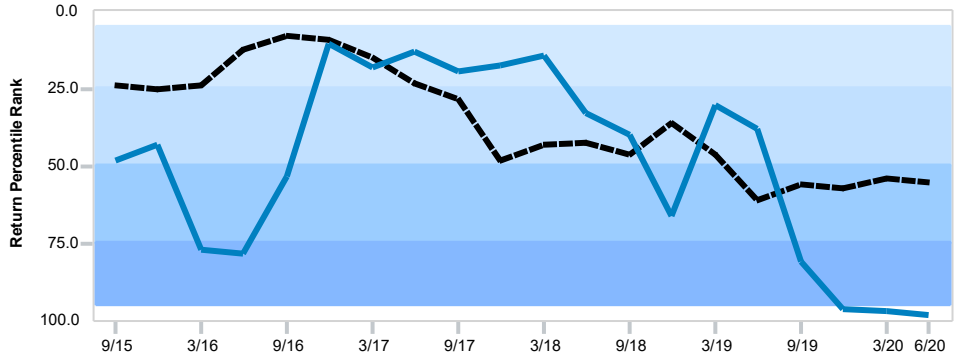
Risk and Return 3 Years



Risk and Return 5 Years

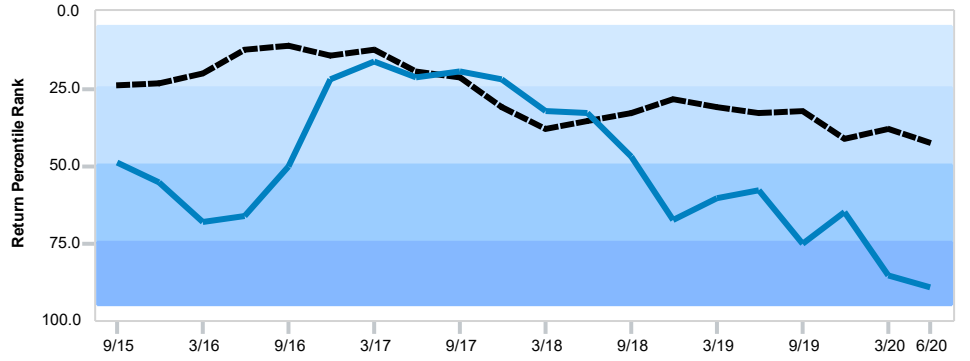


3 Year Rolling Percentile Rank IM U.S. Large Cap Value Equity (MF)



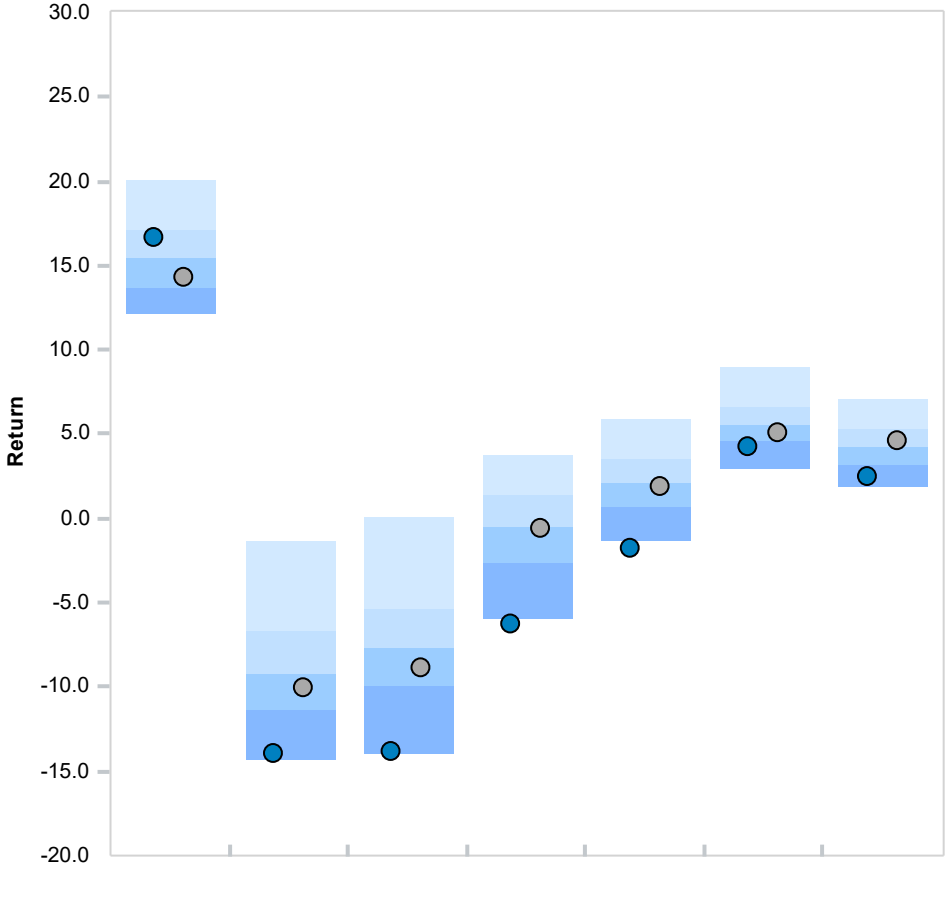
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	6 (30%)	6 (30%)	2 (10%)	6 (30%)
Index	20	8 (40%)	7 (35%)	5 (25%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Large Cap Value Equity (MF)



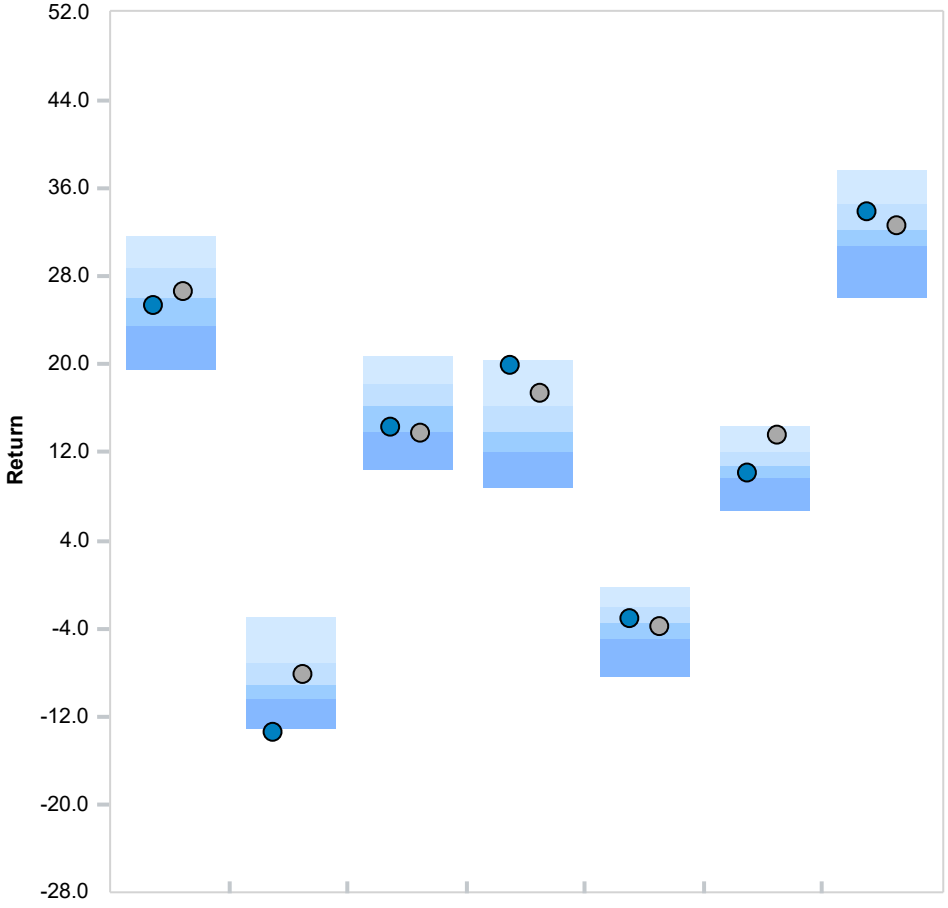
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	5 (25%)	5 (25%)	8 (40%)	2 (10%)
Index	20	9 (45%)	11 (55%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Large Cap Value Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	16.66 (33)	-13.95 (94)	-13.91 (94)	-6.23 (97)	-1.81 (98)	4.19 (82)	2.43 (89)
Index	14.29 (68)	-10.06 (63)	-8.84 (65)	-0.56 (51)	1.82 (55)	5.09 (65)	4.64 (42)
Median	15.42	-9.24	-7.67	-0.48	2.13	5.58	4.28

Peer Group Analysis - IM U.S. Large Cap Value Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	25.25 (63)	-13.46 (97)	14.21 (72)	19.81 (8)	-3.15 (42)	10.15 (67)	33.84 (35)
Index	26.54 (45)	-8.27 (36)	13.66 (77)	17.34 (19)	-3.83 (58)	13.45 (9)	32.53 (48)
Median	26.07	-9.08	16.29	13.82	-3.54	10.81	32.30

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-31.43 (93)	7.57 (50)	0.04 (87)	3.41 (54)	12.55 (24)	-15.91 (92)
Index	-26.73 (53)	7.41 (55)	1.36 (53)	3.84 (39)	11.93 (40)	-11.72 (29)
Median	-26.58	7.57	1.41	3.49	11.58	-12.92

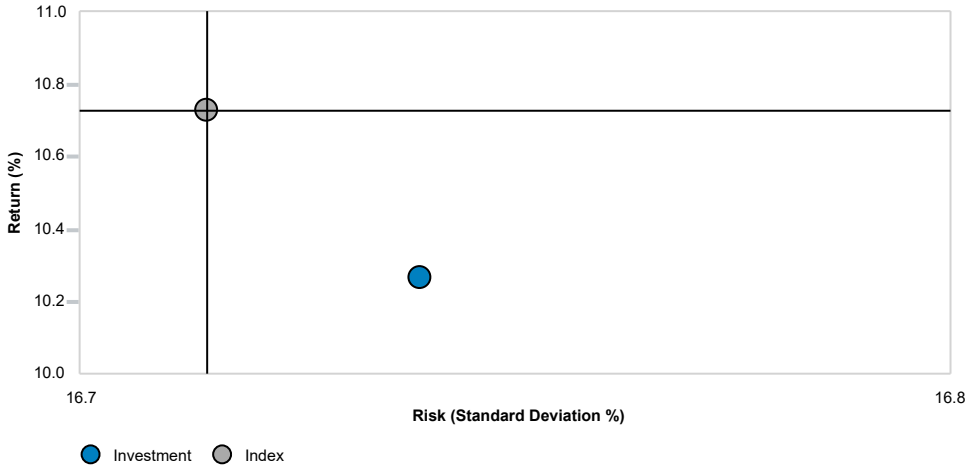
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	10.26	16.74	0.56	98.93	9	100.68	3
Index	10.73	16.71	0.59	100.00	9	100.00	3

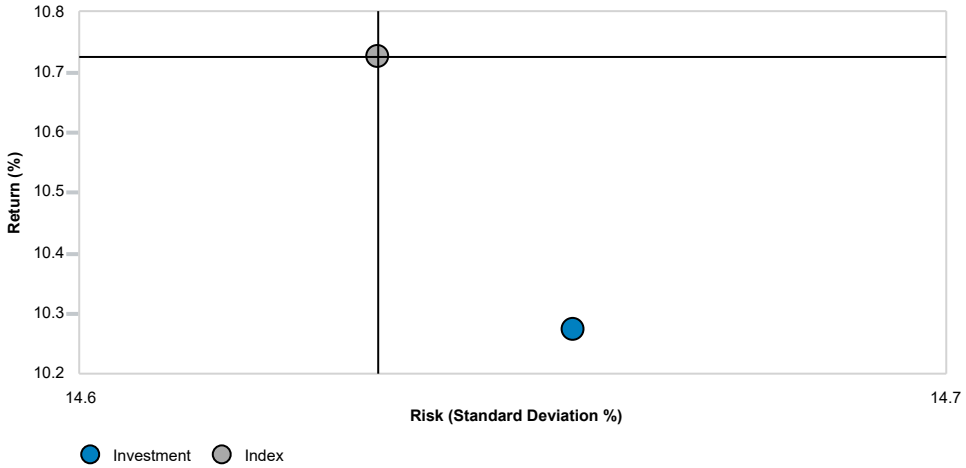
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	10.27	14.66	0.66	98.84	16	100.91	4
Index	10.73	14.63	0.69	100.00	16	100.00	4

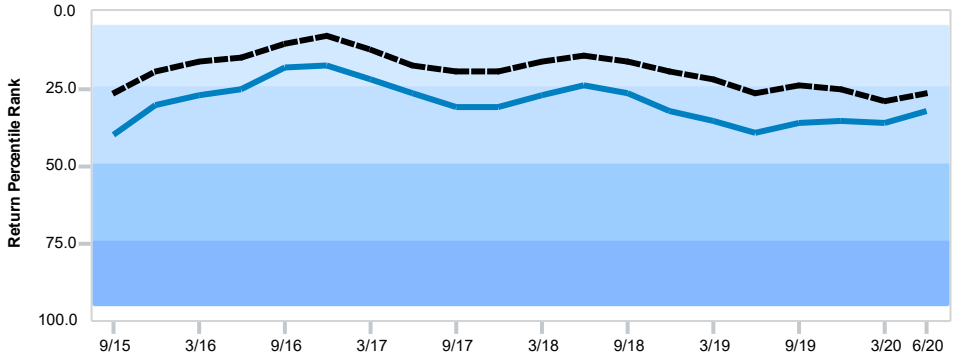
Risk and Return 3 Years



Risk and Return 5 Years

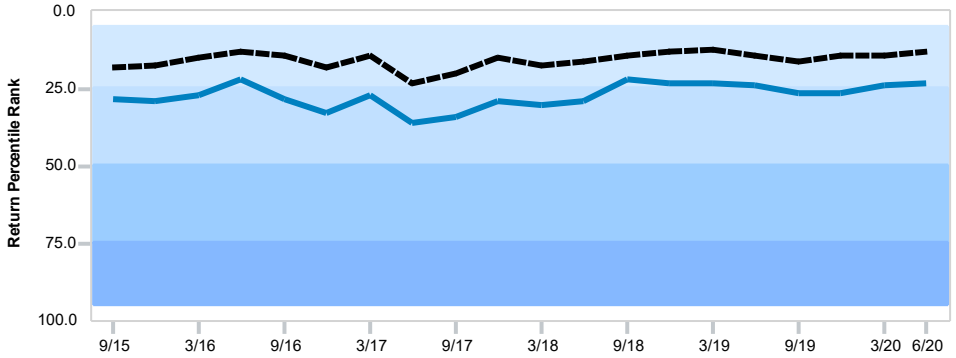


3 Year Rolling Percentile Rank IM U.S. Large Cap Core Equity (MF)



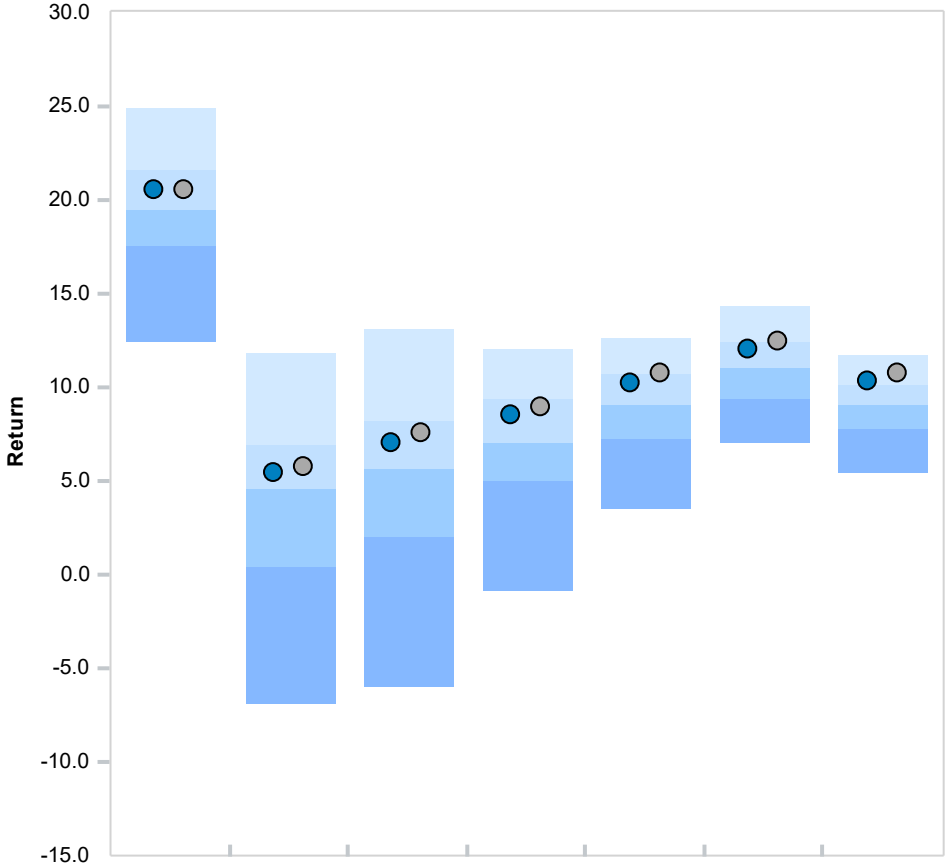
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	5 (25%)	15 (75%)	0 (0%)	0 (0%)
Index	20	16 (80%)	4 (20%)	0 (0%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Large Cap Core Equity (MF)



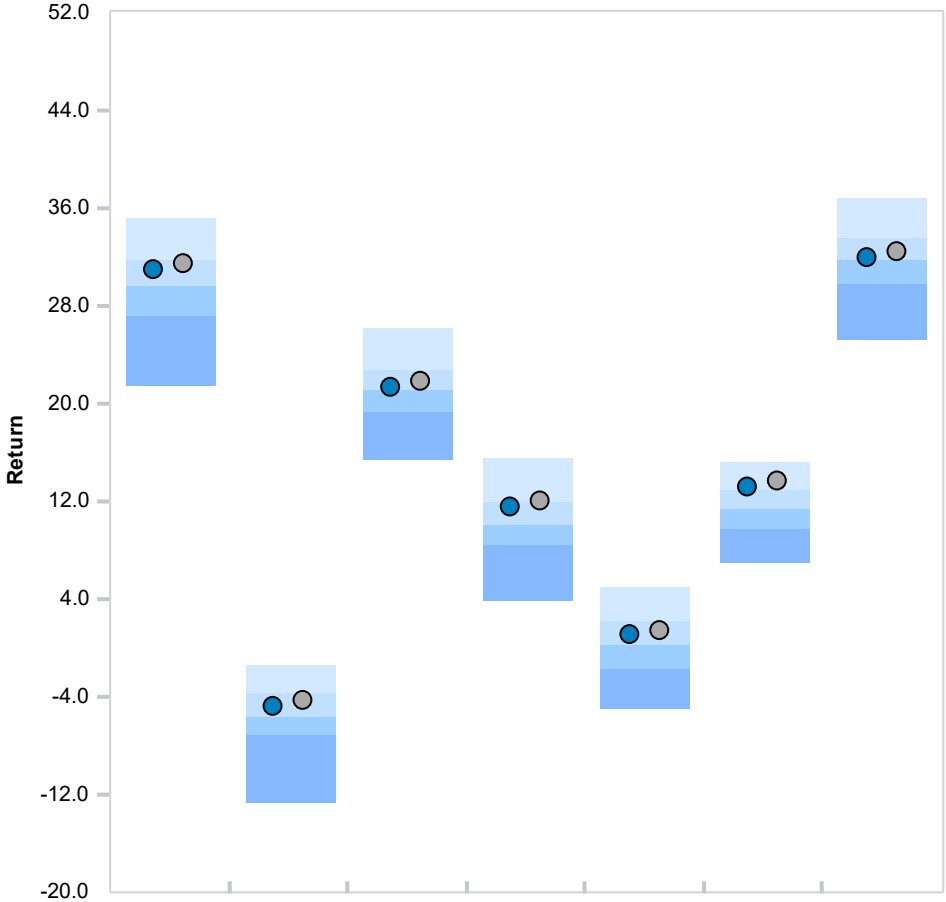
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	7 (35%)	13 (65%)	0 (0%)	0 (0%)
Index	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Large Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	20.51 (38)	5.39 (39)	7.04 (36)	8.49 (37)	10.26 (32)	12.01 (34)	10.27 (23)
Index	20.54 (37)	5.71 (36)	7.51 (29)	8.95 (30)	10.73 (26)	12.48 (25)	10.73 (13)
Median	19.44	4.60	5.68	7.05	9.04	11.08	9.02

Peer Group Analysis - IM U.S. Large Cap Core Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	30.93 (40)	-4.81 (36)	21.31 (48)	11.53 (34)	0.99 (39)	13.16 (22)	31.84 (49)
Index	31.49 (30)	-4.38 (30)	21.83 (38)	11.96 (26)	1.38 (33)	13.69 (16)	32.39 (38)
Median	29.68	-5.61	21.17	10.07	0.26	11.41	31.77

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-19.73 (48)	8.96 (44)	1.56 (45)	4.21 (48)	13.55 (35)	-13.61 (48)
Index	-19.60 (44)	9.07 (38)	1.70 (39)	4.30 (44)	13.65 (31)	-13.52 (46)
Median	-19.85	8.73	1.46	4.15	13.08	-13.74

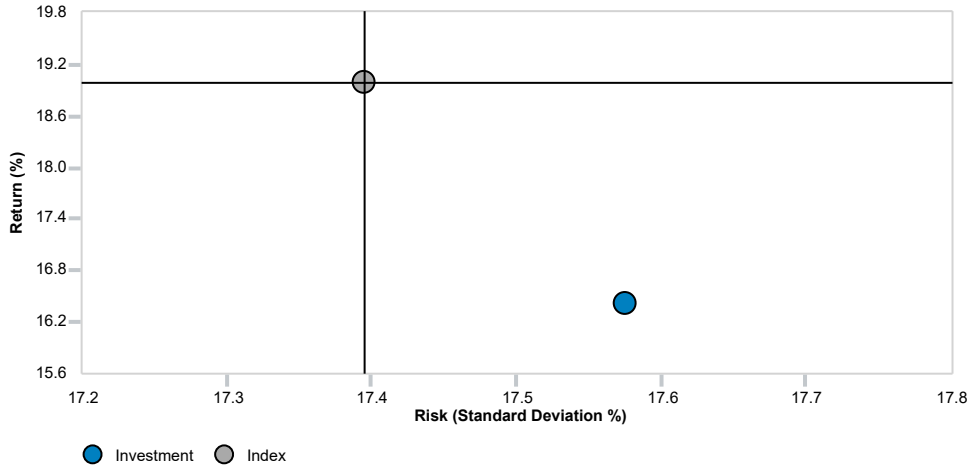
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	16.42	17.58	0.85	93.97	9	100.70	3
Index	18.99	17.40	0.99	100.00	10	100.00	2

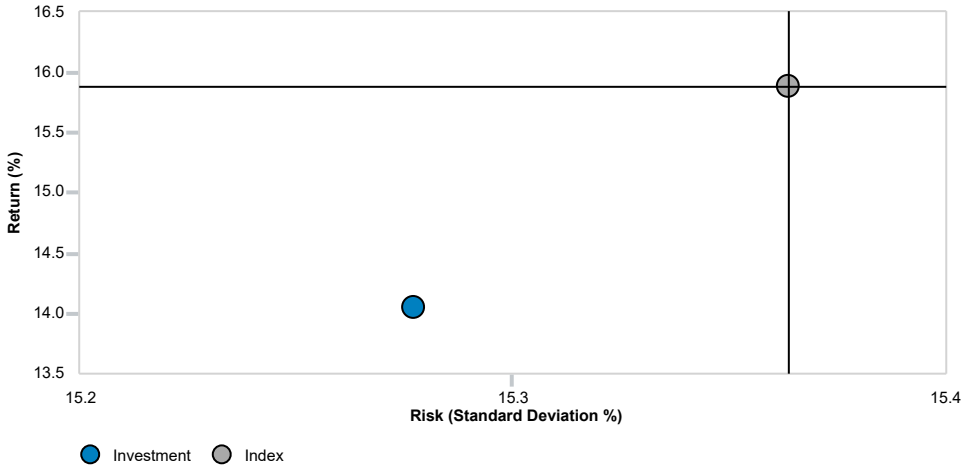
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	14.05	15.28	0.86	94.14	14	99.37	6
Index	15.89	15.36	0.96	100.00	17	100.00	3

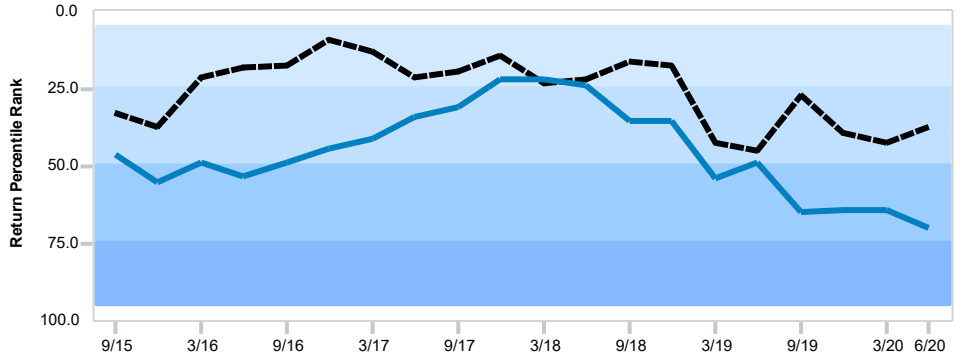
Risk and Return 3 Years



Risk and Return 5 Years

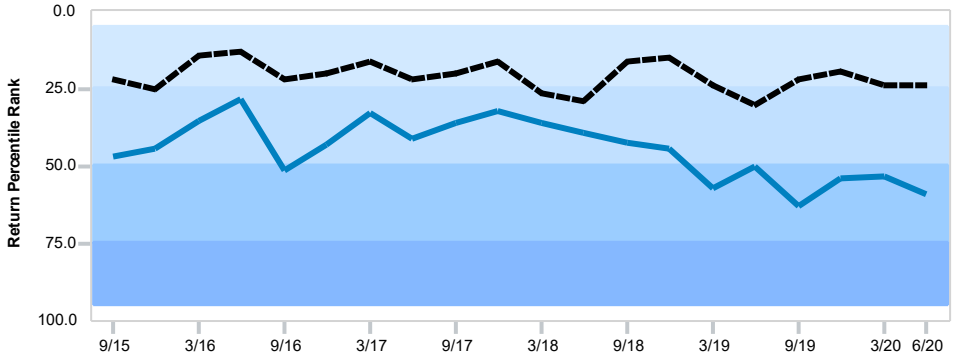


3 Year Rolling Percentile Rank IM U.S. Large Cap Growth Equity (MF)



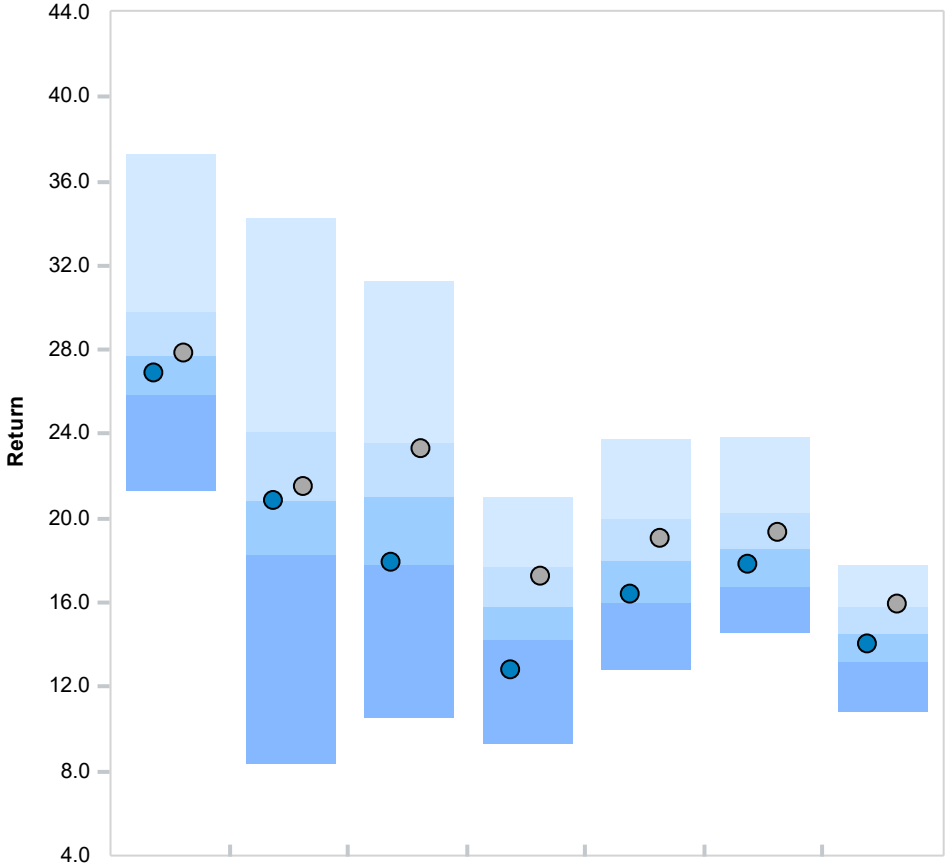
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	3 (15%)	10 (50%)	7 (35%)	0 (0%)
Index	20	12 (60%)	8 (40%)	0 (0%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Large Cap Growth Equity (MF)



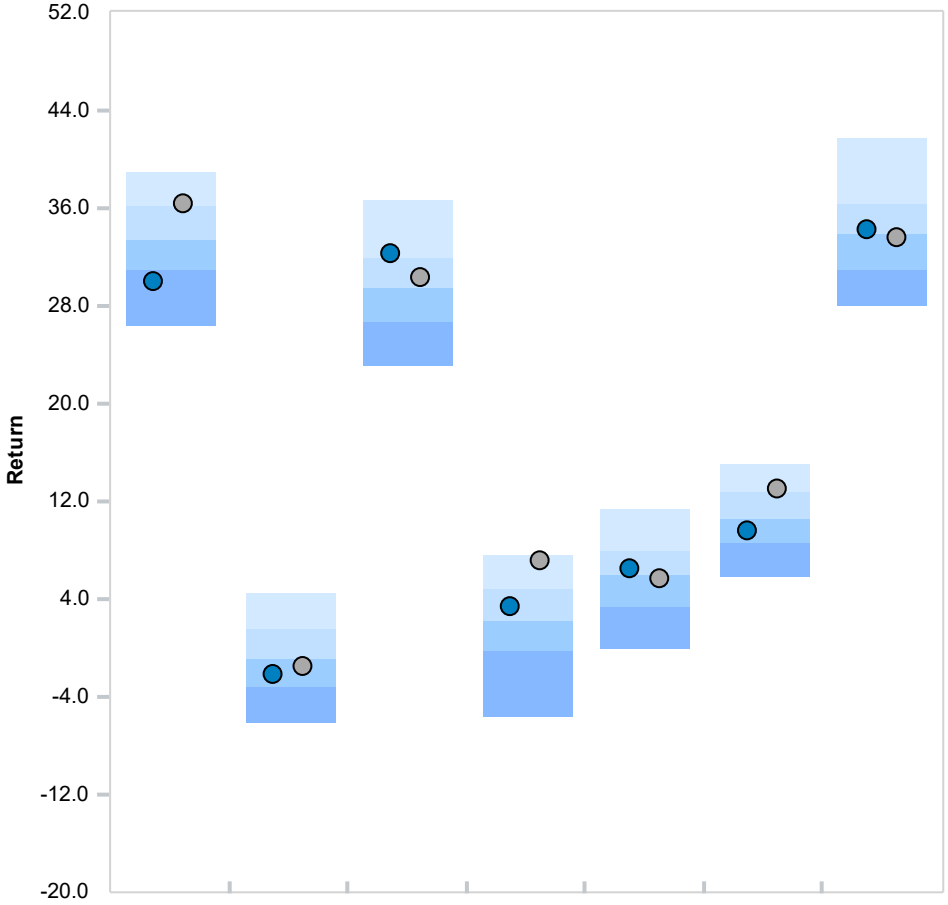
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	14 (70%)	6 (30%)	0 (0%)
Index	20	17 (85%)	3 (15%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Large Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	26.87 (61)	20.85 (51)	17.91 (75)	12.81 (85)	16.42 (70)	17.83 (62)	14.05 (59)
Index	27.84 (46)	21.48 (44)	23.28 (26)	17.27 (31)	18.99 (37)	19.35 (40)	15.89 (24)
Median	27.69	20.87	21.05	15.85	18.03	18.57	14.47

Peer Group Analysis - IM U.S. Large Cap Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	29.98 (82)	-2.13 (66)	32.21 (24)	3.35 (38)	6.46 (44)	9.56 (61)	34.15 (48)
Index	36.39 (21)	-1.51 (58)	30.21 (41)	7.08 (8)	5.67 (54)	13.05 (22)	33.48 (55)
Median	33.38	-0.87	29.46	2.18	6.01	10.47	33.94

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-13.65 (55)	10.30 (35)	-2.43 (88)	5.44 (33)	14.54 (86)	-16.24 (63)
Index	-14.10 (64)	10.62 (27)	1.49 (16)	4.64 (56)	16.10 (55)	-15.89 (53)
Median	-13.45	9.69	-0.01	4.76	16.25	-15.76

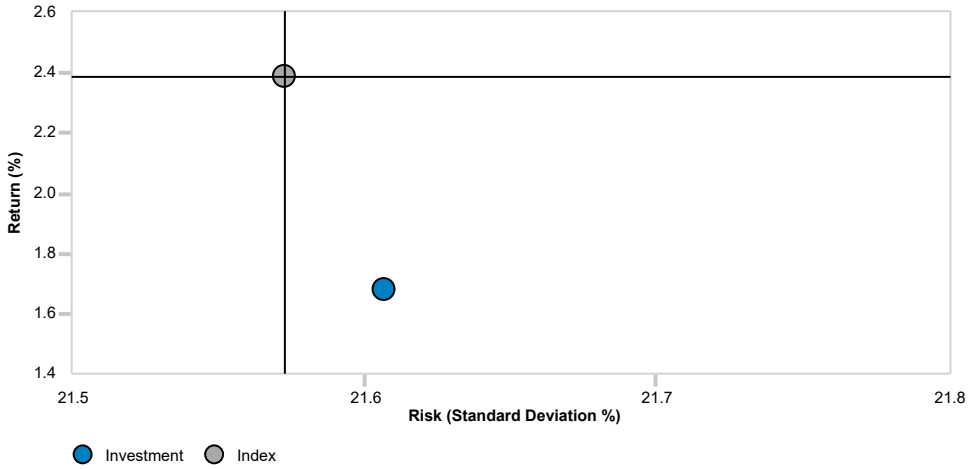
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	1.68	21.61	0.11	98.53	8	101.07	4
Index	2.39	21.57	0.14	100.00	8	100.00	4

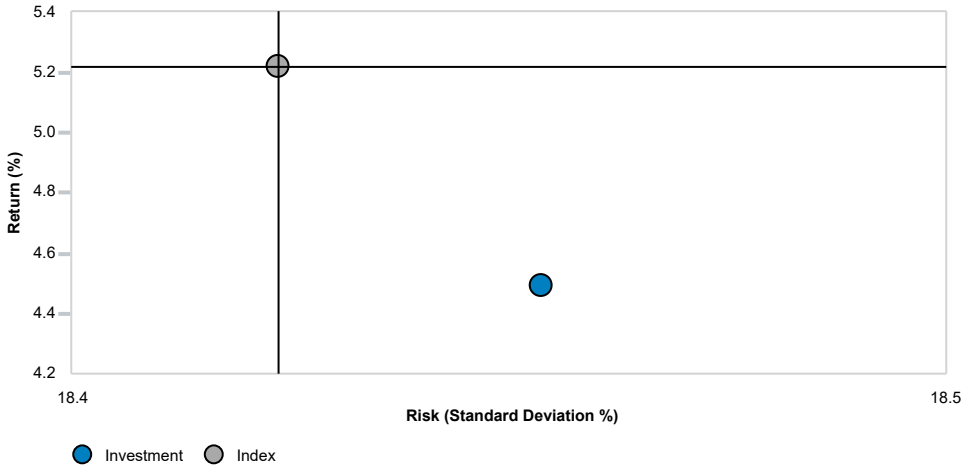
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.49	18.45	0.27	98.38	15	101.39	5
Index	5.22	18.42	0.31	100.00	15	100.00	5

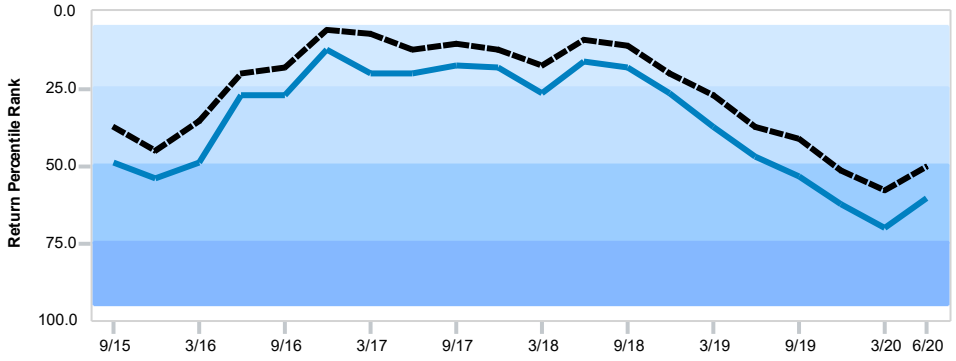
Risk and Return 3 Years



Risk and Return 5 Years

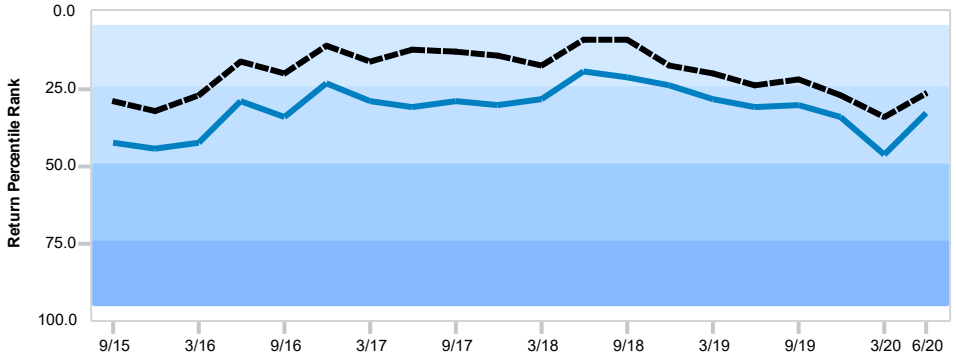


3 Year Rolling Percentile Rank IM U.S. Mid Cap Core Equity (MF)



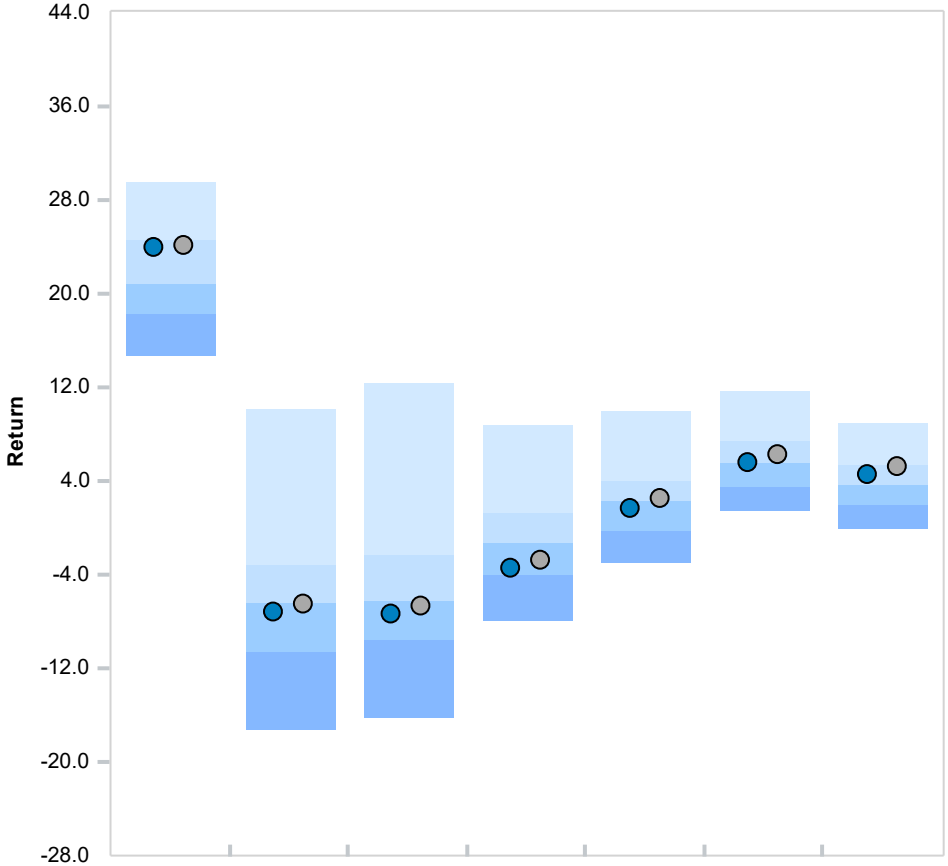
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	7 (35%)	8 (40%)	5 (25%)	0 (0%)
Index	20	11 (55%)	7 (35%)	2 (10%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Mid Cap Core Equity (MF)



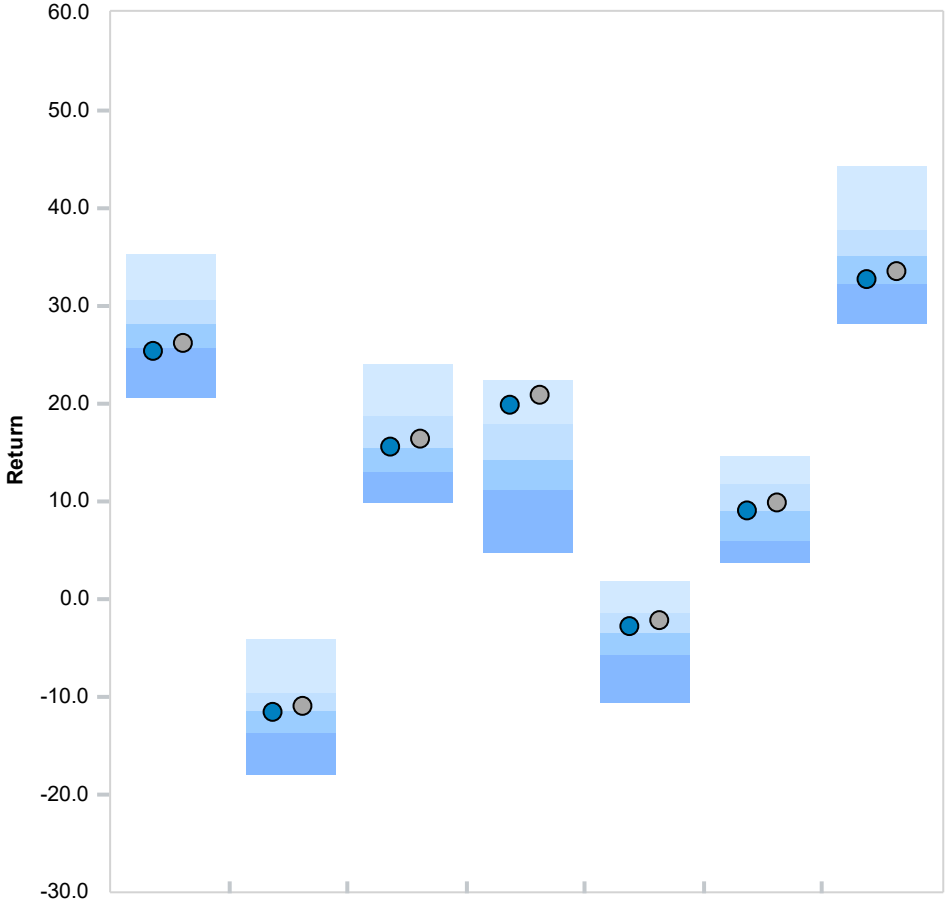
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	4 (20%)	16 (80%)	0 (0%)	0 (0%)
Index	20	14 (70%)	6 (30%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Mid Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	23.89 (30)	-7.20 (53)	-7.46 (57)	-3.45 (69)	1.68 (60)	5.47 (50)	4.49 (33)
Index	24.07 (30)	-6.62 (51)	-6.70 (53)	-2.75 (63)	2.39 (50)	6.22 (37)	5.22 (26)
Median	20.77	-6.38	-6.15	-1.29	2.34	5.46	3.60

Peer Group Analysis - IM U.S. Mid Cap Core Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	25.34 (78)	-11.64 (54)	15.44 (50)	19.88 (14)	-2.77 (42)	9.08 (48)	32.72 (69)
Index	26.20 (70)	-11.08 (42)	16.24 (42)	20.74 (10)	-2.18 (31)	9.77 (40)	33.50 (61)
Median	28.08	-11.52	15.44	14.23	-3.40	8.91	35.08

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-29.93 (73)	6.89 (49)	-0.28 (78)	2.90 (72)	14.27 (61)	-17.40 (74)
Index	-29.70 (70)	7.06 (43)	-0.09 (75)	3.05 (70)	14.49 (53)	-17.28 (73)
Median	-28.30	6.85	0.98	4.14	14.57	-15.85

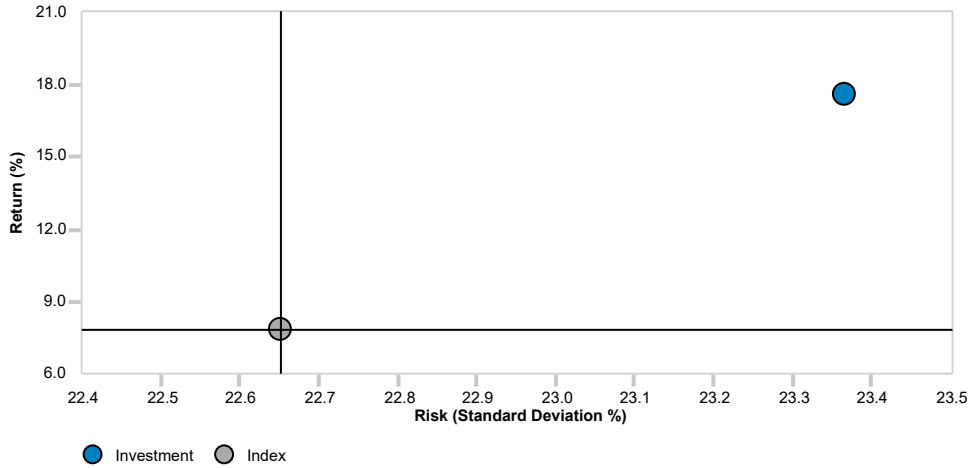
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	17.63	23.37	0.74	113.96	9	82.64	3
Index	7.86	22.65	0.37	100.00	9	100.00	3

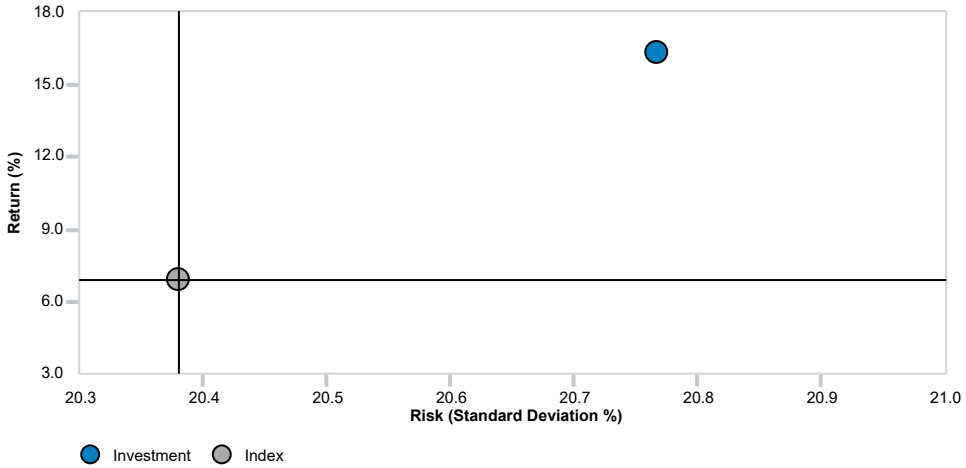
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	16.33	20.77	0.78	110.34	14	74.99	6
Index	6.86	20.38	0.37	100.00	15	100.00	5

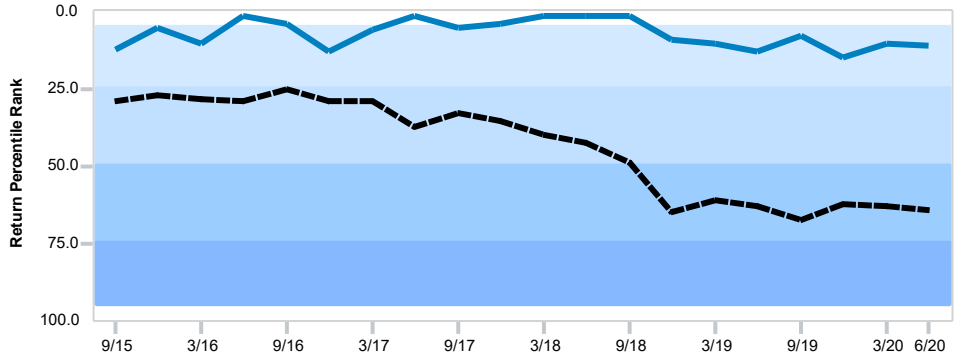
Risk and Return 3 Years



Risk and Return 5 Years

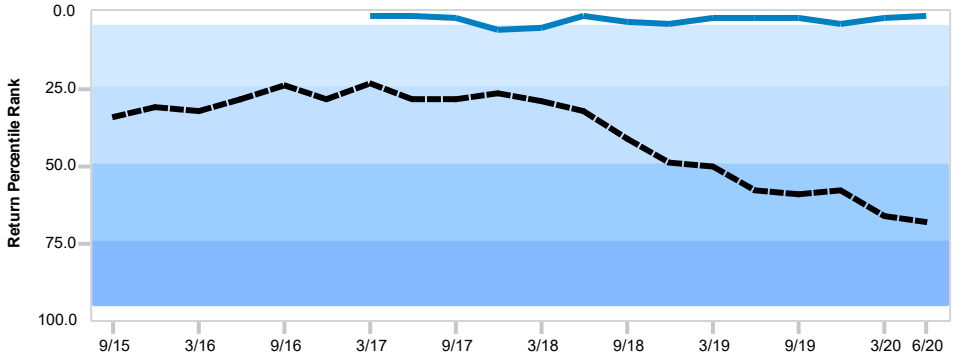


3 Year Rolling Percentile Rank IM U.S. Small Cap Growth Equity (MF)



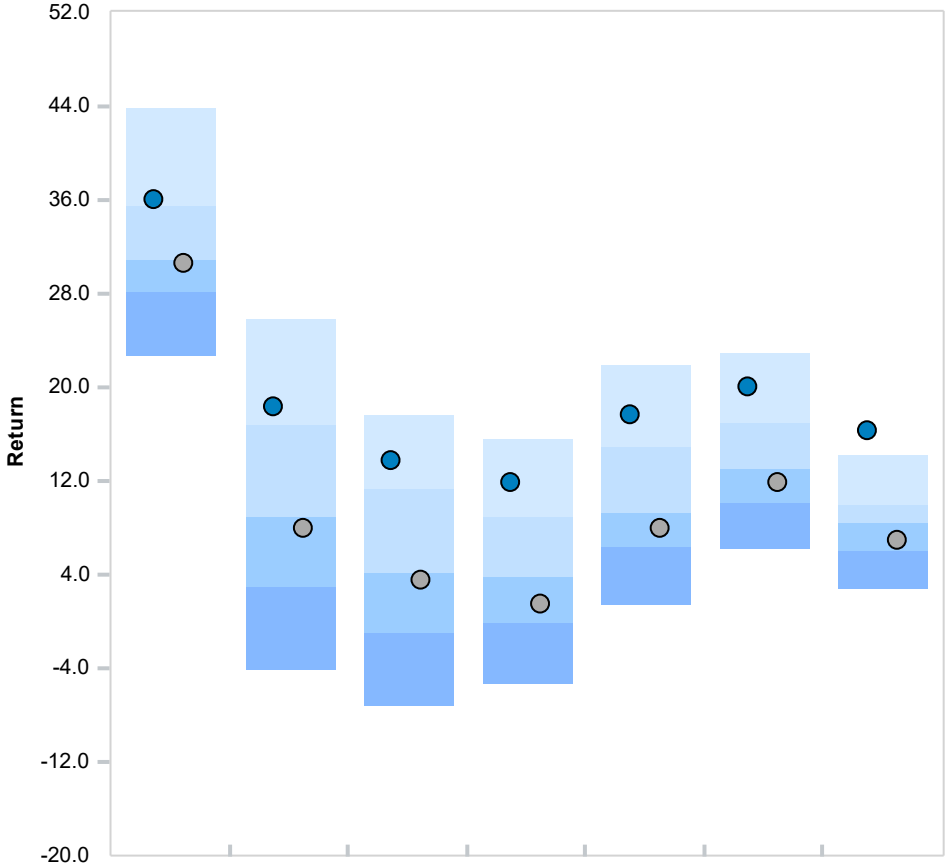
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	1 (5%)	12 (60%)	7 (35%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Small Cap Growth Equity (MF)



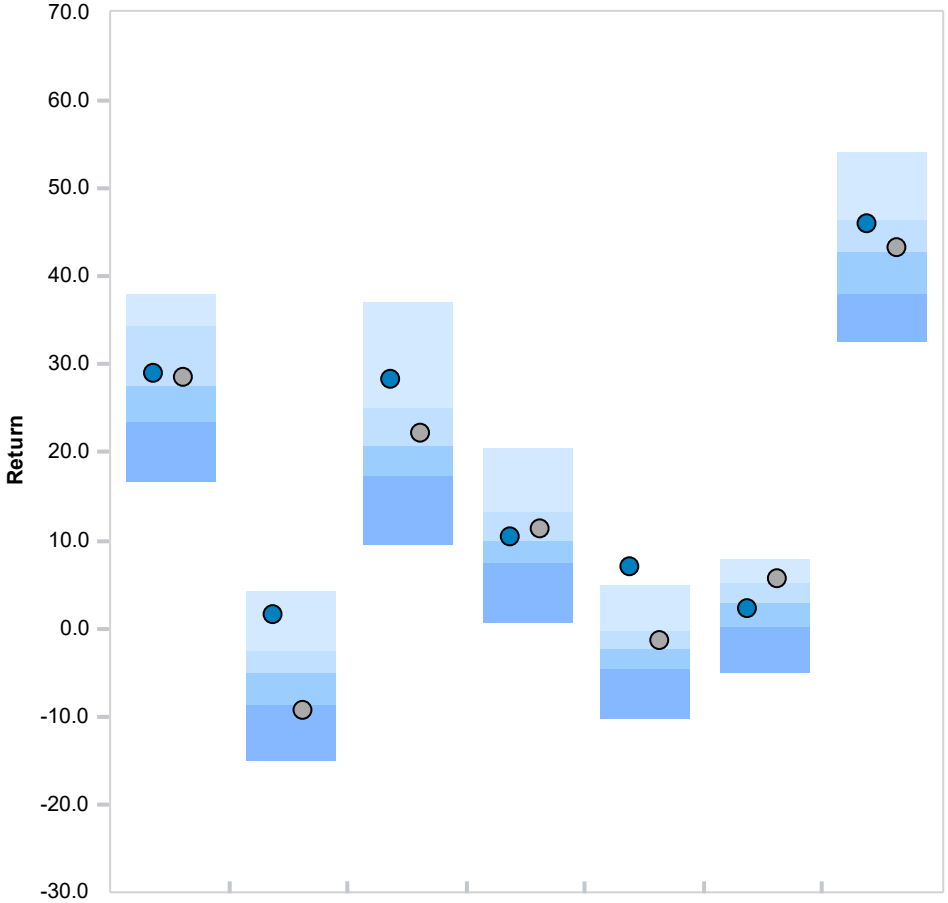
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	14	14 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	2 (10%)	13 (65%)	5 (25%)	0 (0%)

Peer Group Analysis - IM U.S. Small Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	36.08 (24)	18.22 (19)	13.65 (13)	11.89 (12)	17.63 (11)	19.99 (12)	16.33 (1)
Index	30.58 (52)	7.98 (58)	3.48 (55)	1.47 (66)	7.86 (64)	11.78 (62)	6.86 (68)
Median	30.85	8.99	4.23	3.75	9.31	12.97	8.45

Peer Group Analysis - IM U.S. Small Cap Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	28.93 (45)	1.59 (11)	28.20 (14)	10.40 (47)	6.94 (2)	2.25 (56)	45.90 (28)
Index	28.48 (47)	-9.31 (79)	22.17 (41)	11.32 (41)	-1.38 (37)	5.60 (21)	43.30 (47)
Median	27.70	-5.12	20.69	9.86	-2.35	2.79	42.88

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-16.69 (3)	4.29 (100)	-3.87 (42)	7.85 (7)	19.26 (31)	-23.06 (85)
Index	-25.76 (61)	11.39 (33)	-4.17 (45)	2.75 (66)	17.14 (48)	-21.65 (64)
Median	-24.21	9.90	-4.47	3.74	16.89	-21.01

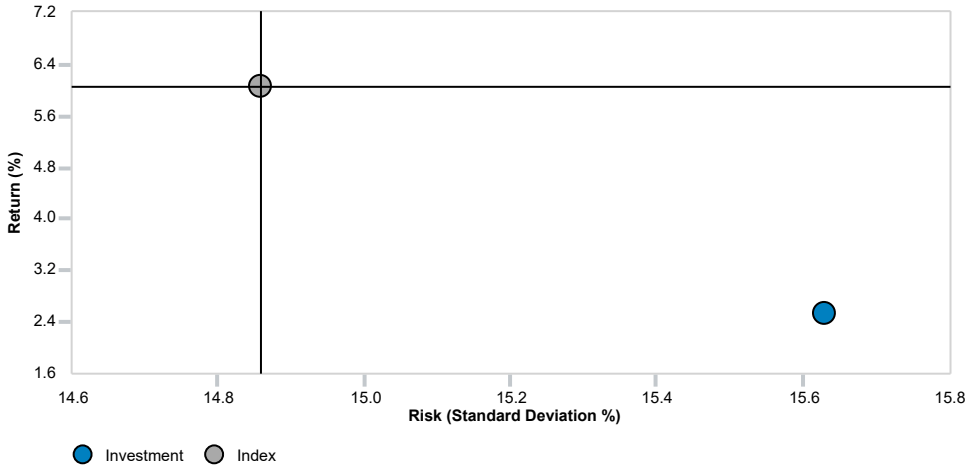
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.54	15.63	0.13	92.90	7	109.44	5
Index	6.07	14.86	0.35	100.00	6	100.00	6

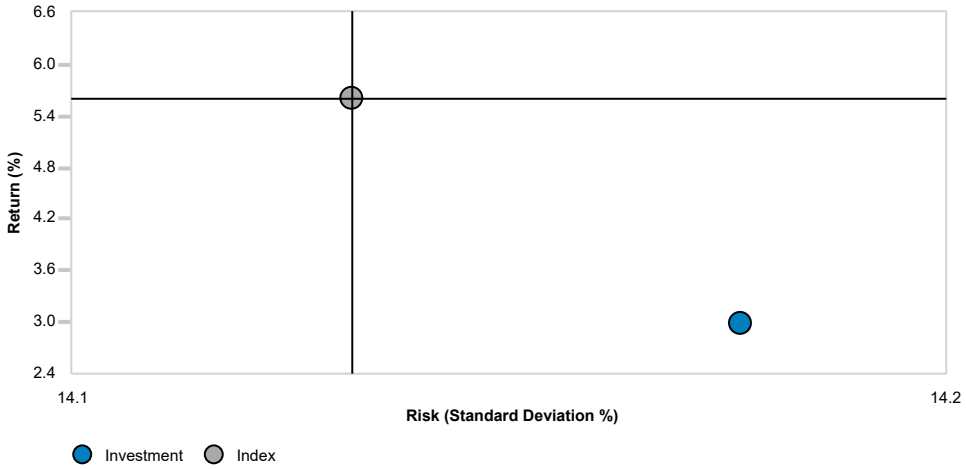
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.97	14.18	0.20	89.68	12	101.29	8
Index	5.61	14.13	0.37	100.00	11	100.00	9

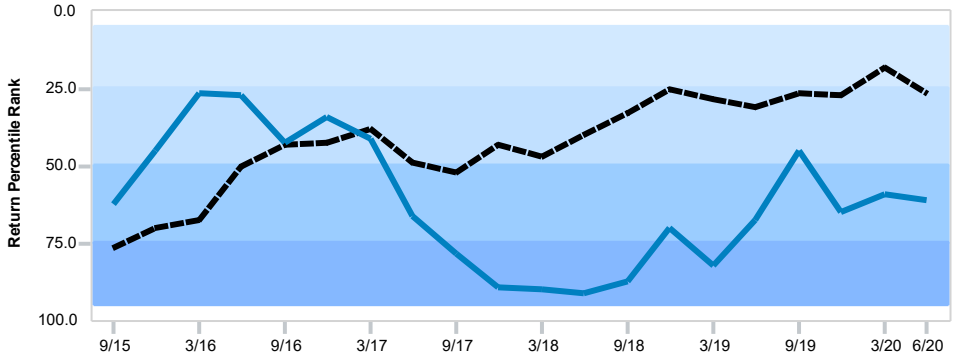
Risk and Return 3 Years



Risk and Return 5 Years

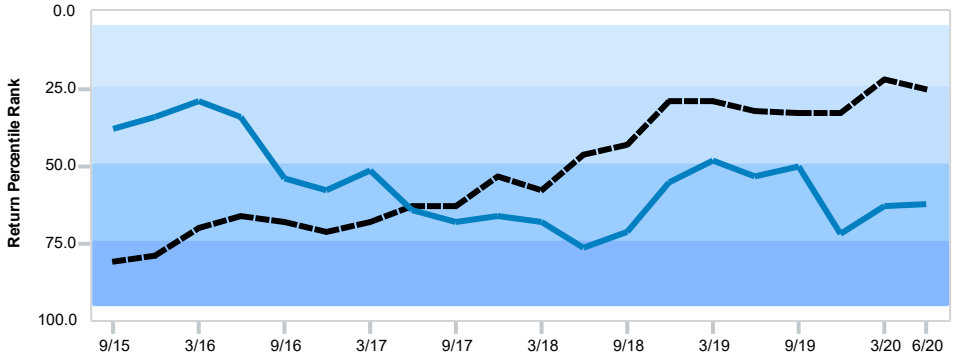


3 Year Rolling Percentile Rank IM International Growth Equity (MF)



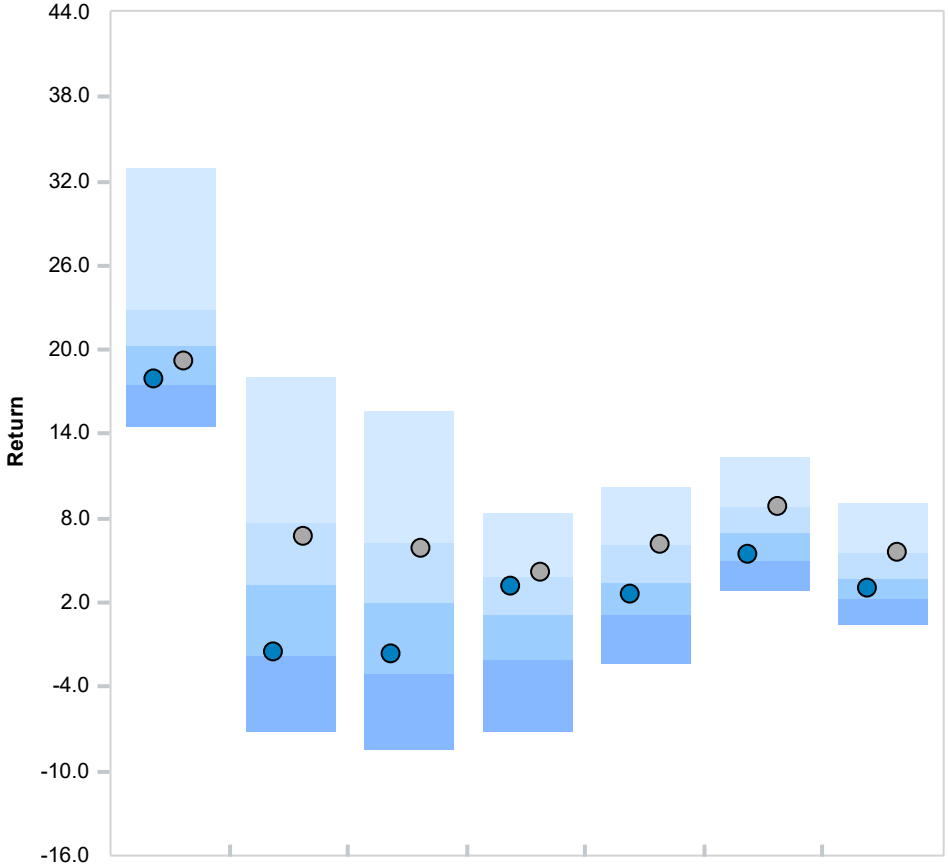
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	7 (35%)	7 (35%)	6 (30%)
Index	20	2 (10%)	14 (70%)	3 (15%)	1 (5%)

5 Year Rolling Percentile Rank IM International Growth Equity (MF)



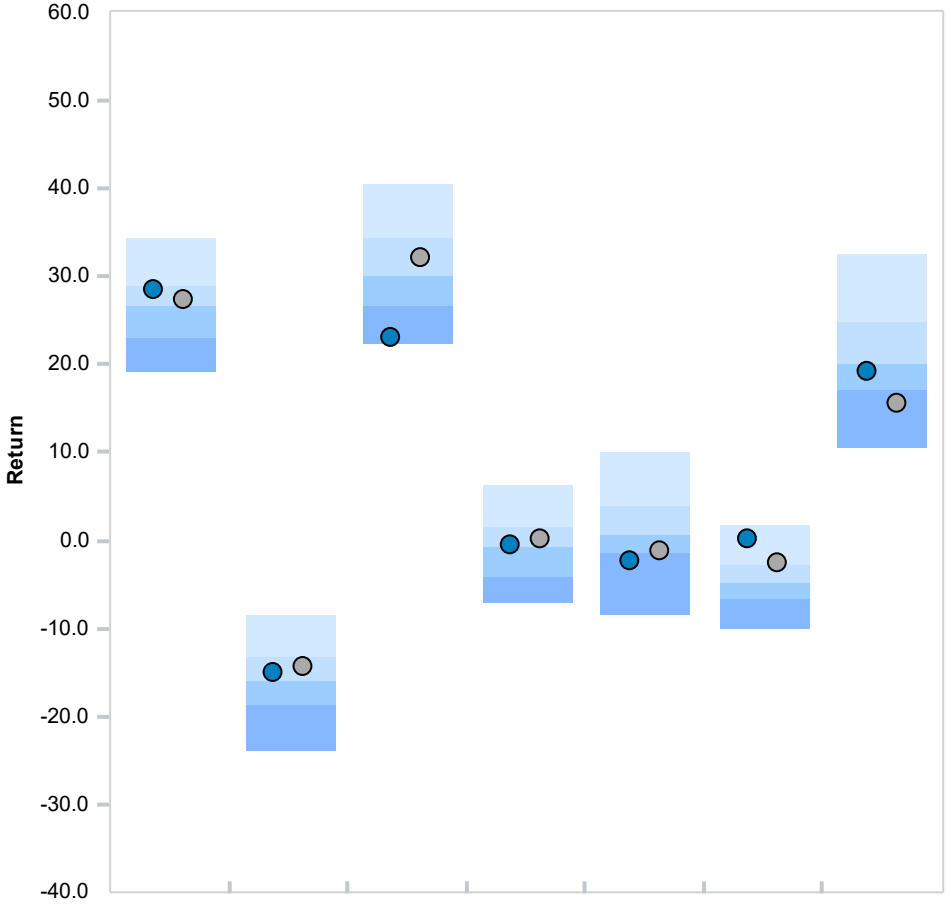
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	6 (30%)	13 (65%)	1 (5%)
Index	20	2 (10%)	7 (35%)	9 (45%)	2 (10%)

Peer Group Analysis - IM International Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	17.84 (73)	-1.49 (74)	-1.66 (70)	3.09 (31)	2.54 (61)	5.39 (70)	2.97 (62)
Index	19.11 (60)	6.70 (32)	5.80 (28)	4.21 (23)	6.07 (26)	8.79 (26)	5.61 (25)
Median	20.26	3.30	1.95	1.10	3.47	7.01	3.75

Peer Group Analysis - IM International Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	28.42 (28)	-15.06 (42)	23.02 (93)	-0.53 (47)	-2.29 (82)	0.25 (10)	19.10 (60)
Index	27.34 (41)	-14.43 (35)	32.01 (37)	0.12 (39)	-1.25 (73)	-2.65 (23)	15.49 (81)
Median	26.56	-15.87	30.17	-0.83	0.58	-4.89	20.19

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-22.11 (53)	7.32 (89)	-0.18 (15)	4.92 (28)	14.24 (16)	-11.20 (11)
Index	-18.25 (18)	9.58 (57)	-0.85 (30)	4.35 (38)	12.31 (41)	-12.20 (23)
Median	-21.90	9.77	-1.53	3.91	11.81	-14.28

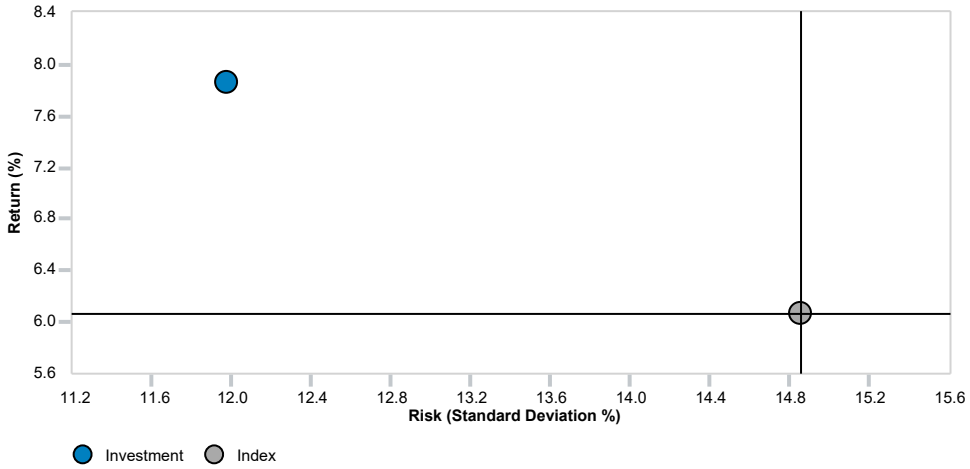
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.86	11.98	0.54	84.49	9	70.31	3
Index	6.07	14.86	0.35	100.00	6	100.00	6

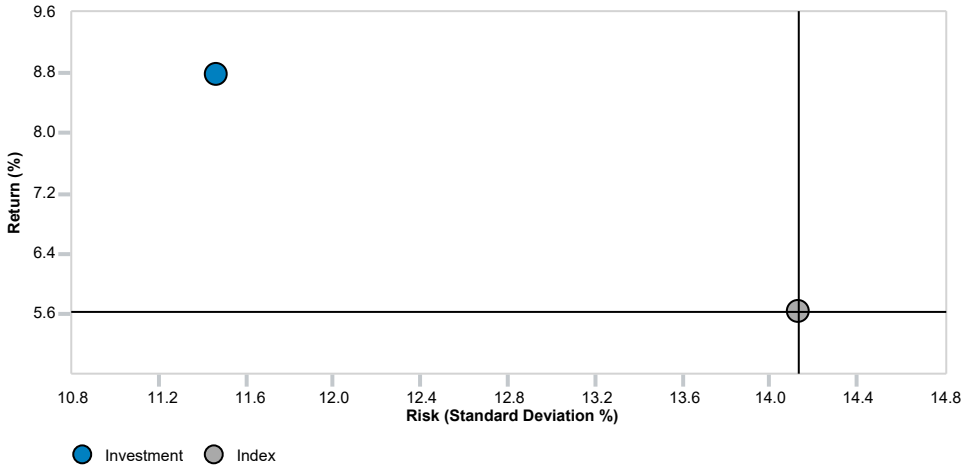
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	8.79	11.47	0.69	87.49	15	65.95	5
Index	5.61	14.13	0.37	100.00	11	100.00	9

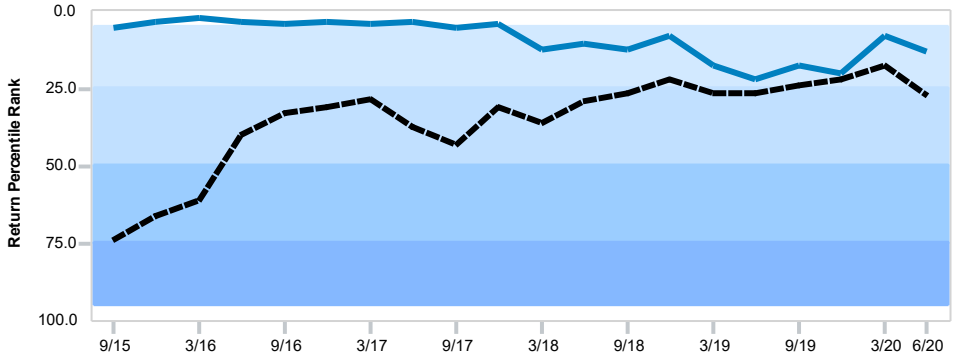
Risk and Return 3 Years



Risk and Return 5 Years

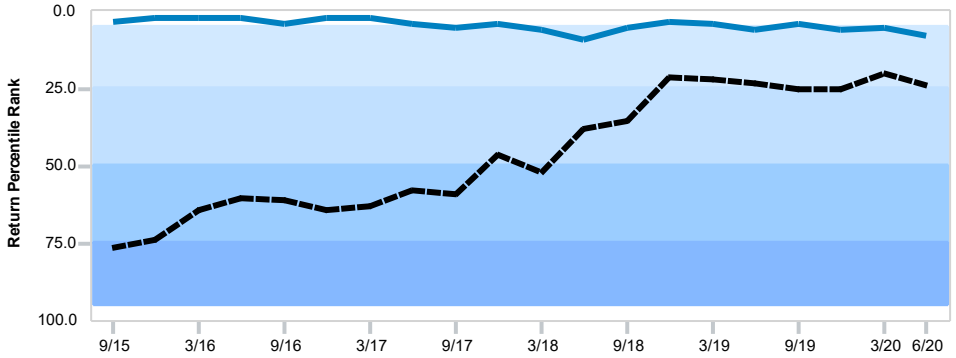


3 Year Rolling Percentile Rank IM International Multi-Cap Growth Equity (MF)



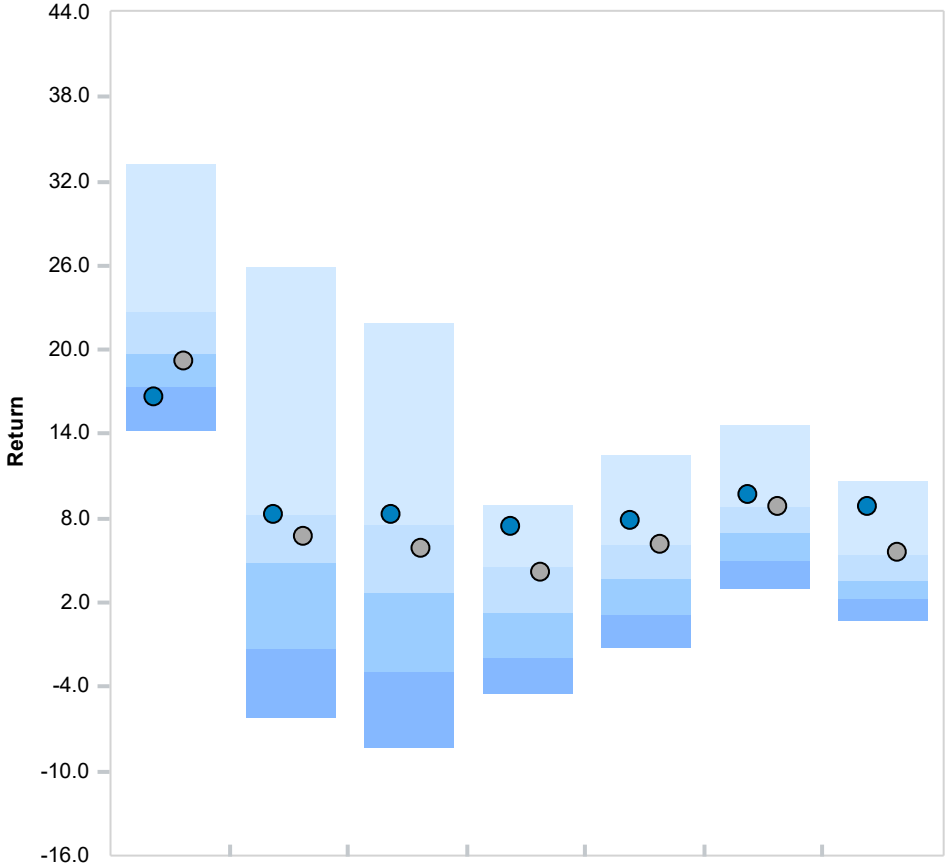
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	4 (20%)	13 (65%)	3 (15%)	0 (0%)

5 Year Rolling Percentile Rank IM International Multi-Cap Growth Equity (MF)



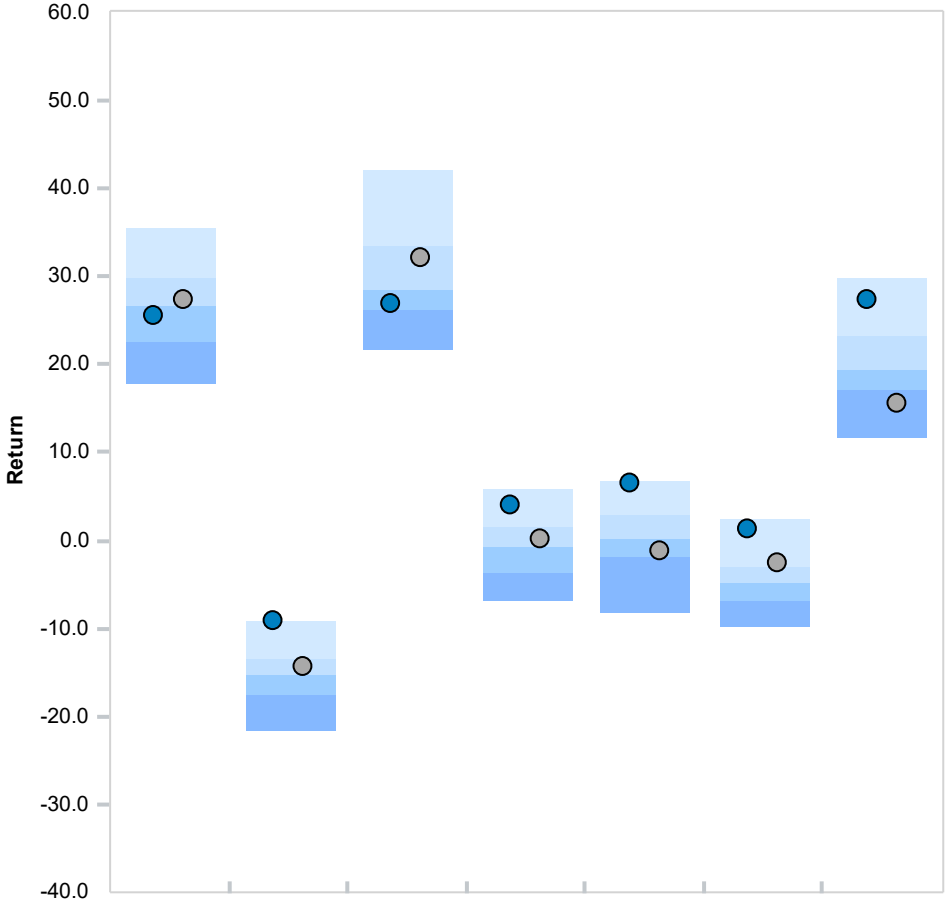
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	7 (35%)	3 (15%)	9 (45%)	1 (5%)

Peer Group Analysis - IM International Multi-Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	16.59 (82)	8.25 (25)	8.30 (22)	7.43 (10)	7.86 (13)	9.67 (19)	8.79 (8)
Index	19.11 (57)	6.70 (39)	5.80 (34)	4.21 (28)	6.07 (27)	8.79 (25)	5.61 (24)
Median	19.71	4.85	2.73	1.28	3.72	6.98	3.61

Peer Group Analysis - IM International Multi-Cap Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	25.56 (57)	-9.22 (6)	26.80 (68)	3.96 (11)	6.46 (6)	1.30 (8)	27.37 (9)
Index	27.34 (43)	-14.43 (38)	32.01 (31)	0.12 (39)	-1.25 (69)	-2.65 (22)	15.49 (82)
Median	26.56	-15.28	28.48	-0.81	0.20	-4.78	19.52

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-13.54 (3)	7.40 (87)	0.05 (12)	4.26 (41)	12.09 (43)	-10.90 (7)
Index	-18.25 (23)	9.58 (54)	-0.85 (34)	4.35 (37)	12.31 (39)	-12.20 (20)
Median	-20.64	9.66	-1.35	3.89	11.76	-14.19

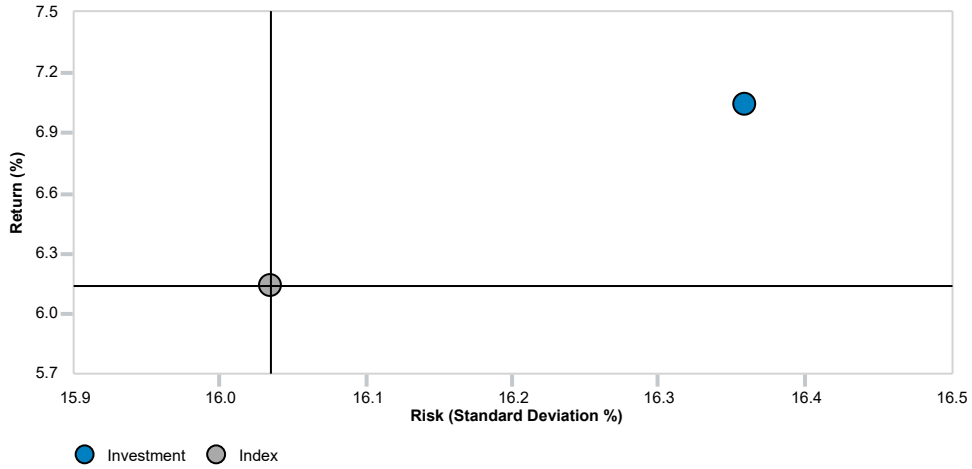
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.04	16.36	0.39	98.83	7	93.10	5
Index	6.14	16.03	0.34	100.00	8	100.00	4

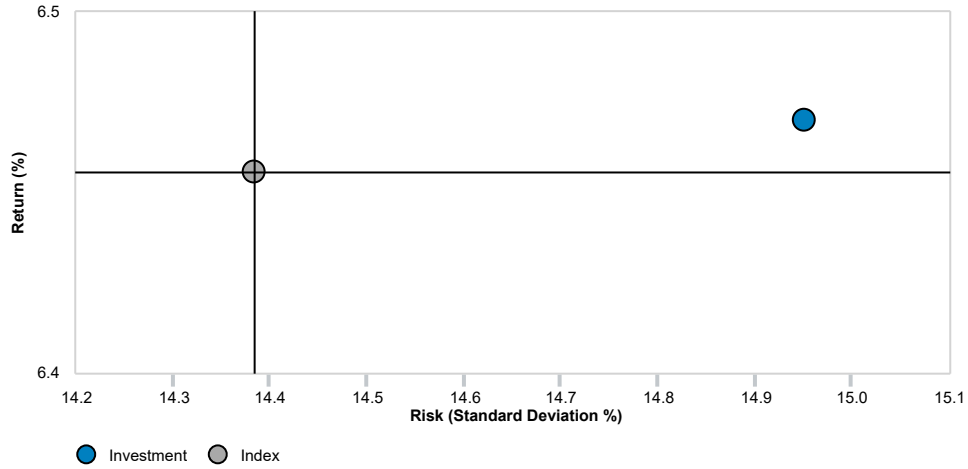
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	6.47	14.95	0.42	96.04	13	93.41	7
Index	6.46	14.38	0.43	100.00	15	100.00	5

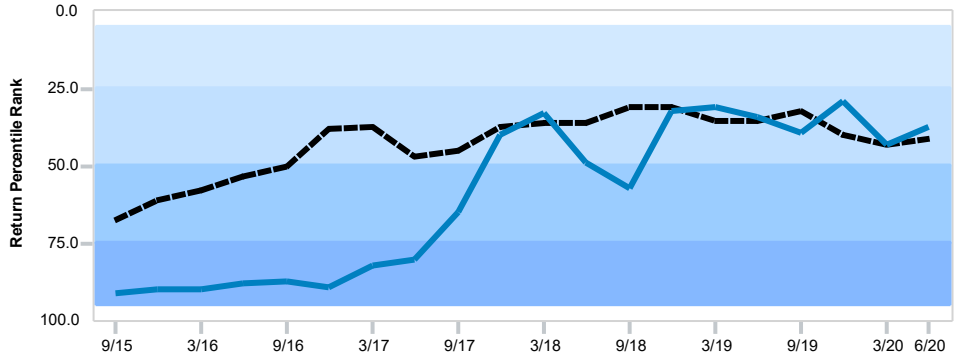
Risk and Return 3 Years



Risk and Return 5 Years

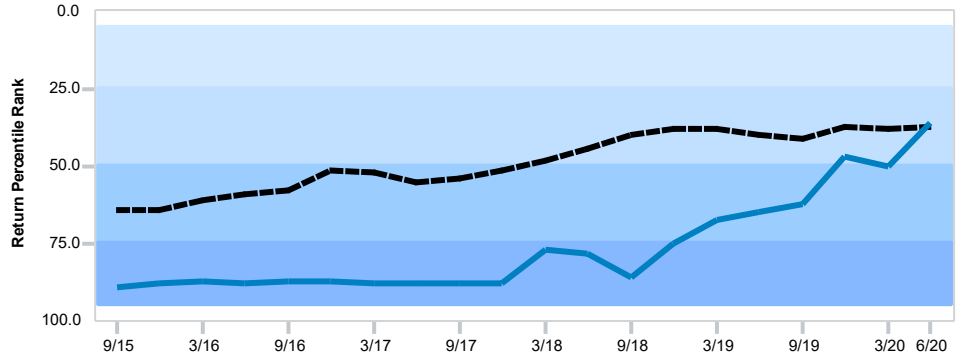


3 Year Rolling Percentile Rank IM Global Equity (MF)



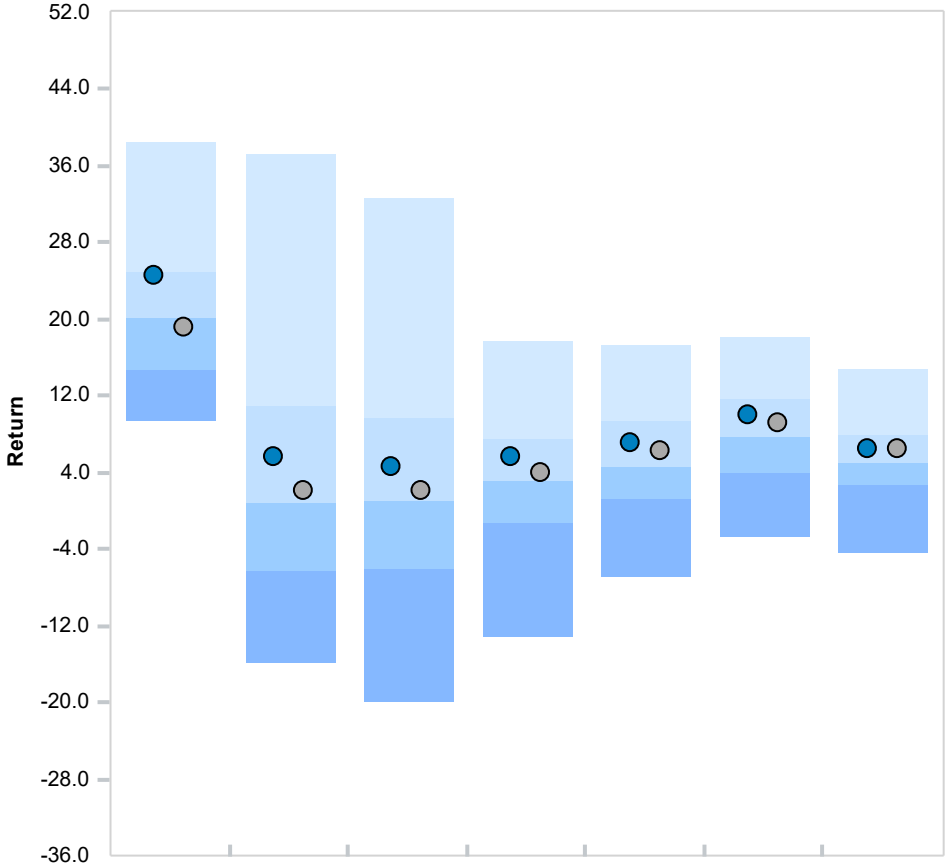
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	10 (50%)	2 (10%)	8 (40%)
Index	20	0 (0%)	16 (80%)	4 (20%)	0 (0%)

5 Year Rolling Percentile Rank IM Global Equity (MF)



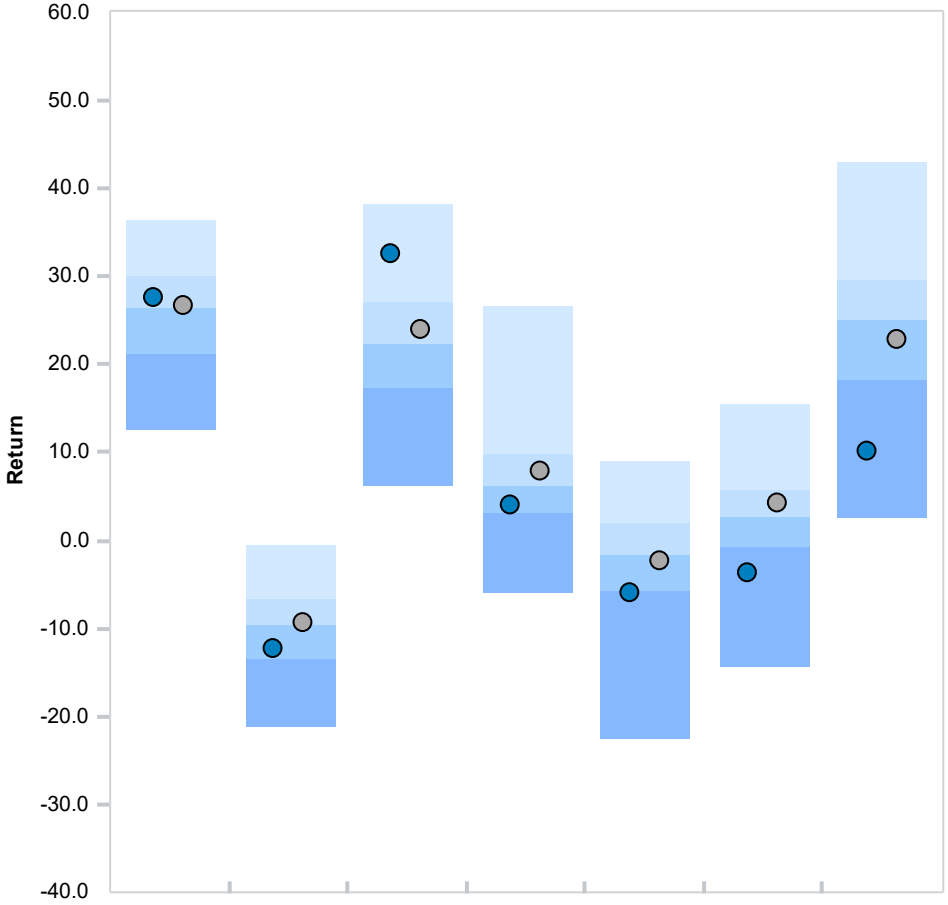
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	3 (15%)	4 (20%)	13 (65%)
Index	20	0 (0%)	10 (50%)	10 (50%)	0 (0%)

Peer Group Analysis - IM Global Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	24.45 (26)	5.55 (36)	4.67 (39)	5.56 (34)	7.04 (37)	9.94 (33)	6.47 (36)
Index	19.22 (54)	2.14 (47)	2.11 (46)	3.91 (45)	6.14 (41)	9.17 (38)	6.46 (37)
Median	20.18	0.73	1.02	3.18	4.56	7.60	5.06

Peer Group Analysis - IM Global Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	27.57 (44)	-12.27 (70)	32.60 (11)	3.94 (70)	-5.96 (76)	-3.62 (84)	10.07 (92)
Index	26.60 (49)	-9.42 (46)	23.97 (42)	7.86 (36)	-2.36 (59)	4.16 (37)	22.80 (60)
Median	26.37	-9.72	22.33	6.34	-1.65	2.57	24.98

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-22.18 (59)	8.98 (46)	-0.83 (60)	3.76 (45)	13.75 (35)	-8.17 (14)
Index	-21.37 (53)	8.95 (47)	-0.03 (46)	3.61 (48)	12.18 (57)	-12.75 (43)
Median	-21.16	8.64	-0.28	3.50	12.60	-13.46

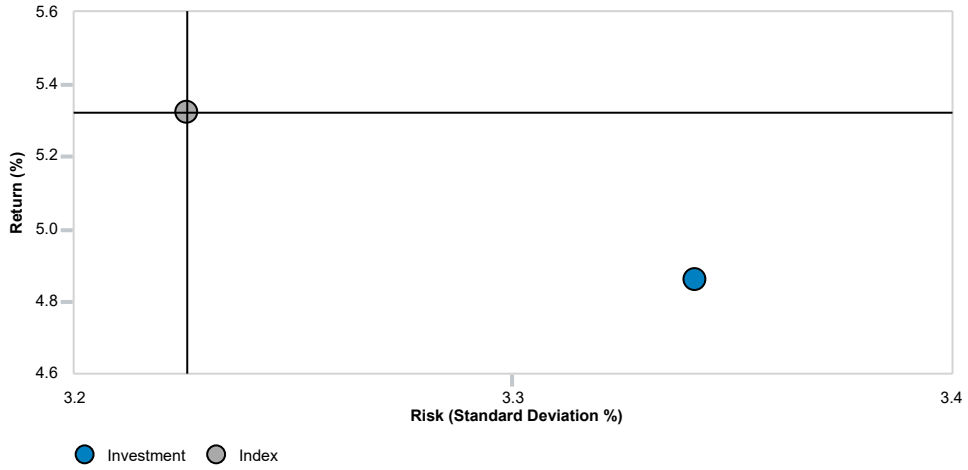
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.86	3.34	0.91	96.73	9	109.43	3
Index	5.32	3.23	1.09	100.00	10	100.00	2

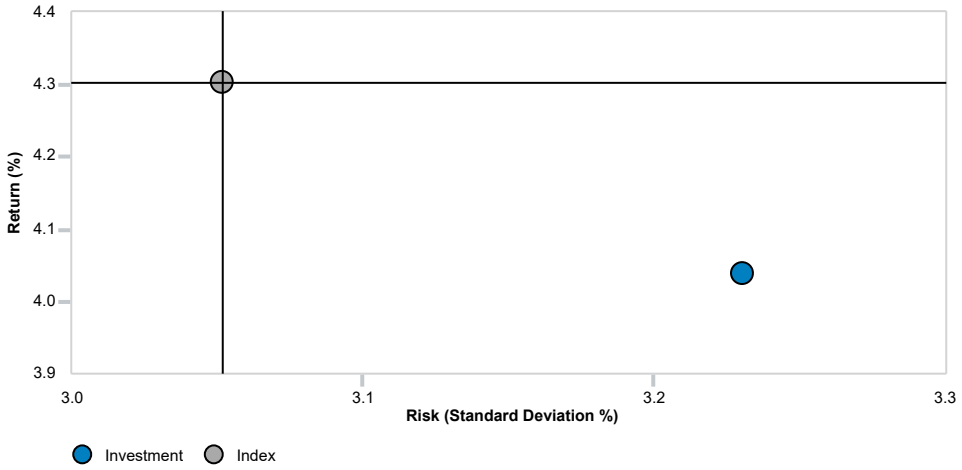
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.04	3.23	0.88	98.16	15	106.35	5
Index	4.30	3.05	1.03	100.00	16	100.00	4

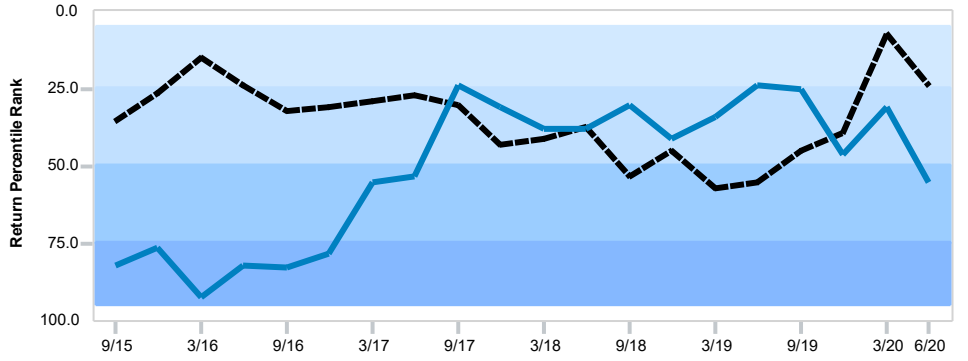
Risk and Return 3 Years



Risk and Return 5 Years

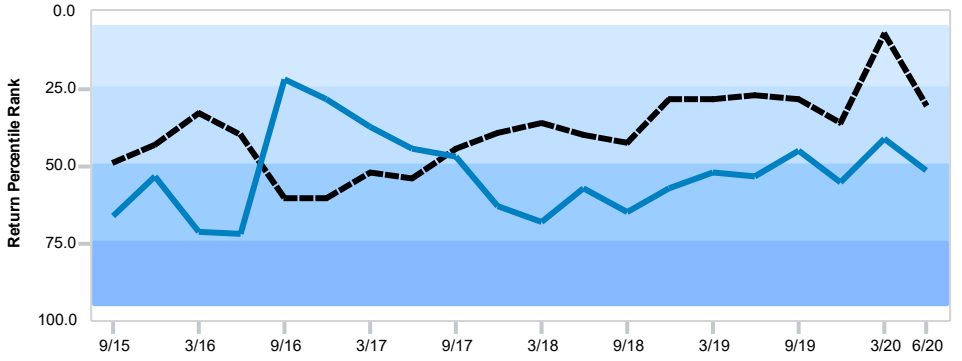


3 Year Rolling Percentile Rank IM U.S. Broad Market Core Fixed Income (MF)



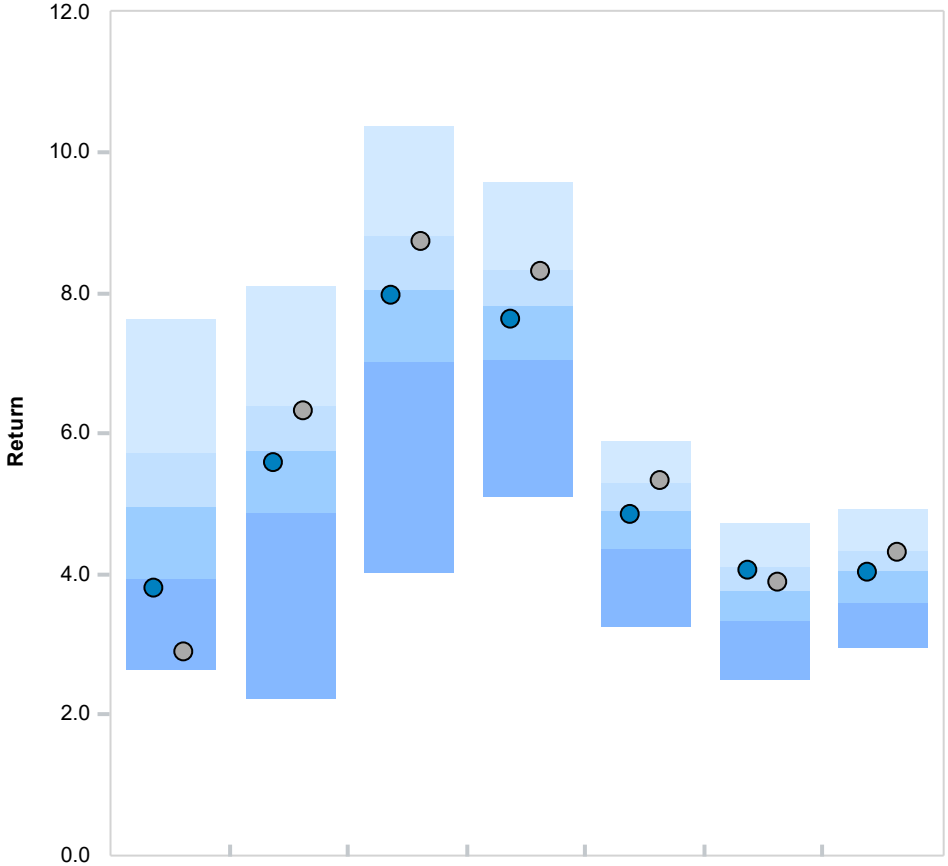
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	3 (15%)	8 (40%)	3 (15%)	6 (30%)
Index	20	4 (20%)	13 (65%)	3 (15%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Broad Market Core Fixed Income (MF)



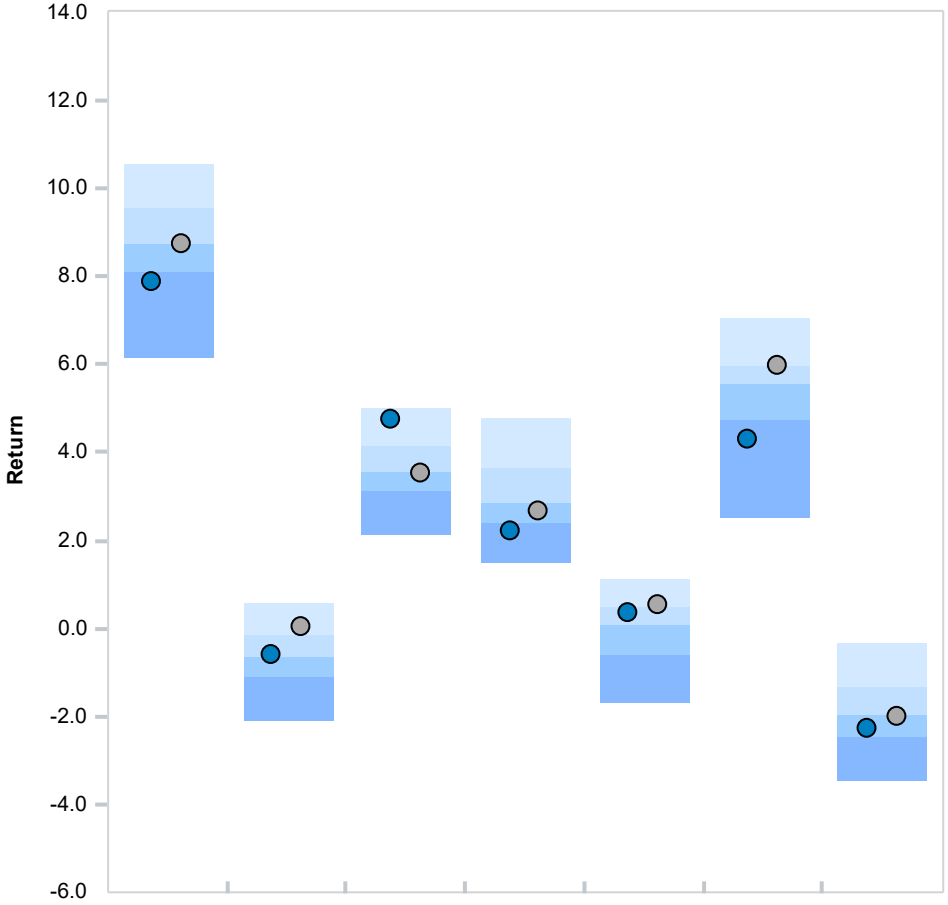
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	1 (5%)	6 (30%)	13 (65%)	0 (0%)
Index	20	1 (5%)	15 (75%)	4 (20%)	0 (0%)

Peer Group Analysis - IM U.S. Broad Market Core Fixed Income (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	3.79 (78)	5.58 (58)	7.98 (52)	7.63 (59)	4.86 (55)	4.07 (28)	4.04 (51)
Index	2.90 (90)	6.33 (30)	8.74 (28)	8.30 (27)	5.32 (24)	3.88 (40)	4.30 (30)
Median	4.97	5.77	8.07	7.82	4.91	3.76	4.05

Peer Group Analysis - IM U.S. Broad Market Core Fixed Income (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	7.89 (80)	-0.60 (49)	4.74 (8)	2.20 (83)	0.33 (35)	4.28 (86)	-2.30 (68)
Index	8.72 (53)	0.01 (18)	3.54 (54)	2.65 (61)	0.55 (20)	5.97 (26)	-2.02 (53)
Median	8.76	-0.63	3.59	2.86	0.09	5.55	-1.98

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	2.12 (27)	-0.39 (97)	2.27 (34)	3.12 (37)	2.70 (86)	1.29 (32)
Index	3.15 (16)	0.18 (51)	2.27 (34)	3.08 (42)	2.94 (72)	1.64 (11)
Median	0.56	0.18	2.16	3.04	3.23	0.99

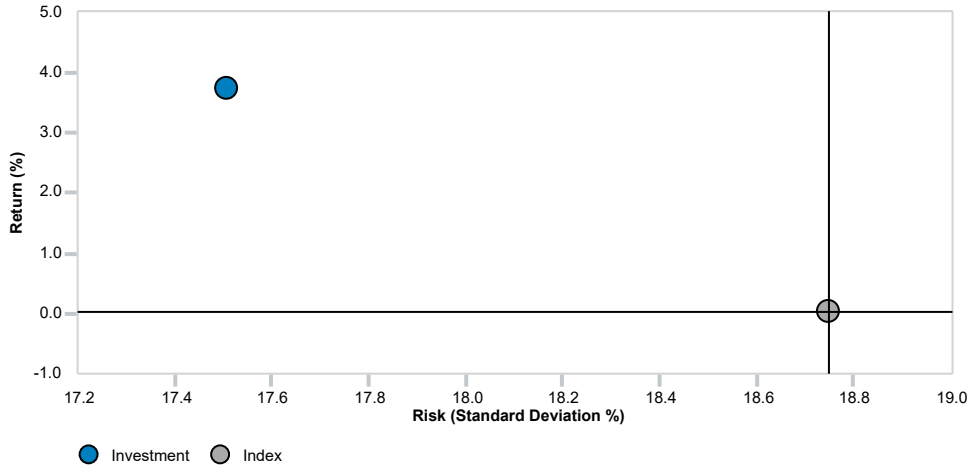
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	3.73	17.51	0.20	103.35	9	86.63	3
Index	0.03	18.75	0.01	100.00	8	100.00	4

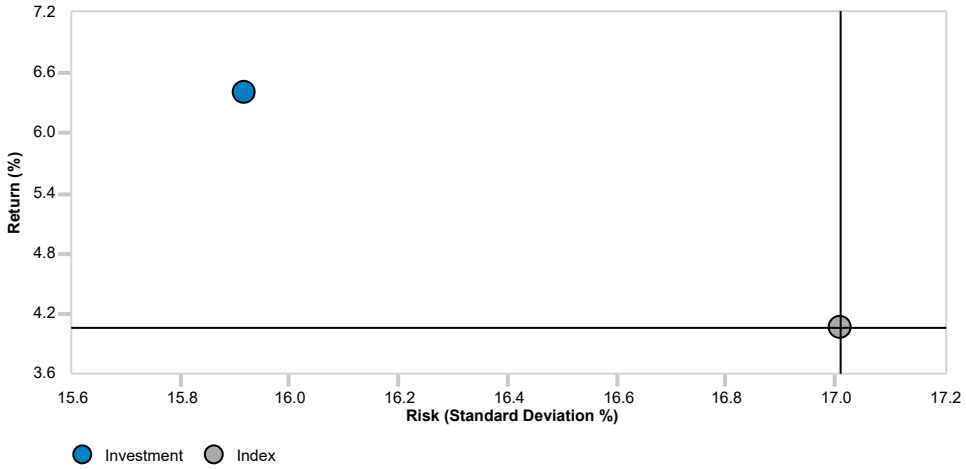
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	6.40	15.92	0.40	100.06	15	88.58	5
Index	4.06	17.01	0.25	100.00	14	100.00	6

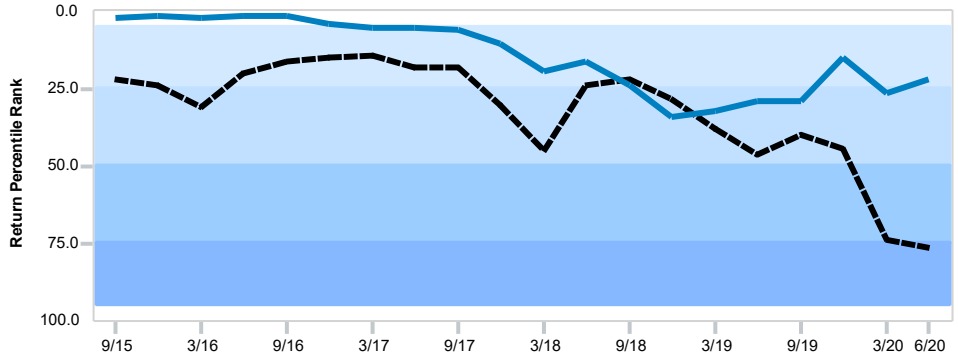
Risk and Return 3 Years



Risk and Return 5 Years

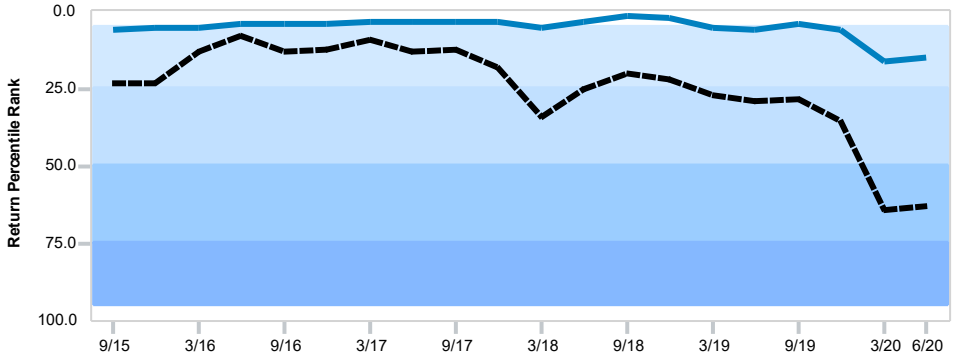


3 Year Rolling Percentile Rank IM Real Estate Sector (MF)



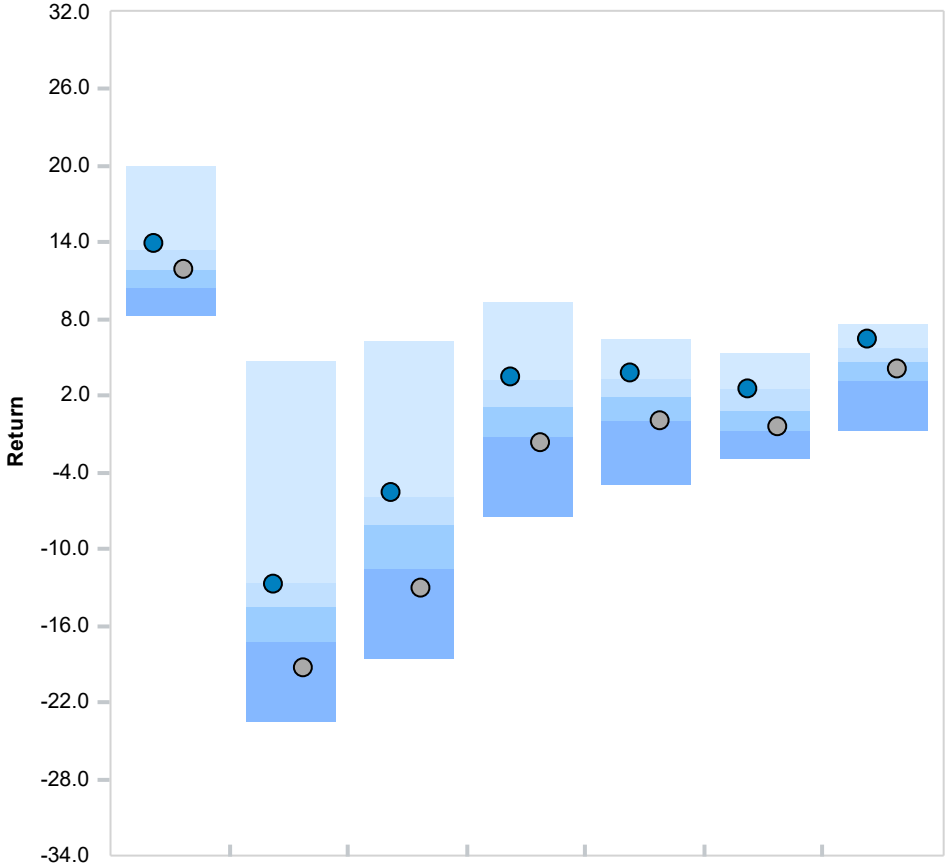
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	15 (75%)	5 (25%)	0 (0%)	0 (0%)
Index	20	10 (50%)	8 (40%)	1 (5%)	1 (5%)

5 Year Rolling Percentile Rank IM Real Estate Sector (MF)



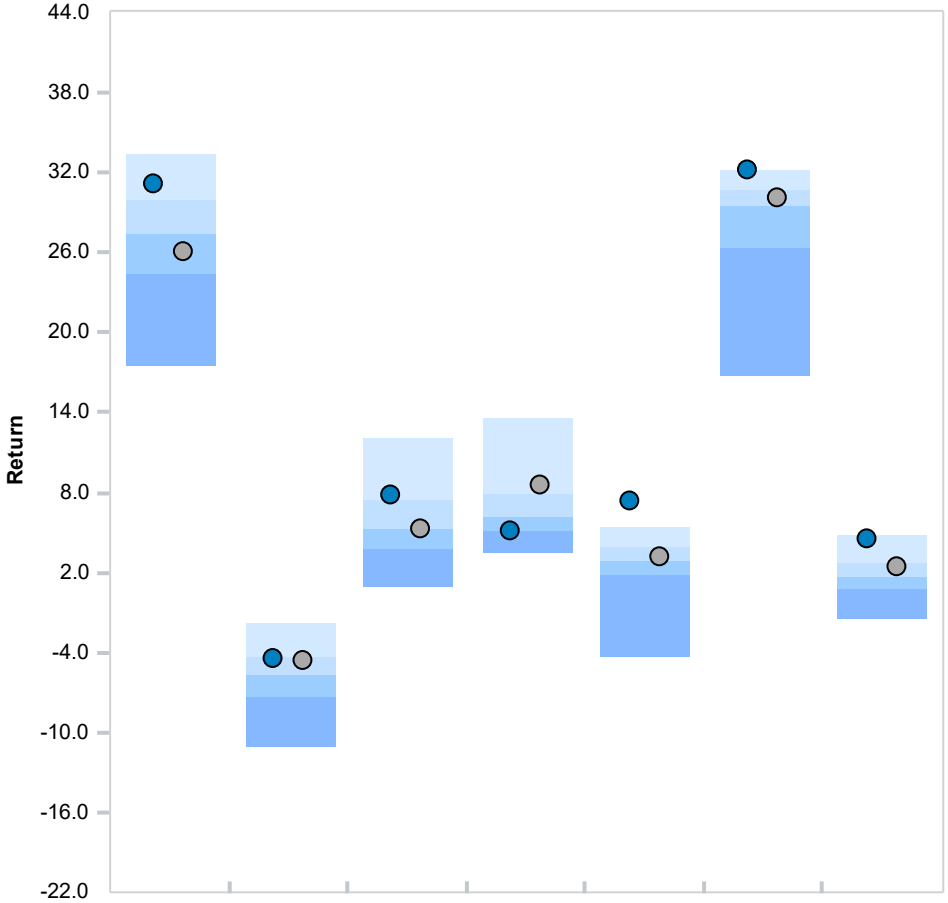
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	13 (65%)	5 (25%)	2 (10%)	0 (0%)

Peer Group Analysis - IM Real Estate Sector (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	13.91 (20)	-12.85 (28)	-5.62 (23)	3.43 (23)	3.73 (22)	2.53 (24)	6.40 (15)
Index	11.82 (52)	-19.32 (86)	-13.04 (82)	-1.66 (78)	0.03 (76)	-0.40 (70)	4.06 (63)
Median	11.87	-14.42	-8.09	1.18	1.88	0.80	4.63

Peer Group Analysis - IM Real Estate Sector (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	31.17 (12)	-4.56 (29)	7.78 (24)	5.12 (74)	7.35 (2)	32.13 (5)	4.44 (7)
Index	26.00 (62)	-4.62 (32)	5.23 (50)	8.52 (19)	3.20 (42)	30.14 (37)	2.47 (28)
Median	27.38	-5.75	5.20	6.17	2.91	29.43	1.64

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-24.33 (62)	1.10 (20)	8.30 (16)	2.77 (27)	16.57 (44)	-6.54 (36)
Index	-27.30 (84)	-0.76 (79)	7.80 (30)	1.24 (74)	16.33 (53)	-6.73 (48)
Median	-23.52	0.14	7.38	2.06	16.38	-6.78

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Additional Funds

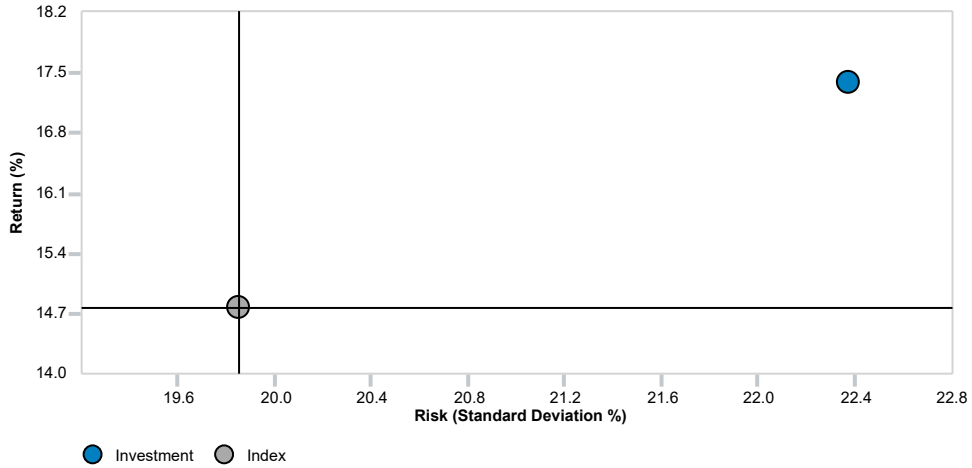
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	17.39	22.38	0.75	111.21	9	105.42	3
Index	14.76	19.86	0.71	100.00	9	100.00	3

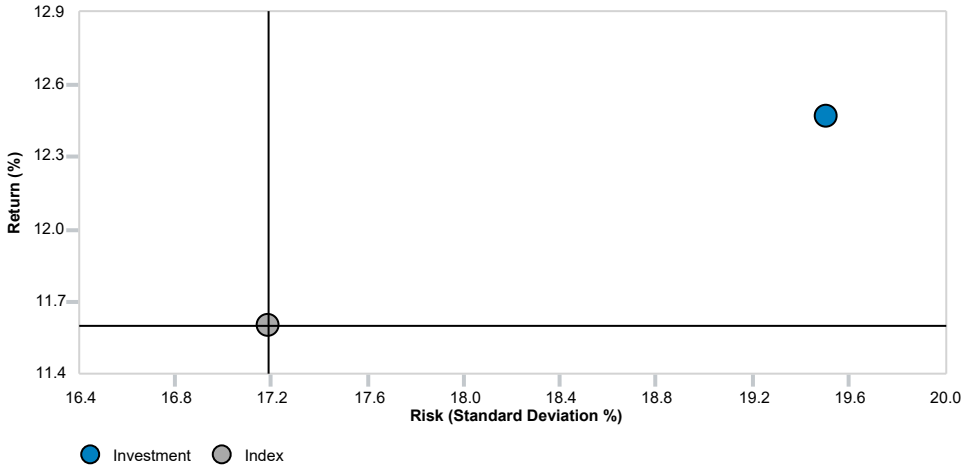
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	12.47	19.51	0.64	108.09	15	106.86	5
Index	11.60	17.19	0.66	100.00	16	100.00	4

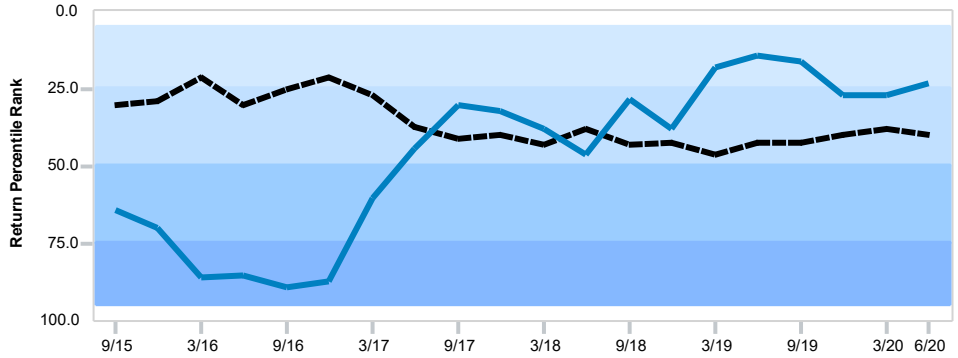
Risk and Return 3 Years



Risk and Return 5 Years

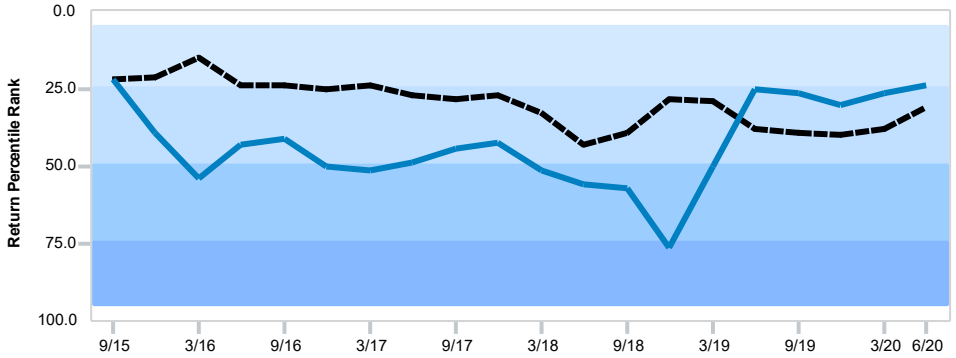


3 Year Rolling Percentile Rank IM U.S. Mid Cap Growth Equity (MF)



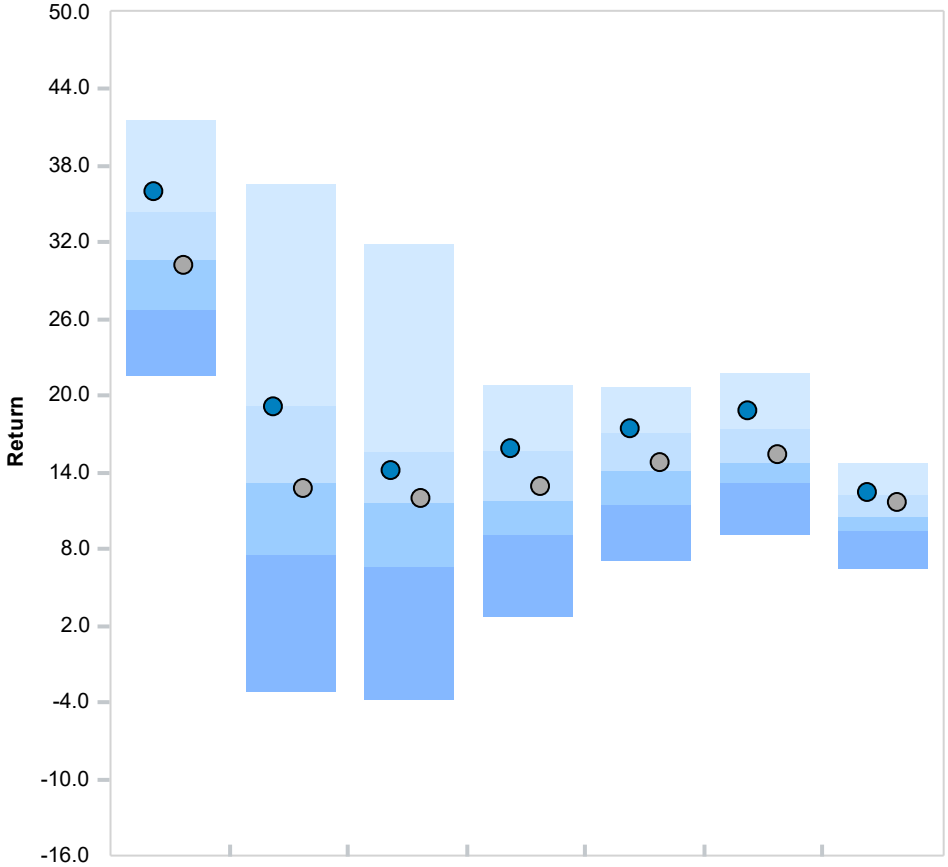
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	4 (20%)	9 (45%)	3 (15%)	4 (20%)
Index	20	3 (15%)	17 (85%)	0 (0%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Mid Cap Growth Equity (MF)



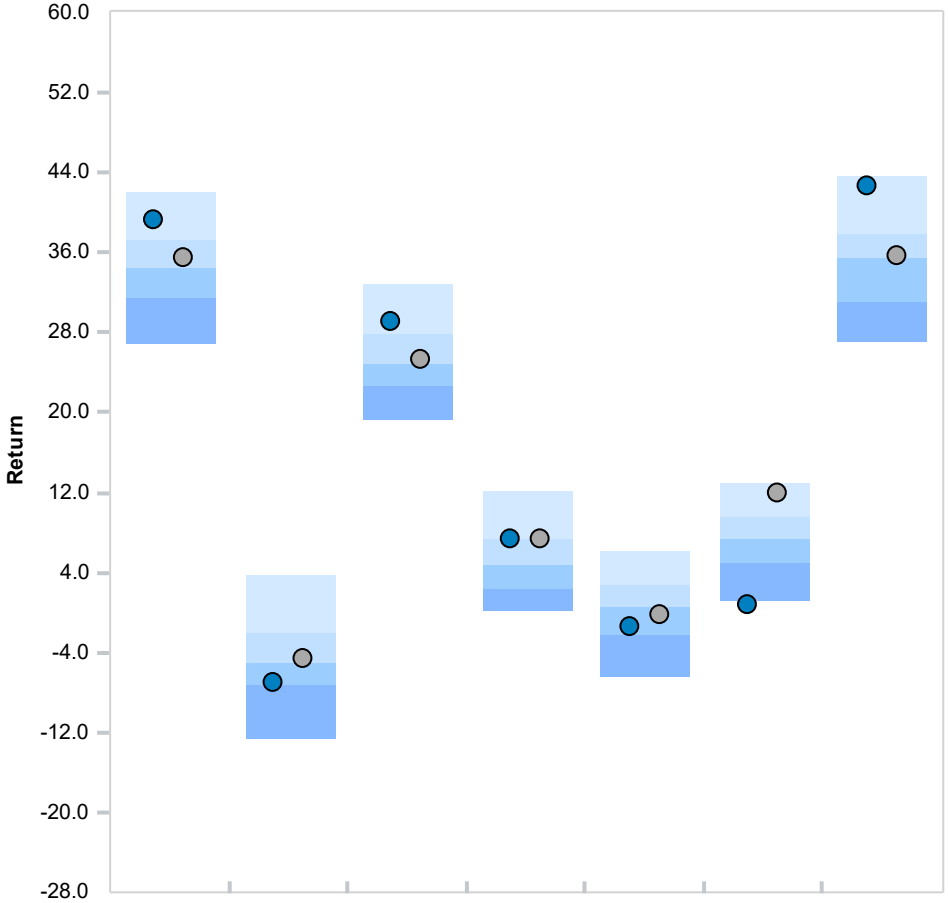
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	3 (15%)	11 (55%)	5 (25%)	1 (5%)
Index	20	7 (35%)	13 (65%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Mid Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	35.95 (19)	19.17 (26)	14.06 (34)	15.77 (25)	17.39 (23)	18.78 (19)	12.47 (24)
Index	30.26 (55)	12.67 (53)	11.91 (47)	12.92 (40)	14.76 (40)	15.33 (44)	11.60 (31)
Median	30.58	13.16	11.63	11.78	14.08	14.77	10.50

Peer Group Analysis - IM U.S. Mid Cap Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	39.26 (12)	-7.01 (73)	29.15 (16)	7.29 (25)	-1.38 (68)	0.69 (97)	42.66 (8)
Index	35.47 (39)	-4.75 (47)	25.27 (44)	7.33 (25)	-0.20 (56)	11.90 (10)	35.74 (47)
Median	34.41	-5.01	24.81	4.80	0.53	7.28	35.43

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-17.84 (31)	6.69 (66)	-4.29 (86)	10.74 (3)	23.16 (9)	-20.42 (86)
Index	-20.04 (60)	8.17 (37)	-0.67 (33)	5.40 (72)	19.62 (46)	-15.99 (30)
Median	-19.35	7.45	-1.36	6.42	19.44	-17.14

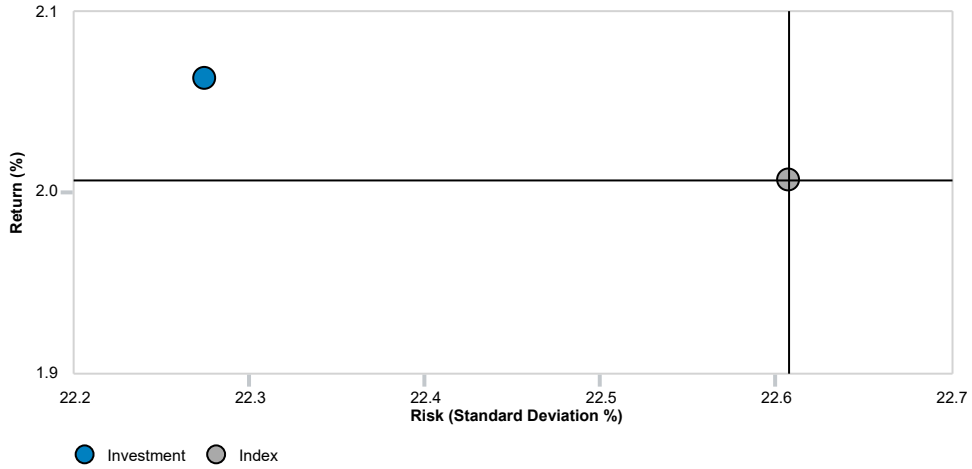
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.06	22.27	0.13	98.29	8	98.25	4
Index	2.01	22.61	0.13	100.00	8	100.00	4

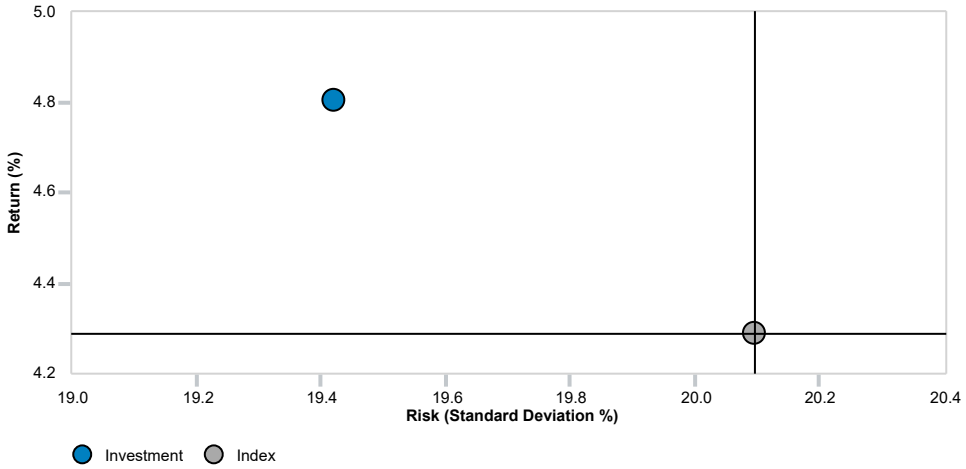
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.80	19.42	0.28	96.17	14	93.61	6
Index	4.29	20.10	0.25	100.00	14	100.00	6

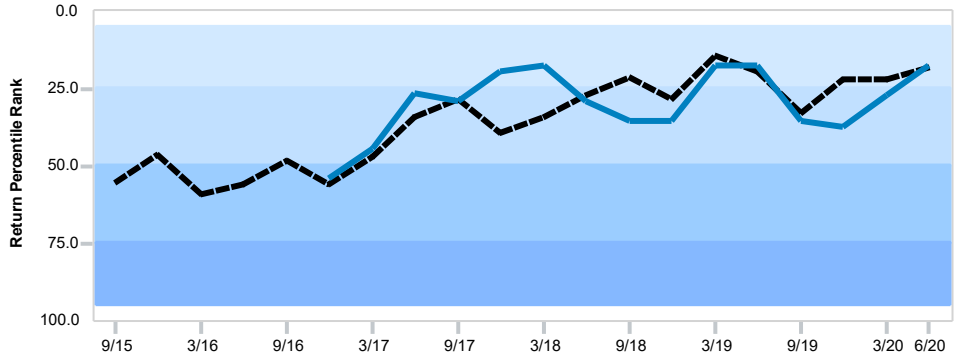
Risk and Return 3 Years



Risk and Return 5 Years

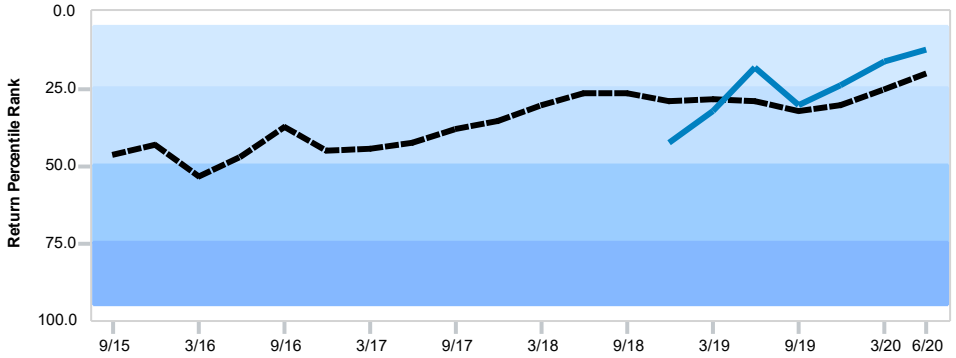


3 Year Rolling Percentile Rank IM U.S. Small Cap Core Equity (MF)



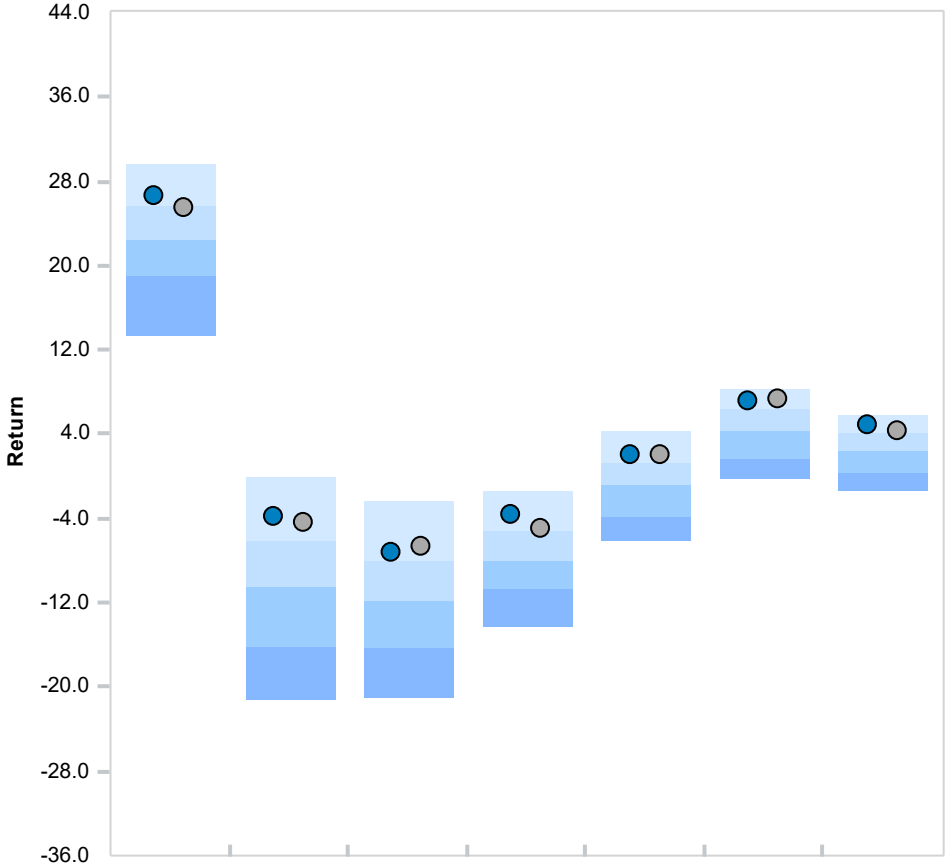
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	15	5 (33%)	9 (60%)	1 (7%)	0 (0%)
Index	20	6 (30%)	10 (50%)	4 (20%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Small Cap Core Equity (MF)



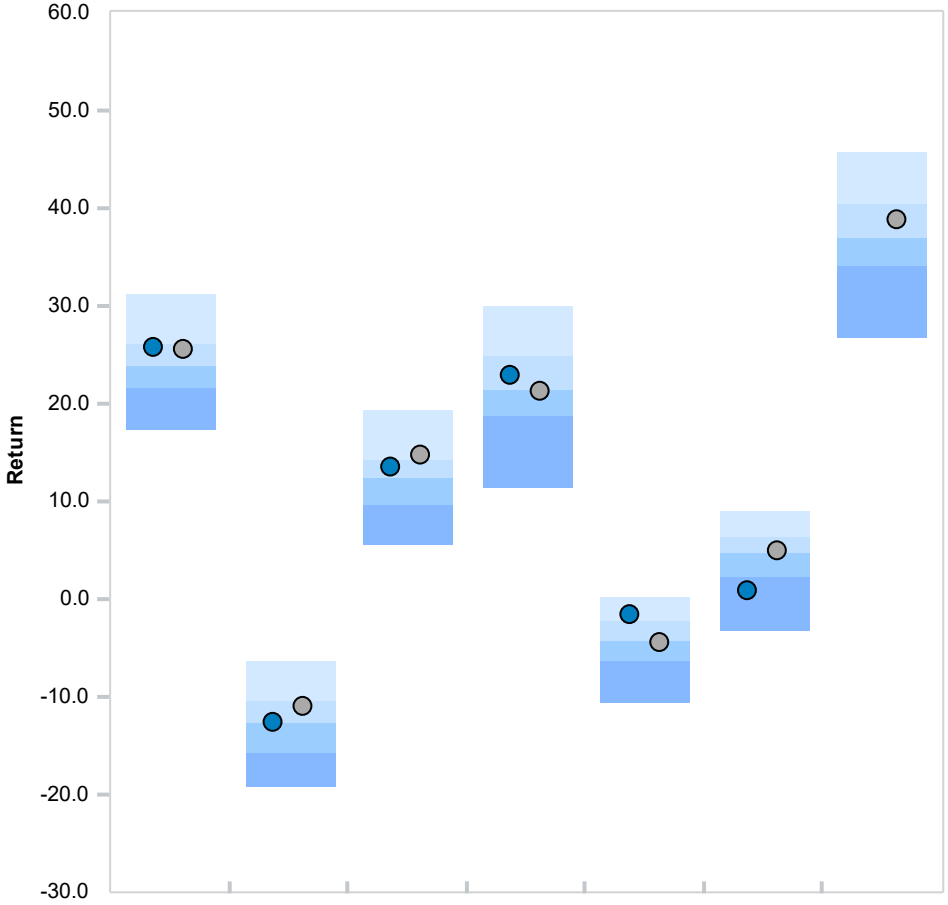
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	7	4 (57%)	3 (43%)	0 (0%)	0 (0%)
Index	20	2 (10%)	17 (85%)	1 (5%)	0 (0%)

Peer Group Analysis - IM U.S. Small Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	26.52 (20)	-3.87 (13)	-7.16 (23)	-3.69 (16)	2.06 (17)	7.16 (14)	4.80 (12)
Index	25.42 (27)	-4.33 (16)	-6.63 (20)	-4.98 (24)	2.01 (18)	7.24 (13)	4.29 (20)
Median	22.39	-10.56	-11.79	-8.07	-0.91	4.19	2.33

Peer Group Analysis - IM U.S. Small Cap Core Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	25.64 (30)	-12.64 (50)	13.50 (38)	22.84 (42)	-1.63 (19)	0.81 (84)	N/A
Index	25.53 (32)	-11.01 (32)	14.65 (22)	21.31 (51)	-4.41 (53)	4.89 (47)	38.82 (35)
Median	23.87	-12.68	12.38	21.34	-4.34	4.65	36.88

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-29.79 (20)	8.22 (47)	-3.42 (88)	4.18 (15)	15.40 (17)	-20.11 (57)
Index	-30.61 (28)	9.94 (16)	-2.40 (74)	2.10 (54)	14.58 (28)	-20.20 (61)
Median	-32.66	8.12	-1.09	2.19	13.13	-19.89

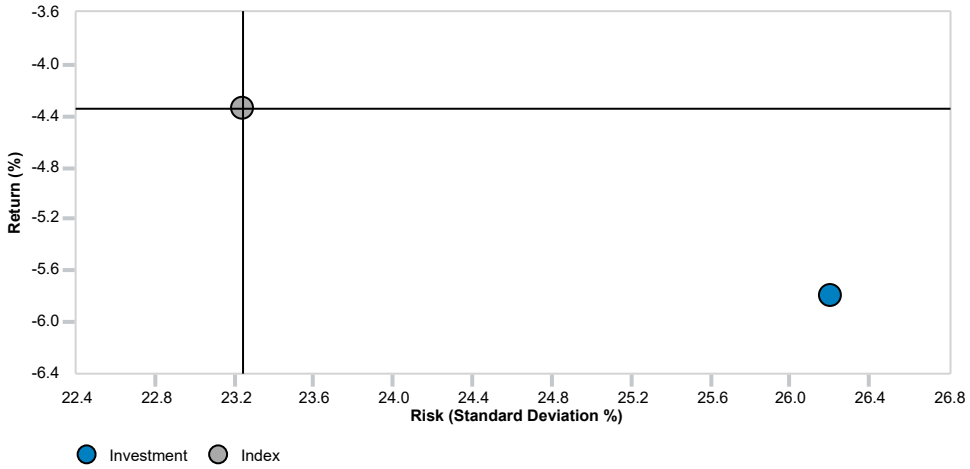
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	-5.80	26.21	-0.15	110.12	8	112.04	4
Index	-4.35	23.25	-0.14	100.00	8	100.00	4

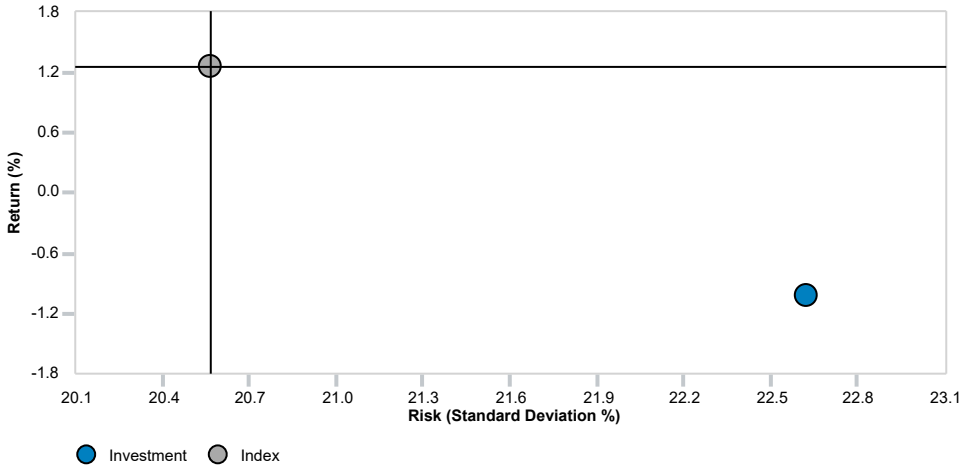
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	-1.02	22.63	0.02	101.74	13	109.47	7
Index	1.26	20.57	0.11	100.00	14	100.00	6

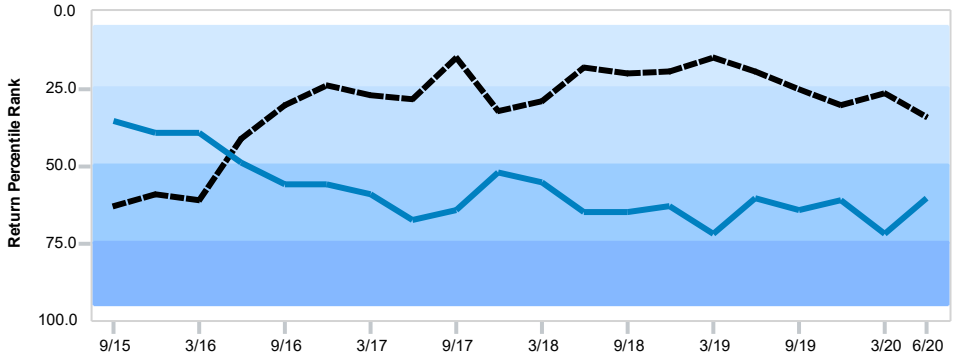
Risk and Return 3 Years



Risk and Return 5 Years

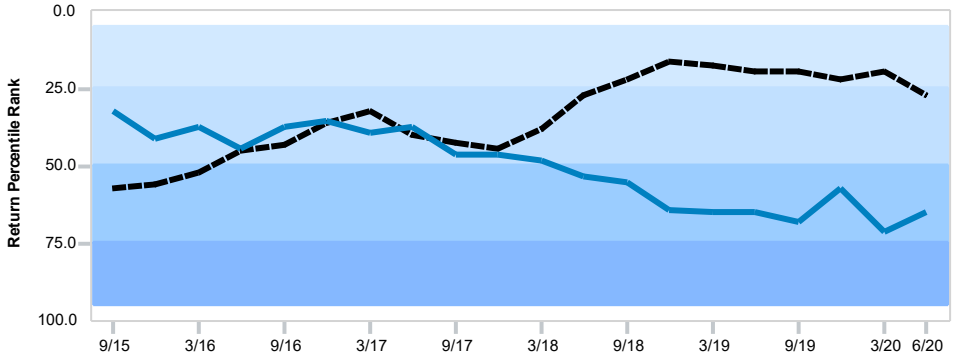


3 Year Rolling Percentile Rank IM U.S. Small Cap Value Equity (MF)



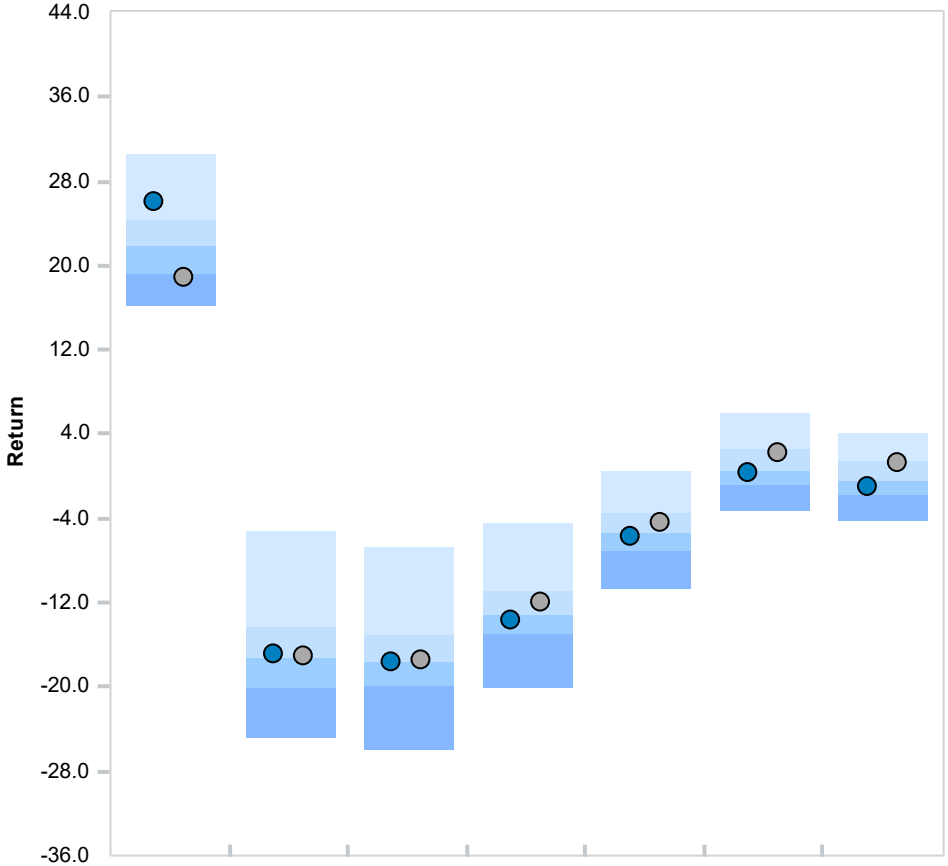
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	4 (20%)	16 (80%)	0 (0%)
Index	20	8 (40%)	9 (45%)	3 (15%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Small Cap Value Equity (MF)



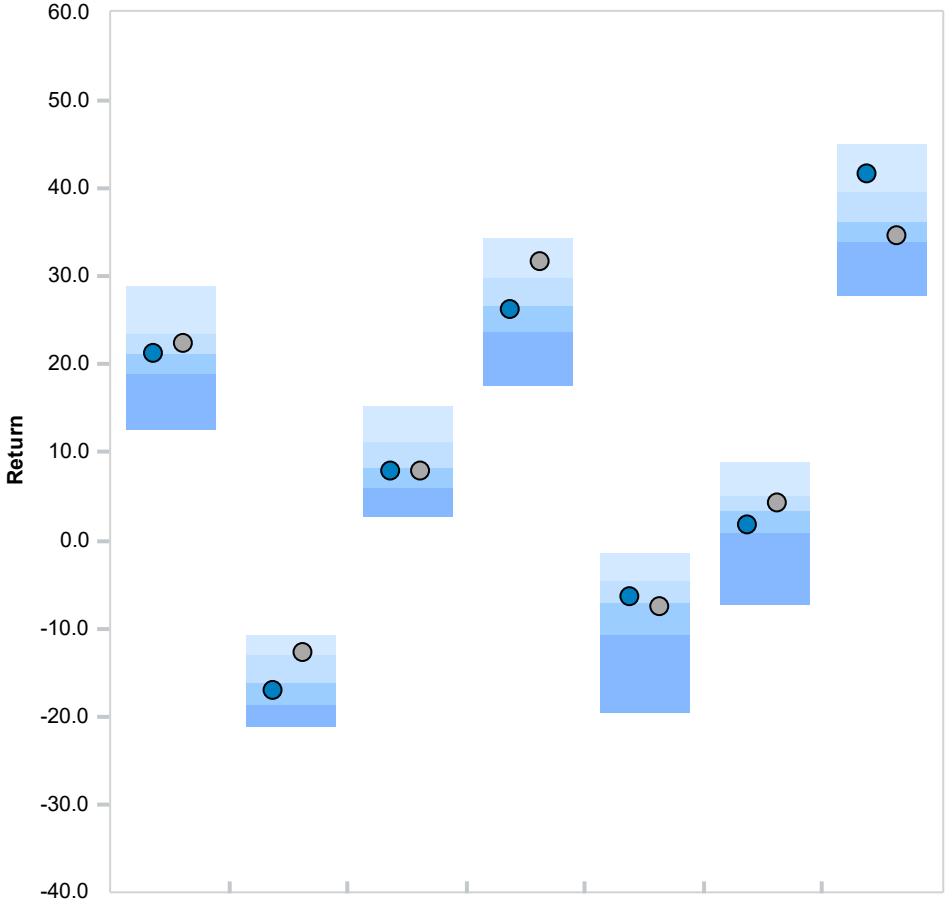
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	11 (55%)	9 (45%)	0 (0%)
Index	20	7 (35%)	10 (50%)	3 (15%)	0 (0%)

Peer Group Analysis - IM U.S. Small Cap Value Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	25.95 (22)	-16.96 (45)	-17.73 (51)	-13.65 (57)	-5.80 (60)	0.26 (57)	-1.02 (65)
Index	18.91 (81)	-17.00 (46)	-17.48 (49)	-12.04 (33)	-4.35 (34)	2.24 (31)	1.26 (27)
Median	21.81	-17.23	-17.72	-13.15	-5.45	0.59	-0.42

Peer Group Analysis - IM U.S. Small Cap Value Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	21.26 (51)	-17.20 (62)	7.74 (59)	26.27 (55)	-6.41 (43)	1.78 (70)	41.54 (18)
Index	22.39 (36)	-12.86 (24)	7.84 (57)	31.74 (15)	-7.47 (55)	4.22 (37)	34.52 (68)
Median	21.26	-16.08	8.32	26.61	-7.10	3.36	36.11

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-39.21 (75)	8.46 (39)	-0.92 (55)	0.85 (46)	11.89 (64)	-20.53 (68)
Index	-35.66 (38)	8.49 (38)	-0.57 (50)	1.38 (37)	11.93 (63)	-18.67 (34)
Median	-37.32	8.12	-0.60	0.75	12.39	-19.94

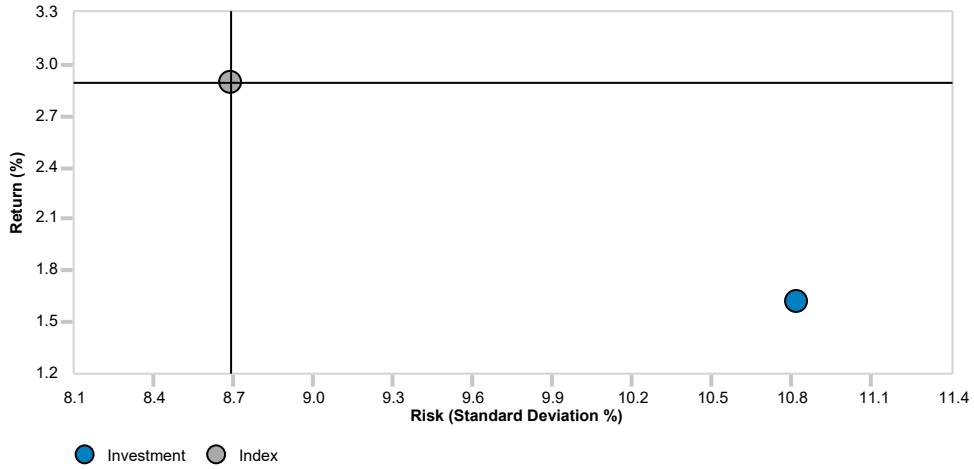
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	1.62	10.82	0.04	105.06	9	121.82	3
Index	2.90	8.70	0.17	100.00	9	100.00	3

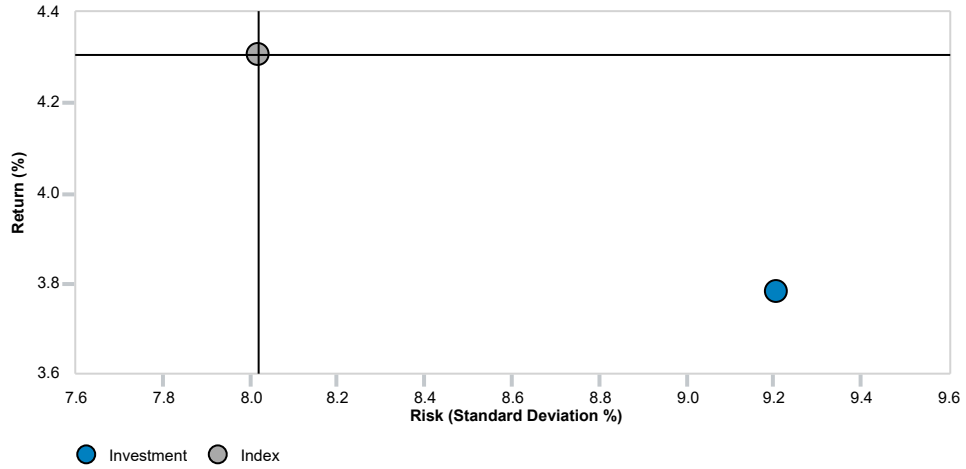
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	3.78	9.21	0.32	100.04	15	105.69	5
Index	4.31	8.02	0.42	100.00	15	100.00	5

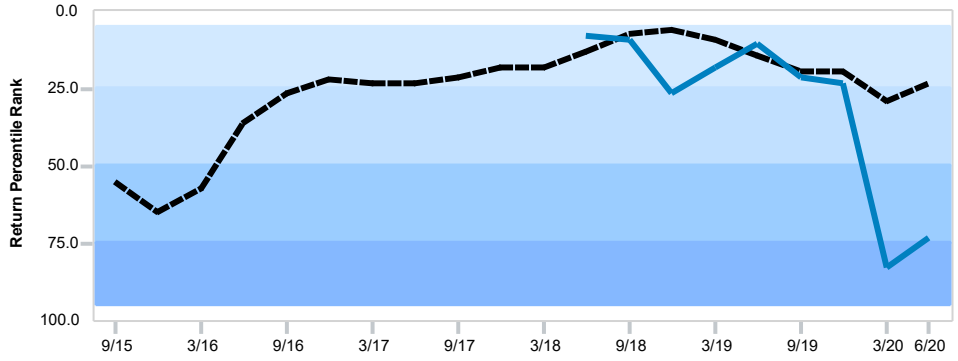
Risk and Return 3 Years



Risk and Return 5 Years

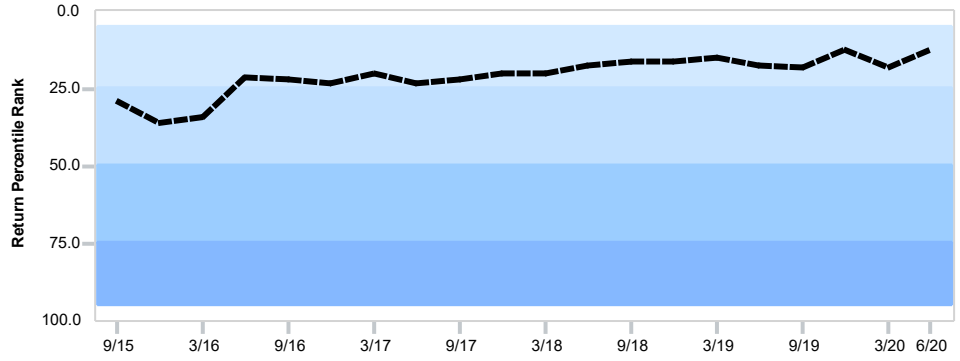


3 Year Rolling Percentile Rank IM U.S. High Yield Bonds (MF)



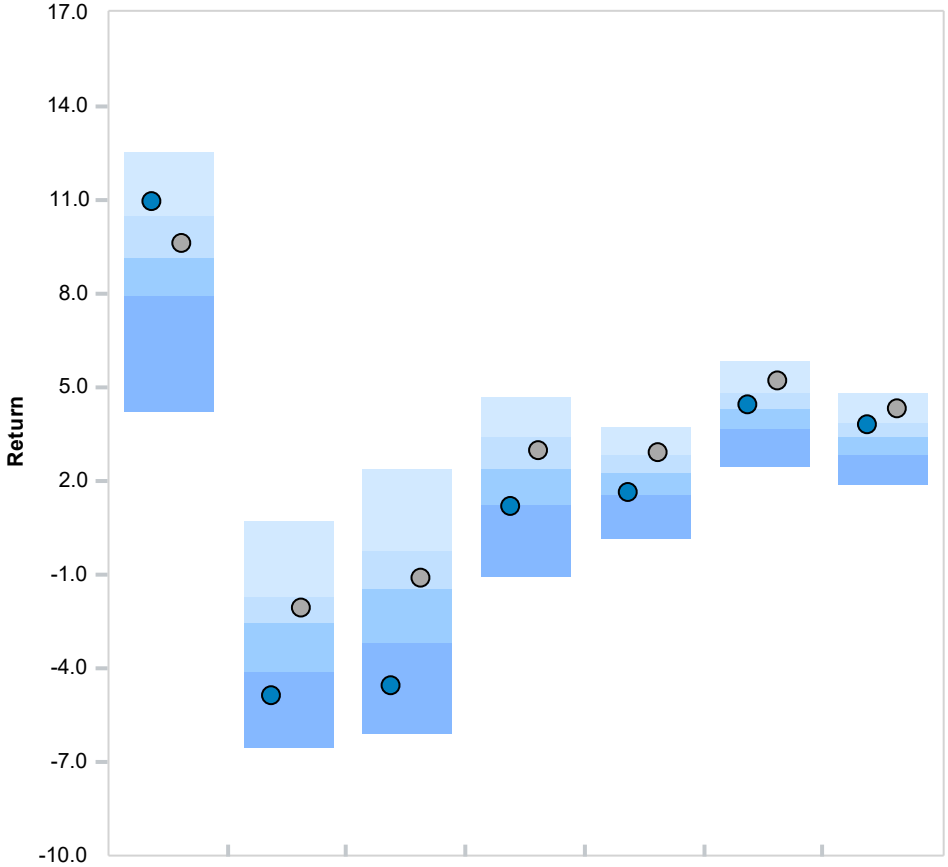
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	9	6 (67%)	1 (11%)	1 (11%)	1 (11%)
Index	20	14 (70%)	3 (15%)	3 (15%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. High Yield Bonds (MF)



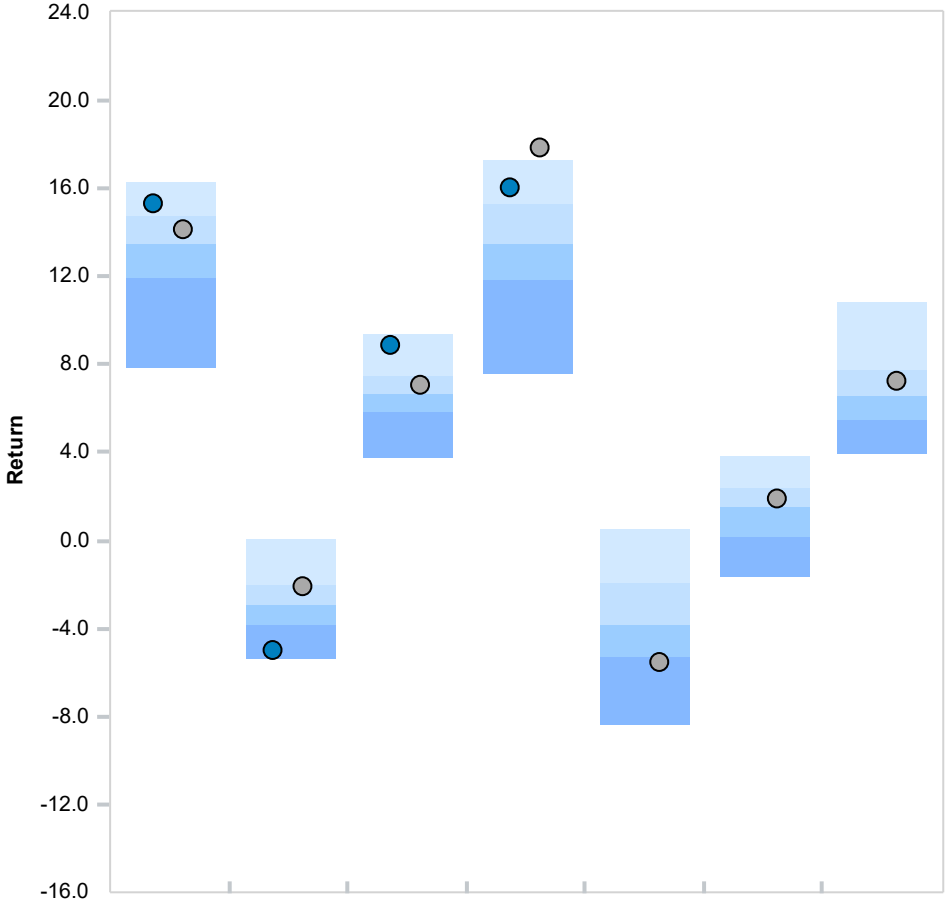
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	1	0 (0%)	1 (100%)	0 (0%)	0 (0%)
Index	20	17 (85%)	3 (15%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. High Yield Bonds (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	10.91 (16)	-4.89 (83)	-4.57 (88)	1.15 (77)	1.62 (73)	4.40 (44)	3.78 (31)
Index	9.56 (40)	-2.08 (37)	-1.14 (46)	2.94 (35)	2.90 (23)	5.17 (15)	4.31 (12)
Median	9.16	-2.51	-1.43	2.40	2.24	4.28	3.38

Peer Group Analysis - IM U.S. High Yield Bonds (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	15.26 (15)	-5.03 (93)	8.85 (8)	16.06 (15)	N/A	N/A	N/A
Index	14.09 (40)	-2.13 (29)	7.05 (37)	17.82 (4)	-5.56 (80)	1.83 (41)	7.22 (35)
Median	13.51	-2.91	6.65	13.49	-3.85	1.49	6.61

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-16.67 (92)	2.91 (20)	0.33 (88)	3.82 (1)	7.53 (18)	-6.26 (95)
Index	-13.09 (55)	2.83 (25)	0.96 (69)	2.36 (55)	7.36 (26)	-4.71 (50)
Median	-12.80	2.47	1.24	2.40	6.87	-4.76

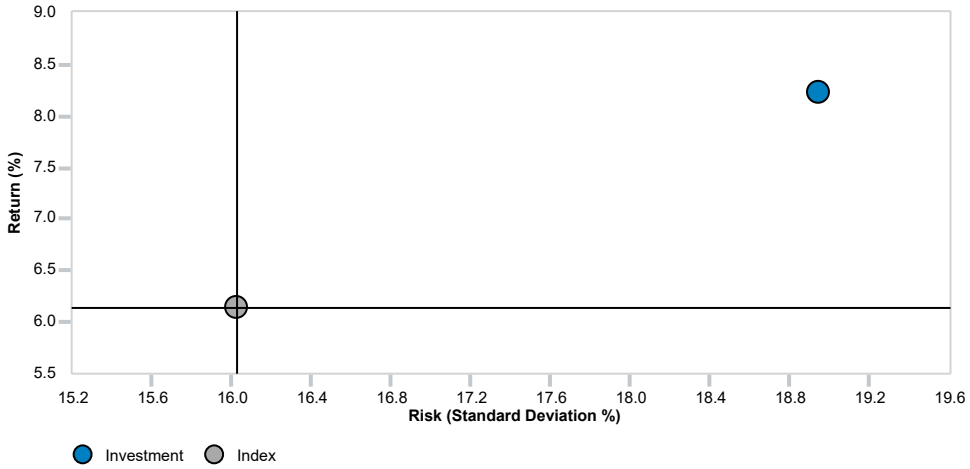
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	8.23	18.95	0.42	119.30	8	113.17	4
Index	6.14	16.03	0.34	100.00	8	100.00	4

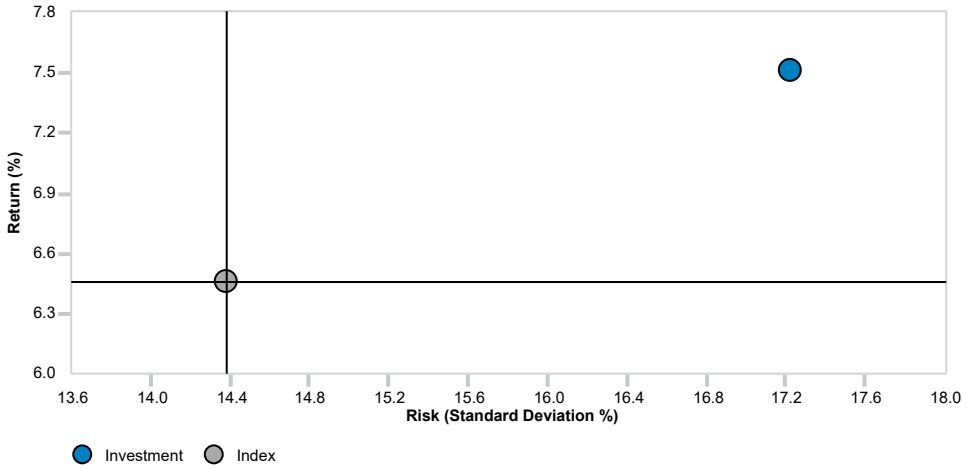
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.51	17.23	0.44	121.83	13	122.87	7
Index	6.46	14.38	0.43	100.00	15	100.00	5

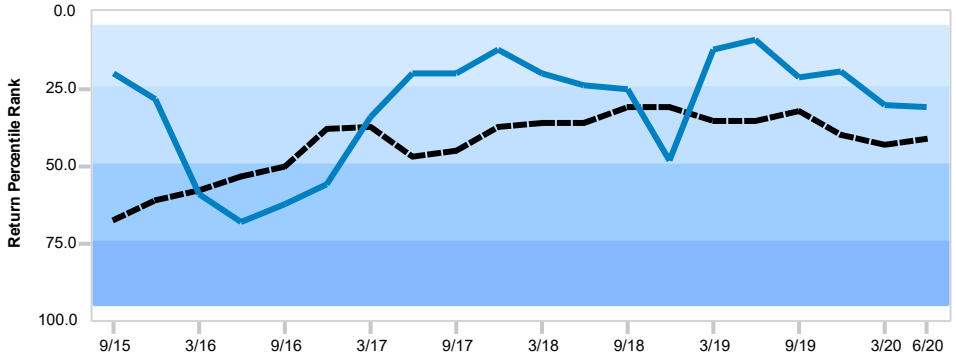
Risk and Return 3 Years



Risk and Return 5 Years

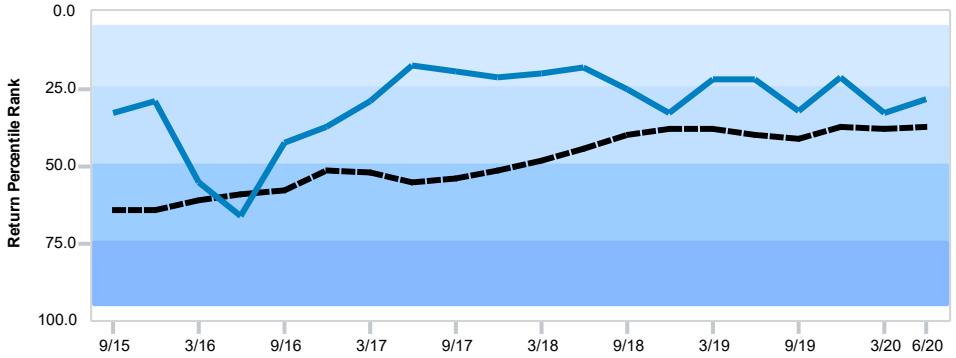


3 Year Rolling Percentile Rank IM Global Equity (MF)



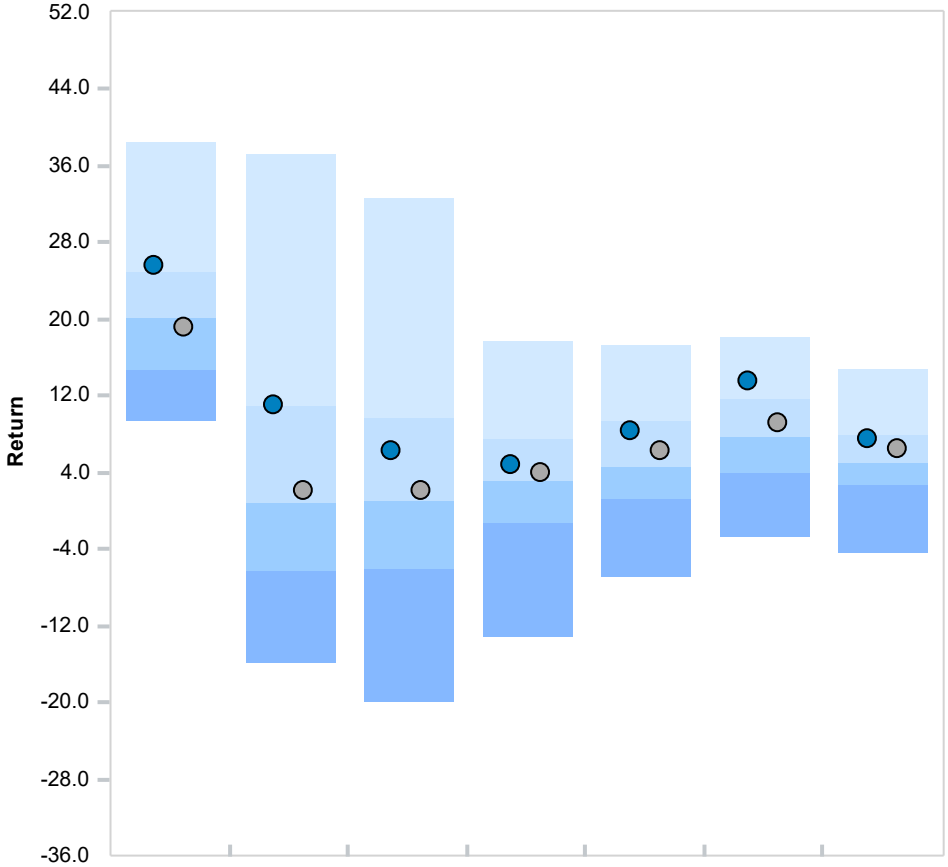
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	11 (55%)	5 (25%)	4 (20%)	0 (0%)
Index	20	0 (0%)	16 (80%)	4 (20%)	0 (0%)

5 Year Rolling Percentile Rank IM Global Equity (MF)



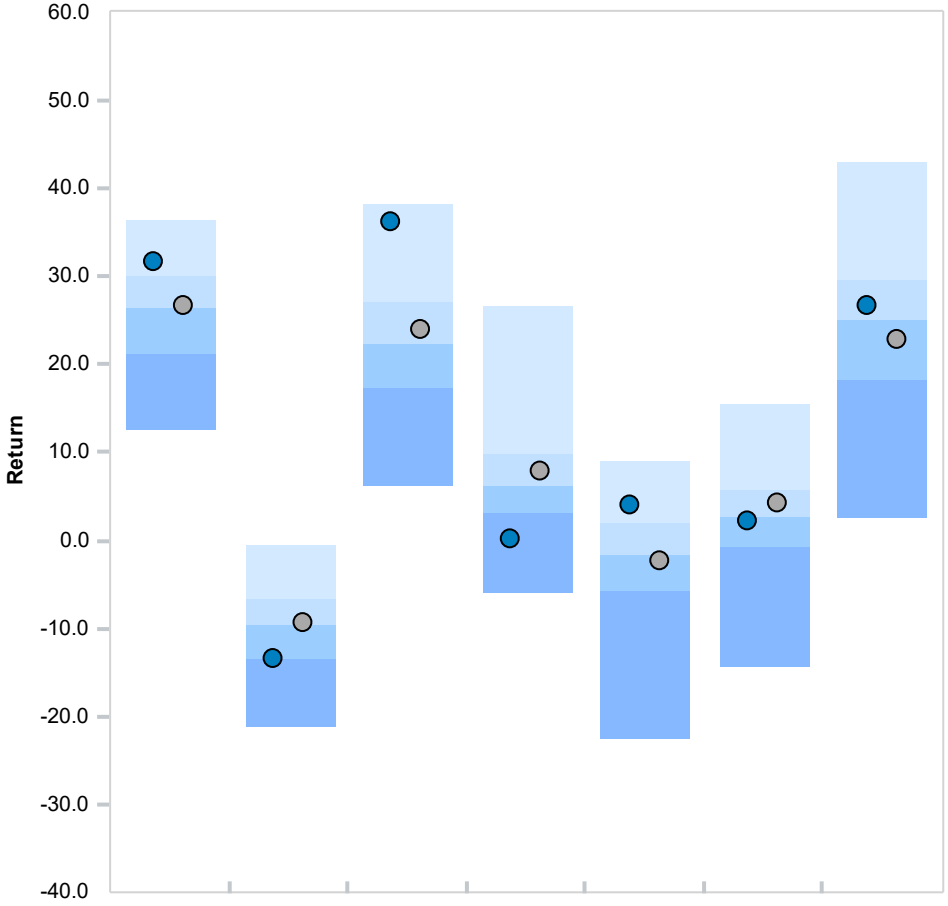
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	9 (45%)	9 (45%)	2 (10%)	0 (0%)
Index	20	0 (0%)	10 (50%)	10 (50%)	0 (0%)

Peer Group Analysis - IM Global Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	25.49 (23)	10.92 (26)	6.28 (35)	4.79 (39)	8.23 (31)	13.47 (15)	7.51 (28)
Index	19.22 (54)	2.14 (47)	2.11 (46)	3.91 (45)	6.14 (41)	9.17 (38)	6.46 (37)
Median	20.18	0.73	1.02	3.18	4.56	7.60	5.06

Peer Group Analysis - IM Global Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	31.56 (17)	-13.56 (76)	36.24 (7)	0.16 (88)	3.89 (16)	2.06 (55)	26.77 (41)
Index	26.60 (49)	-9.42 (46)	23.97 (42)	7.86 (36)	-2.36 (59)	4.16 (37)	22.80 (60)
Median	26.37	-9.72	22.33	6.34	-1.65	2.57	24.98

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-21.81 (56)	13.04 (9)	-4.19 (87)	3.96 (40)	16.84 (12)	-15.88 (77)
Index	-21.37 (53)	8.95 (47)	-0.03 (46)	3.61 (48)	12.18 (57)	-12.75 (43)
Median	-21.16	8.64	-0.28	3.50	12.60	-13.46

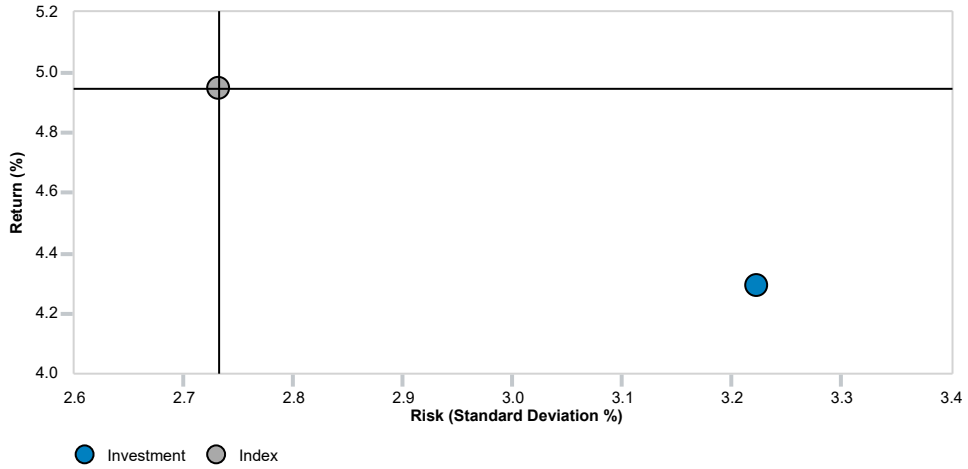
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.29	3.22	0.76	93.43	9	112.13	3
Index	4.95	2.73	1.14	100.00	10	100.00	2

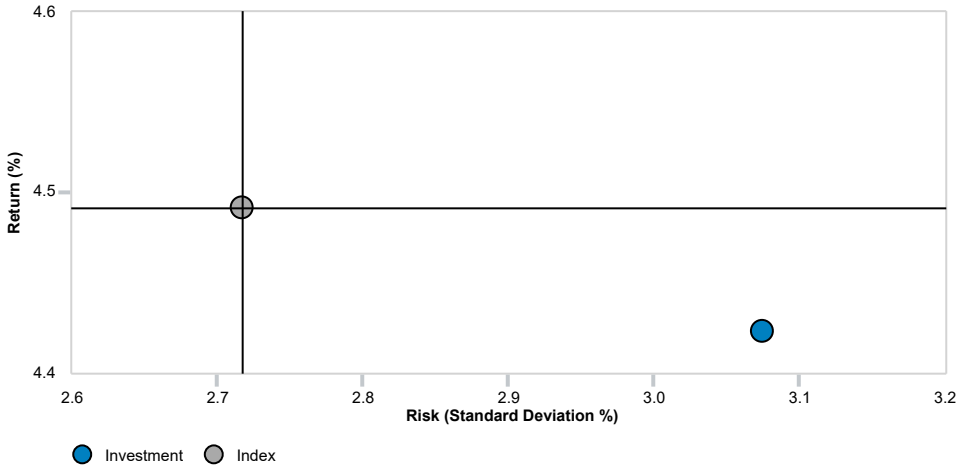
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.42	3.08	1.03	99.56	16	101.54	4
Index	4.49	2.72	1.20	100.00	17	100.00	3

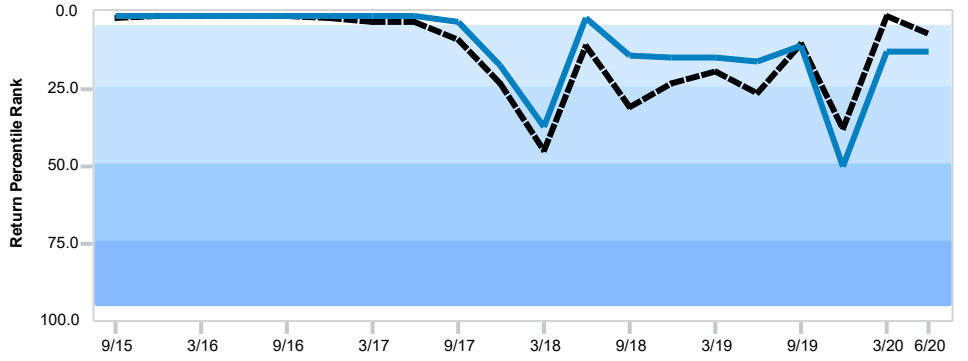
Risk and Return 3 Years



Risk and Return 5 Years

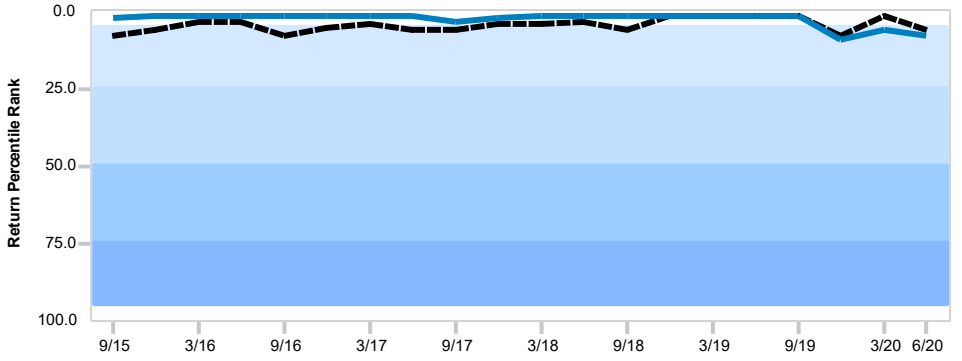


3 Year Rolling Percentile Rank IM Global Fixed Income (MF)



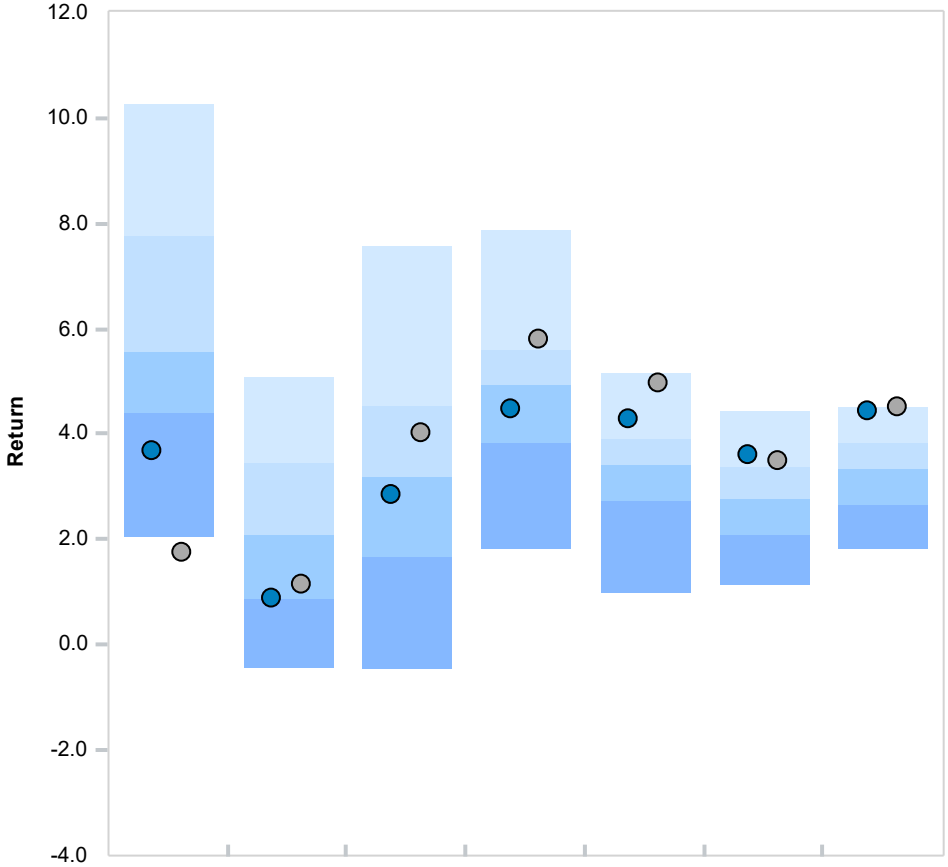
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	18 (90%)	2 (10%)	0 (0%)	0 (0%)
Index	20	16 (80%)	4 (20%)	0 (0%)	0 (0%)

5 Year Rolling Percentile Rank IM Global Fixed Income (MF)



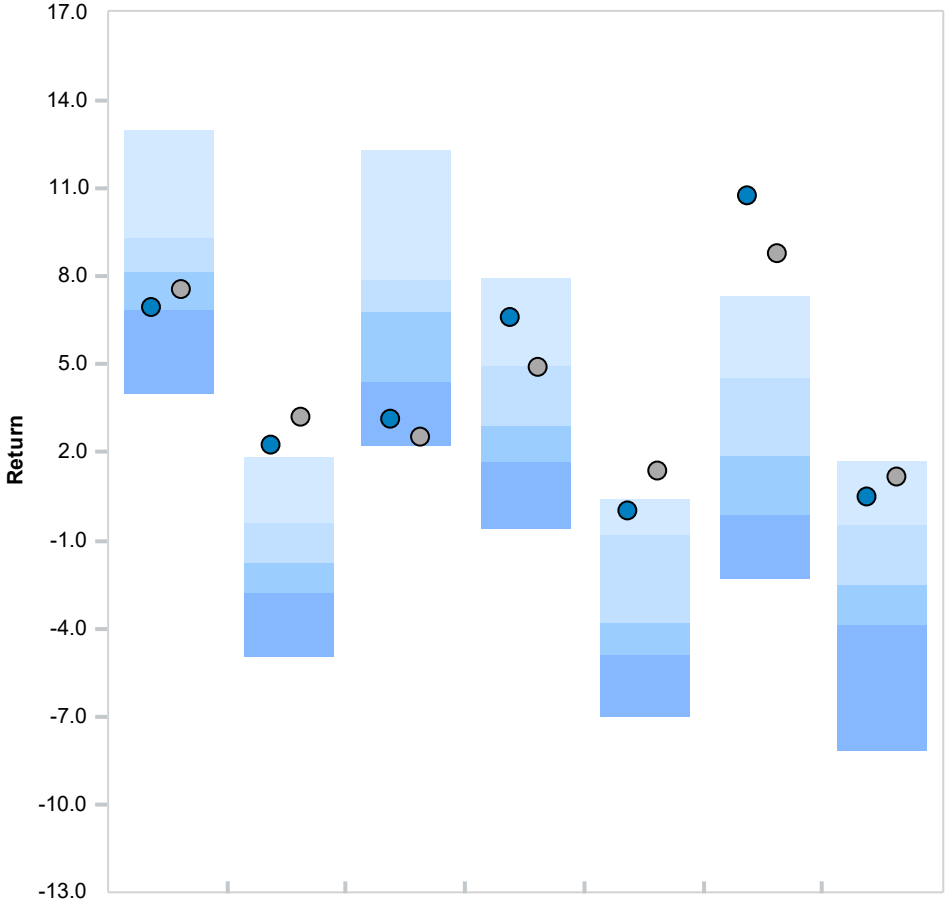
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)

Peer Group Analysis - IM Global Fixed Income (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	3.68 (90)	0.87 (76)	2.86 (56)	4.48 (61)	4.29 (13)	3.61 (21)	4.42 (8)
Index	1.76 (98)	1.14 (74)	4.00 (30)	5.79 (22)	4.95 (7)	3.50 (24)	4.49 (6)
Median	5.56	2.11	3.18	4.92	3.43	2.77	3.32

Peer Group Analysis - IM Global Fixed Income (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	6.92 (74)	2.22 (5)	3.11 (86)	6.60 (9)	-0.01 (11)	10.71 (1)	0.50 (17)
Index	7.57 (64)	3.18 (4)	2.48 (93)	4.90 (26)	1.36 (1)	8.79 (2)	1.18 (9)
Median	8.12	-1.75	6.81	2.92	-3.83	1.91	-2.52

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	-2.02 (22)	-0.71 (97)	1.97 (23)	2.64 (83)	2.88 (54)	0.59 (41)
Index	0.51 (4)	-1.11 (99)	2.83 (7)	2.75 (82)	2.96 (53)	1.89 (10)
Median	-3.20	0.74	1.01	3.37	3.10	0.35

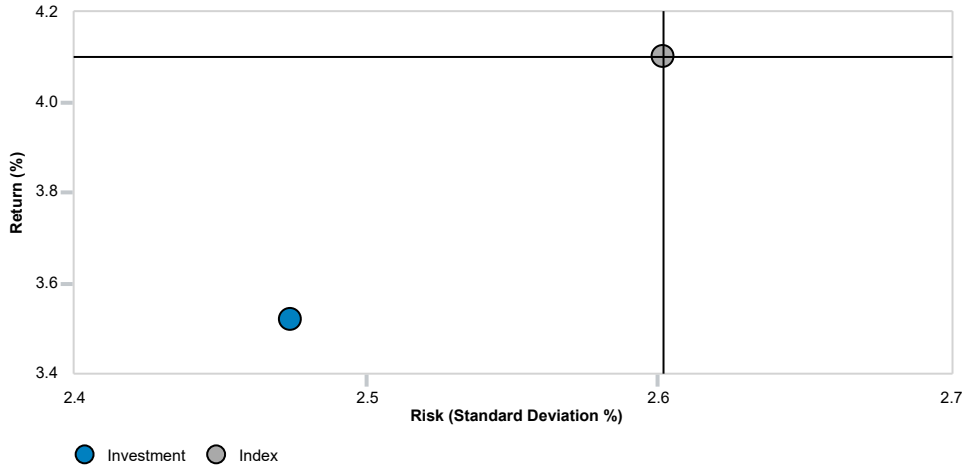
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	3.52	2.47	0.73	90.78	8	102.85	4
Index	4.10	2.60	0.92	100.00	8	100.00	4

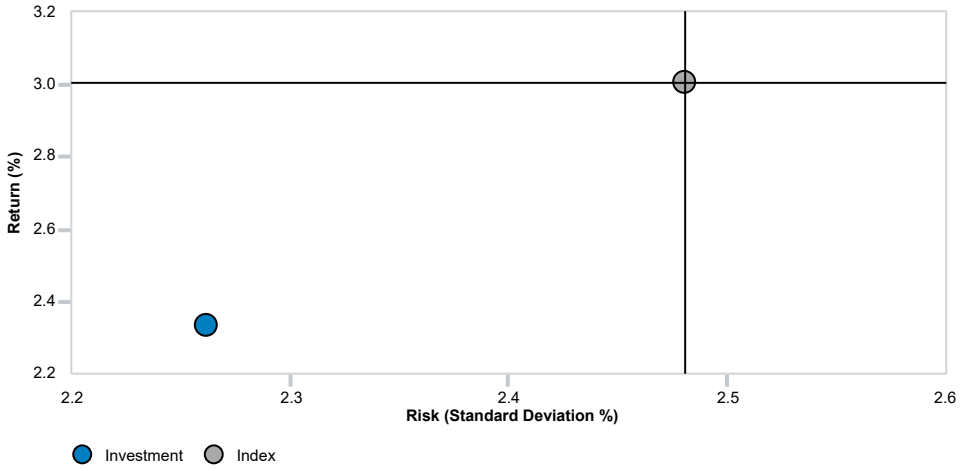
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.33	2.26	0.54	85.23	13	98.04	7
Index	3.01	2.48	0.77	100.00	13	100.00	7

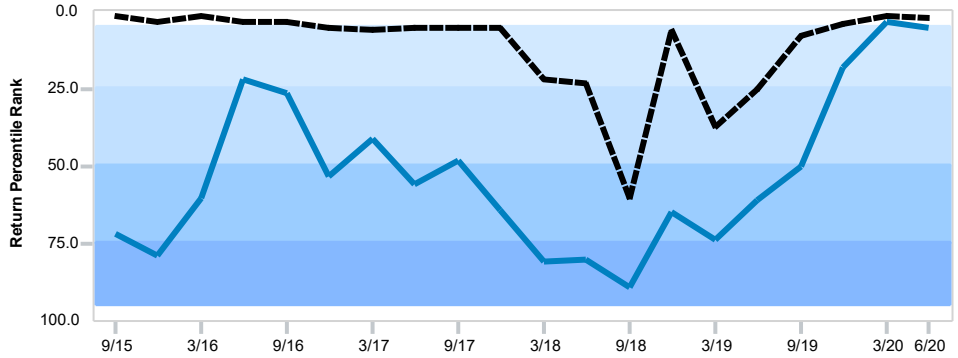
Risk and Return 3 Years



Risk and Return 5 Years

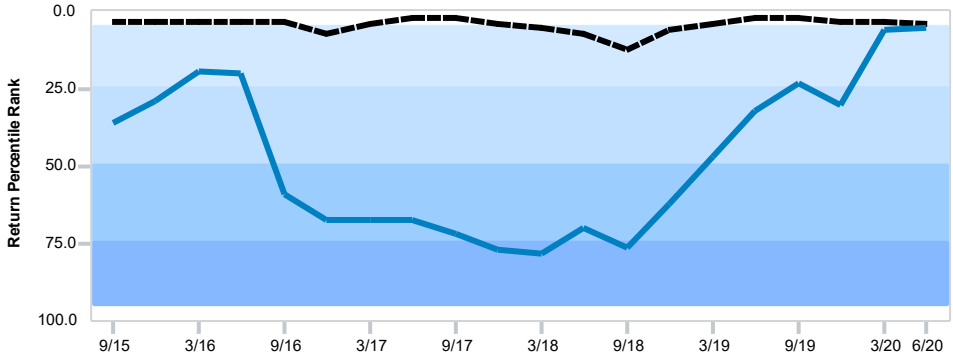


3 Year Rolling Percentile Rank IM U.S. Short Term Treasury/Govt Bonds (MF)



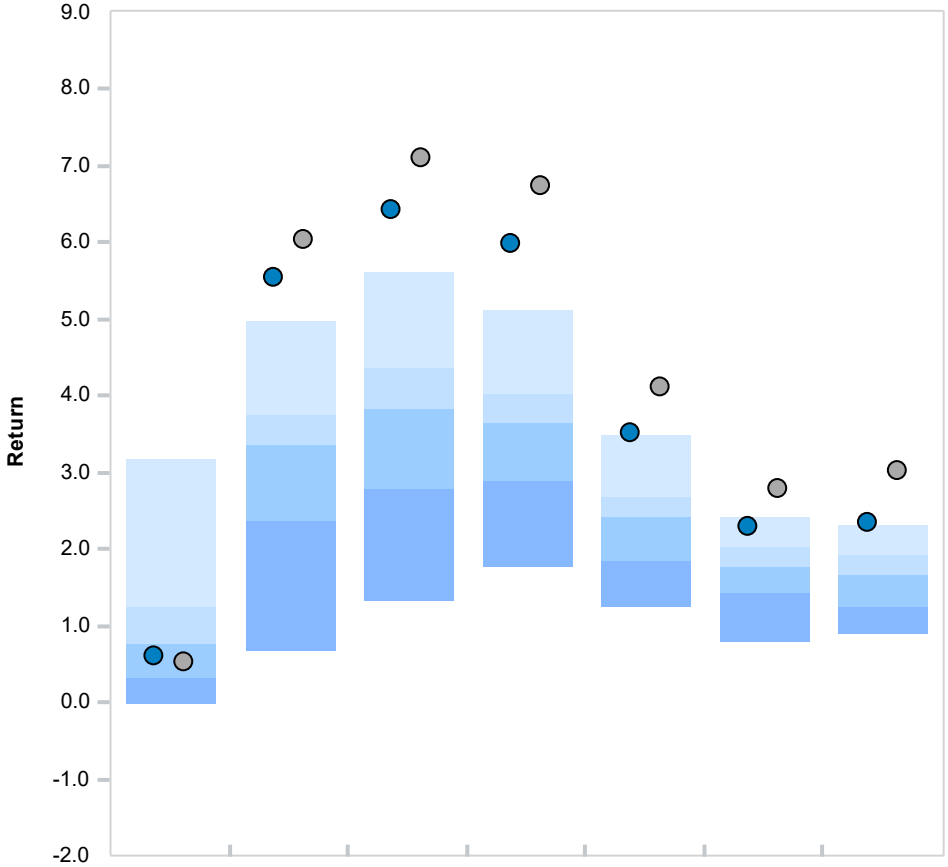
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	4 (20%)	4 (20%)	8 (40%)	4 (20%)
Index	20	18 (90%)	1 (5%)	1 (5%)	0 (0%)

5 Year Rolling Percentile Rank IM U.S. Short Term Treasury/Govt Bonds (MF)



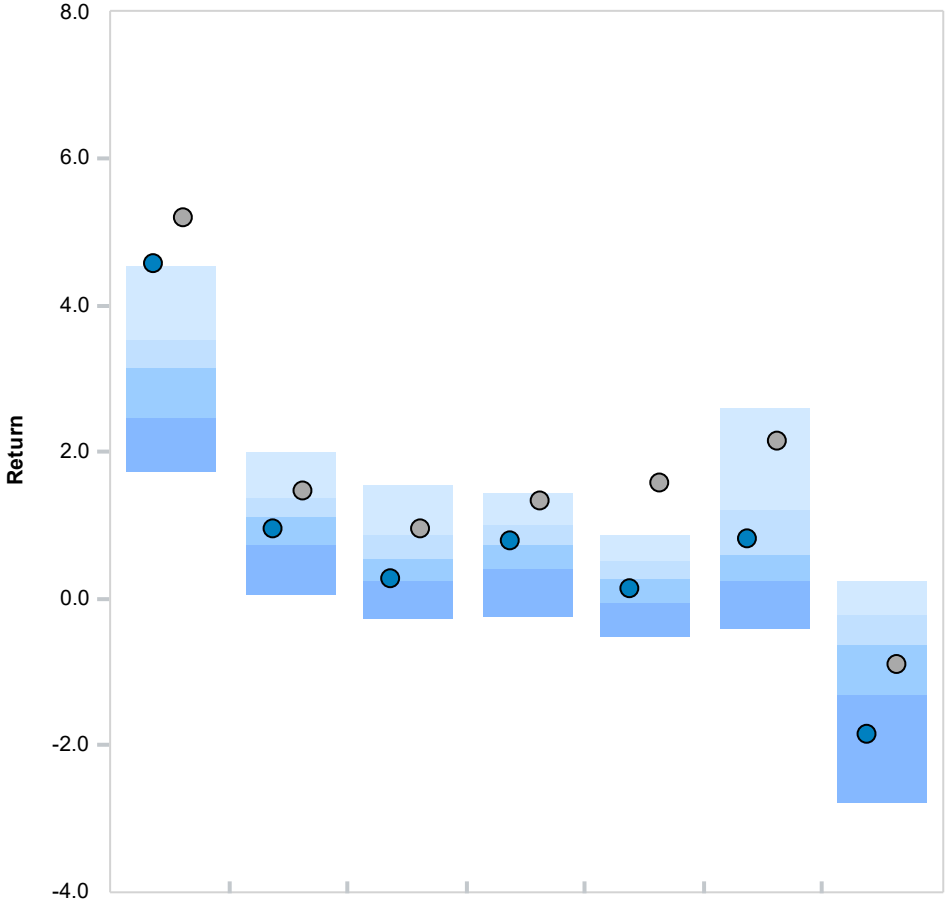
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	5 (25%)	5 (25%)	7 (35%)	3 (15%)
Index	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)

Peer Group Analysis - IM U.S. Short Term Treasury/Govt Bonds (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
Investment	0.59 (58)	5.55 (2)	6.42 (3)	6.00 (3)	3.52 (5)	2.29 (7)	2.33 (5)
Index	0.53 (61)	6.03 (2)	7.11 (2)	6.73 (1)	4.10 (2)	2.78 (3)	3.01 (4)
Median	0.76	3.35	3.82	3.64	2.42	1.77	1.68

Peer Group Analysis - IM U.S. Short Term Treasury/Govt Bonds (MF)



	2019	2018	2017	2016	2015	2014	2013
Investment	4.57 (5)	0.94 (62)	0.28 (72)	0.80 (42)	0.13 (58)	0.83 (39)	-1.84 (86)
Index	5.21 (4)	1.47 (17)	0.95 (22)	1.34 (8)	1.59 (2)	2.14 (10)	-0.91 (61)
Median	3.17	1.11	0.54	0.74	0.26	0.59	-0.63

Comparative Performance

	1 Qtr Ending Mar-2020	1 Qtr Ending Dec-2019	1 Qtr Ending Sep-2019	1 Qtr Ending Jun-2019	1 Qtr Ending Mar-2019	1 Qtr Ending Dec-2018
Investment	4.92 (3)	0.00 (93)	0.82 (12)	2.25 (2)	1.43 (7)	2.02 (2)
Index	5.36 (2)	0.11 (82)	1.02 (5)	2.42 (1)	1.57 (4)	2.38 (1)
Median	1.93	0.33	0.53	1.31	0.99	0.98

	Estimated Annual Fee (%)	Market Value ($)	Estimated Annual Fee ($)	Fee Schedule
Nationwide Inv Dest Cnsrv Svc (NDCSX)		-	-	0.88 % of Assets
Nationwide Inv Dest Mod Cnsrv Svc (NSDCX)		-	-	0.89 % of Assets
Nationwide Inv Dest Mod Svc (NSDMX)		-	-	0.89 % of Assets
Nationwide Inv Dest Mod Agrsv Svc (NDMSX)	0.91	123,726	1,126	0.91 % of Assets
Nationwide Inv Dest Agrsv Svc (NDASX)	0.89	8,624	77	0.89 % of Assets
Invesco Growth and Income A (ACGIX)	0.83	103,297	857	0.83 % of Assets
Nationwide S&P 500 Index Instl Svc (GRISX)	0.42	196,018	823	0.42 % of Assets
Fidelity® Contrafund® (FCNTX)	0.71	139,776	992	0.71 % of Assets
Nationwide Mid Cap Market Index A (GMXAX)	0.69	93,408	645	0.69 % of Assets
Nationwide Small Company Growth InSvc (NWSIX)	1.33	68,210	907	1.33 % of Assets
Invesco International Growth (AIEVX)	0.98	15,891	156	0.98 % of Assets
MFS International Value R3 (MINGX)	1.01	46,203	467	1.01 % of Assets
American Funds New World R4 (RNWEX)		-	-	1.00 % of Assets
PIMCO Total Return A (PTTAX)	0.86	159,687	1,373	0.86 % of Assets
Cohen & Steers Real Estate Securities A (CSEIX)	1.22	33,787	412	1.22 % of Assets
Wells Fargo Discovery Fund (WFDDX)	1.12	61,478	689	1.12 % of Assets
NVIT Multi-Manager Small Cap	1.20	1,924	23	1.20 % of Assets
Nationwide US Small Cap Value Instl Svc (NWUSX)	1.32	27,640	365	1.32 % of Assets
Invesco Oppenheimer Global A (OPPAX)	1.15	11,793	136	1.15 % of Assets
PIMCO Foreign Bond USD Hedged A (PFOAX)	0.90	7,441	67	0.90 % of Assets
Federated US Govt 2-5 Yr Instl (FIGTX)		-	-	0.85 % of Assets

Active Return	- Arithmetic difference between the manager's performance and the designated benchmark return over a specified time period.
Alpha	- A measure of the difference between a portfolio's actual performance and its expected return based on its level of risk as determined by beta. It determines the portfolio's non-systemic return, or its historical performance not explained by movements of the market.
Beta	- A measure of the sensitivity of a portfolio to the movements in the market. It is a measure of the portfolio's systematic risk.
Consistency	- The percentage of quarters that a product achieved a rate of return higher than that of its benchmark. Higher consistency indicates the manager has contributed more to the product's performance.
Distributed to Paid In (DPI)	- The ratio of money distributed to Limited Partners by the fund, relative to contributions. It is calculated by dividing cumulative distributions by paid in capital. This multiple shows the investor how much money they got back. It is a good measure for evaluating a fund later in its life because there are more distributions to measure against.
Down Market Capture	- The ratio of average portfolio performance over the designated benchmark during periods of negative returns. A lower value indicates better product performance
Downside Risk	- A measure similar to standard deviation that utilizes only the negative movements of the return series. It is calculated by taking the standard deviation of the negative quarterly set of returns. A higher factor is indicative of a riskier product.
Excess Return	- Arithmetic difference between the manager's performance and the risk-free return over a specified time period.
Excess Risk	- A measure of the standard deviation of a portfolio's performance relative to the risk free return.
Information Ratio	- This calculates the value-added contribution of the manager and is derived by dividing the active rate of return of the portfolio by the tracking error. The higher the Information Ratio, the more the manager has added value to the portfolio.
Public Market Equivalent (PME)	- Designs a set of analyses used in the Private Equity Industry to evaluate the performance of a Private Equity Fund against a public benchmark or index.
R-Squared	- The percentage of a portfolio's performance that can be explained by the behavior of the appropriate benchmark. A high R-Squared means the portfolio's performance has historically moved in the same direction as the appropriate benchmark.
Return	- Compounded rate of return for the period.
Sharpe Ratio	- Represents the excess rate of return over the risk free return divided by the standard deviation of the excess return. The result is an absolute rate of return per unit of risk. A higher value demonstrates better historical risk-adjusted performance.
Standard Deviation	- A statistical measure of the range of a portfolio's performance. It represents the variability of returns around the average return over a specified time period.
Total Value to Paid In (TVPI)	- The ratio of the current value of remaining investments within a fund, plus the total value of all distributions to date, relative to the total amount of capital paid into the fund to date. It is a good measure of performance before the end of a fund's life
Tracking Error	- This is a measure of the standard deviation of a portfolio's returns in relation to the performance of its designated market benchmark.
Treynor Ratio	- Similar to Sharpe ratio but utilizes beta rather than excess risk as determined by standard deviation. It is calculated by taking the excess rate of return above the risk free rate divided by beta to derive the absolute rate of return per unit of risk. A higher value indicates a product has achieved better historical risk-adjusted performance.
Up Market Capture	- The ratio of average portfolio performance over the designated benchmark during periods of positive returns. A higher value indicates better product performance.

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