

Investment Performance Review
Period Ending September 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 Cnsv Svc (NDCSX)	2.30	(85)	6.13	(42)	6.13	(42)	4.36	(48)	4.48	(78)
Dow Jones Global Conservative Index	2.27	(85)	5.40	(55)	5.40	(55)	4.19	(53)	4.06	(86)
IM Mixed-Asset Target Alloc Consv (MF) Median	3.22		5.62		5.62		4.27		5.14	
Nationwide Inv Dest Mod Cnsv Svc (NSDCX)	3.82	(74)	6.29	(51)	6.29	(51)	4.79	(55)	5.78	(79)
Dow Jones Global Moderately Conservative Index	3.67	(78)	5.93	(54)	5.93	(54)	5.07	(50)	6.04	(73)
IM Mixed-Asset Target Alloc Moderate (MF) Median	4.53		6.36		6.36		5.05		6.76	
Nationwide Inv Dest Mod Svc (NSDMX)	5.37	(23)	6.44	(50)	6.44	(50)	5.21	(46)	7.07	(43)
Dow Jones Global Moderate Index	4.86	(40)	6.48	(49)	6.48	(49)	5.68	(36)	7.60	(28)
IM Mixed-Asset Target Alloc Moderate (MF) Median	4.53		6.36		6.36		5.05		6.76	
Nationwide Inv Dest Mod Agrsv Svc (NDMSX)	6.63	(18)	6.48	(68)	6.48	(68)	5.37	(66)	8.19	(53)
Dow Jones Global Moderately Aggressive Index	6.02	(42)	6.79	(66)	6.79	(66)	6.04	(55)	8.87	(34)
IM Mixed-Asset Target Alloc Growth (MF) Median	5.82		8.56		8.56		6.27		8.27	
Nationwide Inv Dest Agrsv Svc (NDASX)	7.36	(64)	5.91	(82)	5.91	(82)	4.95	(76)	8.51	(65)
Dow Jones Global Aggressive Index	7.23	(68)	7.02	(76)	7.02	(76)	6.33	(48)	10.11	(19)
IM Mixed-Asset Target Alloc Aggressive Growth (MF) Median	7.56		8.98		8.98		6.20		9.11	
Domestic Equity										
Invesco Growth and Income A (ACGIX)	4.63	(53)	-9.97	(87)	-9.97	(87)	-1.71	(96)	5.43	(87)
Russell 1000 Value Index	5.59	(34)	-5.03	(54)	-5.03	(54)	2.63	(50)	7.66	(41)
IM U.S. Large Cap Value Equity (MF) Median	4.82		-4.55		-4.55		2.63		7.15	
Nationwide S&P 500 Index Instl Svc (GRISX)	8.81	(46)	14.68	(41)	14.68	(41)	11.81	(34)	13.67	(26)
S&P 500 Index	8.93	(45)	15.15	(36)	15.15	(36)	12.28	(28)	14.15	(18)
IM U.S. Large Cap Core Equity (MF) Median	8.45		12.90		12.90		10.43		12.43	
Fidelity® Contrafund® (FCNTX)	11.80	(45)	35.10	(45)	35.10	(45)	18.47	(72)	17.75	(63)
Russell 1000 Growth Index	13.22	(23)	37.53	(34)	37.53	(34)	21.67	(34)	20.10	(18)
IM U.S. Large Cap Growth Equity (MF) Median	11.51		34.55		34.55		20.65		18.51	
Nationwide Mid Cap Market Index A (GMXAX)	4.57	(78)	-2.96	(60)	-2.96	(60)	2.17	(66)	7.35	(42)
S&P MidCap 400 Index	4.77	(75)	-2.16	(55)	-2.16	(55)	2.90	(58)	8.11	(31)
IM U.S. Mid Cap Core Equity (MF) Median	5.84		-1.32		-1.32		3.33		6.94	
Nationwide Small Company Growth InSvc (NWSIX)	6.23	(70)	25.59	(33)	25.59	(33)	18.43	(18)	19.55	(8)
Russell 2000 Growth Index	7.16	(64)	15.71	(58)	15.71	(58)	8.18	(69)	11.42	(63)
IM U.S. Small Cap Growth Equity (MF) Median	8.49		18.09		18.09		10.59		12.44	



	Performance(%)									
	QTR		FYTD		1 YR		3 YR		5 YR	
Global / International										
Invesco International Growth (AIEVX)	9.18	(46)	7.55	(70)	7.55	(70)	4.08	(54)	7.10	(60)
MSCI AC World ex USA Growth (Net)	10.16	(33)	17.54	(29)	17.54	(29)	7.33	(28)	10.16	(22)
IM International Growth Equity (MF) Median	8.99		12.87		12.87		4.38		7.72	
MFS International Value R3 (MINGX)	8.46	(50)	17.41	(32)	17.41	(32)	9.67	(10)	11.60	(13)
MSCI AC World ex USA Growth (Net)	10.16	(31)	17.54	(31)	17.54	(31)	7.33	(29)	10.16	(23)
IM International Multi-Cap Growth Equity (MF) Median	8.45		13.13		13.13		4.36		7.57	
American Funds New World R4 (RNWEX)	8.09	(46)	14.08	(40)	14.08	(40)	7.32	(41)	10.98	(31)
MSCI AC World Index (Net)	8.13	(46)	10.44	(47)	10.44	(47)	7.12	(42)	10.30	(36)
IM Global Equity (MF) Median	7.64		9.35		9.35		5.34		8.49	
Fixed Income										
PIMCO Total Return A (PTTAX)	1.40	(34)	7.06	(45)	7.06	(45)	4.86	(63)	4.37	(33)
Blmbg. Barc. U.S. Aggregate Index	0.62	(88)	6.98	(50)	6.98	(50)	5.24	(36)	4.18	(49)
IM U.S. Broad Market Core Fixed Income (MF) Median	1.19		6.96		6.96		5.03		4.16	
Real Estate										
Cohen & Steers Real Estate Securities A (CSEIX)	2.92	(27)	-10.31	(28)	-10.31	(28)	4.52	(20)	6.84	(13)
FTSE NAREIT Equity REIT Index	1.44	(68)	-18.16	(89)	-18.16	(89)	0.20	(80)	3.95	(67)
IM Real Estate Sector (MF) Median	2.11		-12.54		-12.54		2.34		4.66	
Additional Funds										
Wells Fargo Discovery Fund (WFDDX)	15.47	(8)	37.61	(18)	37.61	(18)	21.01	(15)	18.65	(12)
Russell Midcap Growth Index	9.37	(56)	23.23	(59)	23.23	(59)	16.23	(50)	15.53	(37)
IM U.S. Mid Cap Growth Equity (MF) Median	9.71		24.97		24.97		16.18		14.69	
NVIT Multi-Manager Small Cap	5.08	(25)	1.02	(16)	1.02	(16)	2.19	(16)	7.81	(19)
Russell 2000 Index	4.93	(29)	0.39	(19)	0.39	(19)	1.77	(19)	8.00	(16)
IM U.S. Small Cap Core Equity (MF) Median	3.45		-7.64		-7.64		-1.21		5.50	
Nationwide US Small Cap Value Instl Svc (NWUSX)	4.31	(20)	-13.38	(32)	-13.38	(32)	-6.09	(55)	2.13	(60)
Russell 2000 Value Index	2.56	(48)	-14.88	(50)	-14.88	(50)	-5.13	(38)	4.11	(31)
IM U.S. Small Cap Value Equity (MF) Median	2.48		-14.93		-14.93		-5.95		2.38	
Lord Abbett High Yield R5 (LHYTX)	5.72	(8)	0.55	(71)	0.55	(71)	2.67	(66)	5.83	(26)
FTSE High Yield Market Index	4.86	(29)	2.68	(30)	2.68	(30)	3.88	(20)	6.52	(7)
IM U.S. High Yield Bonds (MF) Median	4.50		1.89		1.89		3.08		5.31	



Asset Allocation & Performance
Nationwide DROP
As of September 30, 2020

	Performance(%)									
	QTR		FYTD		1 YR		3 YR		5 YR	
Invesco Oppenheimer Global A (OPPAX)	10.78	(22)	22.88	(25)	22.88	(25)	9.82	(32)	12.24	(25)
MSCI AC World Index (Net)	8.13	(46)	10.44	(47)	10.44	(47)	7.12	(42)	10.30	(36)
IM Global Equity (MF) Median	7.64		9.35		9.35		5.34		8.49	
PIMCO Foreign Bond USD Hedged A (PFOAX)	2.04	(66)	2.93	(78)	2.93	(78)	4.56	(15)	4.60	(23)
Blmbg. Barc. Global Aggregate Ex USD (Hedged)	0.68	(97)	1.82	(88)	1.82	(88)	4.94	(10)	4.33	(33)
IM Global Fixed Income (MF) Median	2.41		5.39		5.39		3.74		3.94	
Federated US Govt 2-5 Yr Instl (FIGTX)	0.29	(32)	5.85	(1)	5.85	(1)	3.58	(2)	2.29	(5)
ICE BofAML 3-5 Year U.S. Treasury	0.16	(54)	6.20	(1)	6.20	(1)	4.04	(1)	2.79	(2)
IM U.S. Short Term Treasury/Govt Bonds (MF) Median	0.19		3.54		3.54		2.39		1.69	
Nationwide Fixed Account	0.88		3.55		3.55		N/A		N/A	
90 Day U.S. Treasury Bill	0.04		1.10		1.10		1.69		1.18	



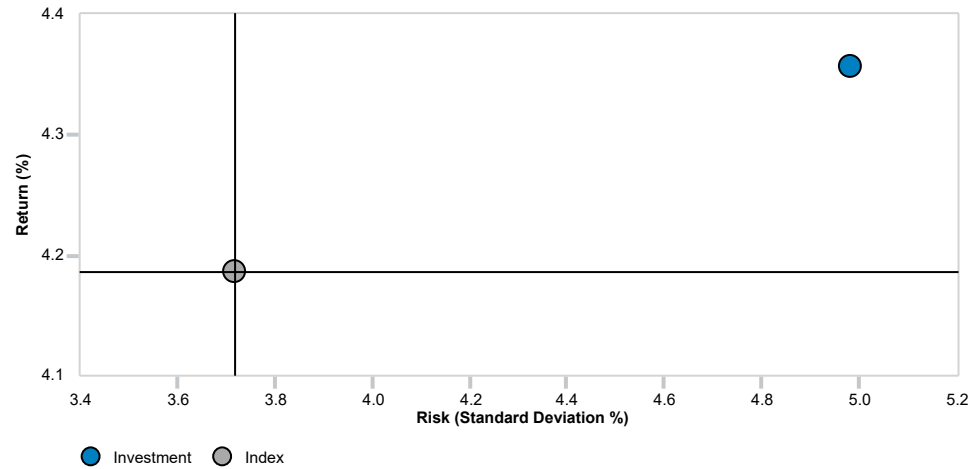
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.36	4.98	0.53	125.13	9	156.23	3
Index	4.19	3.72	0.65	100.00	9	100.00	3

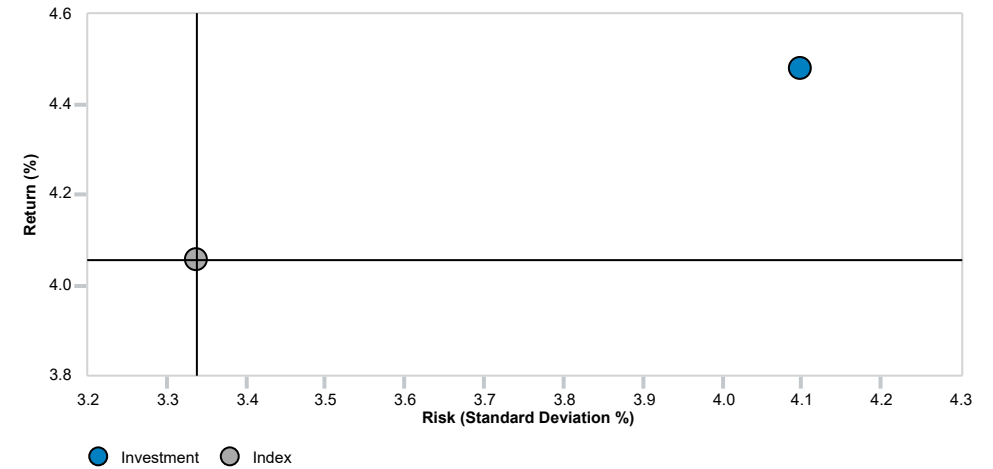
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.48	4.10	0.79	113.98	16	119.31	4
Index	4.06	3.34	0.84	100.00	16	100.00	4

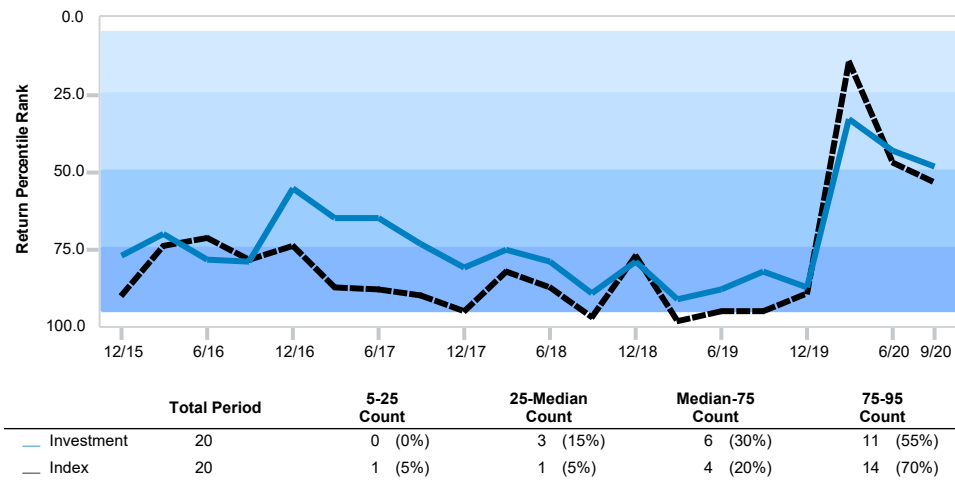
Risk and Return 3 Years



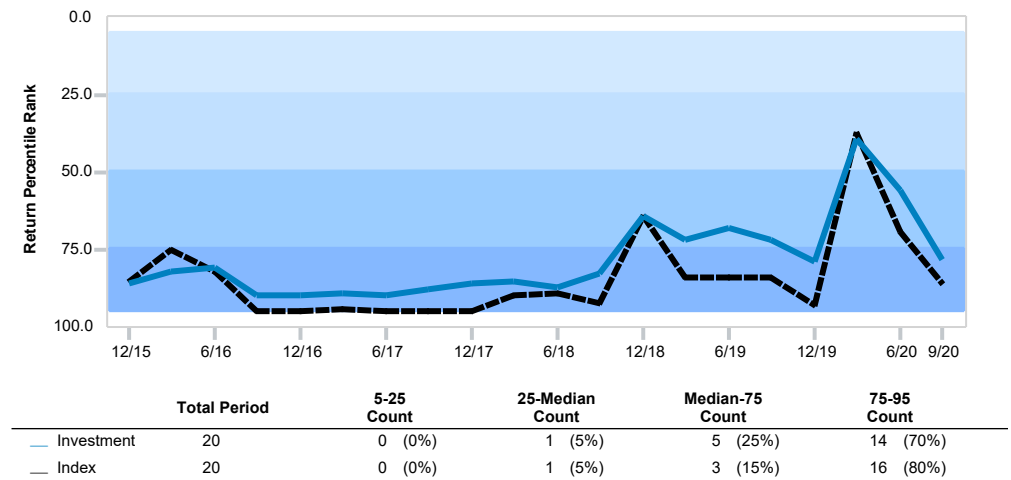
Risk and Return 5 Years



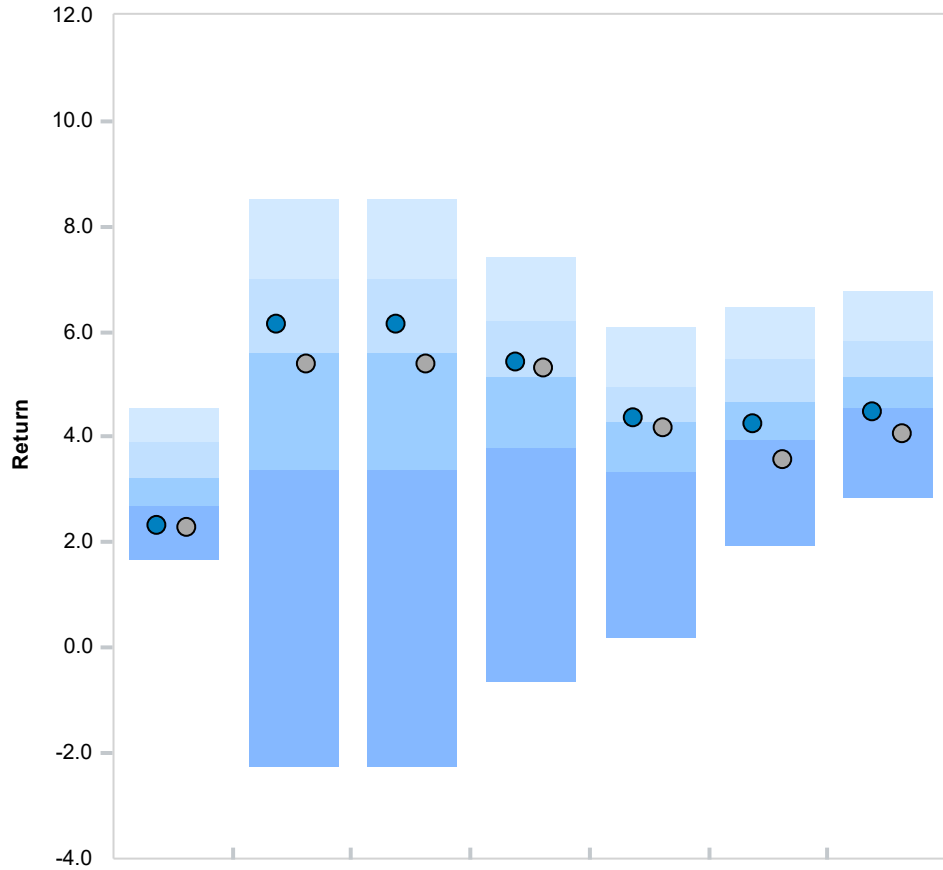
3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Consv (MF)



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

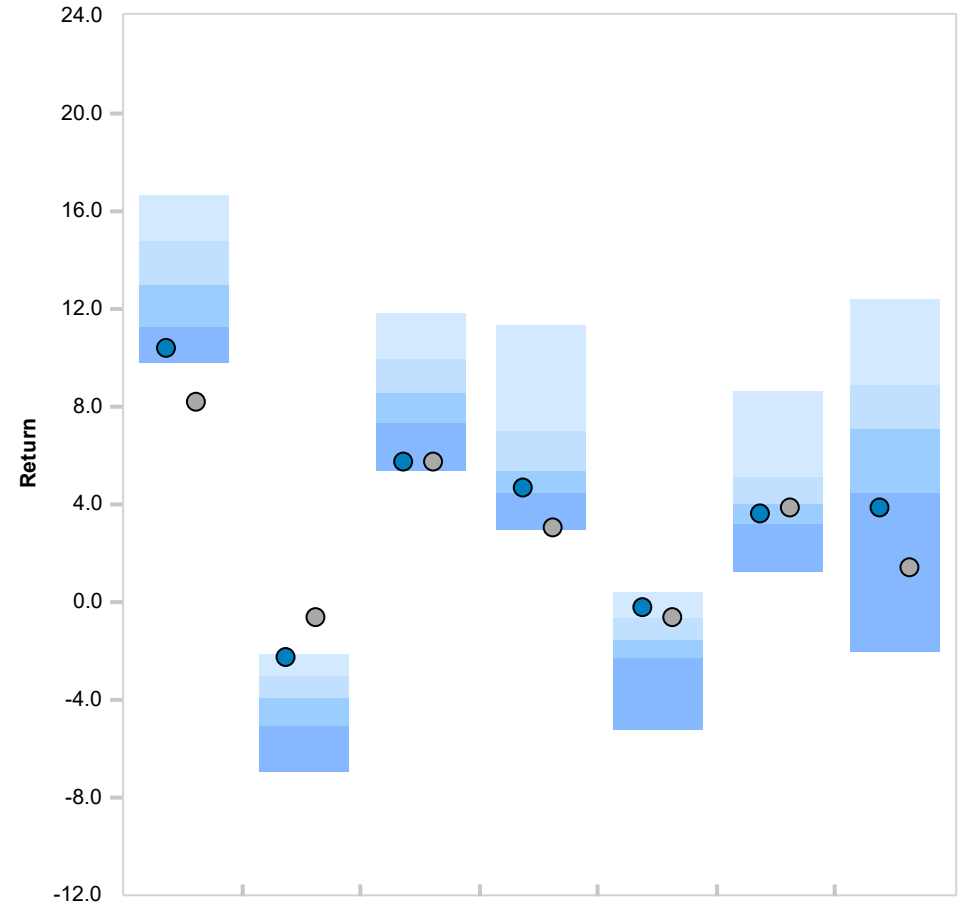


Peer Group Analysis - IM Mixed-Asset Target Alloc Cnsv (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	2.30 (85)	6.13 (42)	6.13 (42)	5.42 (43)	4.36 (48)	4.23 (68)	4.48 (78)
● Index	2.27 (85)	5.40 (55)	5.40 (55)	5.31 (46)	4.19 (53)	3.56 (82)	4.06 (86)
Median	3.22	5.62	5.62	5.15	4.27	4.65	5.14

Peer Group Analysis - IM Mixed-Asset Target Alloc Cnsv (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 Jun-2020	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
Investment	7.16 (94)	-5.32 (9)	2.26 (67)	1.05 (54)	2.25 (81)	4.45 (93)
Index	5.12 (100)	-3.38 (2)	1.47 (97)	0.96 (63)	2.14 (86)	3.34 (100)
Median	9.28	-9.42	2.56	1.08	2.68	6.07



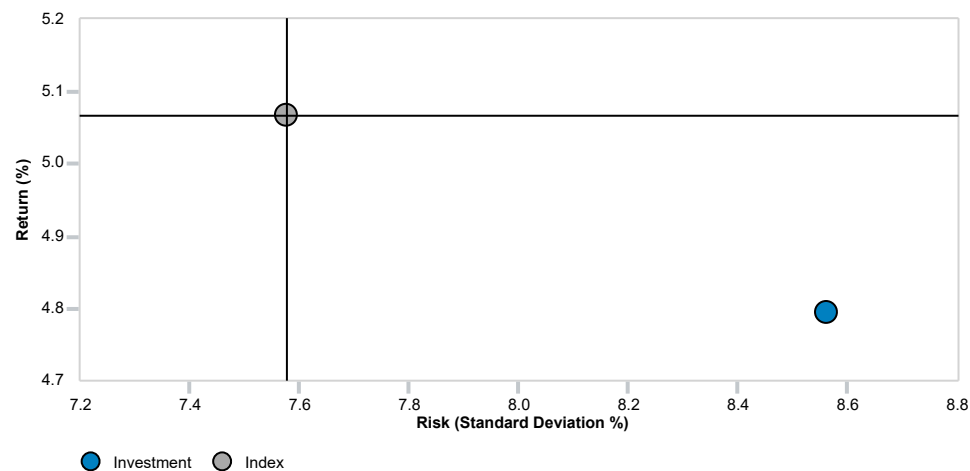
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.79	8.56	0.39	108.94	9	118.26	3
Index	5.07	7.58	0.46	100.00	9	100.00	3

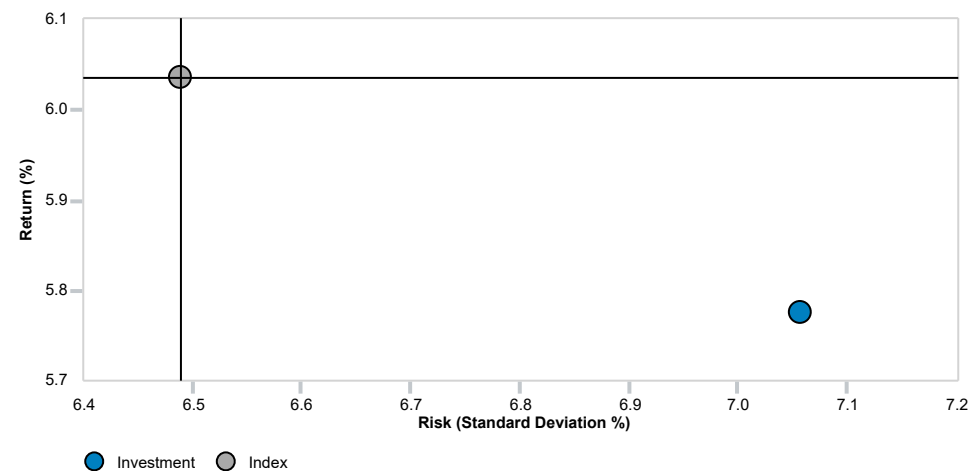
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.78	7.06	0.66	100.10	17	104.07	3
Index	6.04	6.49	0.75	100.00	16	100.00	4

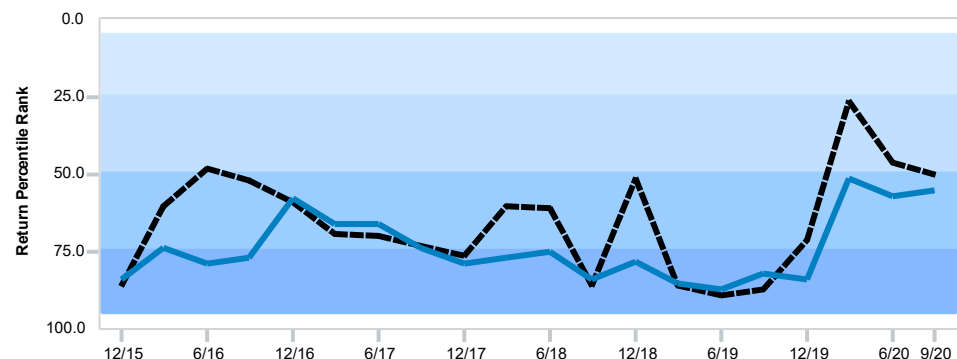
Risk and Return 3 Years



Risk and Return 5 Years

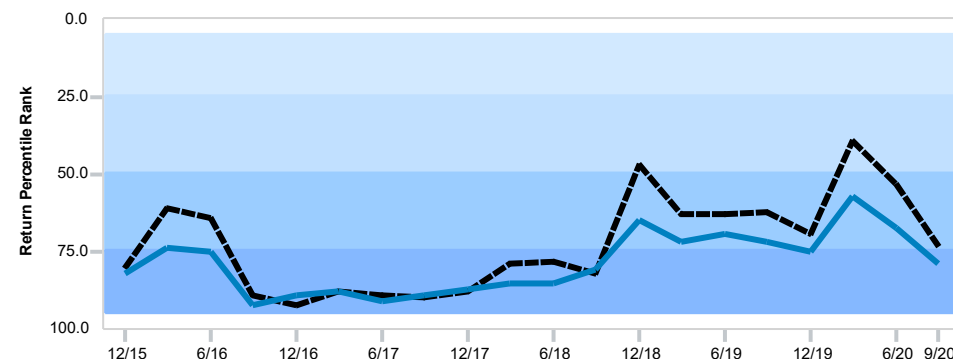


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



	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%)	4 (20%)	10 (50%)	6 (30%)

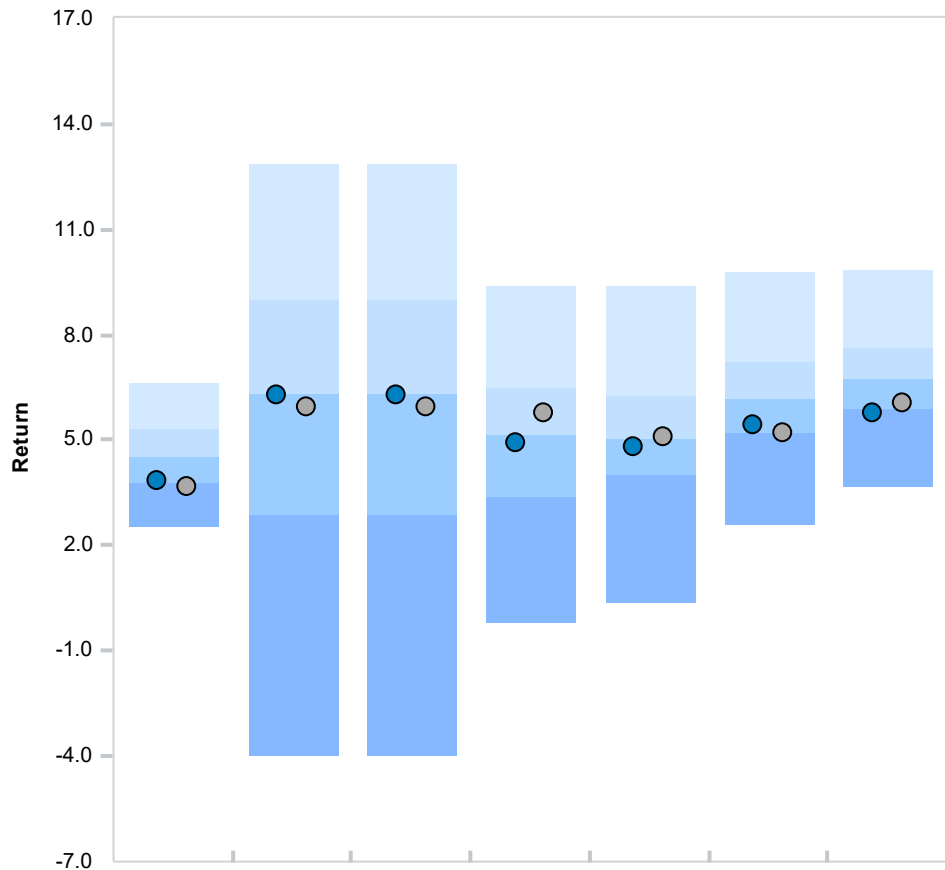
5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



	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%)	8 (40%)	10 (50%)

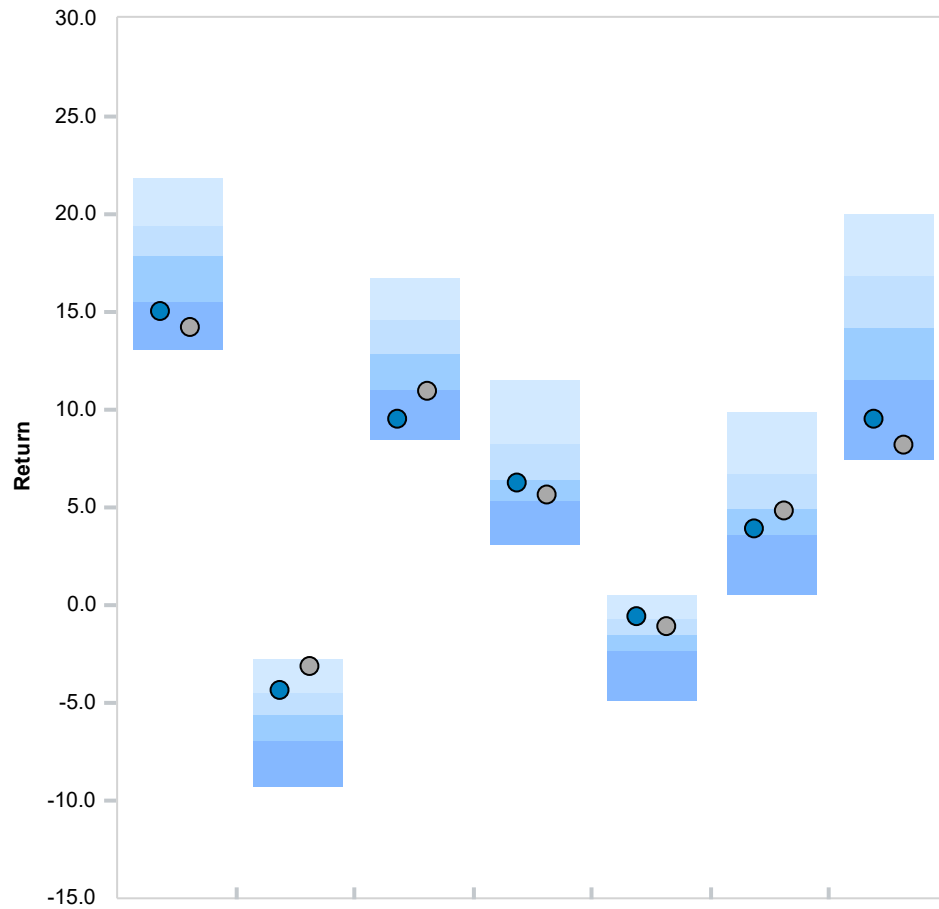


Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	3.82 (74)	6.29 (51)	6.29 (51)	4.94 (54)	4.79 (55)	5.44 (71)	5.78 (79)
● Index	3.67 (78)	5.93 (54)	5.93 (54)	5.77 (38)	5.07 (50)	5.19 (76)	6.04 (73)
Median	4.53	6.36	6.36	5.17	5.05	6.14	6.76

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 Jun-2020	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
Investment	10.71 (71)	-11.17 (17)	4.10 (64)	0.80 (57)	2.57 (74)	6.83 (90)
Index	9.56 (82)	-9.98 (10)	3.62 (75)	0.80 (57)	2.92 (56)	6.19 (96)
Median	11.93	-13.57	4.46	0.93	2.98	8.27



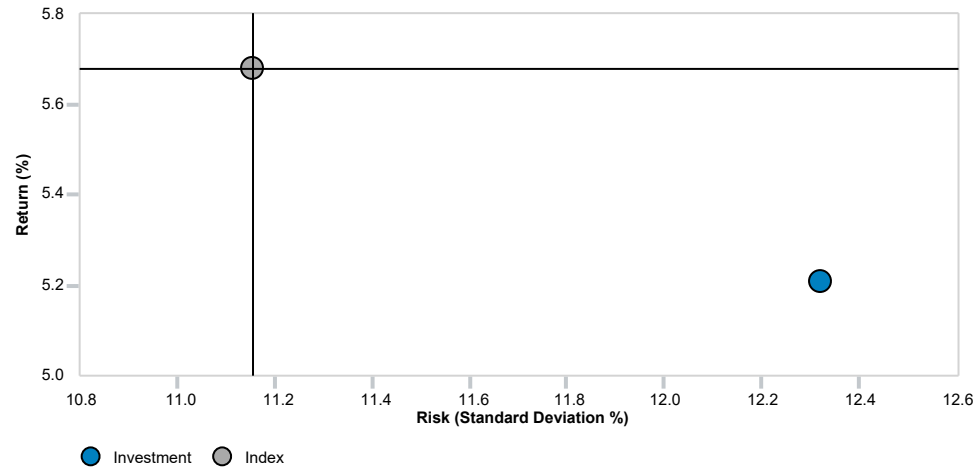
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.21	12.32	0.34	107.43	9	114.11	3
Index	5.68	11.16	0.40	100.00	9	100.00	3

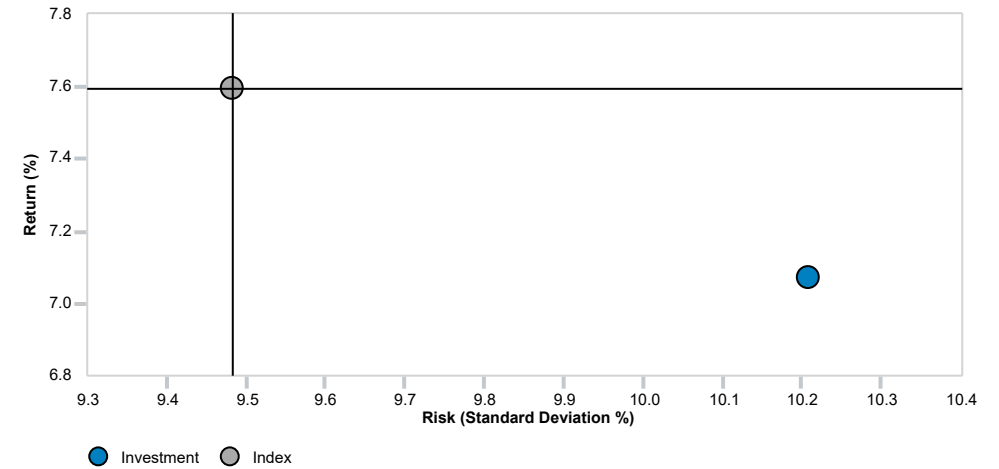
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.07	10.21	0.60	102.66	17	110.21	3
Index	7.60	9.48	0.69	100.00	16	100.00	4

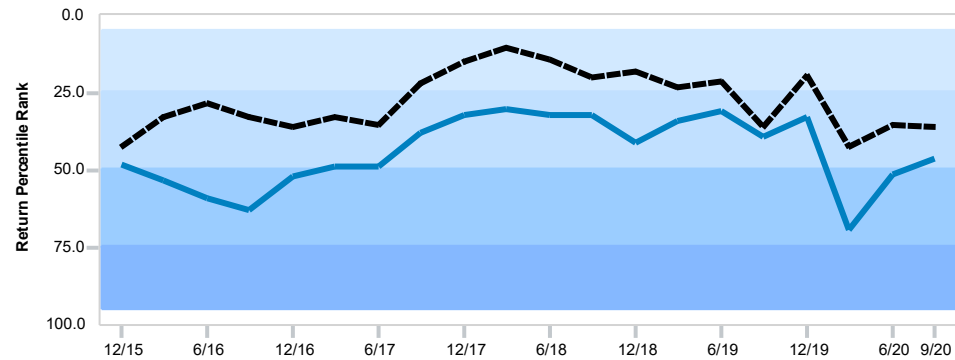
Risk and Return 3 Years



Risk and Return 5 Years

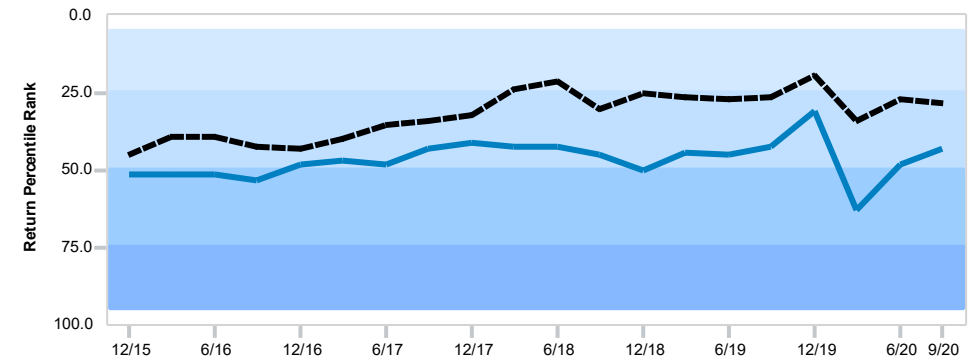


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



	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%)

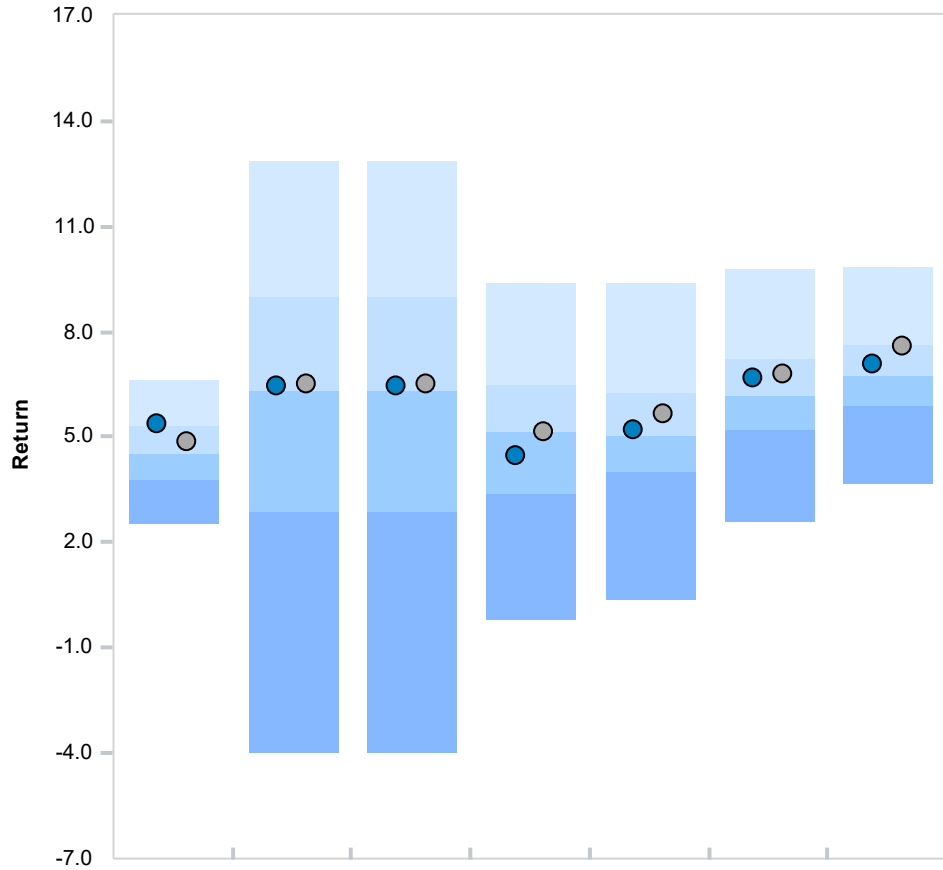
5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



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

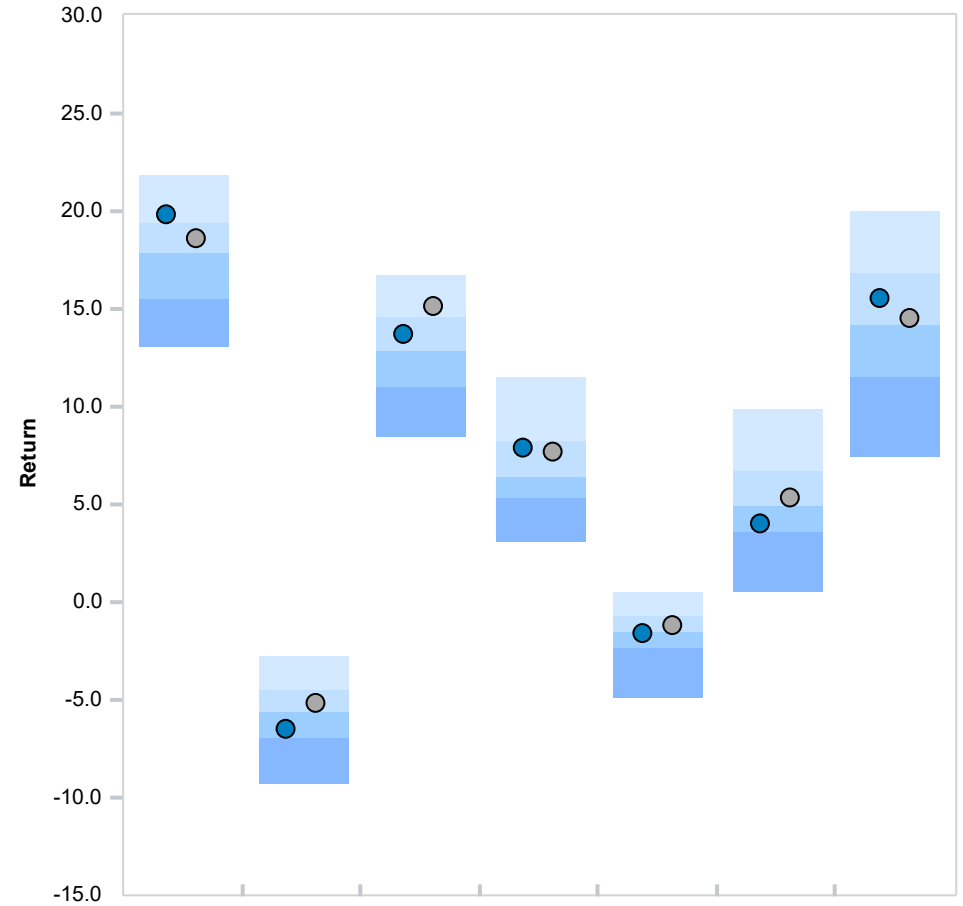


Peer Group Analysis - IM Mixed-Asset Target Alloc Moderate (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	5.37 (23)	6.44 (50)	6.44 (50)	4.46 (61)	5.21 (46)	6.65 (38)	7.07 (43)
● Index	4.86 (40)	6.48 (49)	6.48 (49)	5.16 (51)	5.68 (36)	6.77 (36)	7.60 (28)
Median	4.53	6.36	6.36	5.17	5.05	6.14	6.76

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 Jun-2020	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
Investment	14.60 (18)	-16.88 (84)	6.05 (6)	0.44 (78)	2.98 (51)	9.19 (21)
Index	13.41 (32)	-15.06 (67)	5.41 (22)	0.43 (78)	2.98 (51)	8.79 (33)
Median	11.93	-13.57	4.46	0.93	2.98	8.27



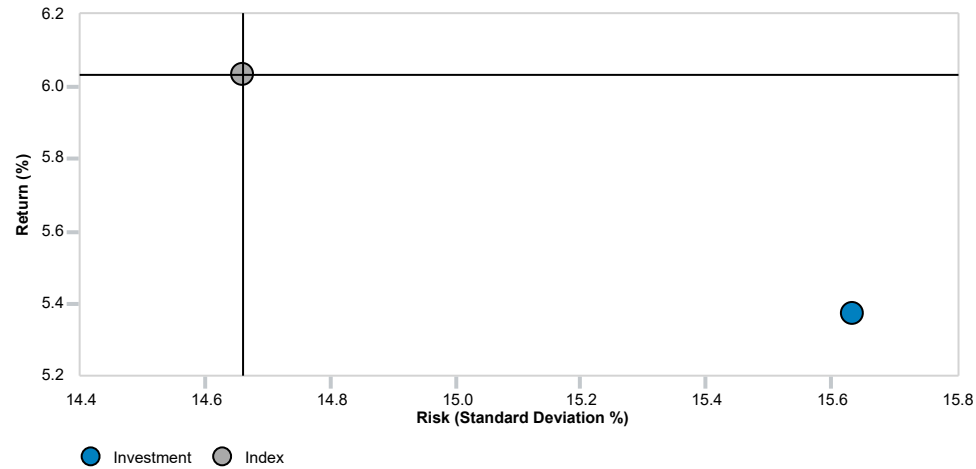
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.37	15.63	0.31	103.36	9	107.83	3
Index	6.04	14.66	0.36	100.00	9	100.00	3

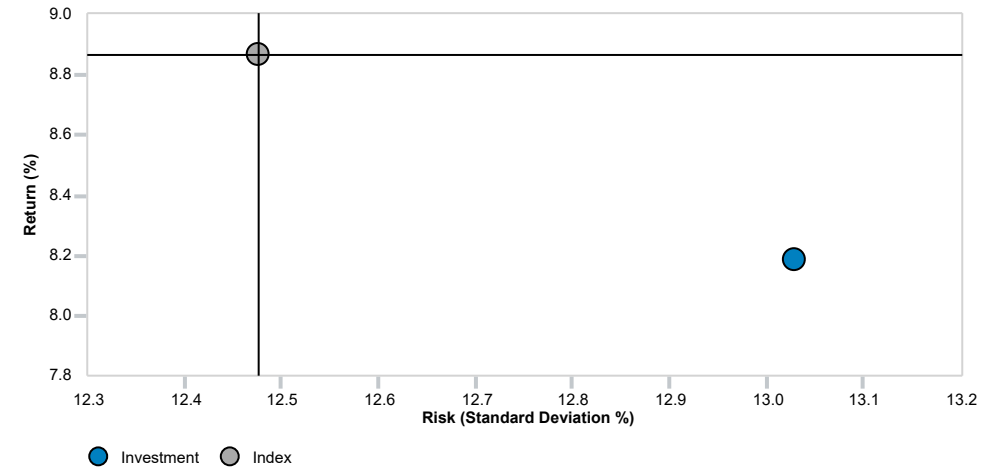
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	8.19	13.03	0.58	100.45	17	105.73	3
Index	8.87	12.48	0.65	100.00	17	100.00	3

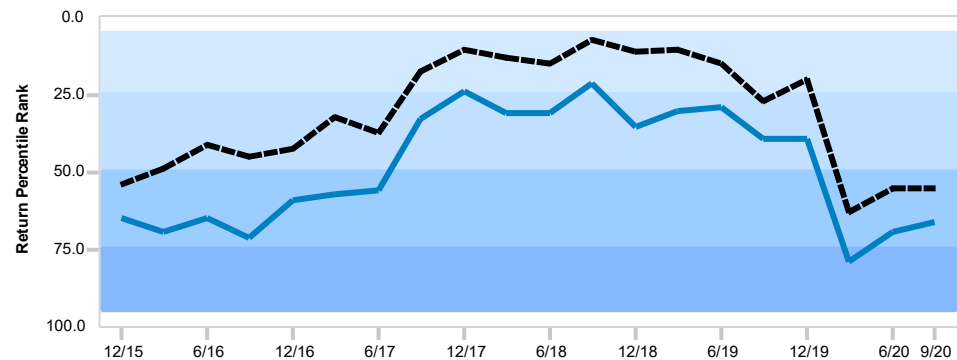
Risk and Return 3 Years



Risk and Return 5 Years

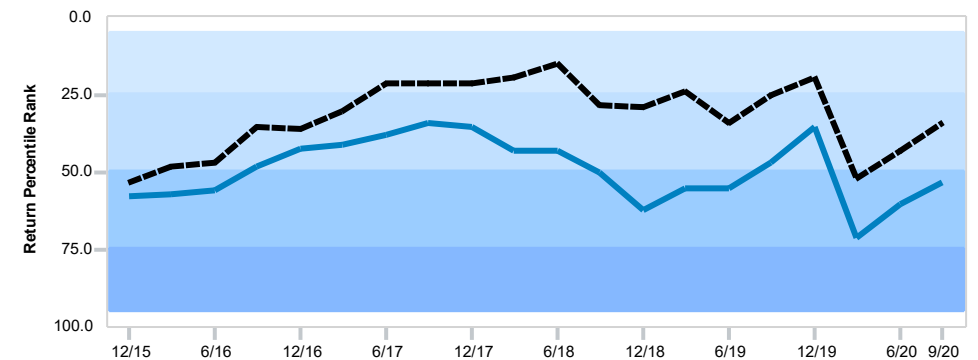


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Growth (MF)



	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%)

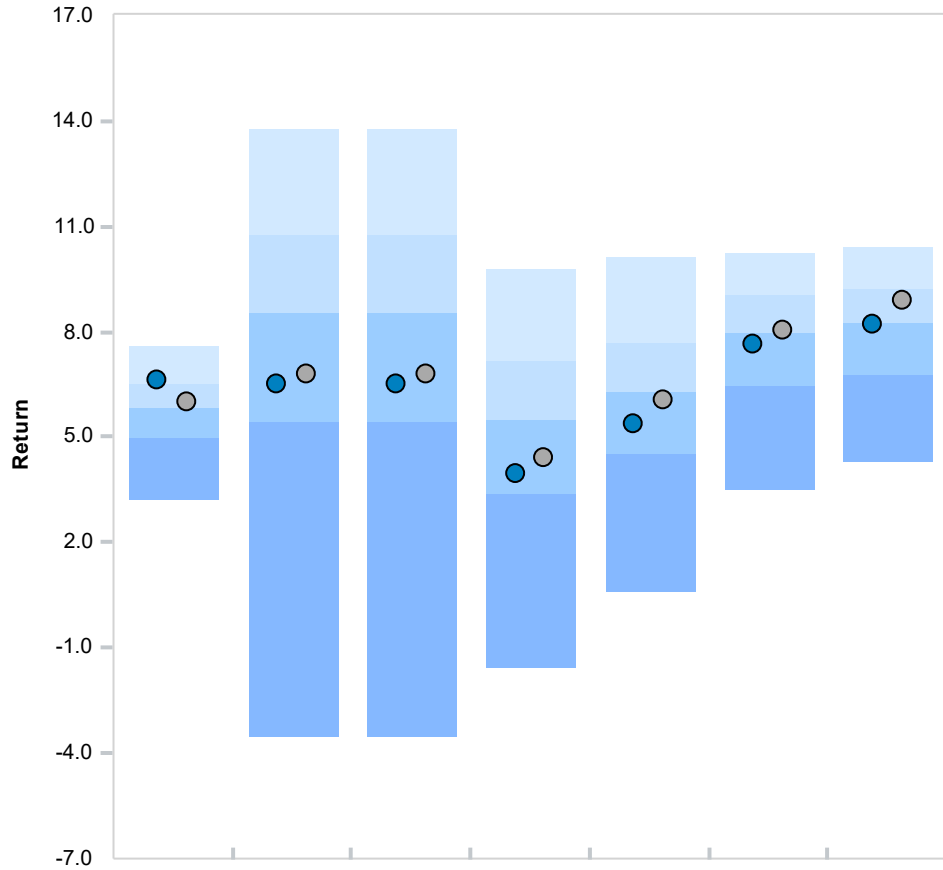
5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Growth (MF)



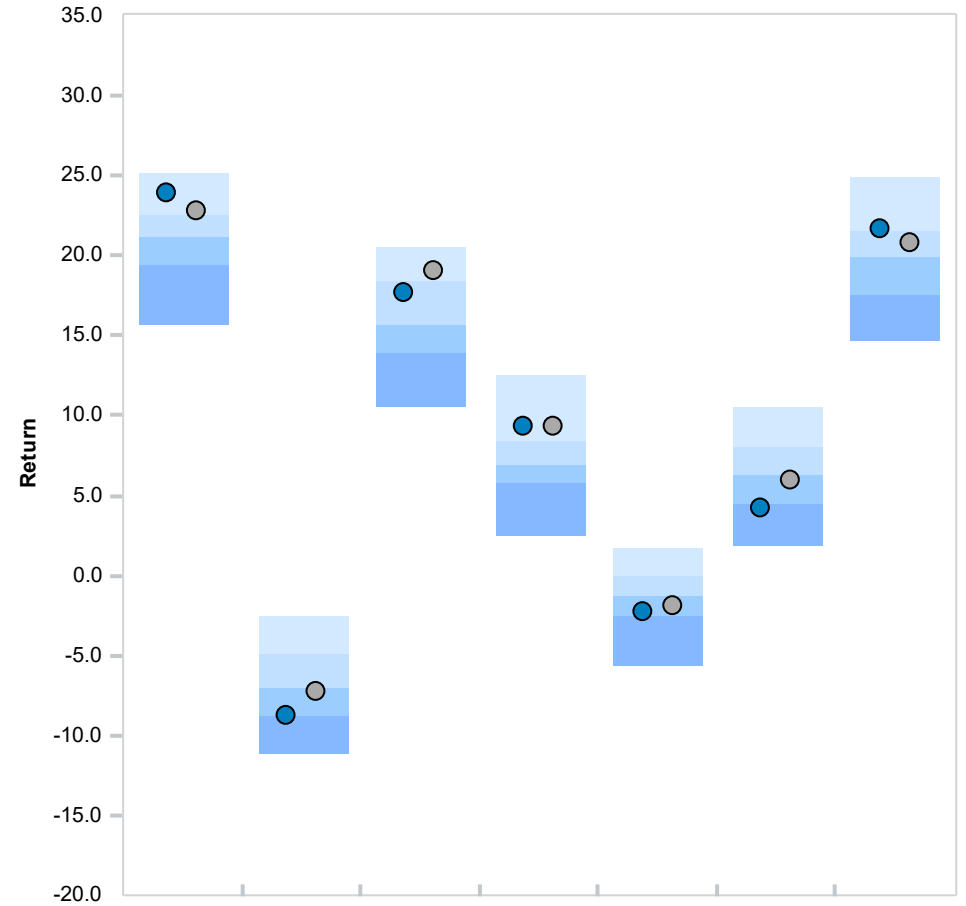
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	11 (55%)	9 (45%)	0 (0%)
Index	20	8 (40%)	10 (50%)	2 (10%)	0 (0%)



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



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



Comparative Performance

	1 Qtr Ending Jun-2020	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
Investment	18.50 (9)	-21.71 (96)	7.63 (7)	0.08 (73)	3.45 (30)	11.21 (18)
Index	17.22 (19)	-19.77 (85)	7.10 (14)	0.08 (73)	2.96 (66)	11.31 (14)
Median	15.25	-16.37	5.91	0.56	3.21	9.95



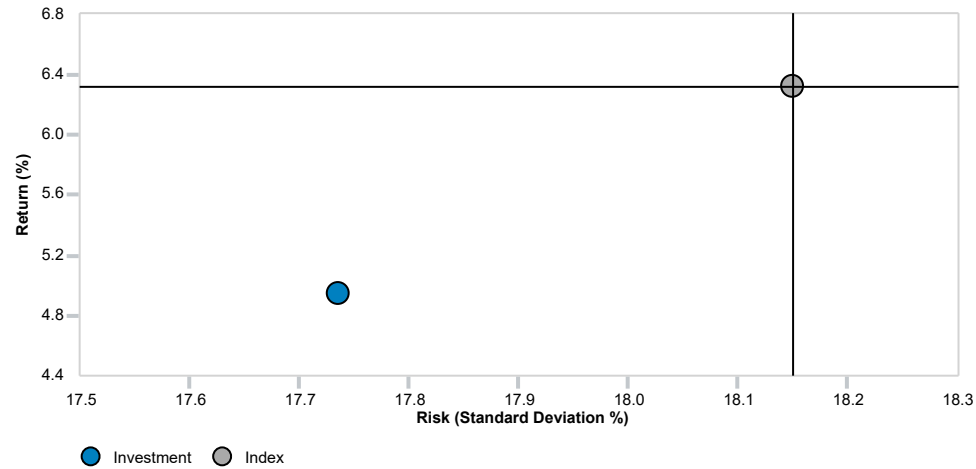
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.95	17.74	0.27	94.13	8	98.72	4
Index	6.33	18.15	0.34	100.00	8	100.00	4

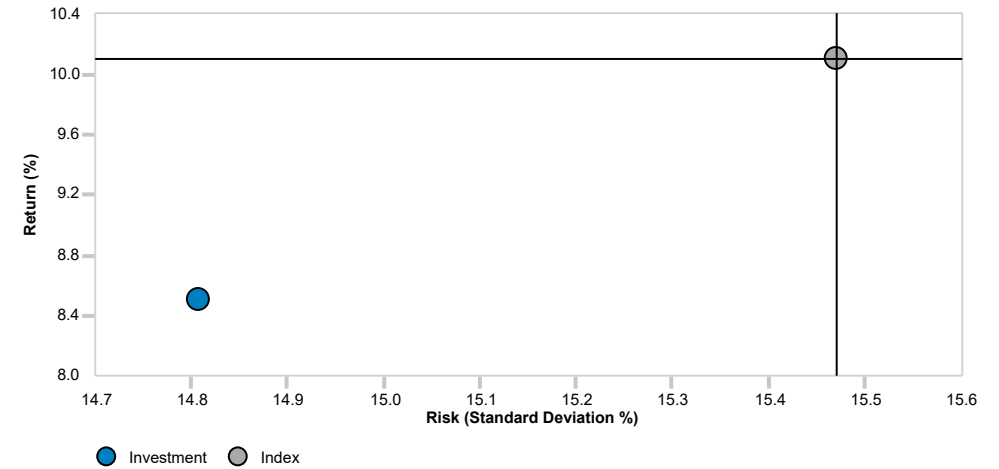
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	8.51	14.81	0.55	92.20	16	97.23	4
Index	10.11	15.47	0.63	100.00	16	100.00	4

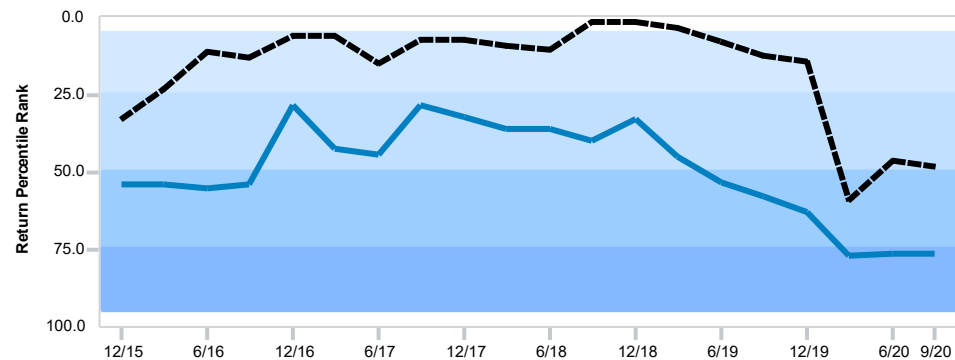
Risk and Return 3 Years



Risk and Return 5 Years

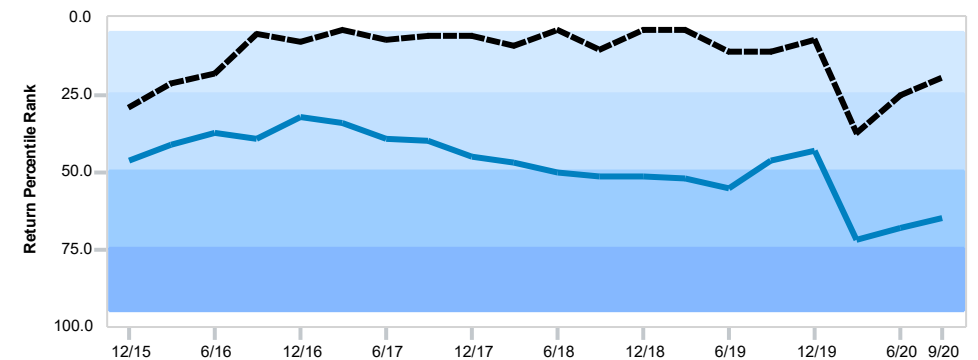


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Aggressive Growth (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	10 (50%)	7 (35%)	3 (15%)
Index	20	16 (80%)	3 (15%)	1 (5%)	0 (0%)

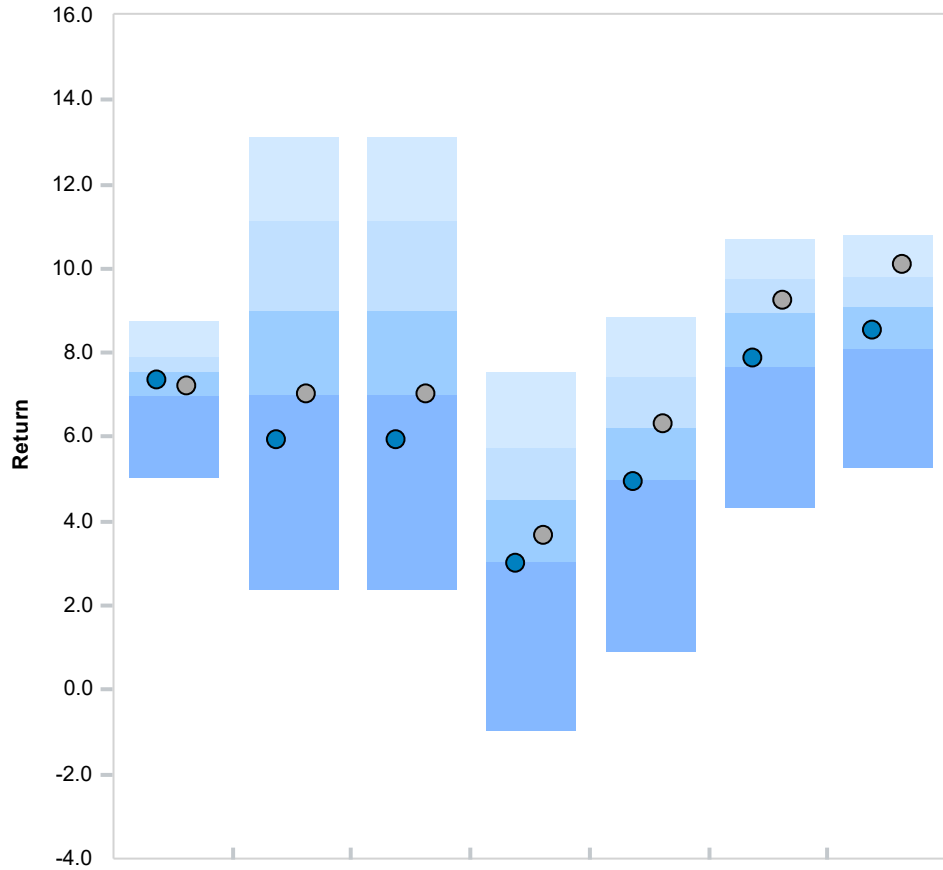
5 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Aggressive Growth (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	13 (65%)	7 (35%)	0 (0%)
Index	20	18 (90%)	2 (10%)	0 (0%)	0 (0%)

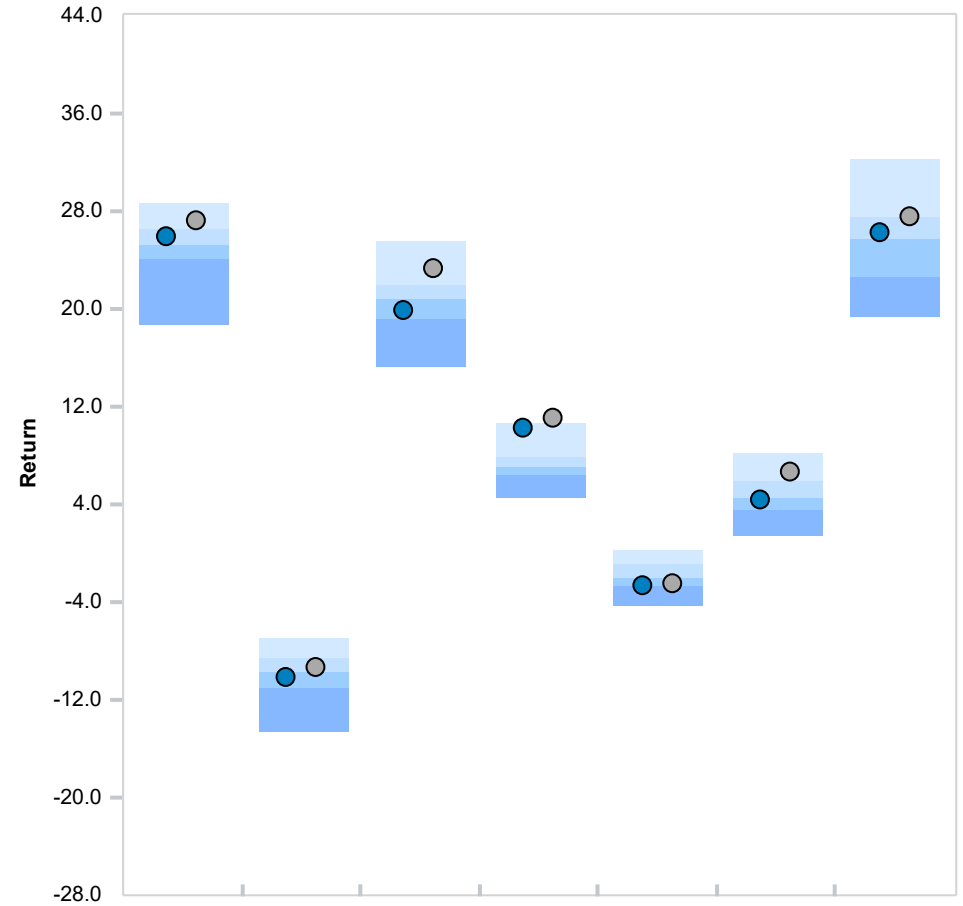


Peer Group Analysis - IM Mixed-Asset Target Alloc Aggressive Growth (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	7.36 (64)	5.91 (82)	5.91 (82)	3.00 (77)	4.95 (76)	7.86 (71)	8.51 (65)
● Index	7.23 (68)	7.02 (76)	7.02 (76)	3.67 (69)	6.33 (48)	9.24 (41)	10.11 (19)
Median	7.56	8.98	8.98	4.50	6.20	8.94	9.11

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 Jun-2020	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
Investment	20.50 (25)	-24.67 (97)	8.67 (17)	-0.41 (76)	3.53 (37)	12.36 (41)
Index	21.20 (20)	-24.31 (92)	8.79 (12)	-0.23 (68)	3.01 (69)	13.71 (10)
Median	19.33	-22.26	7.92	0.09	3.32	12.11



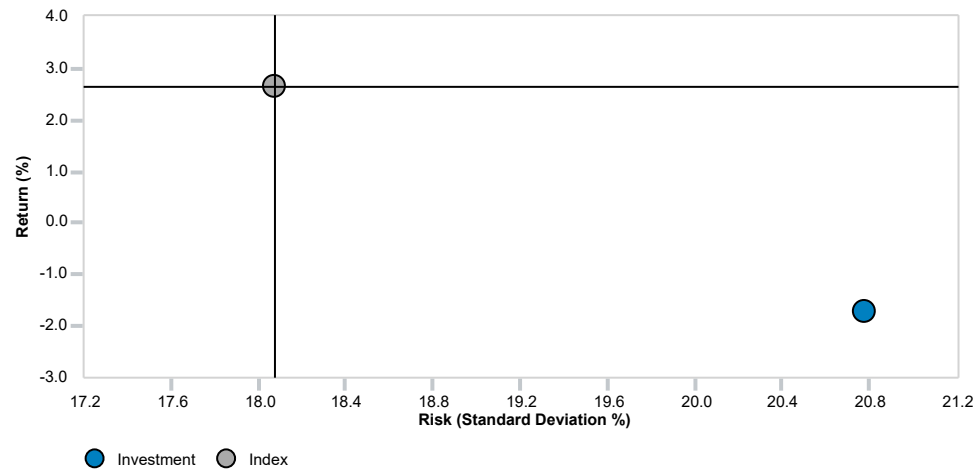
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	-1.71	20.78	-0.05	102.29	9	120.67	3
Index	2.63	18.08	0.14	100.00	9	100.00	3

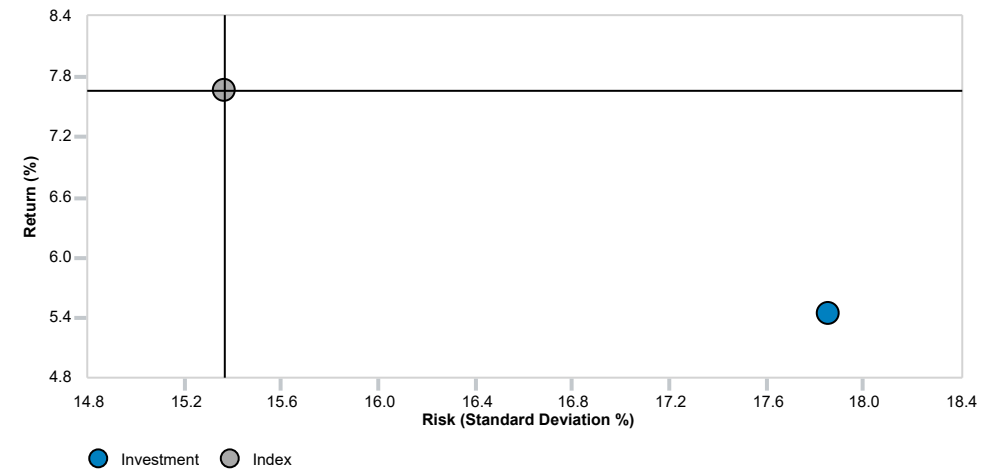
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.43	17.86	0.32	105.55	16	119.90	4
Index	7.66	15.37	0.48	100.00	17	100.00	3

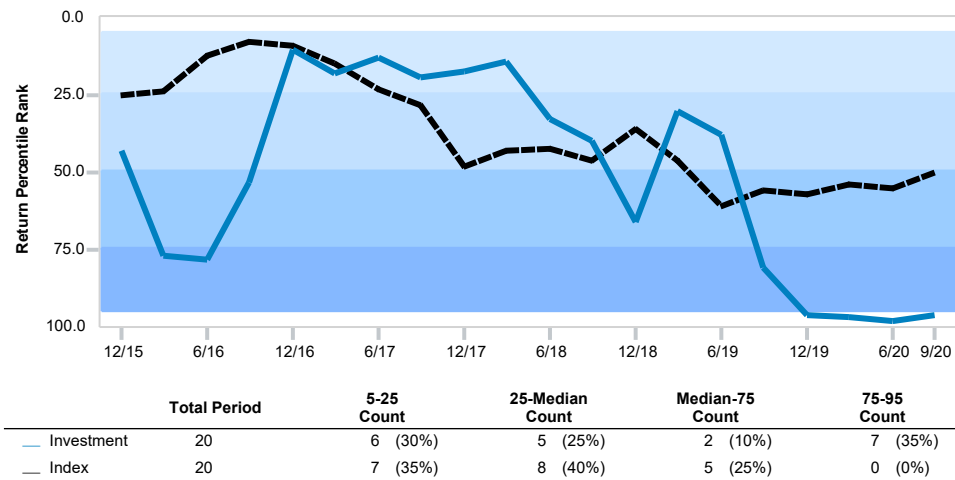
Risk and Return 3 Years



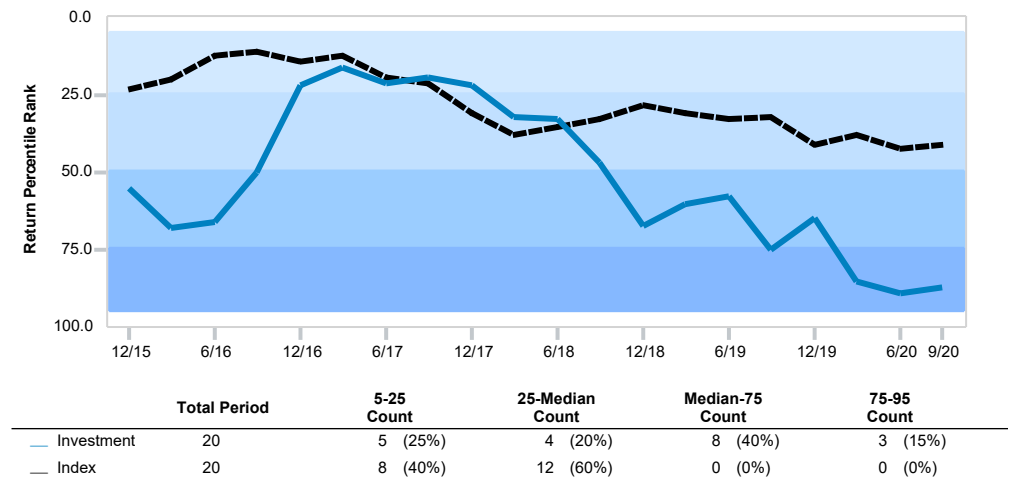
Risk and Return 5 Years



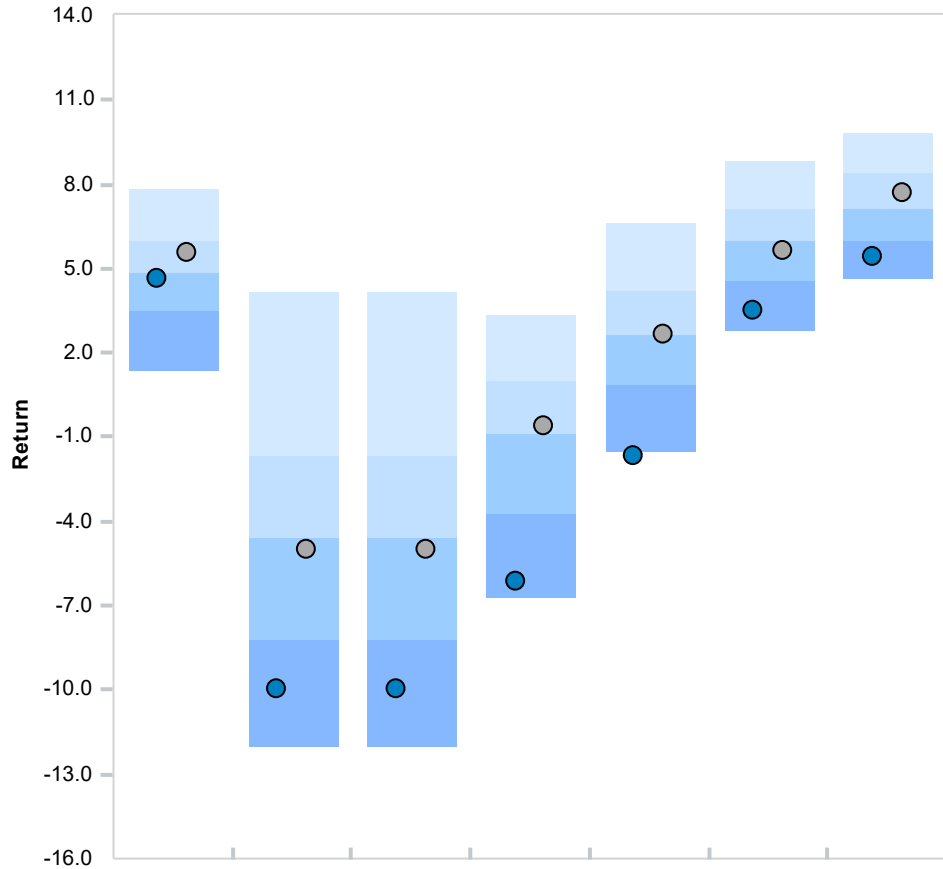
3 Year Rolling Percentile Rank IM U.S. Large Cap Value Equity (MF)



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

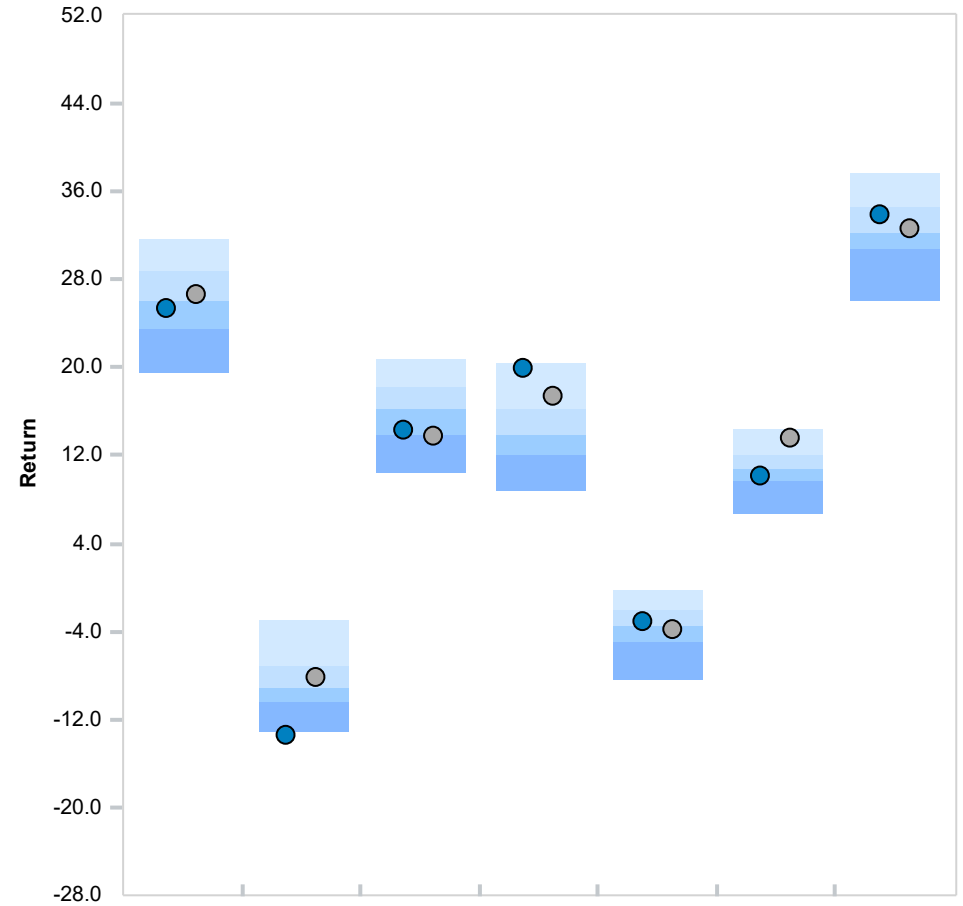


Peer Group Analysis - IM U.S. Large Cap Value Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	4.63 (53)	-9.97 (87)	-9.97 (87)	-6.11 (93)	-1.71 (96)	3.51 (88)	5.43 (87)
● Index	5.59 (34)	-5.03 (54)	-5.03 (54)	-0.61 (47)	2.63 (50)	5.62 (57)	7.66 (41)
Median	4.82	-4.55	-4.55	-0.92	2.63	5.96	7.15

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 Jun-2020	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
Investment	16.66 (34)	-31.43 (91)	7.57 (50)	0.04 (87)	3.41 (54)	12.55 (24)
Index	14.29 (68)	-26.73 (53)	7.41 (54)	1.36 (53)	3.84 (39)	11.93 (40)
Median	15.47	-26.62	7.54	1.41	3.49	11.58



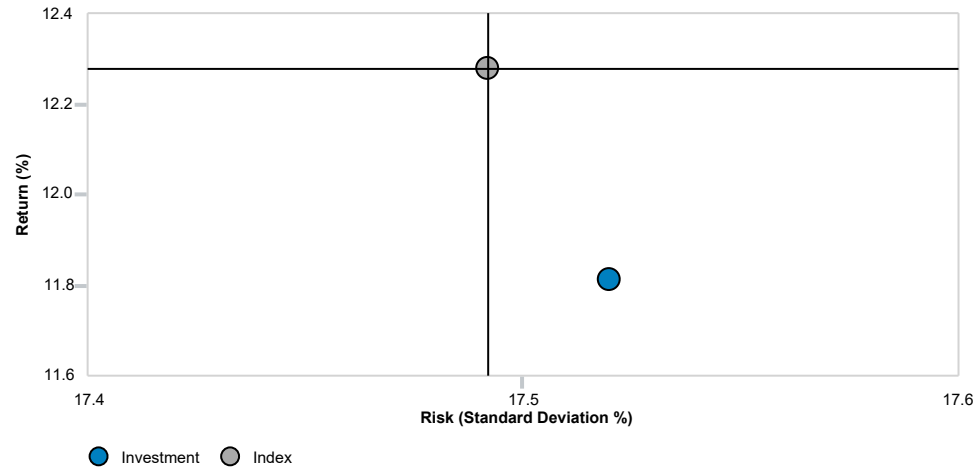
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	11.81	17.52	0.63	99.11	9	100.75	3
Index	12.28	17.49	0.65	100.00	9	100.00	3

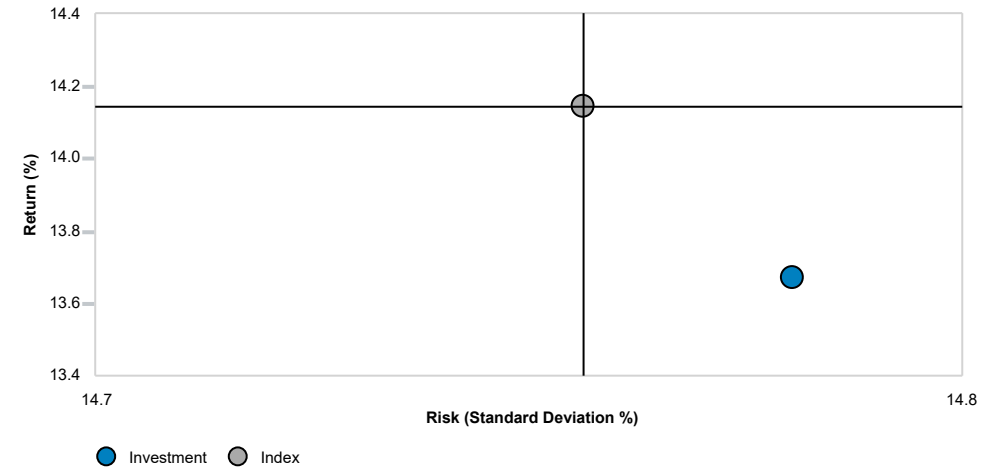
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	13.67	14.78	0.86	98.88	17	100.94	3
Index	14.15	14.76	0.89	100.00	17	100.00	3

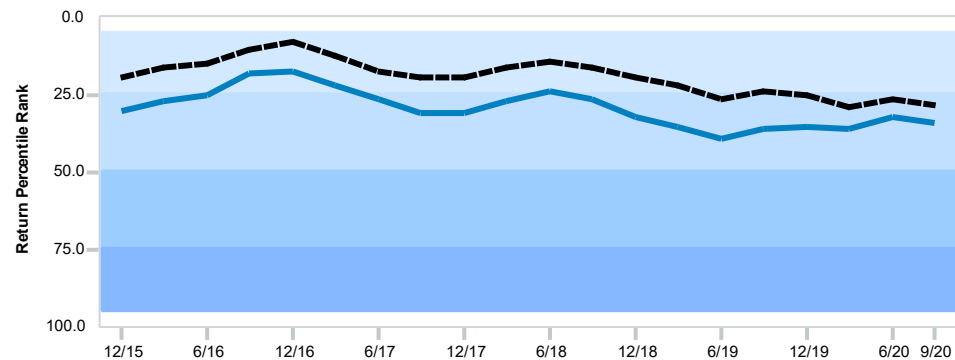
Risk and Return 3 Years



Risk and Return 5 Years

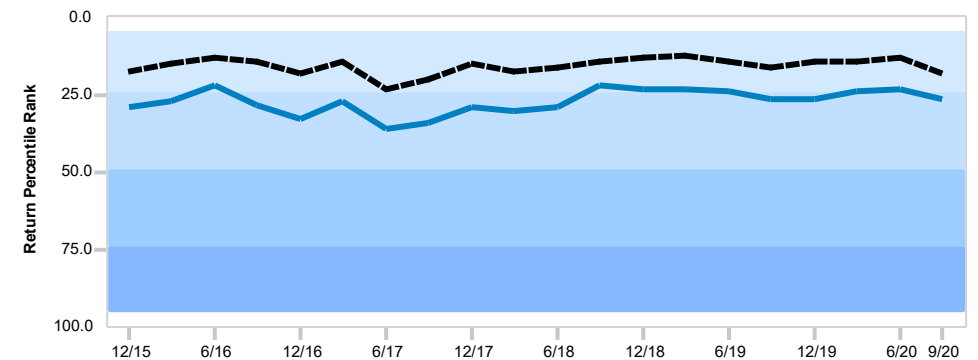


3 Year Rolling Percentile Rank IM U.S. Large Cap Core Equity (MF)



	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%)

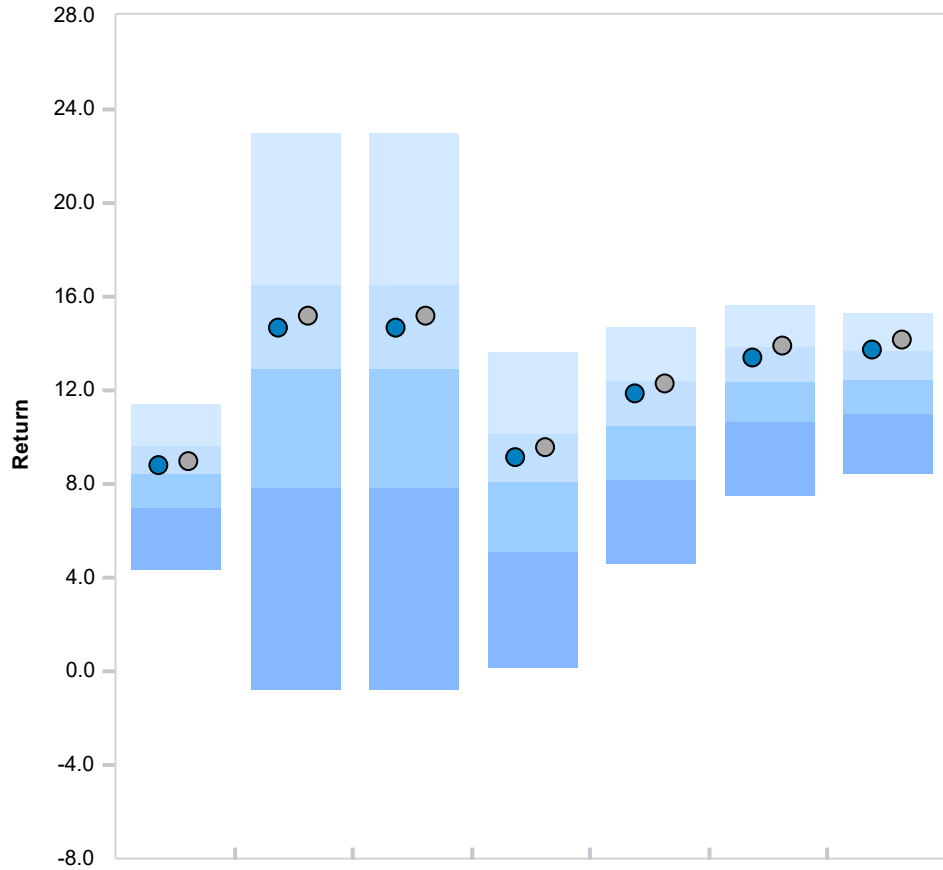
5 Year Rolling Percentile Rank IM U.S. Large Cap Core Equity (MF)



	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%)

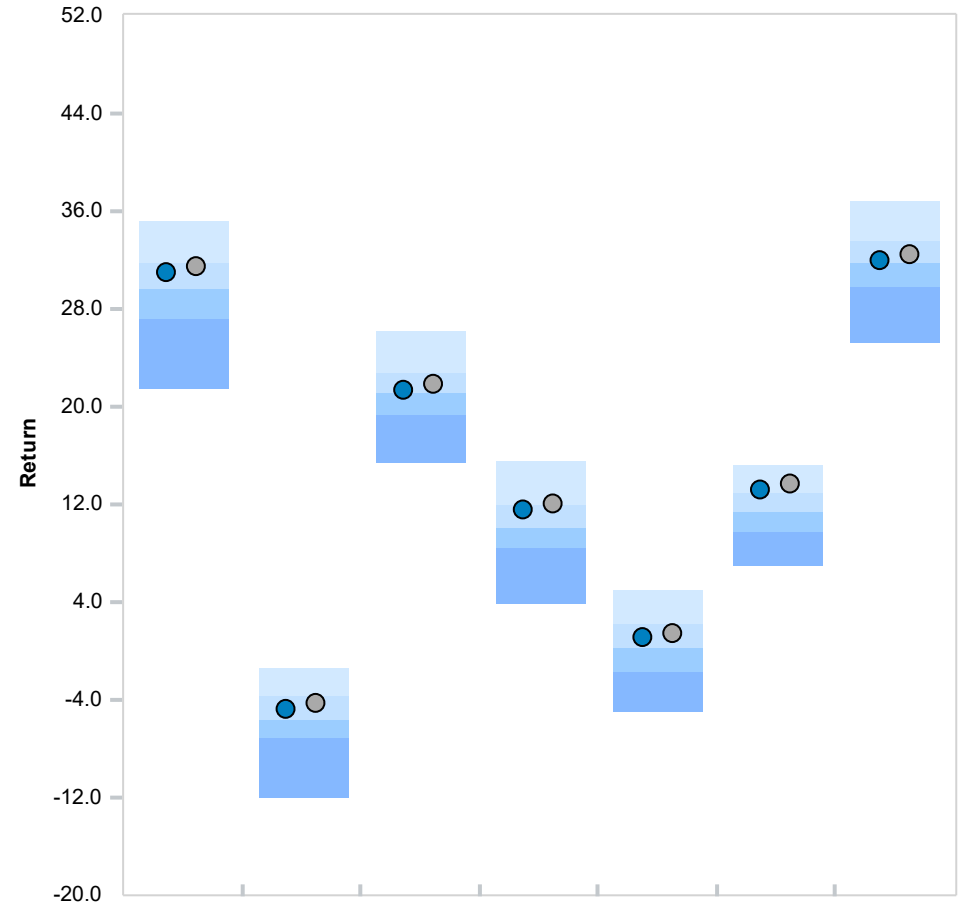


Peer Group Analysis - IM U.S. Large Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	8.81 (46)	14.68 (41)	14.68 (41)	9.11 (37)	11.81 (34)	13.34 (34)	13.67 (26)
● Index	8.93 (45)	15.15 (36)	15.15 (36)	9.57 (33)	12.28 (28)	13.83 (26)	14.15 (18)
Median	8.45	12.90	12.90	8.05	10.43	12.37	12.43

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 Jun-2020	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
Investment	20.51 (38)	-19.73 (49)	8.96 (44)	1.56 (45)	4.21 (48)	13.55 (35)
Index	20.54 (37)	-19.60 (45)	9.07 (39)	1.70 (40)	4.30 (44)	13.65 (31)
Median	19.45	-19.79	8.74	1.46	4.15	13.08



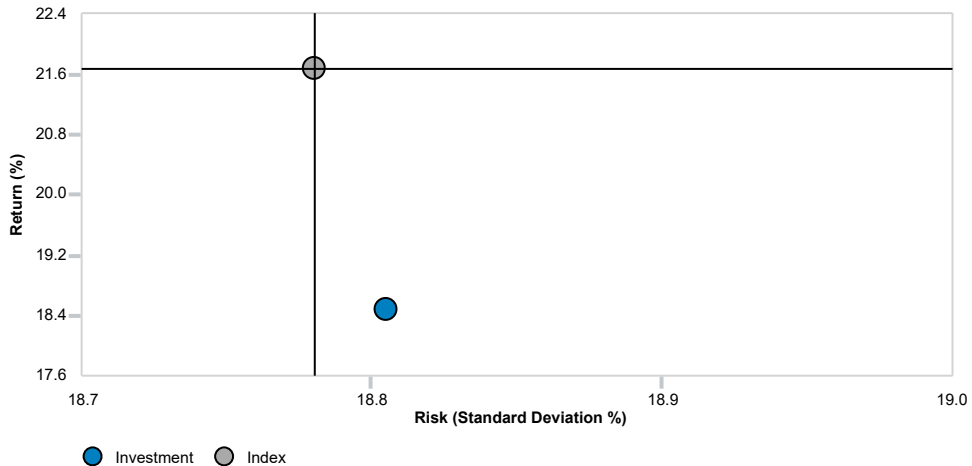
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	18.47	18.81	0.91	93.39	9	100.91	3
Index	21.67	18.78	1.05	100.00	10	100.00	2

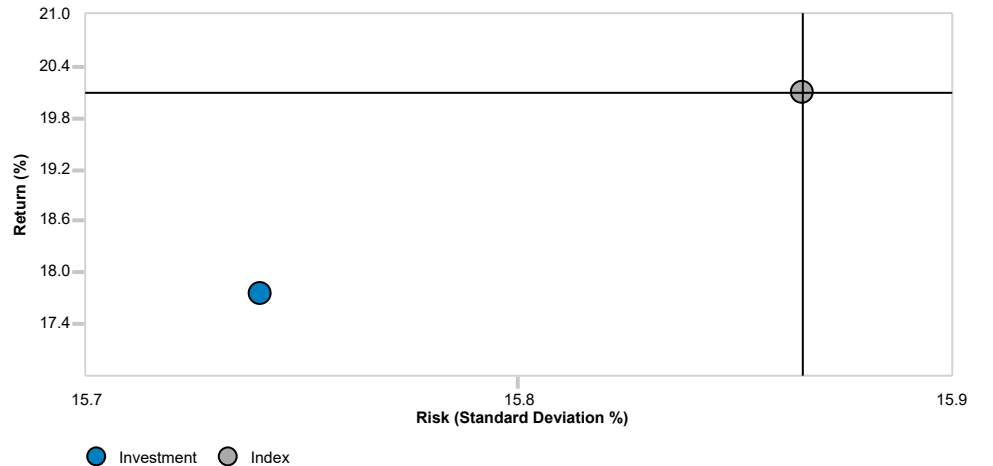
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	17.75	15.74	1.04	93.88	15	100.40	5
Index	20.10	15.87	1.16	100.00	18	100.00	2

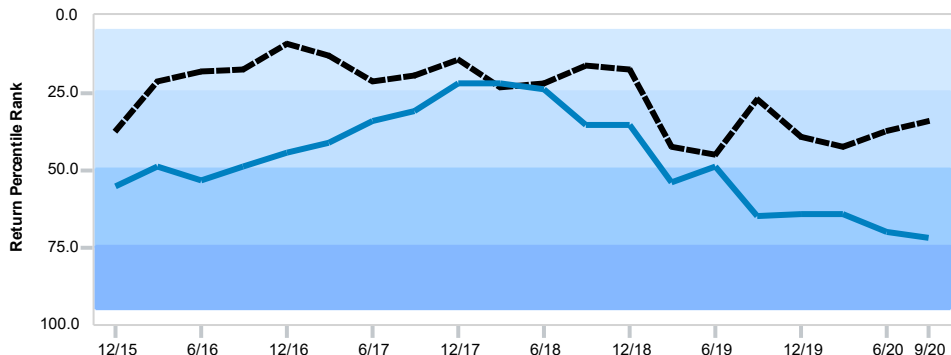
Risk and Return 3 Years



Risk and Return 5 Years

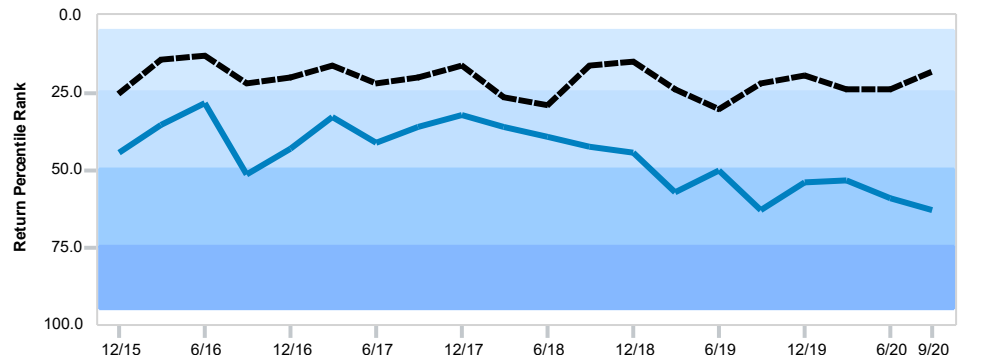


3 Year Rolling Percentile Rank IM U.S. Large Cap Growth Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	3 (15%)	9 (45%)	8 (40%)	0 (0%)
Index	20	12 (60%)	8 (40%)	0 (0%)	0 (0%)

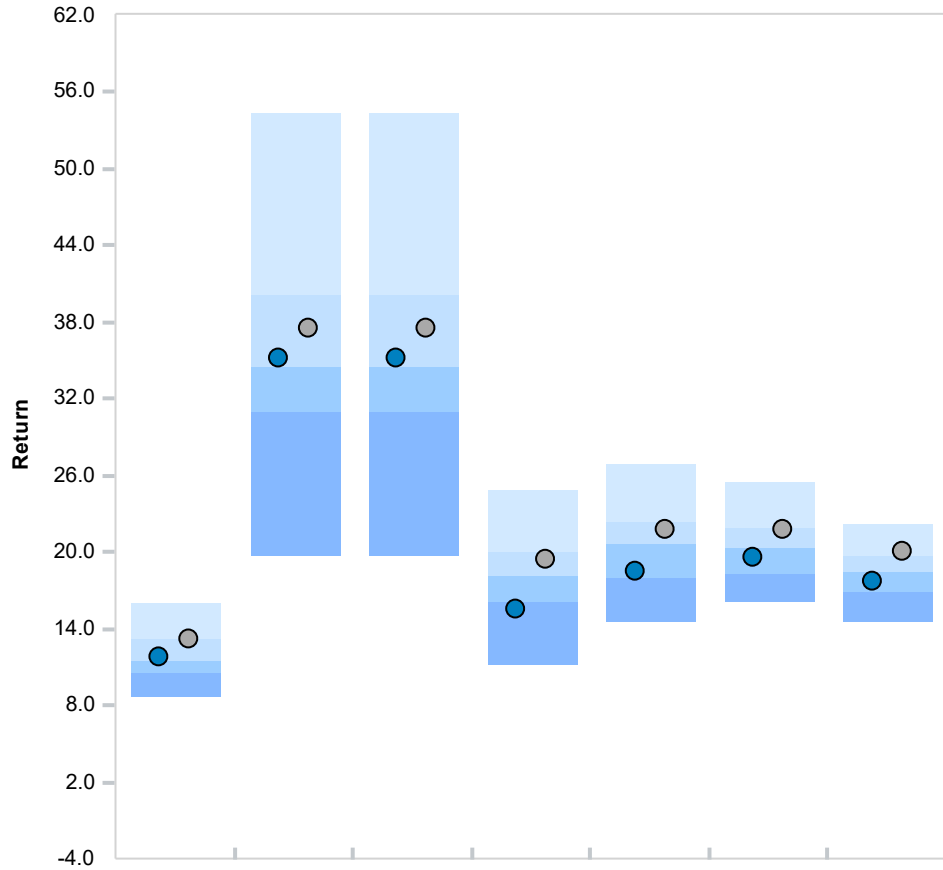
5 Year Rolling Percentile Rank IM U.S. Large Cap Growth Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	13 (65%)	7 (35%)	0 (0%)
Index	20	17 (85%)	3 (15%)	0 (0%)	0 (0%)

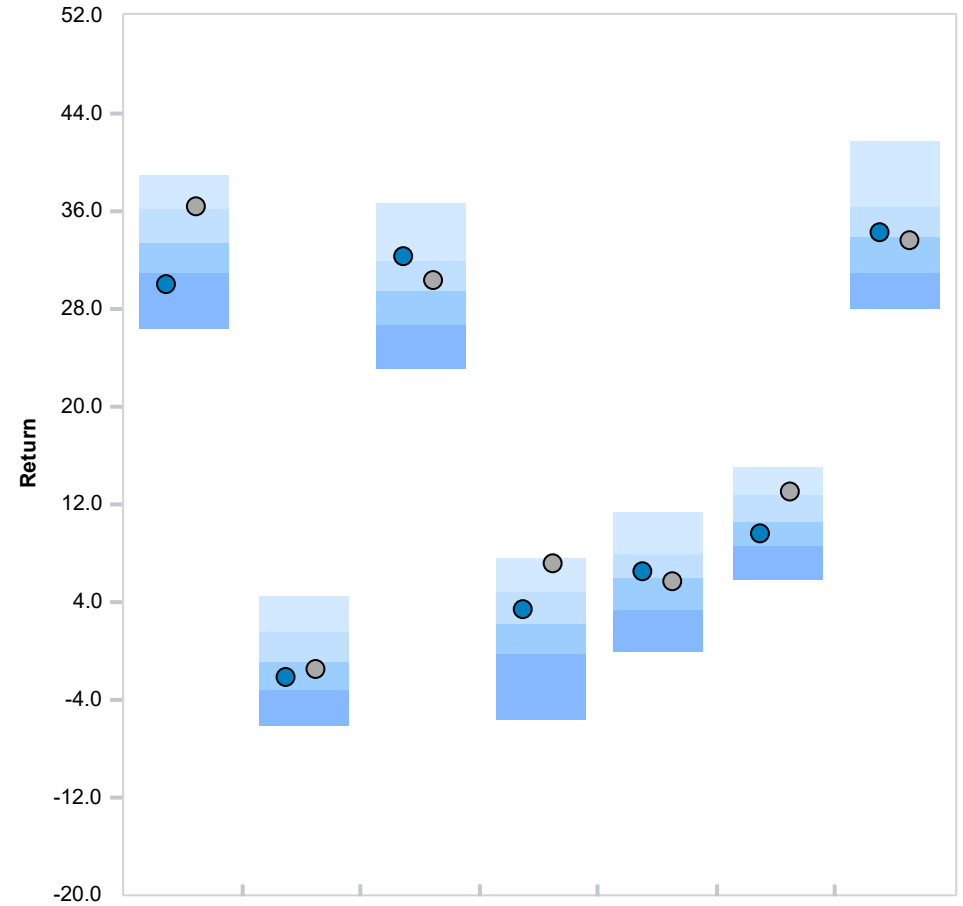


Peer Group Analysis - IM U.S. Large Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	11.80 (45)	35.10 (45)	35.10 (45)	15.48 (80)	18.47 (72)	19.63 (61)	17.75 (63)
● Index	13.22 (23)	37.53 (34)	37.53 (34)	19.43 (32)	21.67 (34)	21.74 (28)	20.10 (18)
Median	11.51	34.55	34.55	18.23	20.65	20.30	18.51

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 Jun-2020	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
Investment	26.87 (61)	-13.65 (54)	10.30 (35)	-2.43 (88)	5.44 (33)	14.54 (86)
Index	27.84 (45)	-14.10 (64)	10.62 (27)	1.49 (16)	4.64 (56)	16.10 (55)
Median	27.69	-13.51	9.68	0.00	4.76	16.25



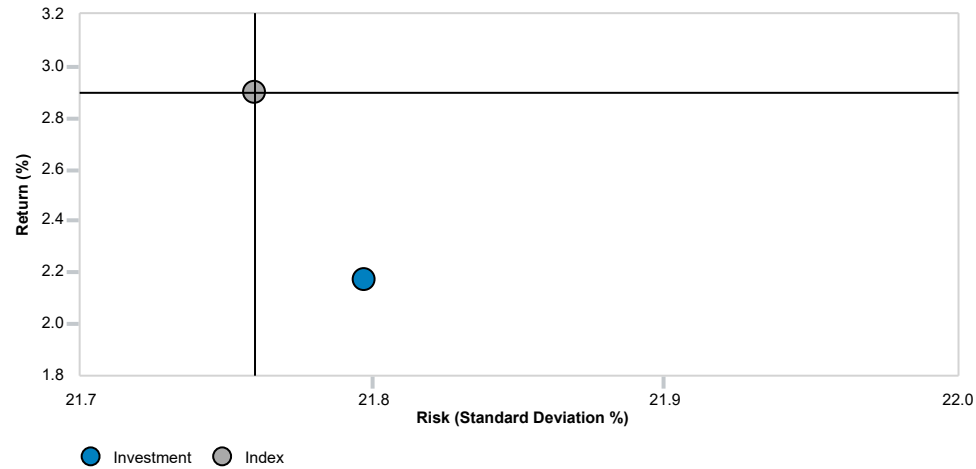
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.17	21.80	0.14	98.57	8	101.08	4
Index	2.90	21.76	0.17	100.00	8	100.00	4

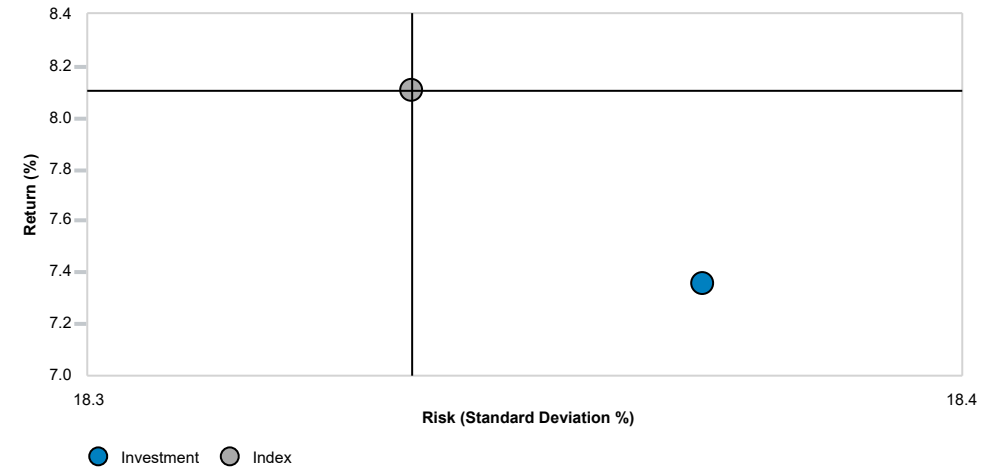
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.35	18.37	0.42	98.44	16	101.45	4
Index	8.11	18.34	0.46	100.00	16	100.00	4

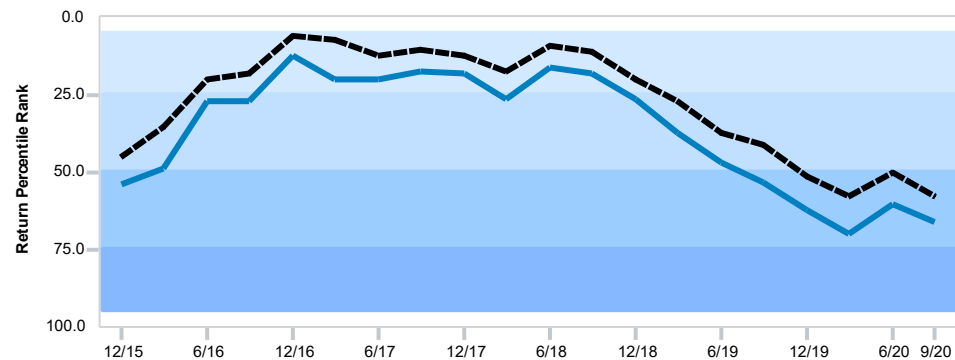
Risk and Return 3 Years



Risk and Return 5 Years

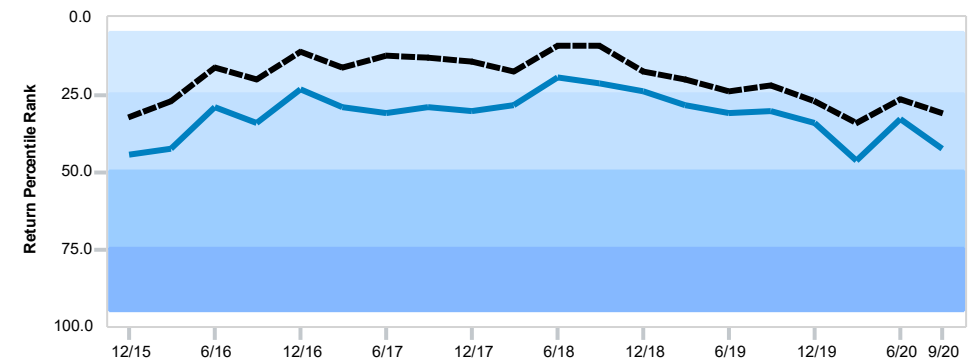


3 Year Rolling Percentile Rank IM U.S. Mid Cap Core Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	7 (35%)	7 (35%)	6 (30%)	0 (0%)
Index	20	11 (55%)	6 (30%)	3 (15%)	0 (0%)

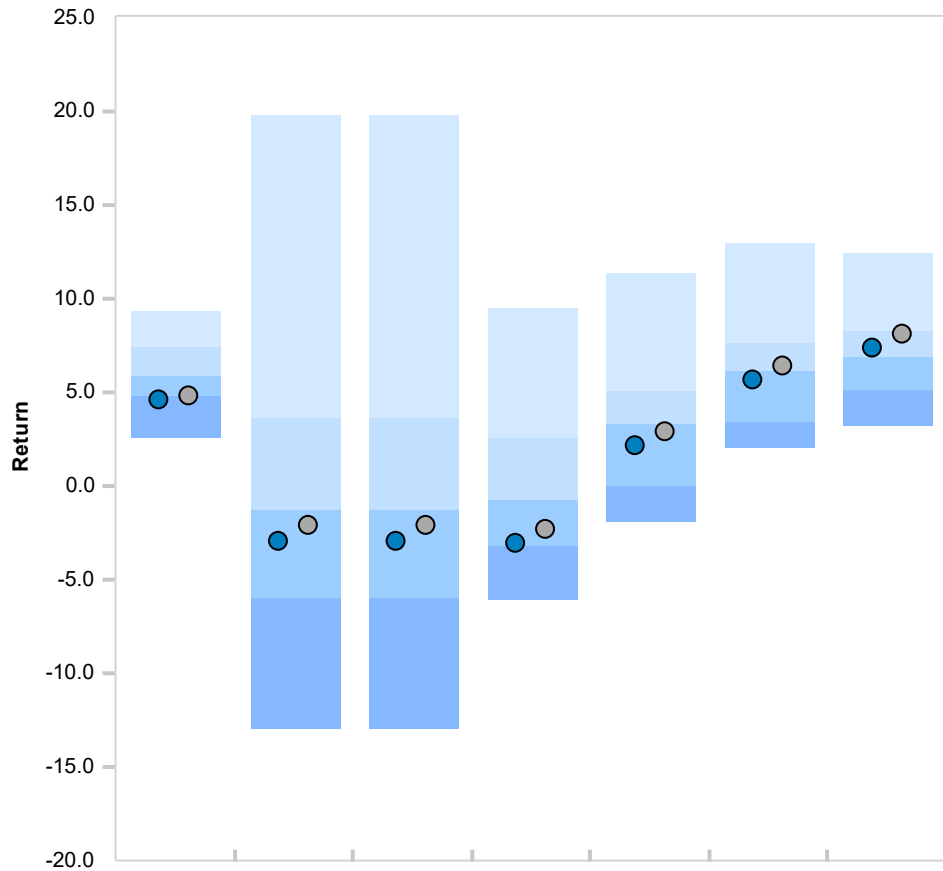
5 Year Rolling Percentile Rank IM U.S. Mid Cap Core Equity (MF)



	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%)

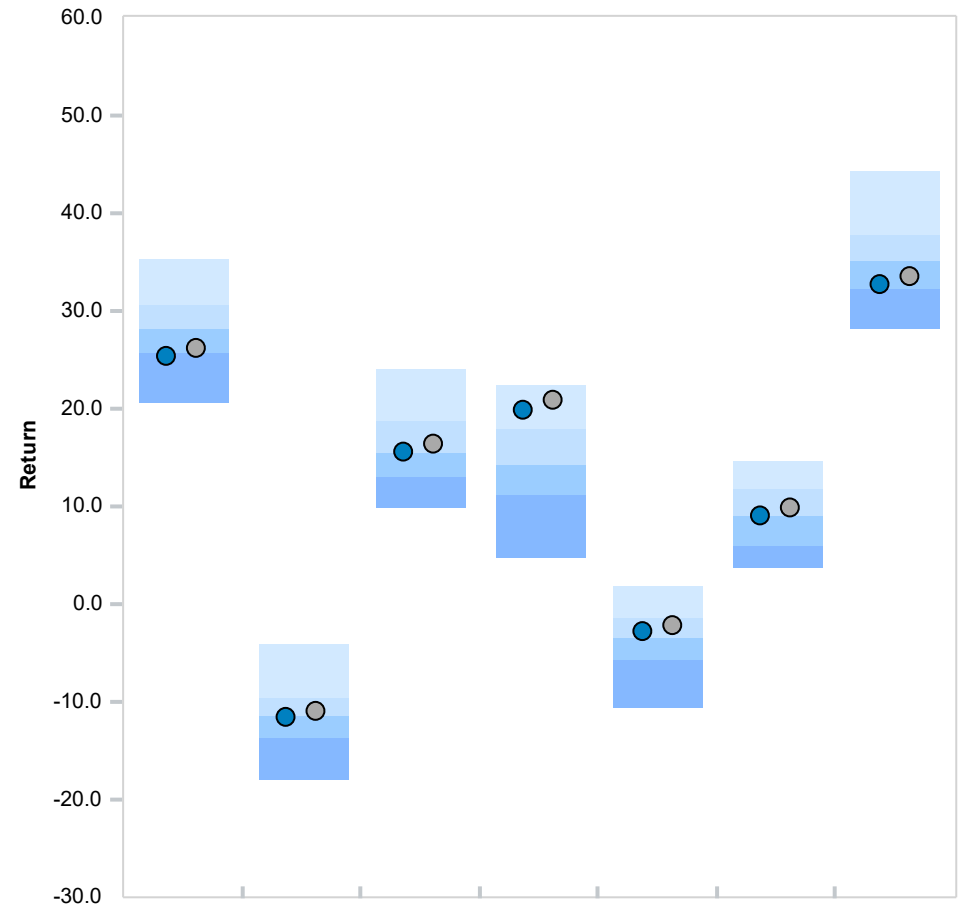


Peer Group Analysis - IM U.S. Mid Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	4.57 (78)	-2.96 (60)	-2.96 (60)	-3.05 (75)	2.17 (66)	5.62 (57)	7.35 (42)
● Index	4.77 (75)	-2.16 (55)	-2.16 (55)	-2.33 (68)	2.90 (58)	6.37 (47)	8.11 (31)
Median	5.84	-1.32	-1.32	-0.70	3.33	6.12	6.94

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 Jun-2020	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
Investment	23.89 (30)	-29.93 (73)	6.89 (49)	-0.28 (78)	2.90 (72)	14.27 (61)
Index	24.07 (30)	-29.70 (70)	7.06 (42)	-0.09 (75)	3.05 (70)	14.49 (53)
Median	20.87	-28.20	6.84	0.98	4.14	14.57



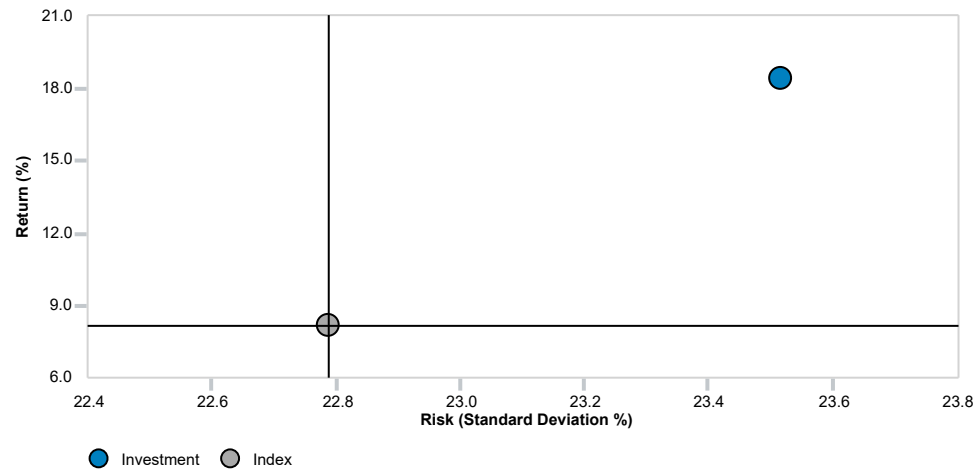
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	18.43	23.52	0.77	115.27	9	83.95	3
Index	8.18	22.79	0.39	100.00	9	100.00	3

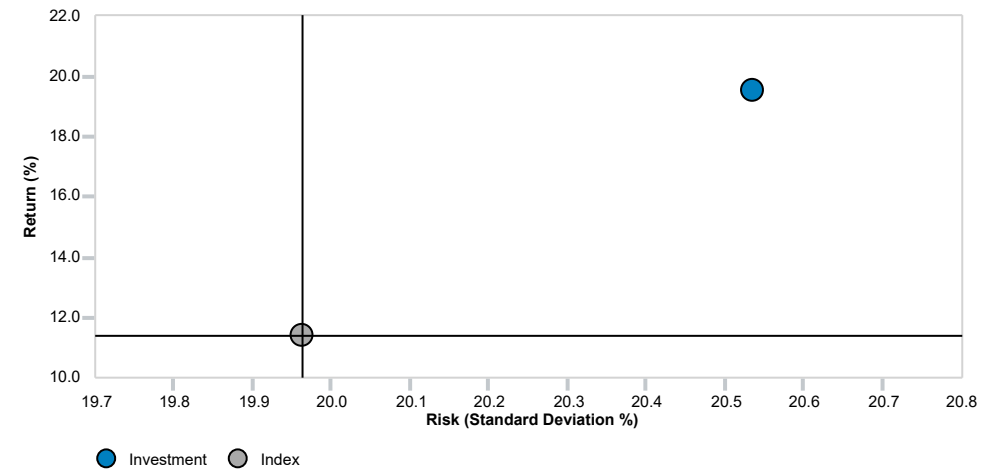
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	19.55	20.54	0.92	108.57	15	77.19	5
Index	11.42	19.96	0.59	100.00	16	100.00	4

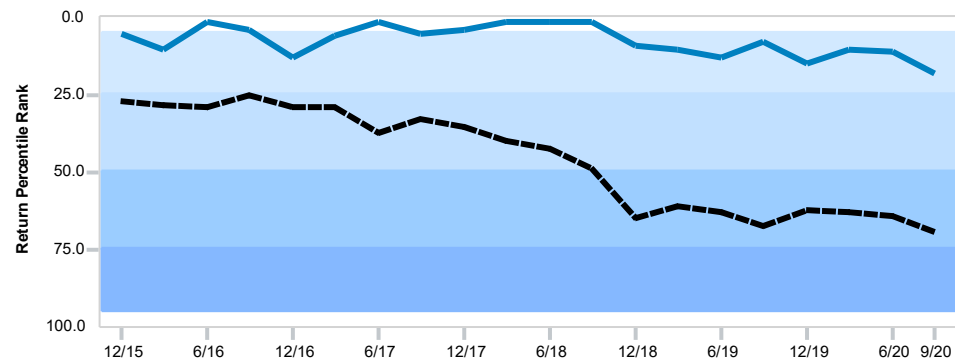
Risk and Return 3 Years



Risk and Return 5 Years

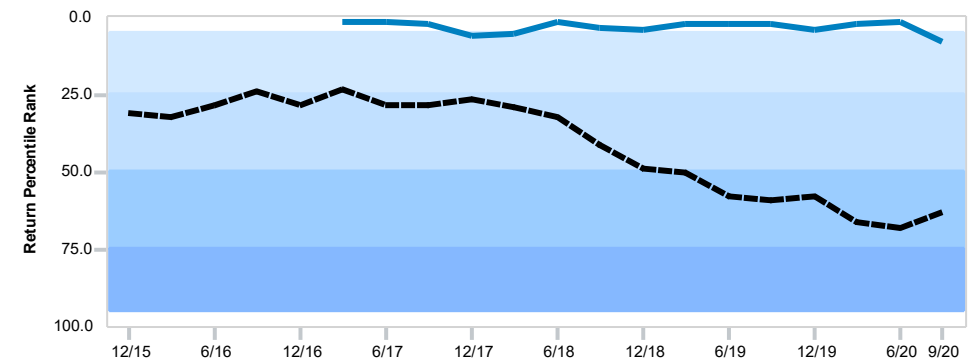


3 Year Rolling Percentile Rank IM U.S. Small Cap Growth Equity (MF)



	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%)	11 (55%)	8 (40%)	0 (0%)

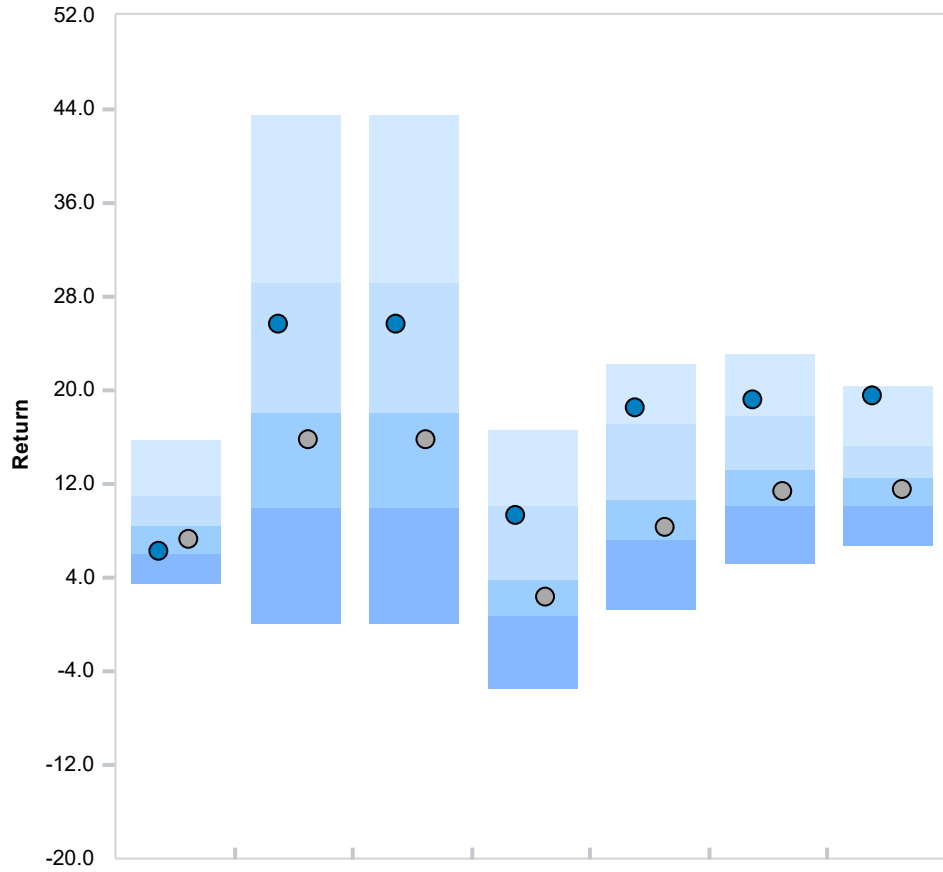
5 Year Rolling Percentile Rank IM U.S. Small Cap Growth Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	15	15 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	2 (10%)	12 (60%)	6 (30%)	0 (0%)

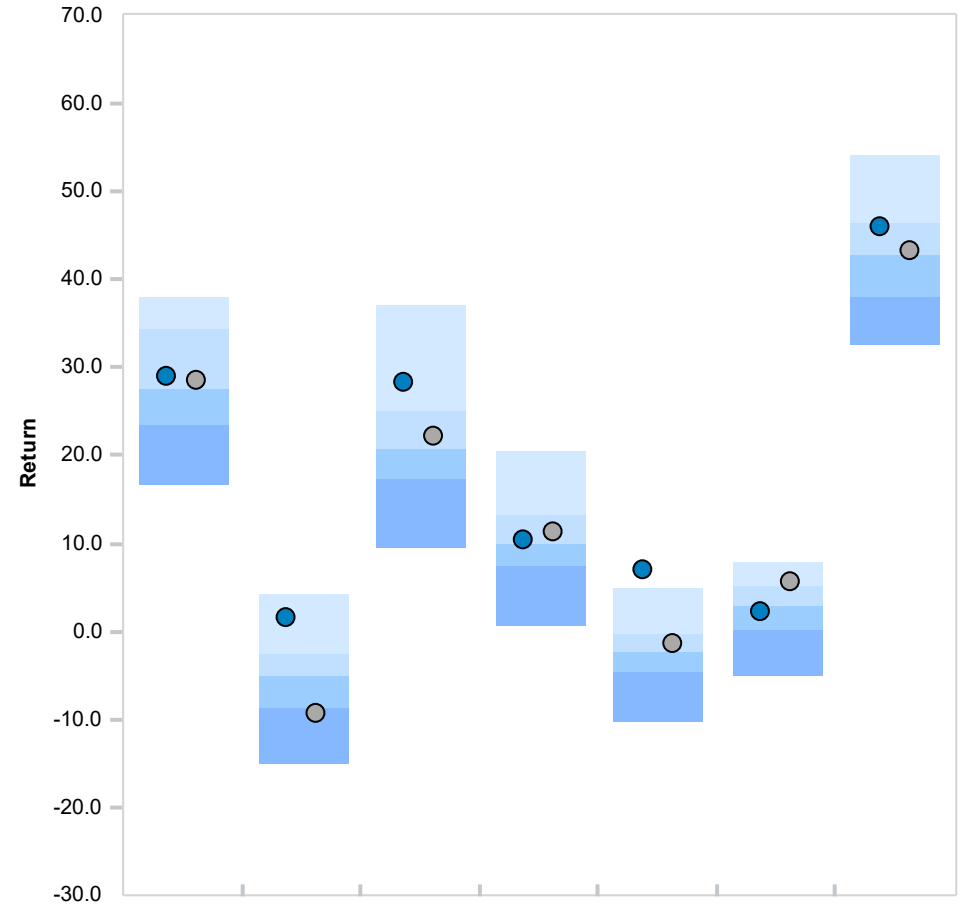


Peer Group Analysis - IM U.S. Small Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	6.23 (70)	25.59 (33)	25.59 (33)	9.30 (28)	18.43 (18)	19.11 (17)	19.55 (8)
● Index	7.16 (64)	15.71 (58)	15.71 (58)	2.26 (68)	8.18 (69)	11.25 (67)	11.42 (63)
Median	8.49	18.09	18.09	3.82	10.59	13.24	12.44

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 Jun-2020	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
Investment	36.08 (27)	-16.69 (3)	4.29 (100)	-3.87 (42)	7.85 (7)	19.26 (31)
Index	30.58 (54)	-25.76 (62)	11.39 (34)	-4.17 (45)	2.75 (66)	17.14 (48)
Median	31.19	-24.19	9.92	-4.47	3.74	16.89



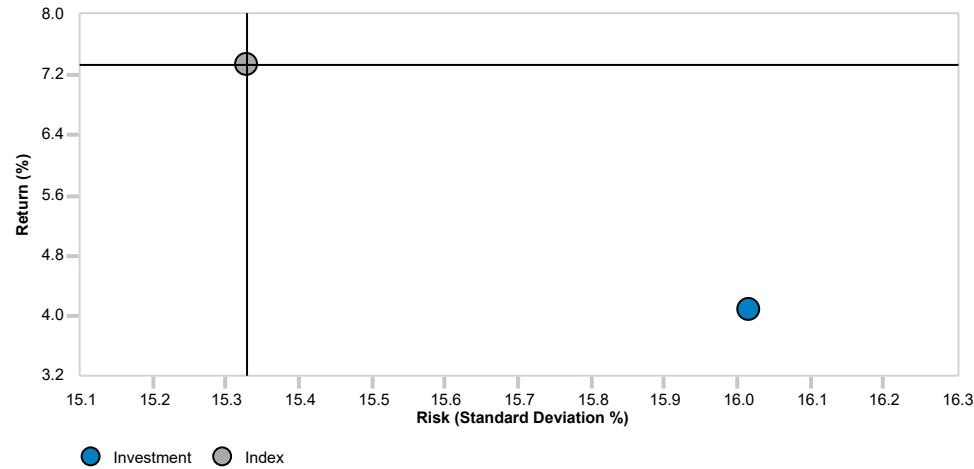
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.08	16.02	0.23	94.67	7	109.45	5
Index	7.33	15.33	0.43	100.00	6	100.00	6

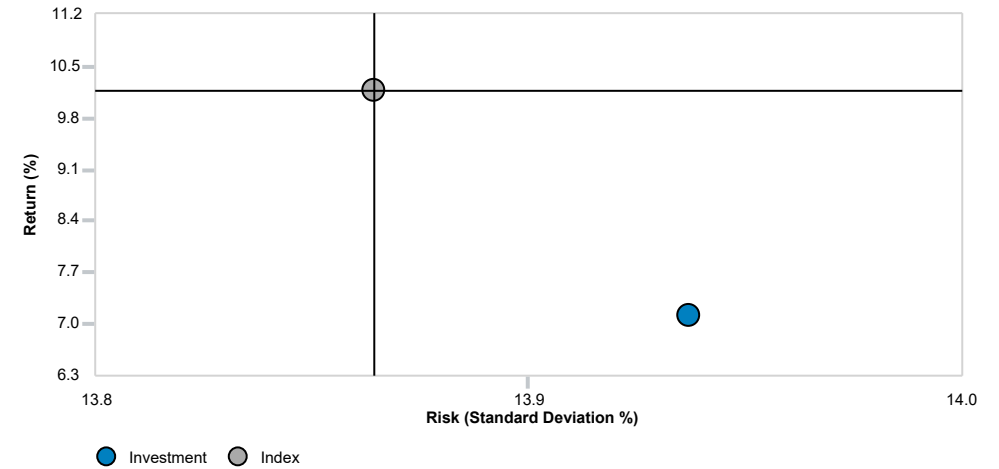
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.10	13.94	0.48	90.06	13	102.68	7
Index	10.16	13.86	0.68	100.00	12	100.00	8

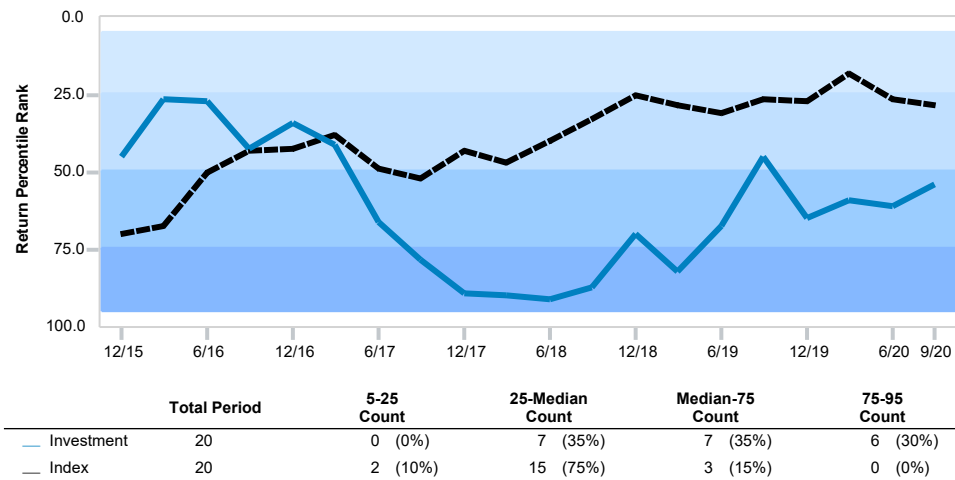
Risk and Return 3 Years



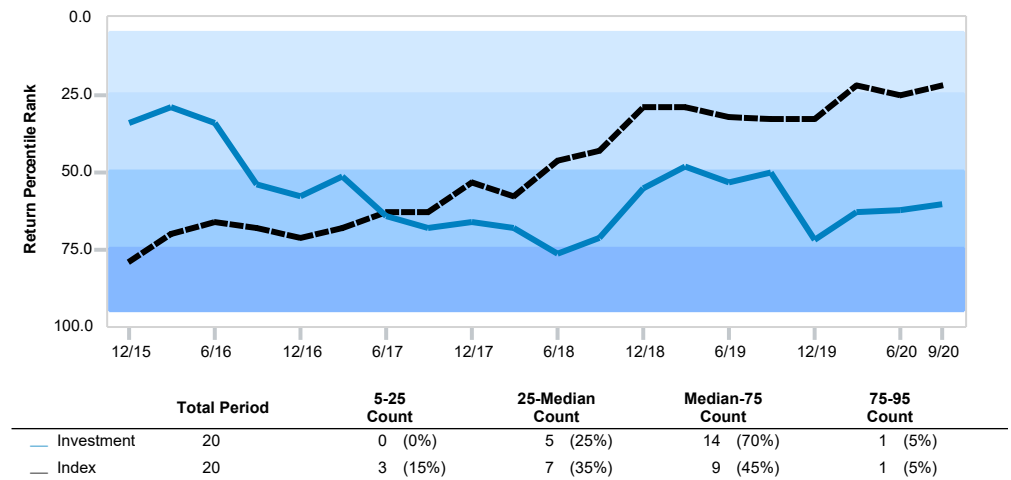
Risk and Return 5 Years



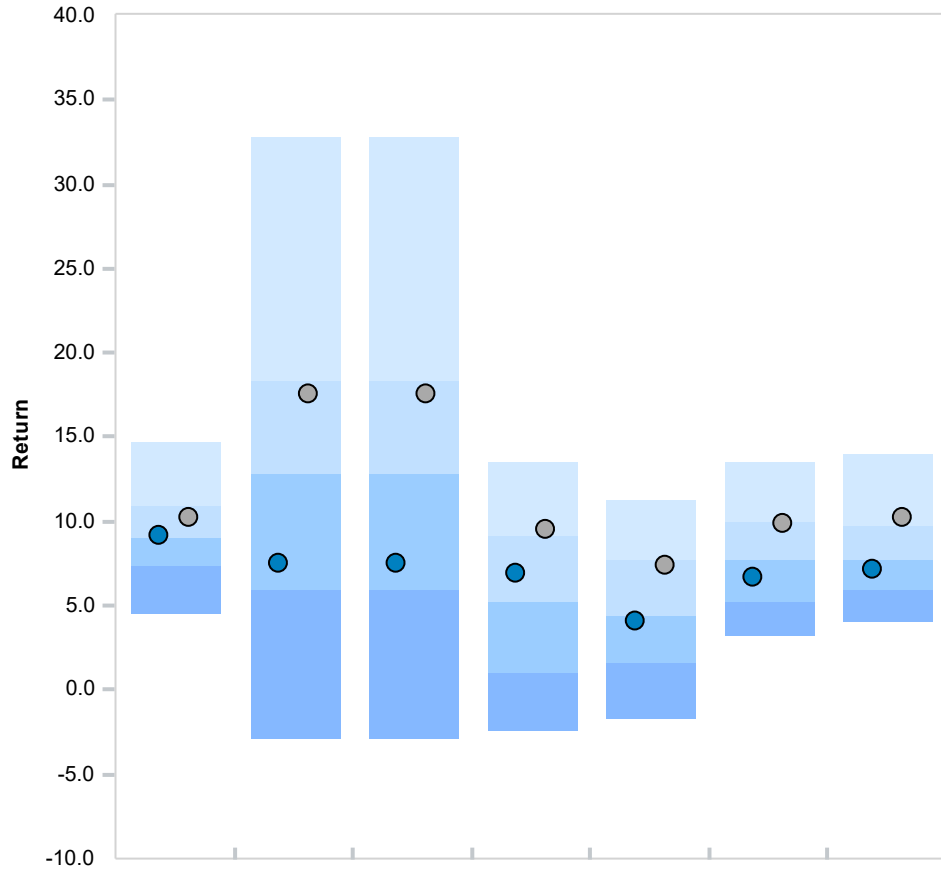
3 Year Rolling Percentile Rank IM International Growth Equity (MF)



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

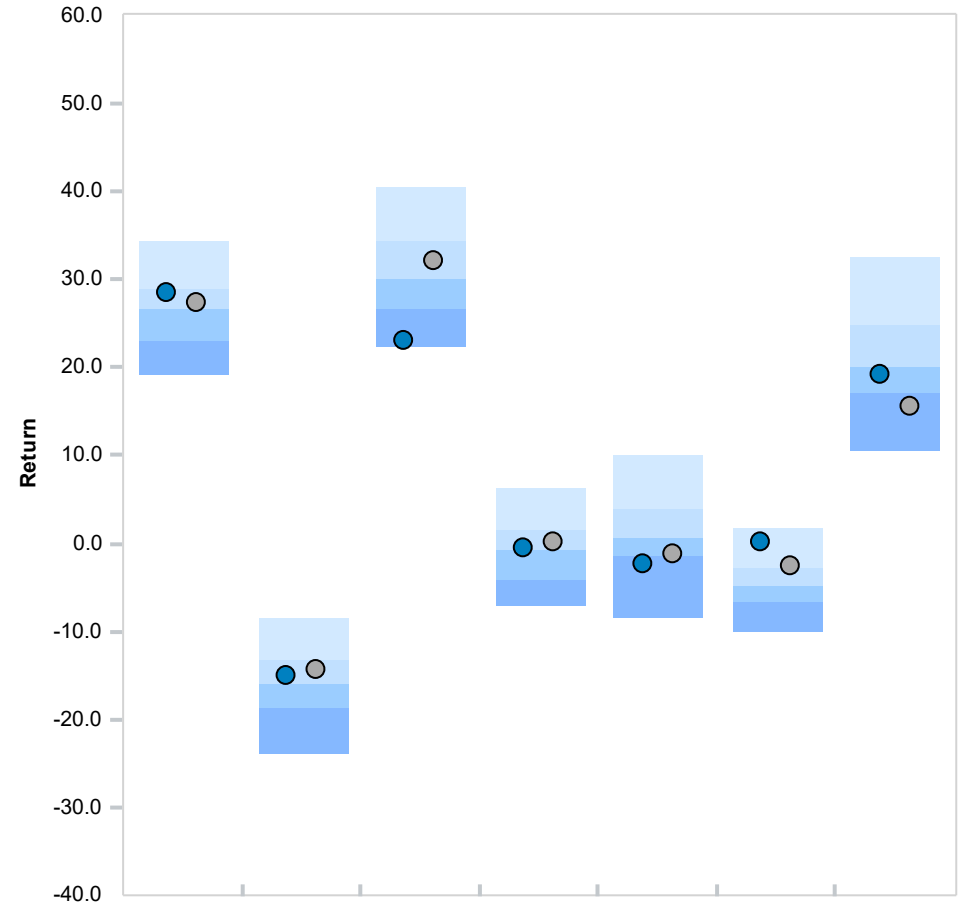


Peer Group Analysis - IM International Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	9.18 (46)	7.55 (70)	7.55 (70)	6.90 (41)	4.08 (54)	6.71 (62)	7.10 (60)
● Index	10.16 (33)	17.54 (29)	17.54 (29)	9.51 (23)	7.33 (28)	9.83 (27)	10.16 (22)
Median	8.99	12.87	12.87	5.30	4.38	7.72	7.72

Peer Group Analysis - IM International Growth Equity (MF)



	2019	2018	2017	2016	2015	2014	2013
● Investment	28.42 (29)	-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 Jun-2020	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
Investment	17.84 (72)	-22.11 (54)	7.32 (89)	-0.18 (15)	4.92 (28)	14.24 (16)
Index	19.11 (59)	-18.25 (20)	9.58 (57)	-0.85 (30)	4.35 (38)	12.31 (41)
Median	20.17	-21.71	9.77	-1.53	3.91	11.81



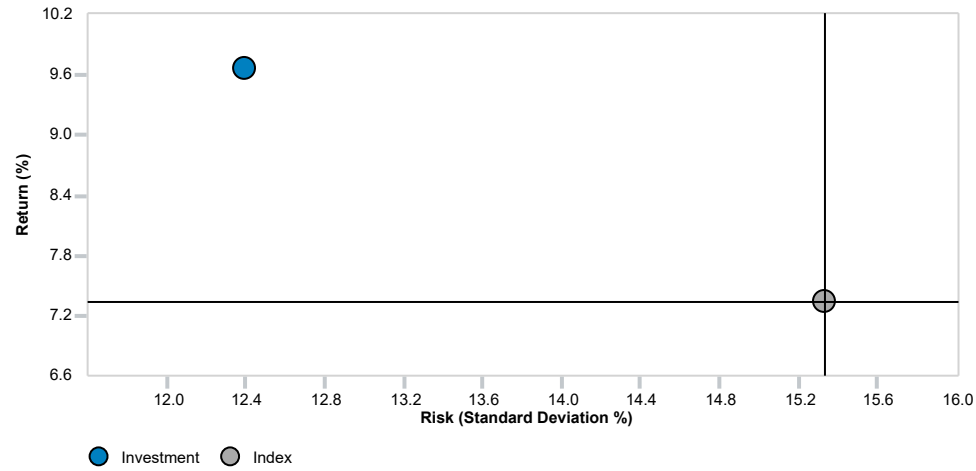
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	9.67	12.39	0.67	86.51	9	69.65	3
Index	7.33	15.33	0.43	100.00	6	100.00	6

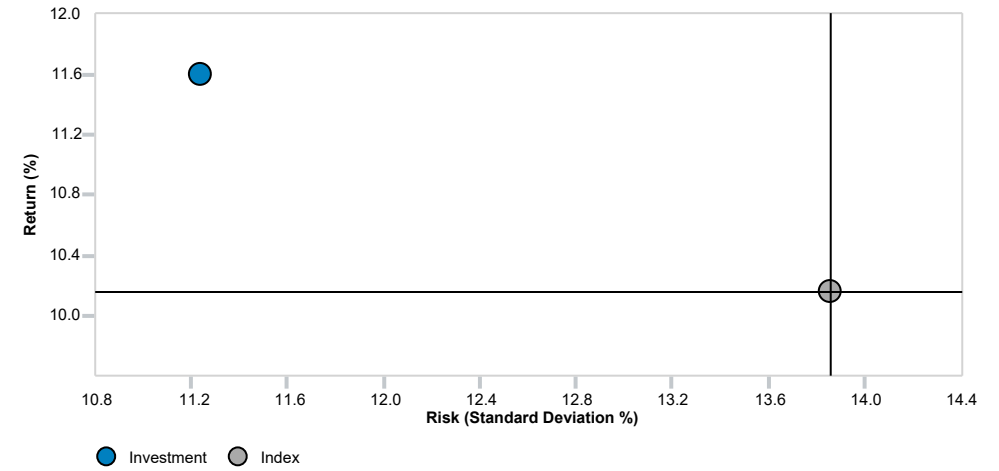
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	11.60	11.24	0.93	84.37	16	65.34	4
Index	10.16	13.86	0.68	100.00	12	100.00	8

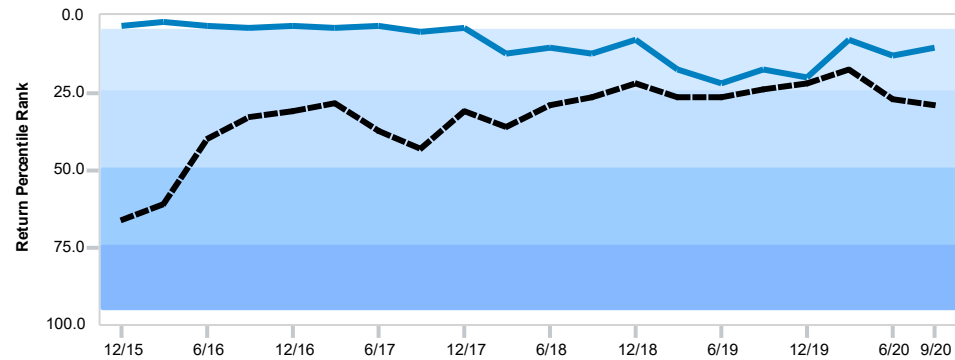
Risk and Return 3 Years



Risk and Return 5 Years

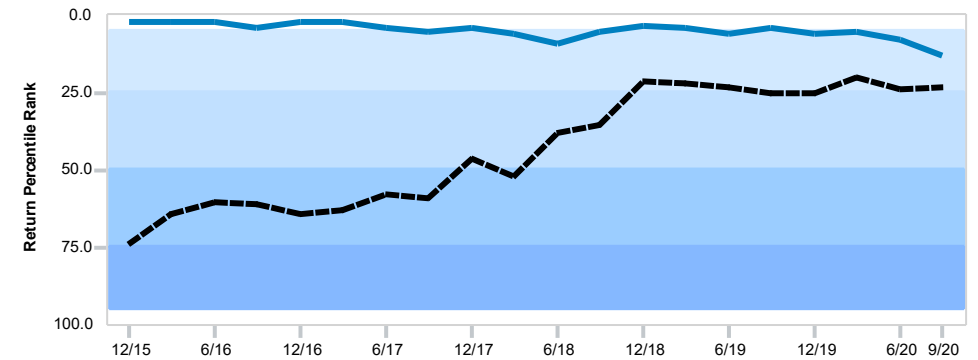


3 Year Rolling Percentile Rank IM International Multi-Cap Growth Equity (MF)



	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%)	14 (70%)	2 (10%)	0 (0%)

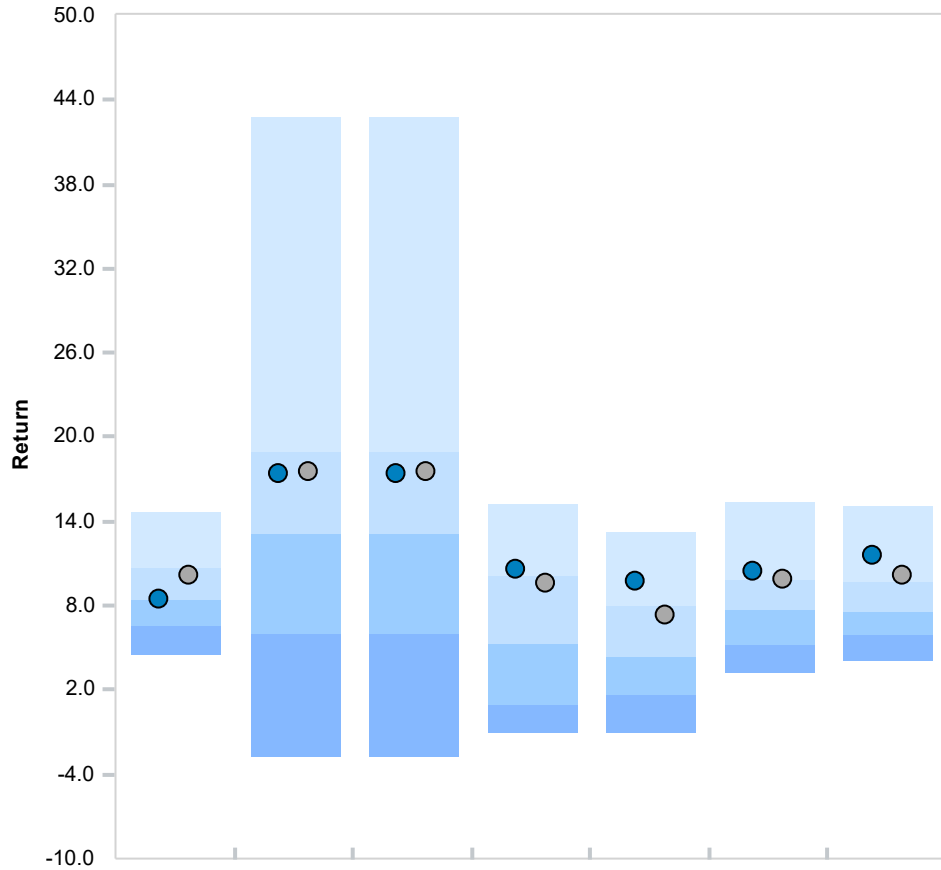
5 Year Rolling Percentile Rank IM International Multi-Cap Growth Equity (MF)



	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	8 (40%)	3 (15%)	9 (45%)	0 (0%)

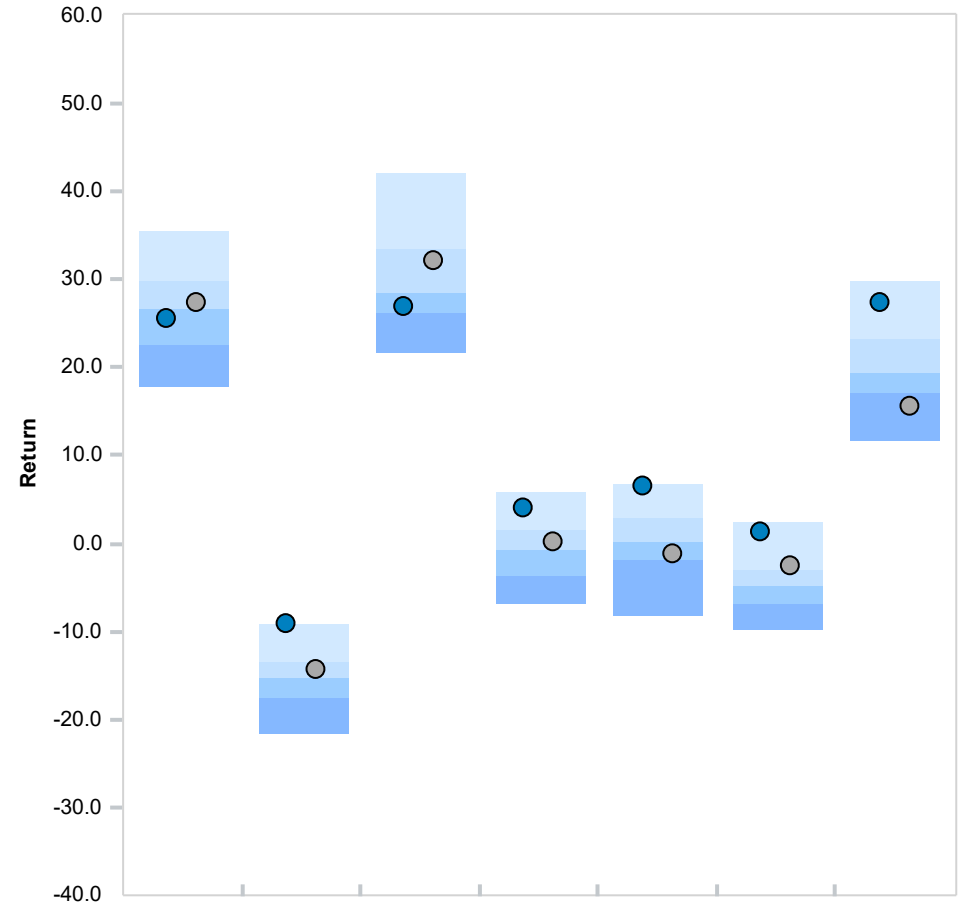


Peer Group Analysis - IM International Multi-Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	8.46 (50)	17.41 (32)	17.41 (32)	10.59 (23)	9.67 (10)	10.47 (22)	11.60 (13)
● Index	10.16 (31)	17.54 (31)	17.54 (31)	9.51 (28)	7.33 (29)	9.83 (25)	10.16 (23)
Median	8.45	13.13	13.13	5.36	4.36	7.67	7.57

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



	2019	2018	2017	2016	2015	2014	2013
● Investment	25.56 (58)	-9.22 (6)	26.80 (68)	3.96 (11)	6.46 (6)	1.30 (8)	27.37 (9)
● Index	27.34 (44)	-14.43 (37)	32.01 (31)	0.12 (39)	-1.25 (69)	-2.65 (22)	15.49 (82)
Median	26.58	-15.28	28.48	-0.81	0.20	-4.78	19.52

Comparative Performance

	1 Qtr Ending Jun-2020	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
Investment	16.59 (81)	-13.54 (3)	7.40 (87)	0.05 (12)	4.26 (41)	12.09 (43)
Index	19.11 (57)	-18.25 (23)	9.58 (54)	-0.85 (34)	4.35 (38)	12.31 (39)
Median	19.69	-20.66	9.66	-1.35	3.89	11.76



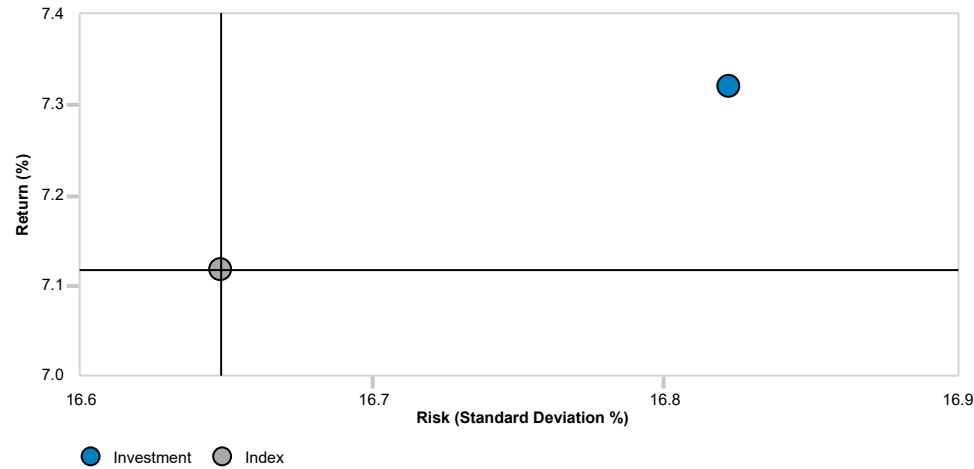
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.32	16.82	0.40	95.77	7	92.66	5
Index	7.12	16.65	0.40	100.00	8	100.00	4

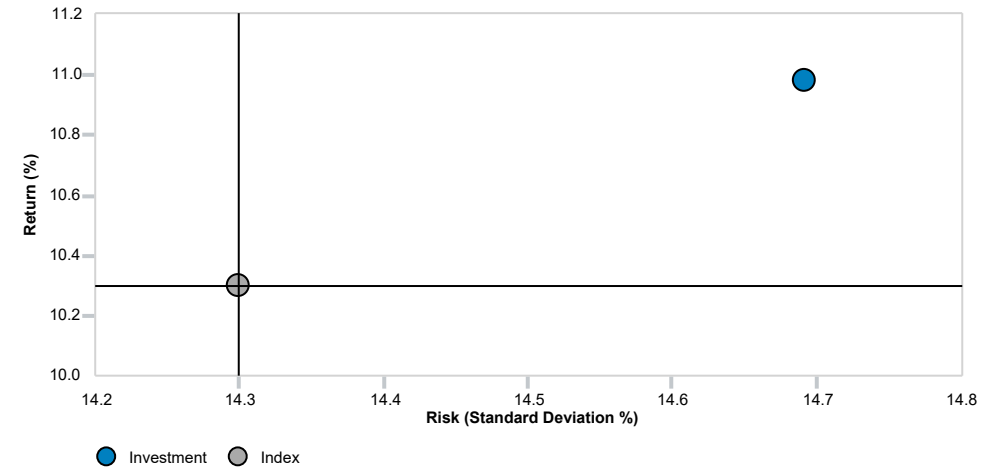
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	10.98	14.69	0.70	97.88	14	91.11	6
Index	10.30	14.30	0.68	100.00	16	100.00	4

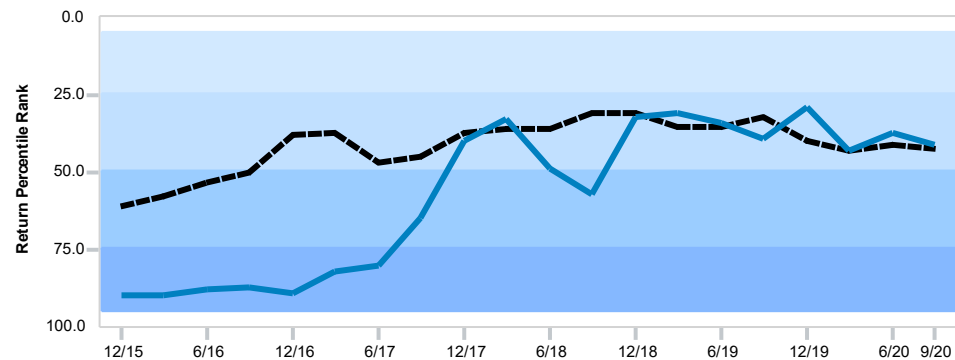
Risk and Return 3 Years



Risk and Return 5 Years

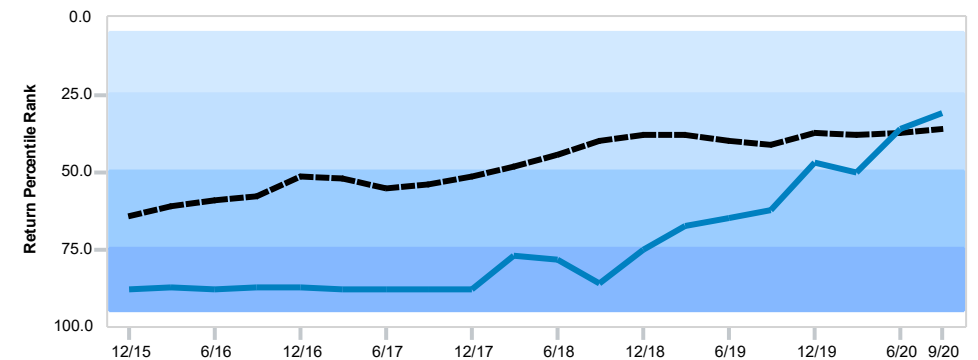


3 Year Rolling Percentile Rank IM Global Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	11 (55%)	2 (10%)	7 (35%)
Index	20	0 (0%)	17 (85%)	3 (15%)	0 (0%)

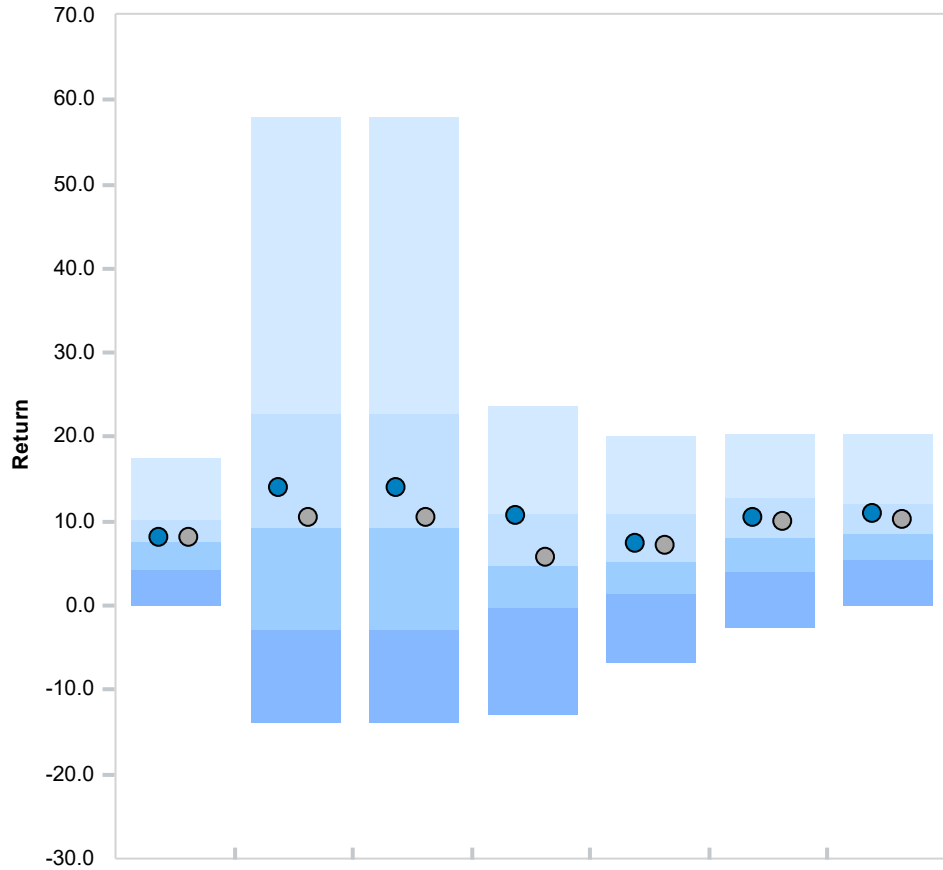
5 Year Rolling Percentile Rank IM Global Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	0 (0%)	4 (20%)	4 (20%)	12 (60%)
Index	20	0 (0%)	11 (55%)	9 (45%)	0 (0%)

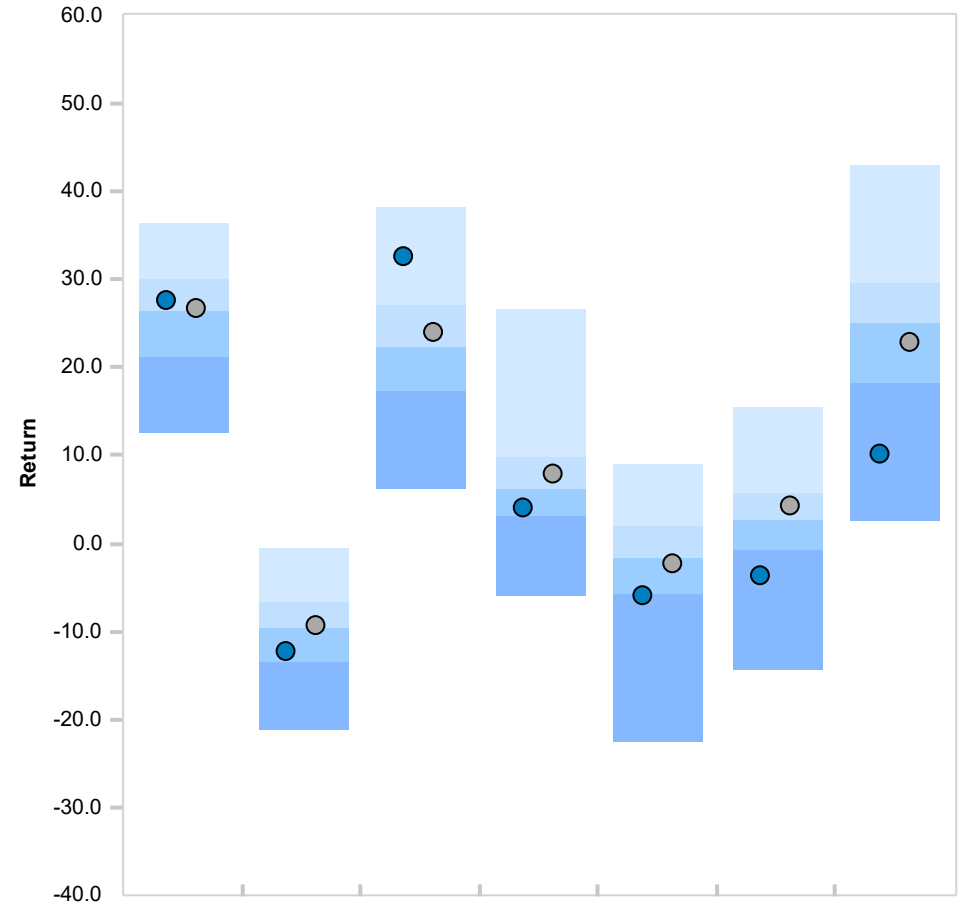


Peer Group Analysis - IM Global Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	8.09 (46)	14.08 (40)	14.08 (40)	10.74 (27)	7.32 (41)	10.39 (37)	10.98 (31)
● Index	8.13 (46)	10.44 (47)	10.44 (47)	5.81 (45)	7.12 (42)	9.89 (40)	10.30 (36)
Median	7.64	9.35	9.35	4.85	5.34	8.11	8.49

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 Jun-2020	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
Investment	24.45 (27)	-22.18 (60)	8.98 (46)	-0.83 (60)	3.76 (45)	13.75 (35)
Index	19.22 (54)	-21.37 (54)	8.95 (47)	-0.03 (46)	3.61 (48)	12.18 (57)
Median	20.10	-21.01	8.64	-0.28	3.50	12.60



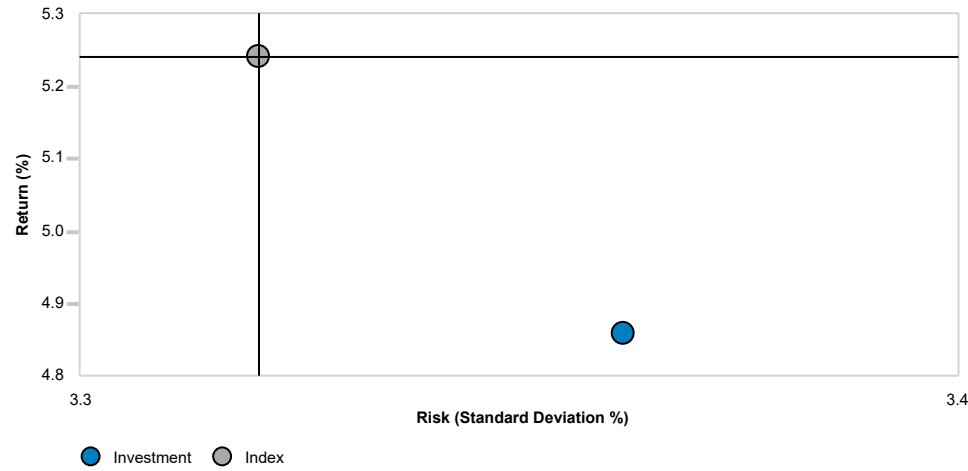
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.86	3.36	0.93	94.84	9	99.26	3
Index	5.24	3.32	1.06	100.00	10	100.00	2

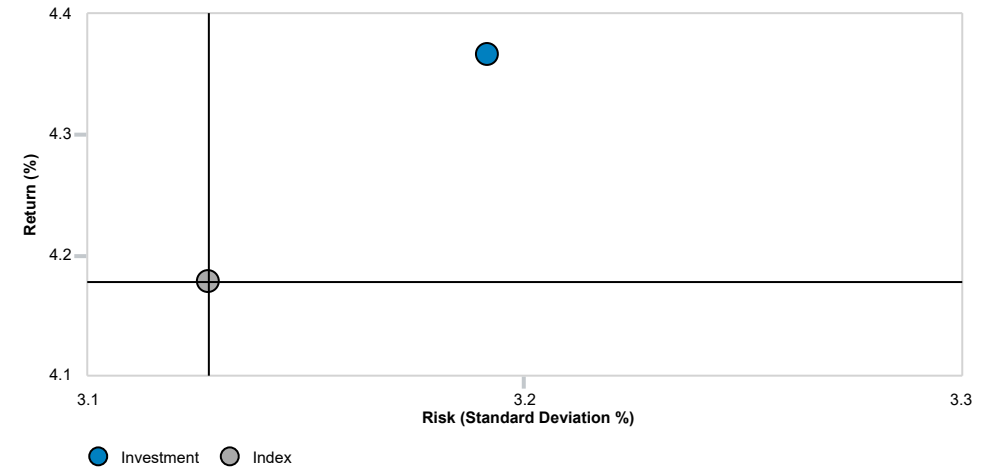
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.37	3.19	0.99	100.27	16	92.55	4
Index	4.18	3.13	0.96	100.00	16	100.00	4

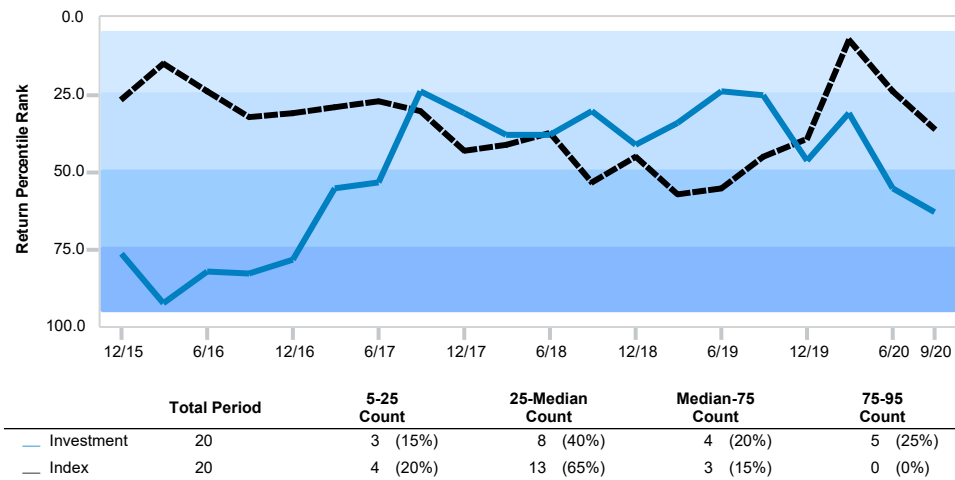
Risk and Return 3 Years



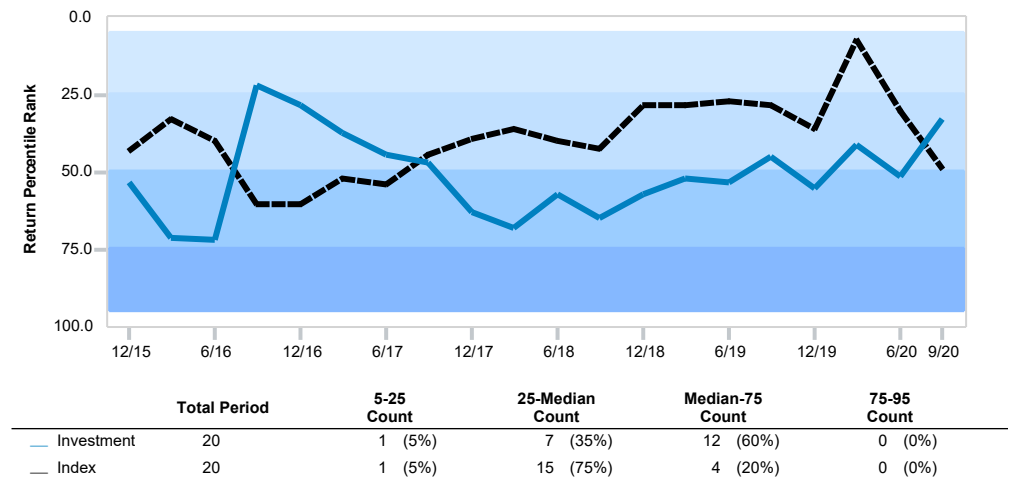
Risk and Return 5 Years



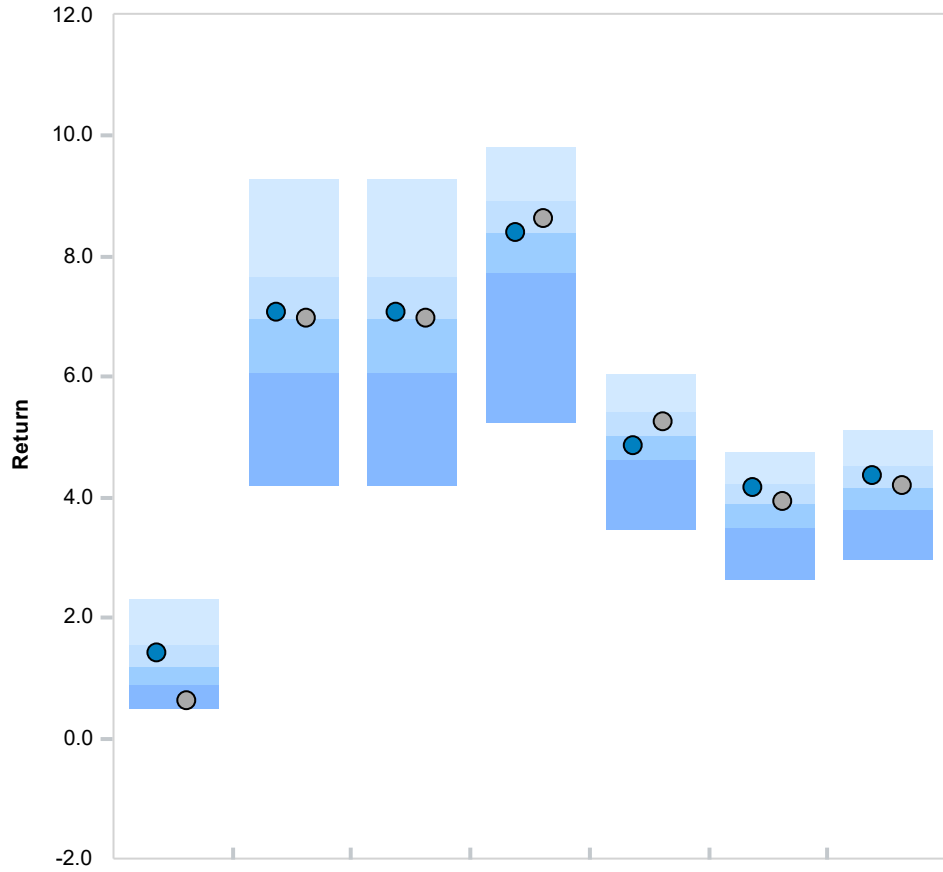
3 Year Rolling Percentile Rank IM U.S. Broad Market Core Fixed Income (MF)



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

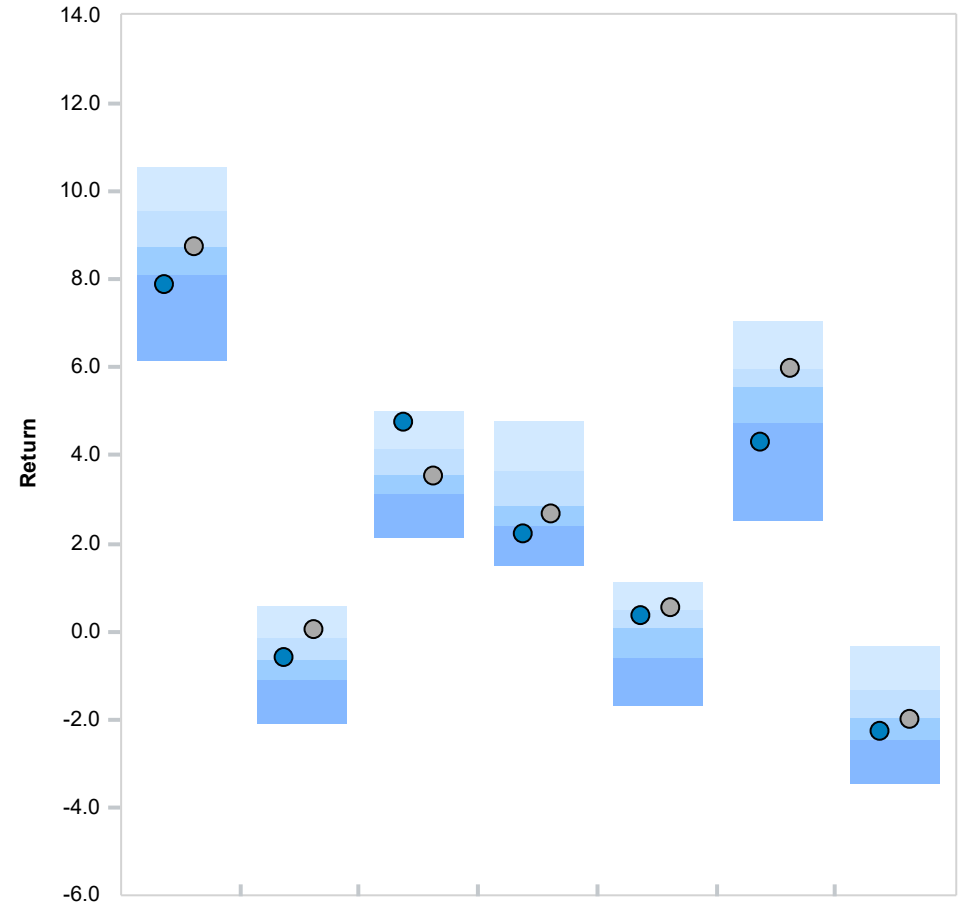


Peer Group Analysis - IM U.S. Broad Market Core Fixed Income (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	1.40 (34)	7.06 (45)	7.06 (45)	8.38 (51)	4.86 (63)	4.14 (32)	4.37 (33)
● Index	0.62 (88)	6.98 (50)	6.98 (50)	8.63 (38)	5.24 (36)	3.93 (48)	4.18 (49)
Median	1.19	6.96	6.96	8.40	5.03	3.91	4.16

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 Jun-2020	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
Investment	3.79 (78)	2.12 (26)	-0.39 (97)	2.27 (34)	3.12 (37)	2.70 (86)
Index	2.90 (91)	3.15 (16)	0.18 (51)	2.27 (34)	3.08 (42)	2.94 (72)
Median	4.94	0.55	0.18	2.16	3.04	3.23



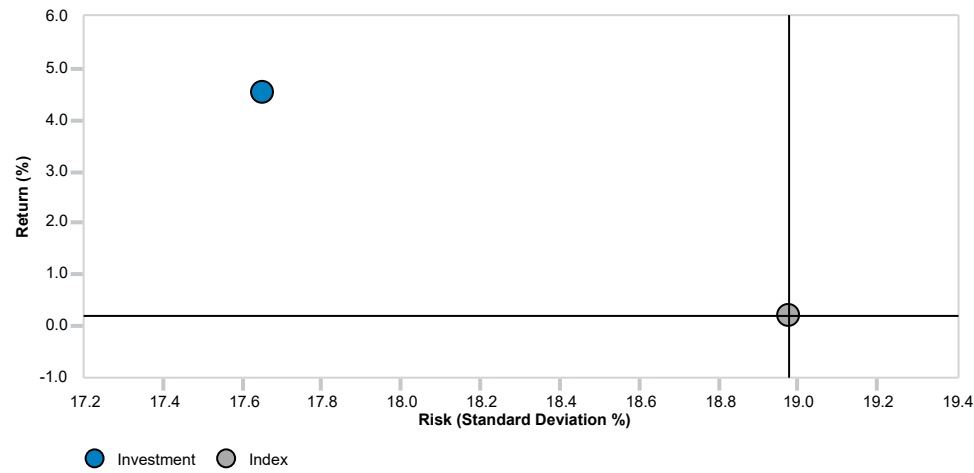
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.52	17.65	0.25	103.45	9	84.79	3
Index	0.20	18.98	0.02	100.00	8	100.00	4

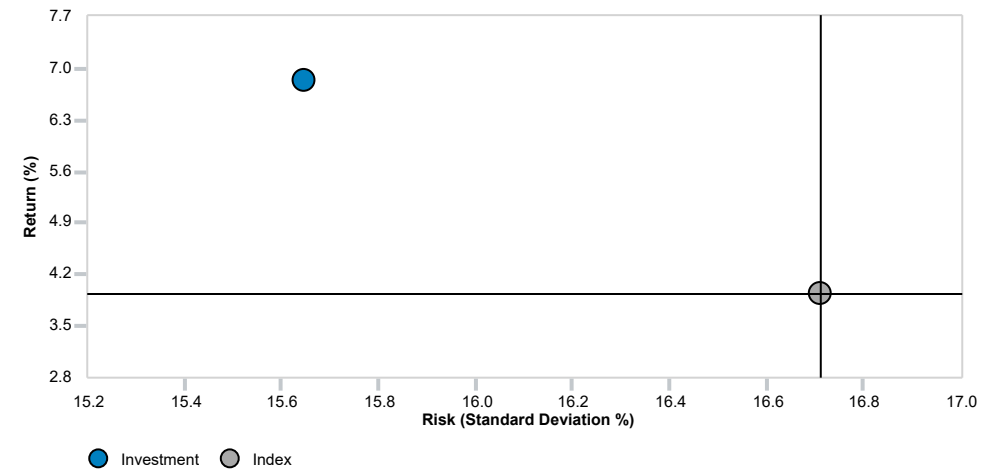
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	6.84	15.65	0.43	101.77	15	87.27	5
Index	3.95	16.71	0.25	100.00	14	100.00	6

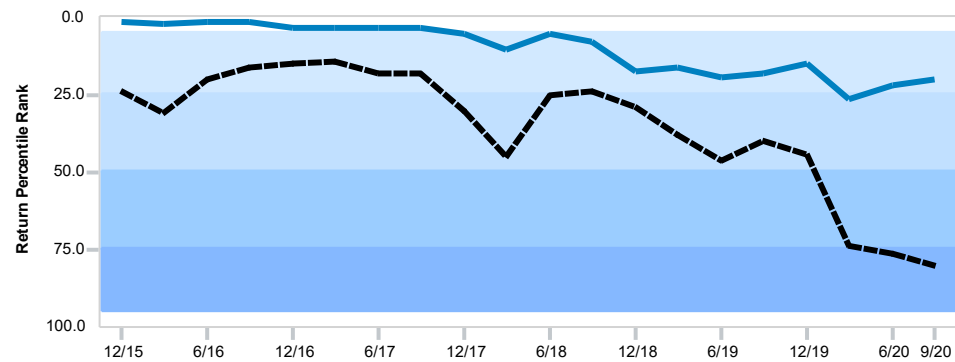
Risk and Return 3 Years



Risk and Return 5 Years

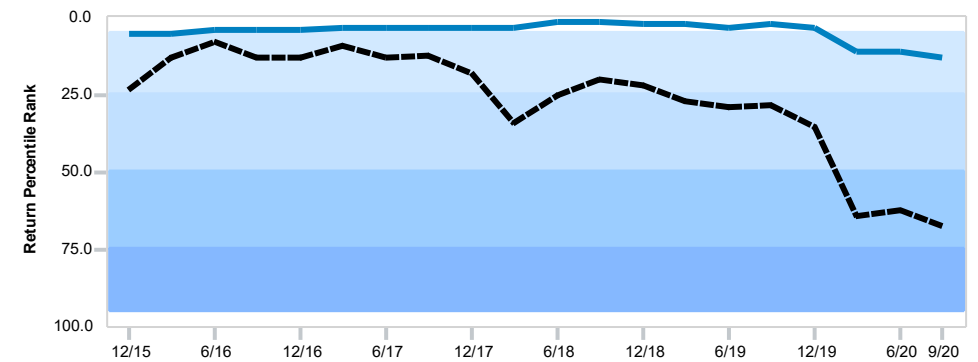


3 Year Rolling Percentile Rank IM Real Estate Sector (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	19 (95%)	1 (5%)	0 (0%)	0 (0%)
Index	20	9 (45%)	8 (40%)	1 (5%)	2 (10%)

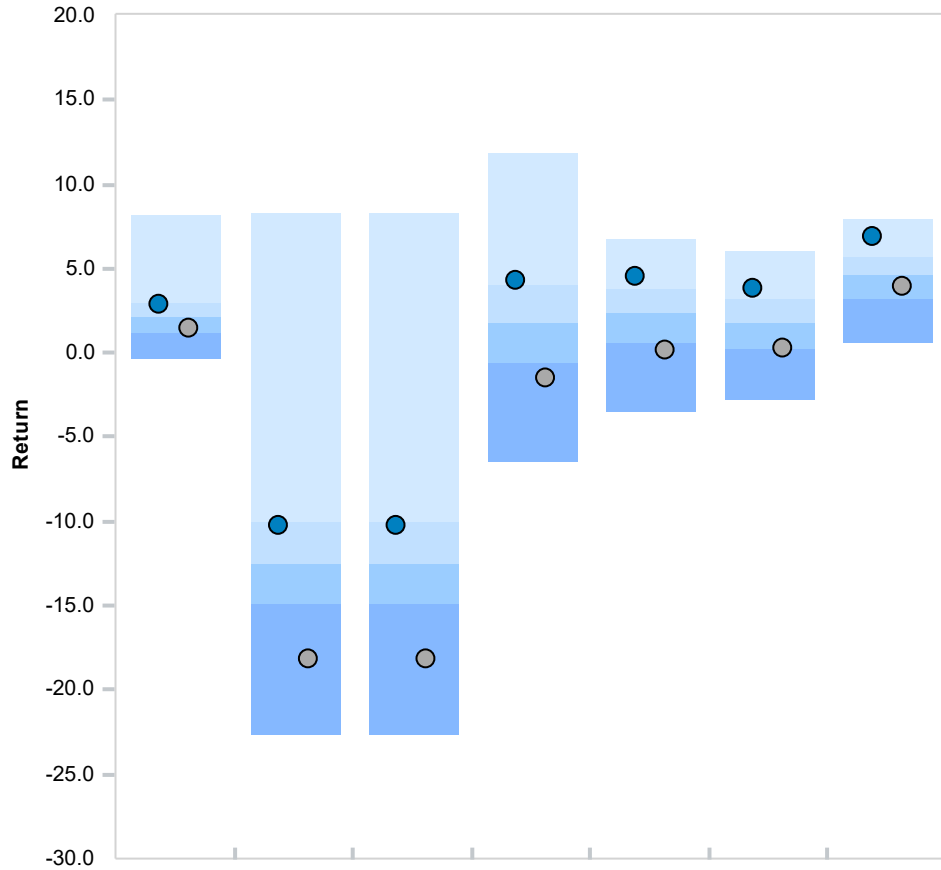
5 Year Rolling Percentile Rank IM Real Estate Sector (MF)



	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	12 (60%)	5 (25%)	3 (15%)	0 (0%)

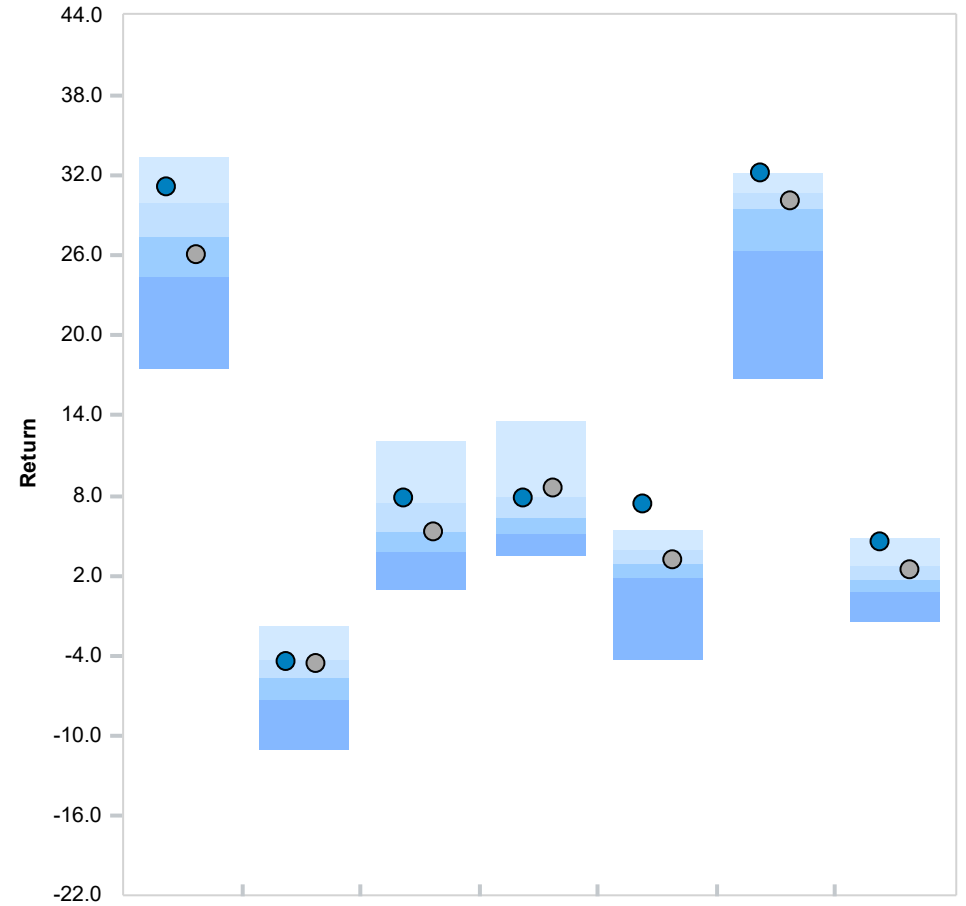


Peer Group Analysis - IM Real Estate Sector (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	2.92 (27)	-10.31 (28)	-10.31 (28)	4.29 (21)	4.52 (20)	3.78 (19)	6.84 (13)
● Index	1.44 (68)	-18.16 (89)	-18.16 (89)	-1.56 (83)	0.20 (80)	0.31 (75)	3.95 (67)
Median	2.11	-12.54	-12.54	1.77	2.34	1.79	4.66

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)	7.75 (30)	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	6.28	2.91	29.43	1.64

Comparative Performance

	1 Qtr Ending Jun-2020	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
Investment	13.91 (20)	-24.33 (63)	1.10 (20)	8.30 (16)	2.77 (27)	16.57 (44)
Index	11.82 (54)	-27.30 (84)	-0.76 (79)	7.80 (30)	1.24 (74)	16.33 (53)
Median	11.91	-23.38	0.14	7.38	2.06	16.38



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Additional Funds



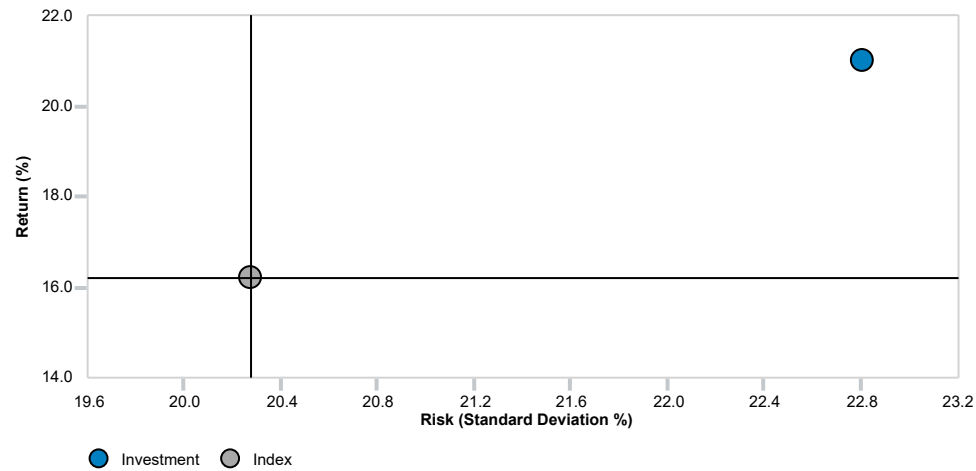
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	21.01	22.81	0.88	113.96	9	101.89	3
Index	16.23	20.28	0.76	100.00	9	100.00	3

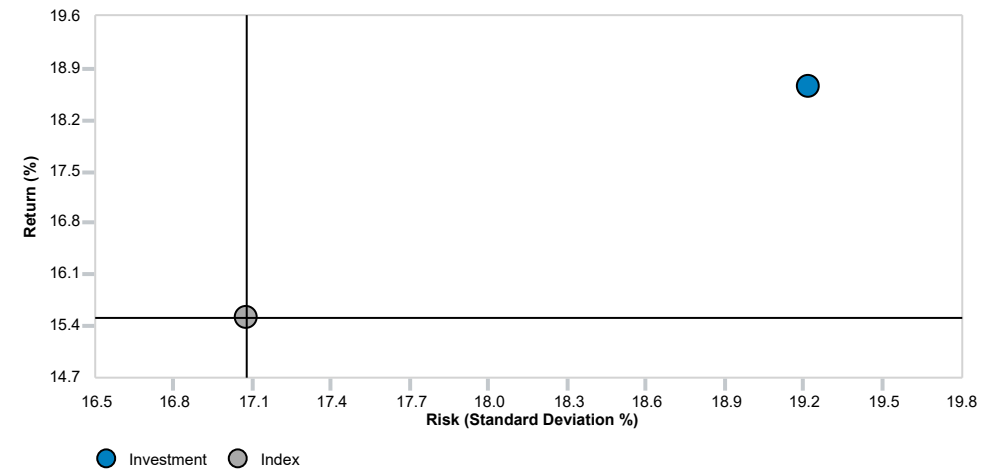
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	18.65	19.22	0.93	110.34	16	100.06	4
Index	15.53	17.08	0.86	100.00	17	100.00	3

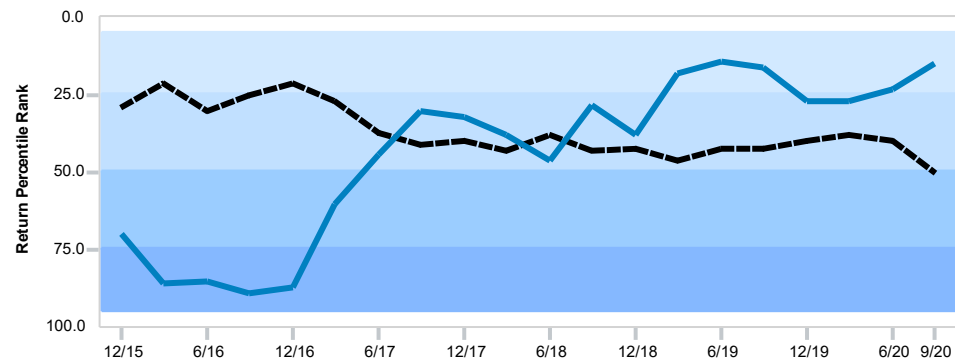
Risk and Return 3 Years



Risk and Return 5 Years

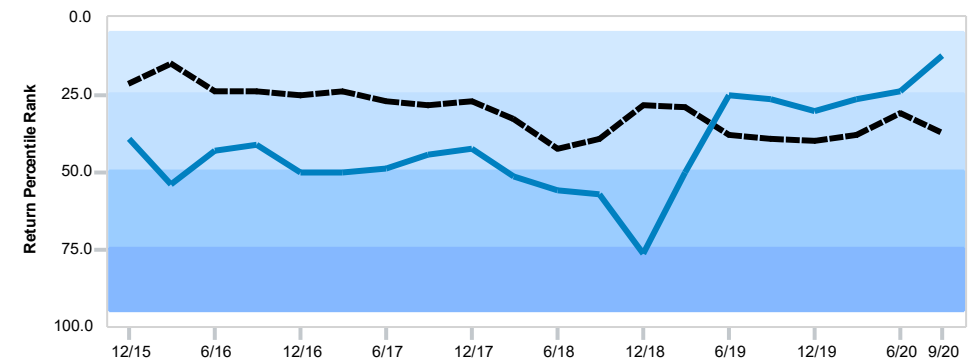


3 Year Rolling Percentile Rank IM U.S. Mid Cap Growth Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	5 (25%)	9 (45%)	2 (10%)	4 (20%)
Index	20	3 (15%)	17 (85%)	0 (0%)	0 (0%)

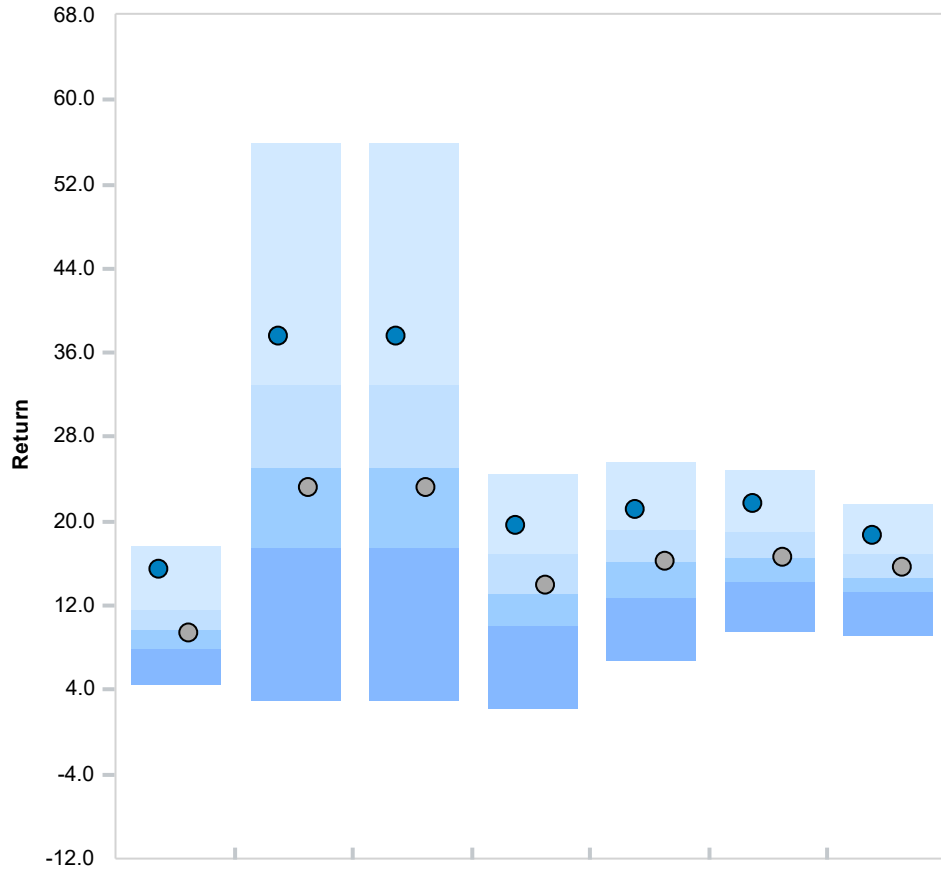
5 Year Rolling Percentile Rank IM U.S. Mid Cap Growth Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	3 (15%)	12 (60%)	4 (20%)	1 (5%)
Index	20	6 (30%)	14 (70%)	0 (0%)	0 (0%)

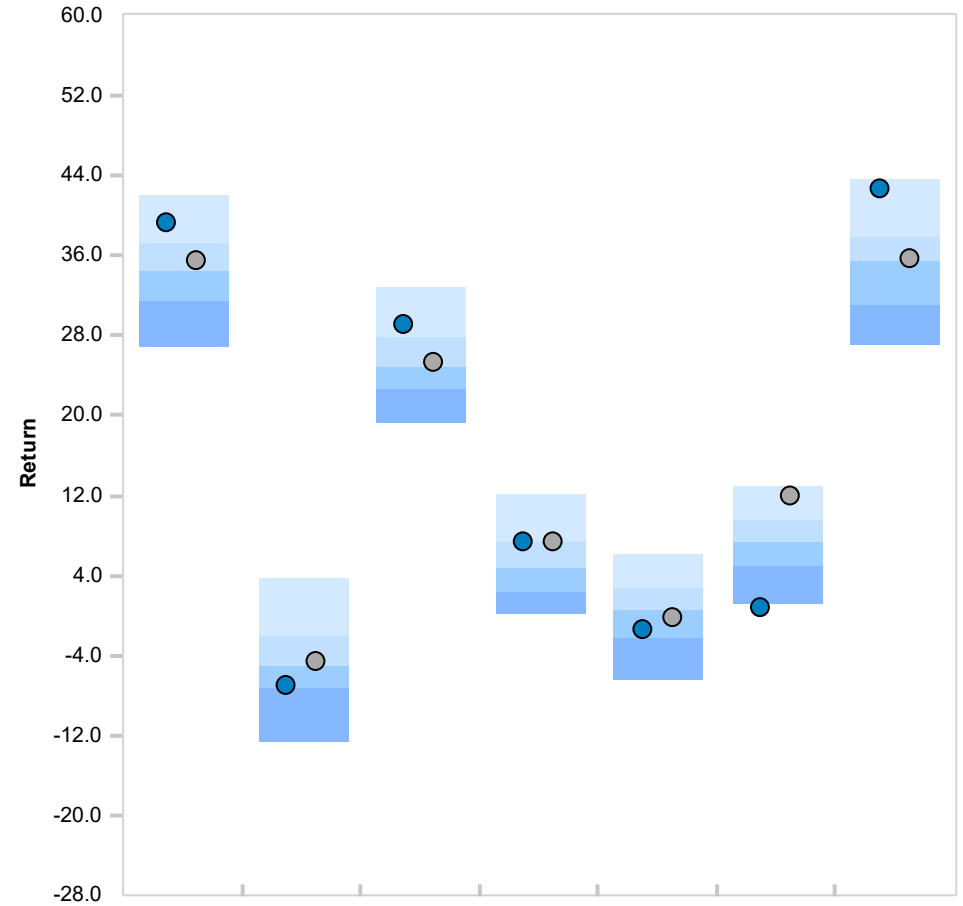


Peer Group Analysis - IM U.S. Mid Cap Growth Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	15.47 (8)	37.61 (18)	37.61 (18)	19.56 (14)	21.01 (15)	21.64 (12)	18.65 (12)
● Index	9.37 (56)	23.23 (59)	23.23 (59)	13.86 (46)	16.23 (50)	16.62 (50)	15.53 (37)
Median	9.71	24.97	24.97	13.18	16.18	16.55	14.69

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 Jun-2020	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
Investment	35.95 (21)	-17.84 (32)	6.69 (66)	-4.29 (85)	10.74 (3)	23.16 (9)
Index	30.26 (55)	-20.04 (60)	8.17 (37)	-0.67 (33)	5.40 (72)	19.62 (46)
Median	30.71	-19.33	7.45	-1.37	6.42	19.44



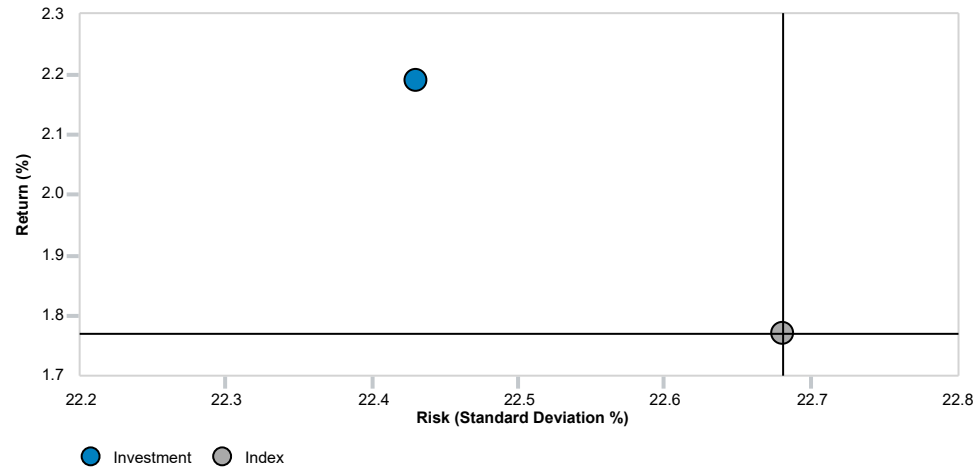
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.19	22.43	0.14	99.56	8	98.34	4
Index	1.77	22.68	0.12	100.00	8	100.00	4

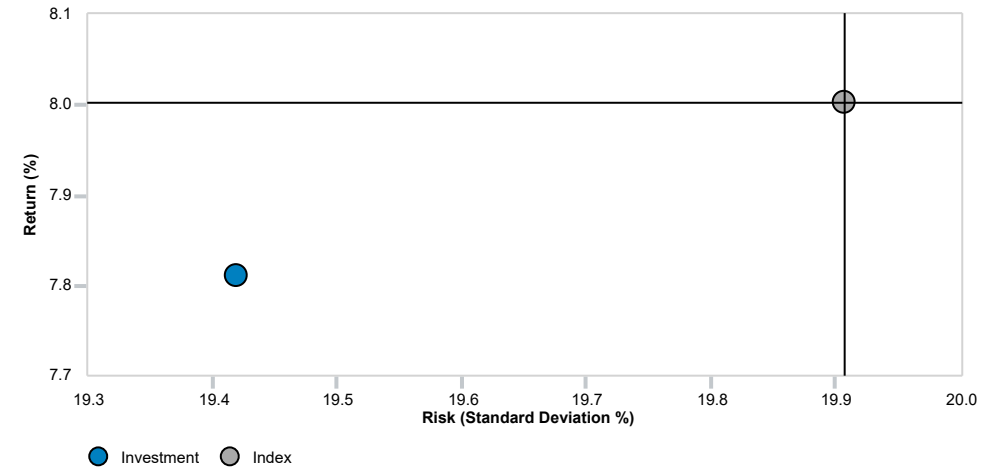
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	7.81	19.42	0.43	97.02	15	97.09	5
Index	8.00	19.91	0.43	100.00	15	100.00	5

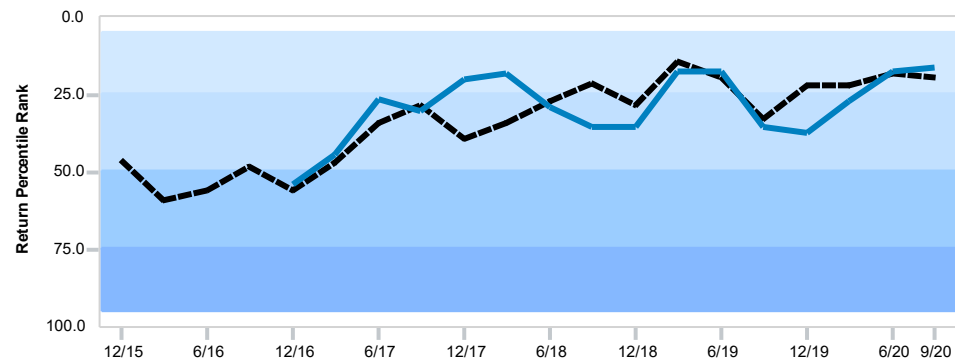
Risk and Return 3 Years



Risk and Return 5 Years

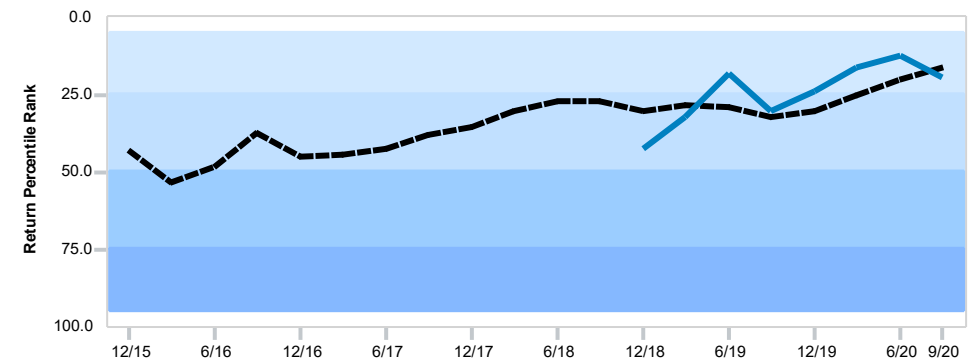


3 Year Rolling Percentile Rank IM U.S. Small Cap Core Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	16	6 (38%)	9 (56%)	1 (6%)	0 (0%)
Index	20	7 (35%)	10 (50%)	3 (15%)	0 (0%)

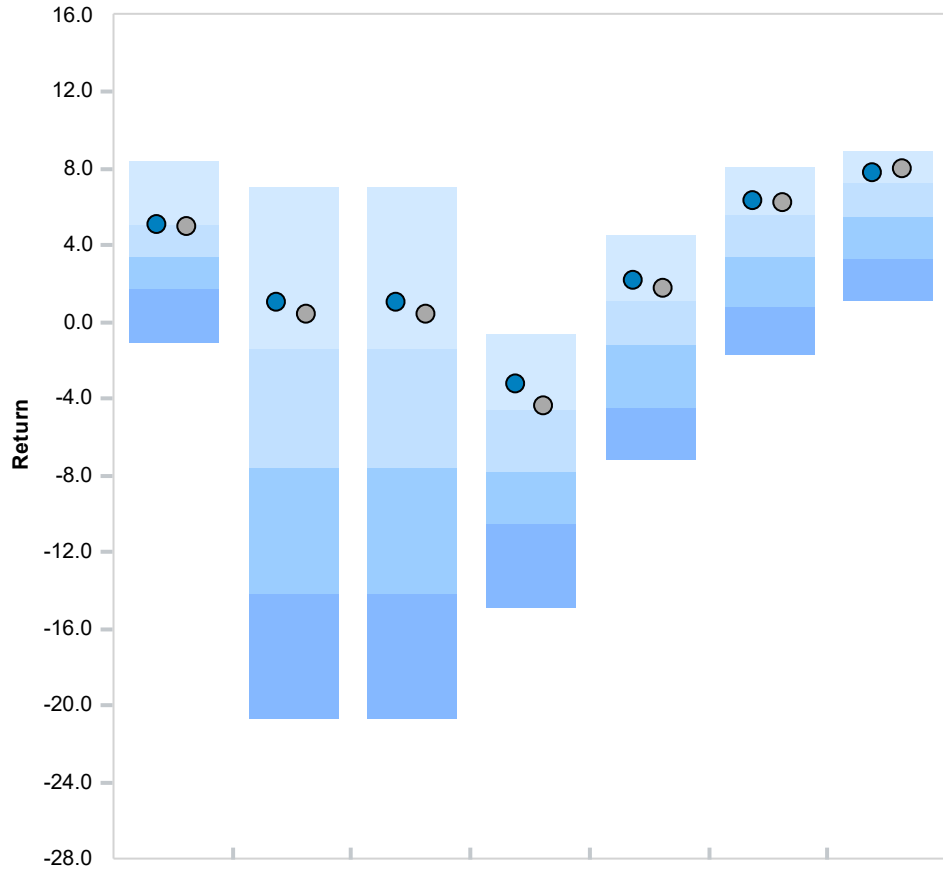
5 Year Rolling Percentile Rank IM U.S. Small Cap Core Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	8	5 (63%)	3 (38%)	0 (0%)	0 (0%)
Index	20	3 (15%)	16 (80%)	1 (5%)	0 (0%)

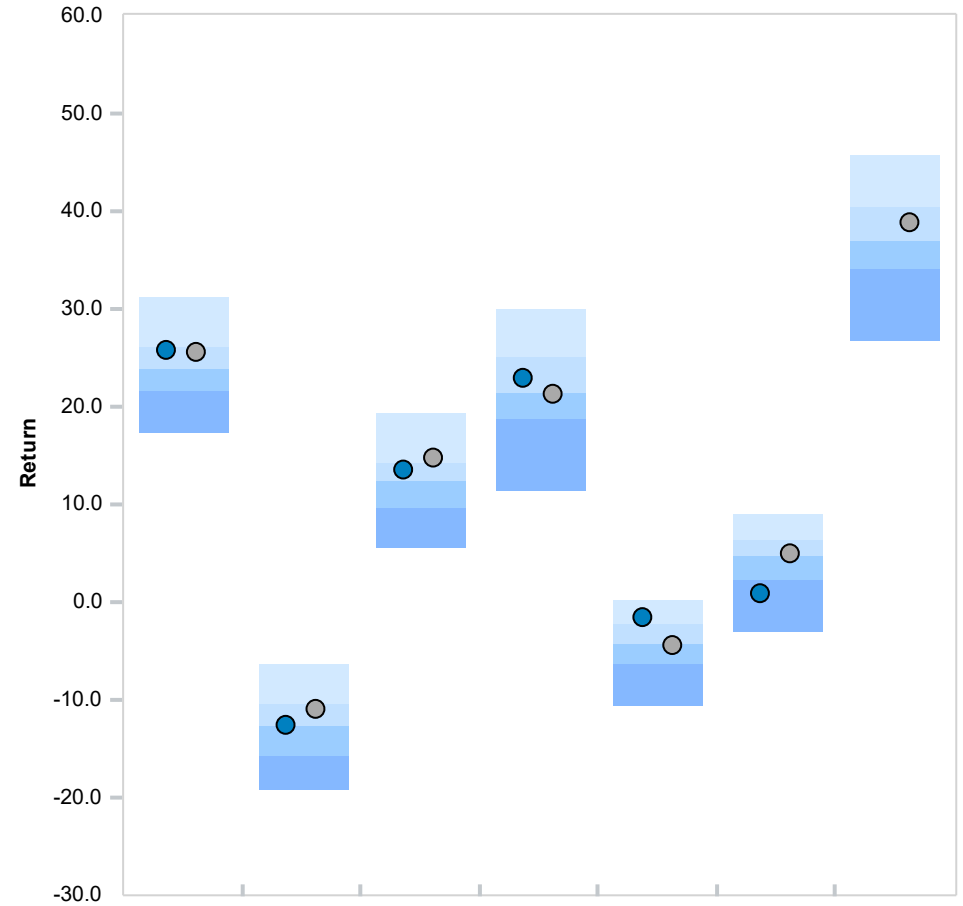


Peer Group Analysis - IM U.S. Small Cap Core Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	5.08 (25)	1.02 (16)	1.02 (16)	-3.20 (18)	2.19 (16)	6.35 (18)	7.81 (19)
● Index	4.93 (29)	0.39 (19)	0.39 (19)	-4.36 (23)	1.77 (19)	6.21 (19)	8.00 (16)
Median	3.45	-7.64	-7.64	-7.85	-1.21	3.46	5.50

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 (83)	N/A
● Index	25.53 (32)	-11.01 (33)	14.65 (22)	21.31 (51)	-4.41 (53)	4.89 (47)	38.82 (35)
Median	23.86	-12.67	12.38	21.36	-4.34	4.63	36.93

Comparative Performance

	1 Qtr Ending Jun-2020	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
Investment	26.52 (20)	-29.79 (20)	8.22 (47)	-3.42 (88)	4.18 (15)	15.40 (17)
Index	25.42 (28)	-30.61 (27)	9.94 (17)	-2.40 (73)	2.10 (54)	14.58 (28)
Median	22.42	-32.67	8.12	-1.11	2.19	13.12



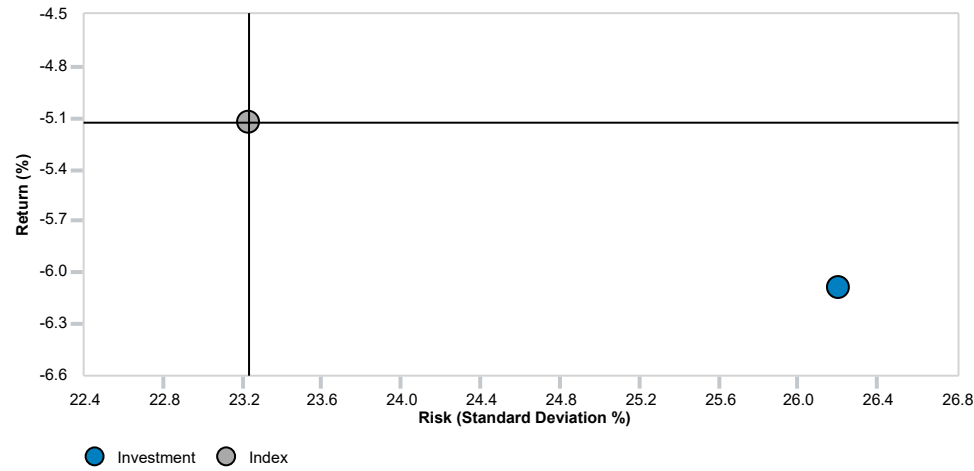
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	-6.09	26.20	-0.16	111.25	8	111.08	4
Index	-5.13	23.23	-0.17	100.00	8	100.00	4

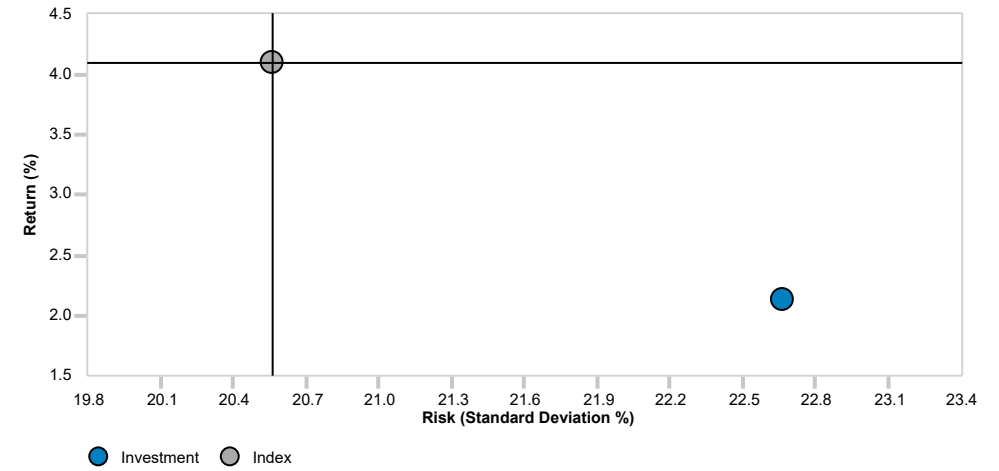
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.13	22.67	0.16	102.51	14	109.51	6
Index	4.11	20.57	0.25	100.00	15	100.00	5

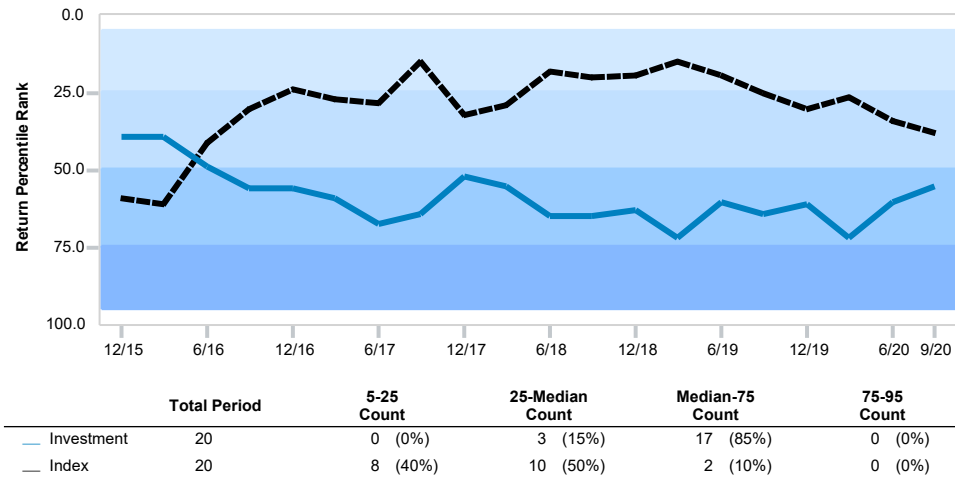
Risk and Return 3 Years



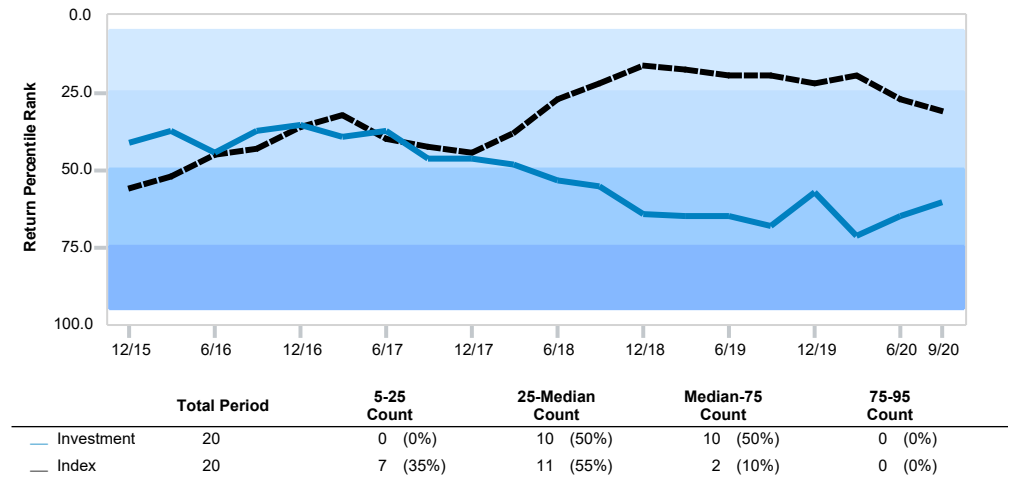
Risk and Return 5 Years



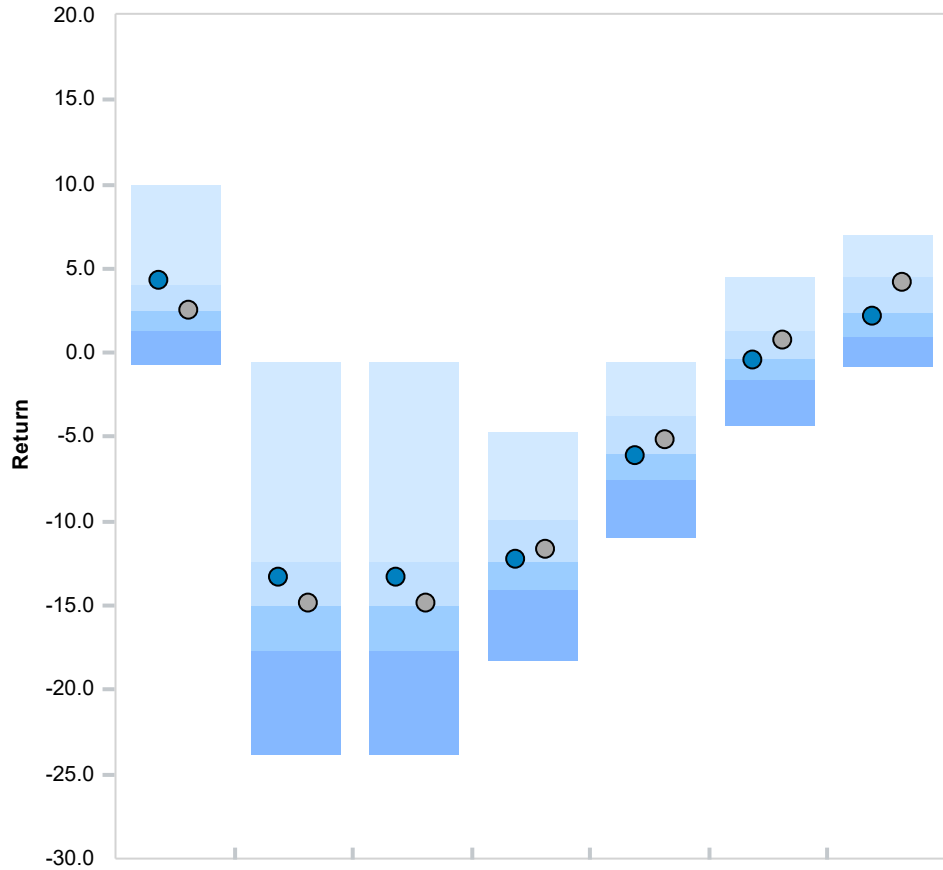
3 Year Rolling Percentile Rank IM U.S. Small Cap Value Equity (MF)



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

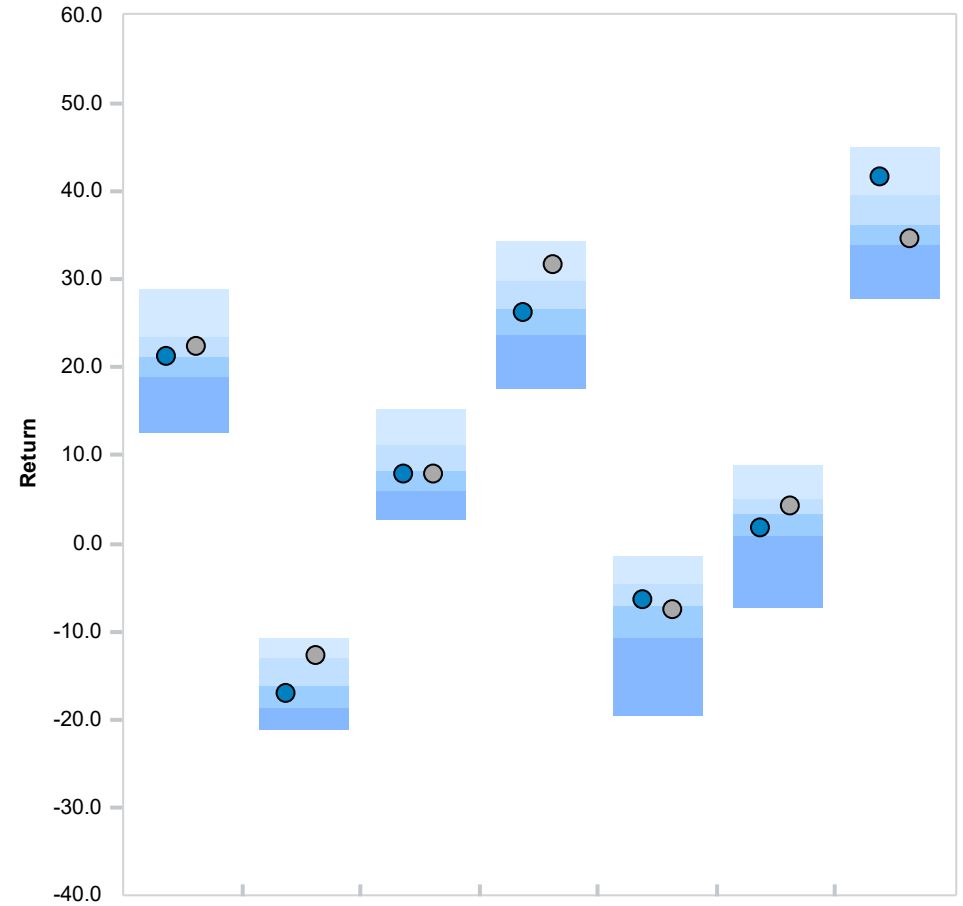


Peer Group Analysis - IM U.S. Small Cap Value Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	4.31 (20)	-13.38 (32)	-13.38 (32)	-12.28 (47)	-6.09 (55)	-0.51 (54)	2.13 (60)
● Index	2.56 (48)	-14.88 (50)	-14.88 (50)	-11.62 (41)	-5.13 (38)	0.73 (33)	4.11 (31)
Median	2.48	-14.93	-14.93	-12.44	-5.95	-0.38	2.38

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 Jun-2020	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
Investment	25.95 (22)	-39.21 (74)	8.46 (38)	-0.92 (55)	0.85 (46)	11.89 (64)
Index	18.91 (82)	-35.66 (38)	8.49 (37)	-0.57 (50)	1.38 (37)	11.93 (63)
Median	21.79	-37.33	8.16	-0.60	0.75	12.39



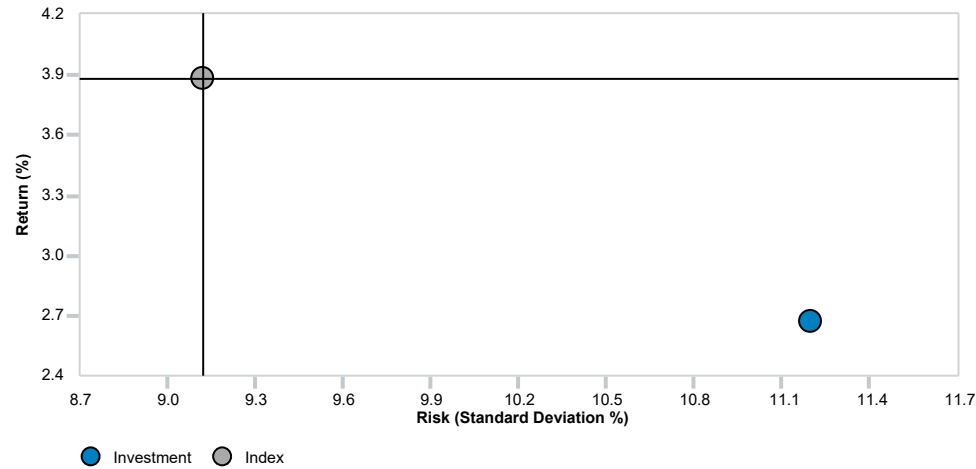
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.67	11.20	0.14	105.90	9	121.94	3
Index	3.88	9.13	0.28	100.00	9	100.00	3

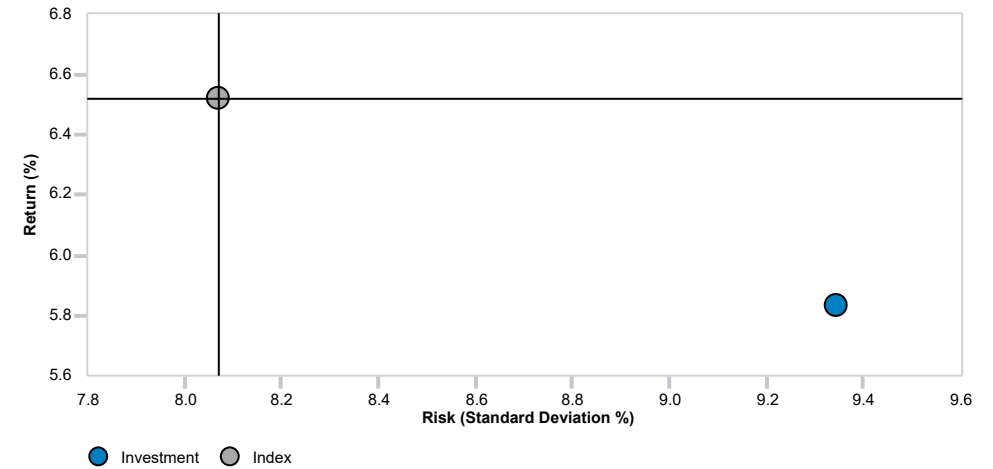
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	5.83	9.35	0.53	101.60	16	112.10	4
Index	6.52	8.07	0.67	100.00	16	100.00	4

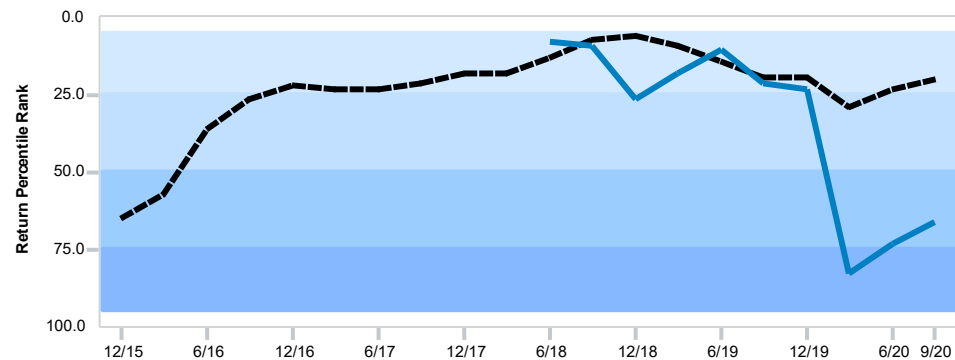
Risk and Return 3 Years



Risk and Return 5 Years

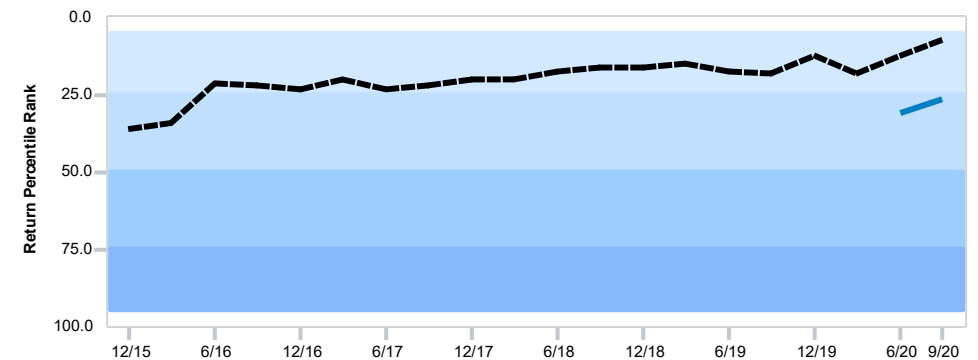


3 Year Rolling Percentile Rank IM U.S. High Yield Bonds (MF)



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

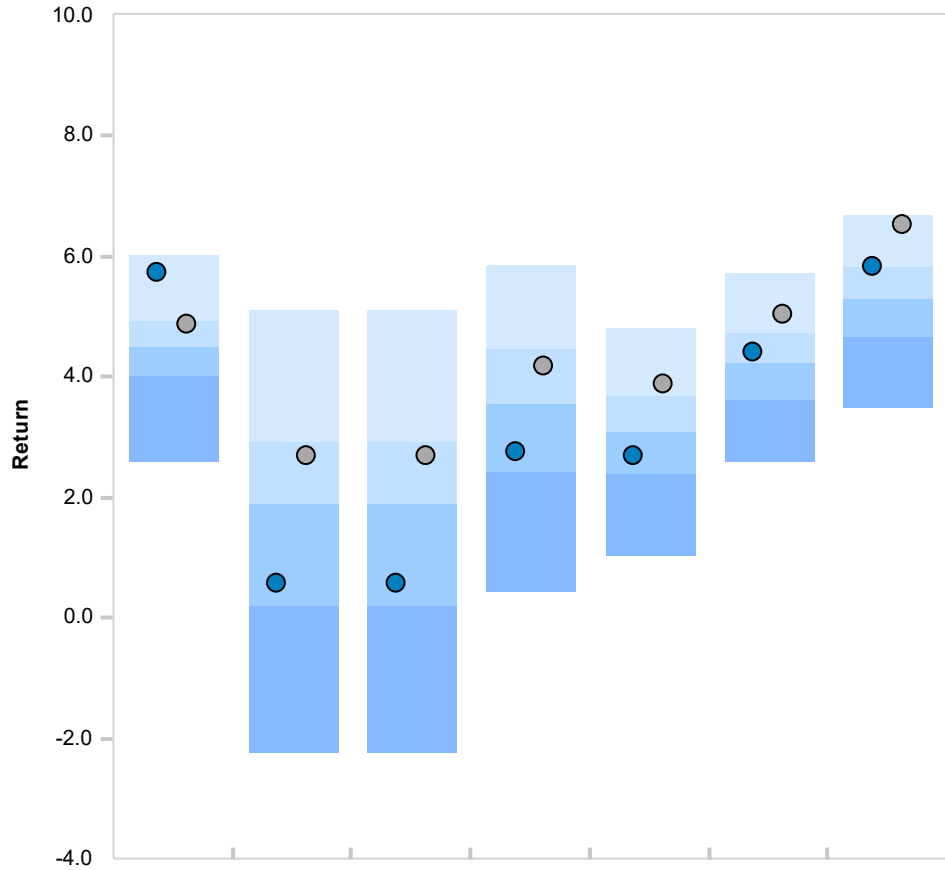
5 Year Rolling Percentile Rank IM U.S. High Yield Bonds (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	2	0 (0%)	2 (100%)	0 (0%)	0 (0%)
Index	20	18 (90%)	2 (10%)	0 (0%)	0 (0%)

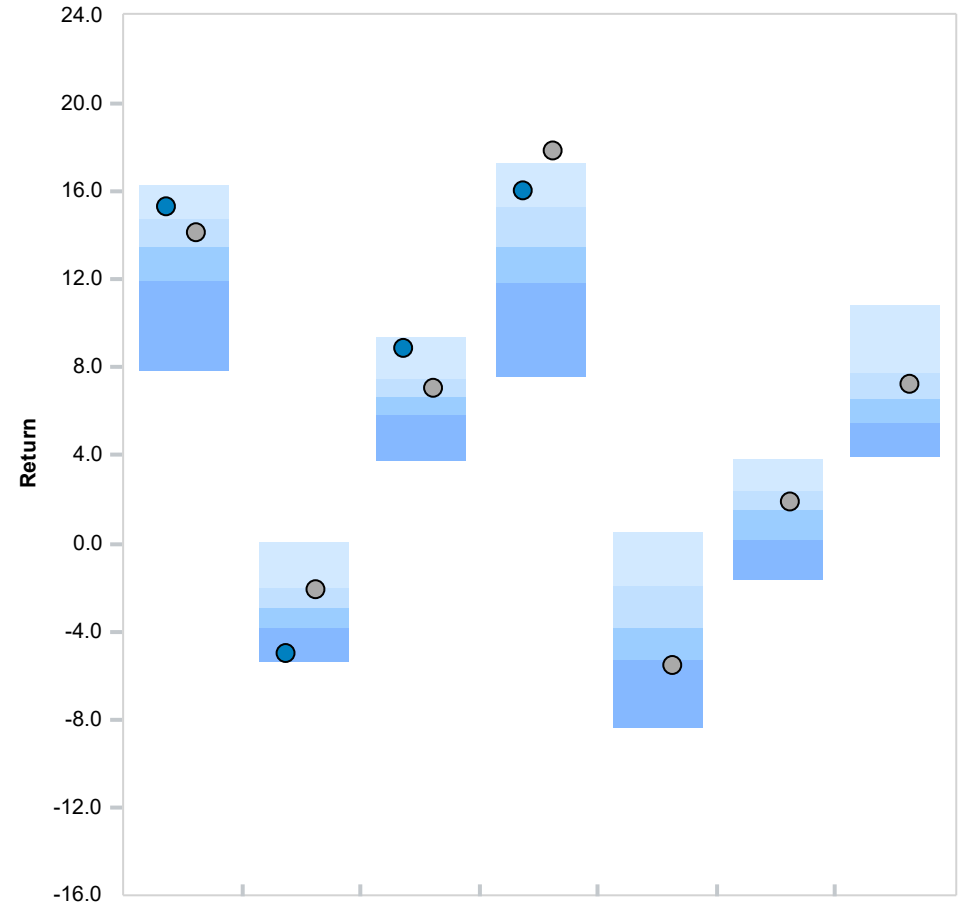


Peer Group Analysis - IM U.S. High Yield Bonds (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	5.72 (8)	0.55 (71)	0.55 (71)	2.75 (70)	2.67 (66)	4.42 (41)	5.83 (26)
● Index	4.86 (29)	2.68 (30)	2.68 (30)	4.19 (32)	3.88 (20)	5.02 (17)	6.52 (7)
Median	4.50	1.89	1.89	3.55	3.08	4.23	5.31

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 Jun-2020	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
Investment	10.91 (16)	-16.67 (93)	2.91 (20)	0.33 (88)	3.82 (1)	7.53 (18)
Index	9.56 (40)	-13.09 (55)	2.83 (25)	0.96 (69)	2.36 (55)	7.36 (26)
Median	9.16	-12.78	2.47	1.23	2.40	6.87



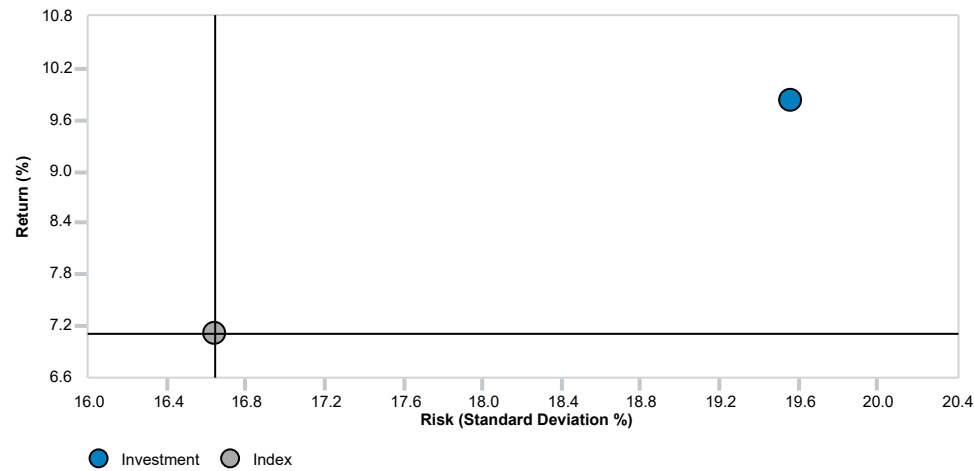
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	9.82	19.56	0.49	118.80	8	110.90	4
Index	7.12	16.65	0.40	100.00	8	100.00	4

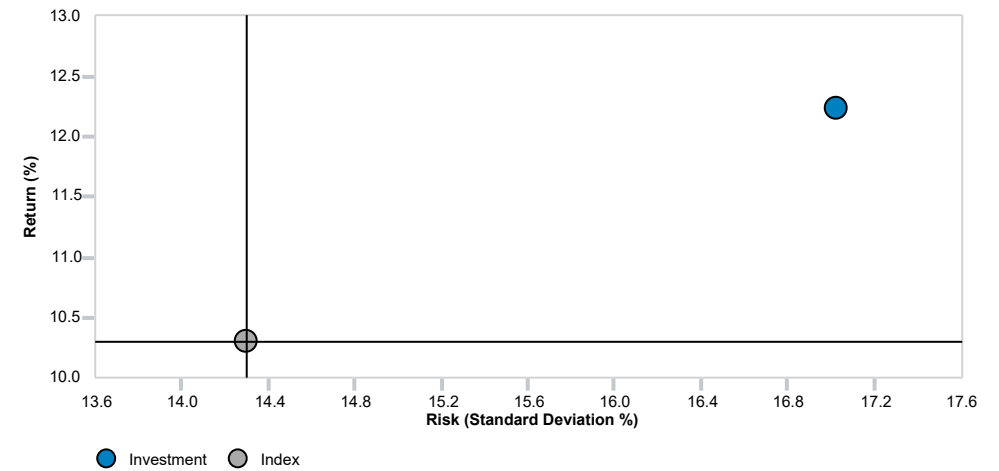
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	12.24	17.02	0.70	120.50	14	120.81	6
Index	10.30	14.30	0.68	100.00	16	100.00	4

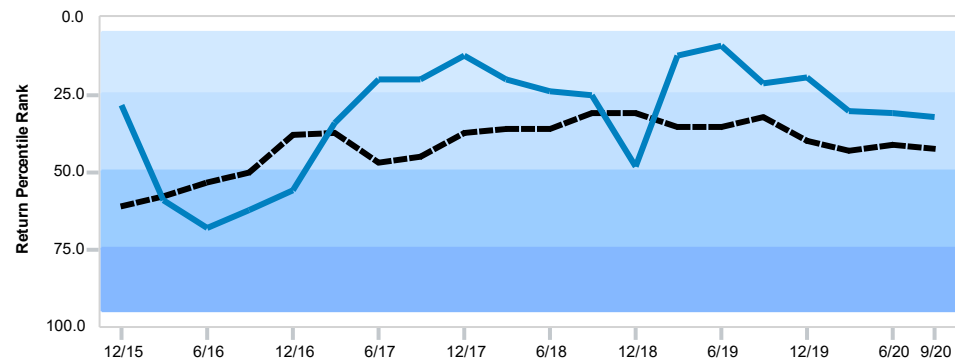
Risk and Return 3 Years



Risk and Return 5 Years

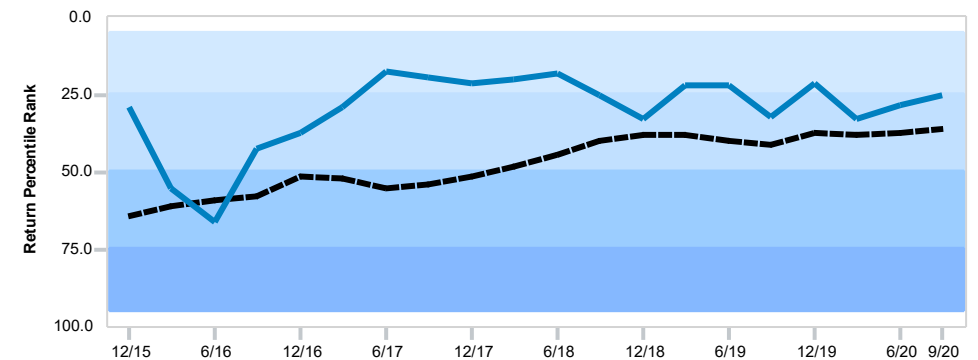


3 Year Rolling Percentile Rank IM Global Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	10 (50%)	6 (30%)	4 (20%)	0 (0%)
Index	20	0 (0%)	17 (85%)	3 (15%)	0 (0%)

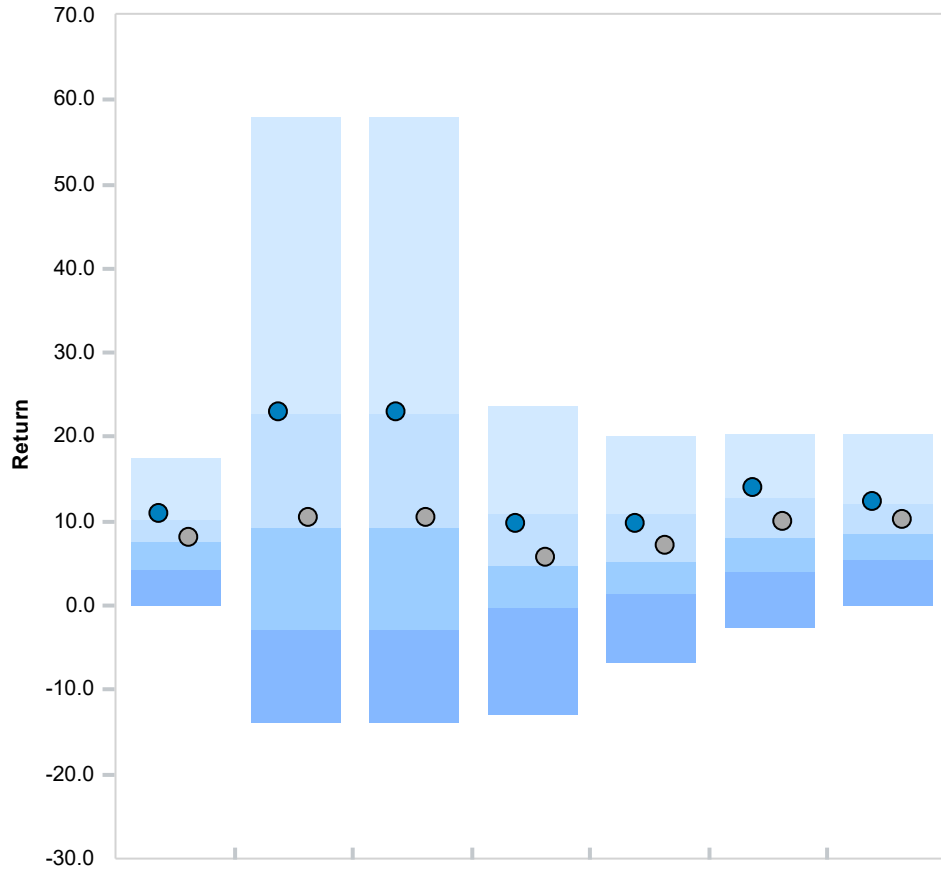
5 Year Rolling Percentile Rank IM Global Equity (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	10 (50%)	8 (40%)	2 (10%)	0 (0%)
Index	20	0 (0%)	11 (55%)	9 (45%)	0 (0%)

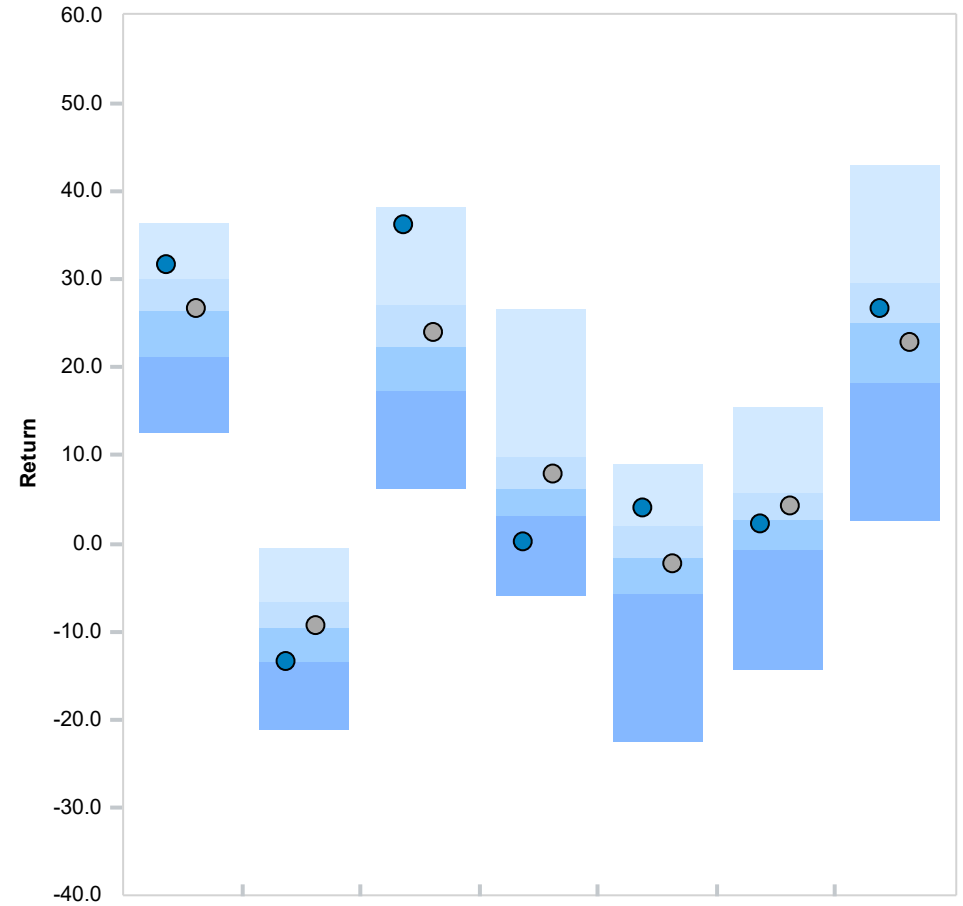


Peer Group Analysis - IM Global Equity (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	10.78 (22)	22.88 (25)	22.88 (25)	9.68 (31)	9.82 (32)	13.96 (19)	12.24 (25)
● Index	8.13 (46)	10.44 (47)	10.44 (47)	5.81 (45)	7.12 (42)	9.89 (40)	10.30 (36)
Median	7.64	9.35	9.35	4.85	5.34	8.11	8.49

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 Jun-2020	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
Investment	25.49 (24)	-21.81 (57)	13.04 (9)	-4.19 (87)	3.96 (40)	16.84 (12)
Index	19.22 (54)	-21.37 (54)	8.95 (47)	-0.03 (46)	3.61 (48)	12.18 (57)
Median	20.10	-21.01	8.64	-0.28	3.50	12.60



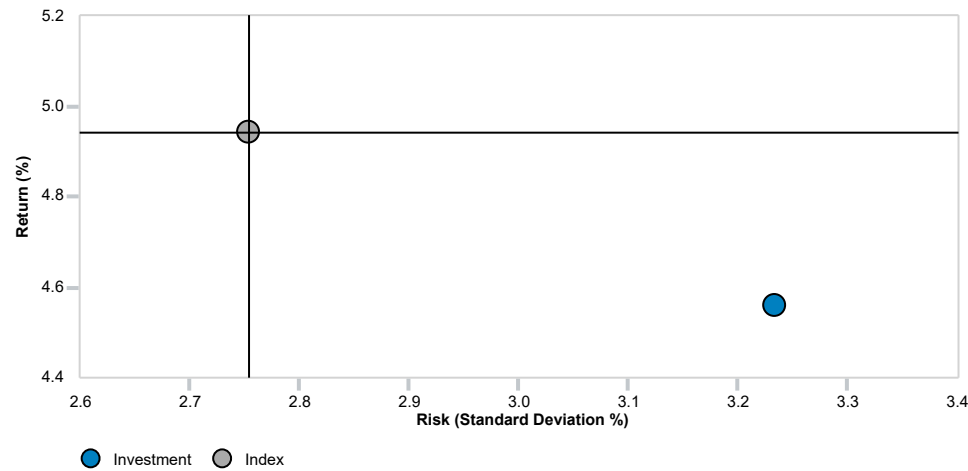
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.56	3.23	0.85	94.90	9	101.33	3
Index	4.94	2.75	1.16	100.00	10	100.00	2

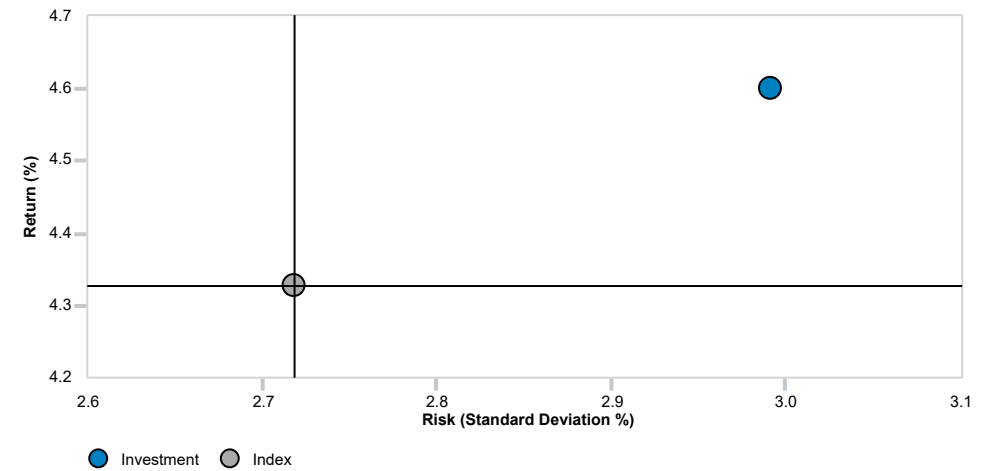
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	4.60	2.99	1.10	100.65	16	87.61	4
Index	4.33	2.72	1.14	100.00	17	100.00	3

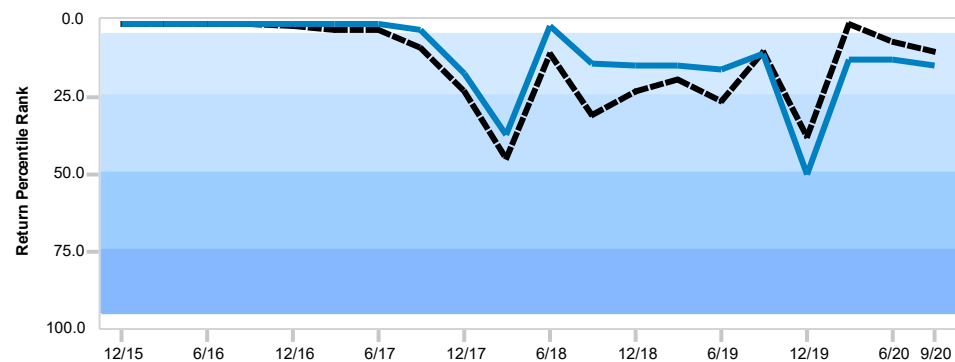
Risk and Return 3 Years



Risk and Return 5 Years

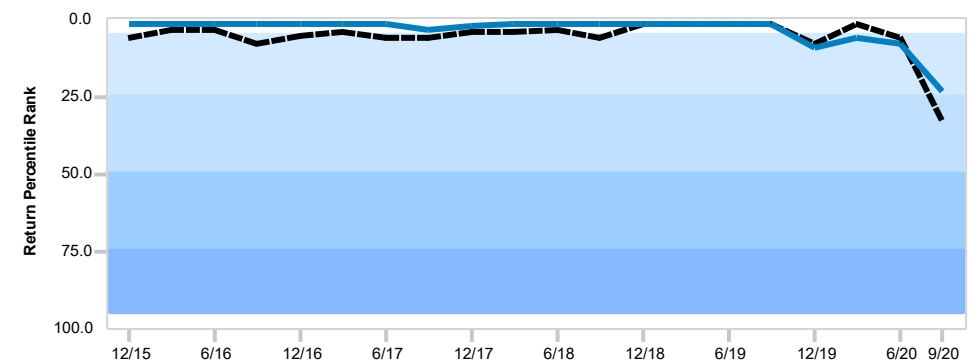


3 Year Rolling Percentile Rank IM Global Fixed Income (MF)



	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%)

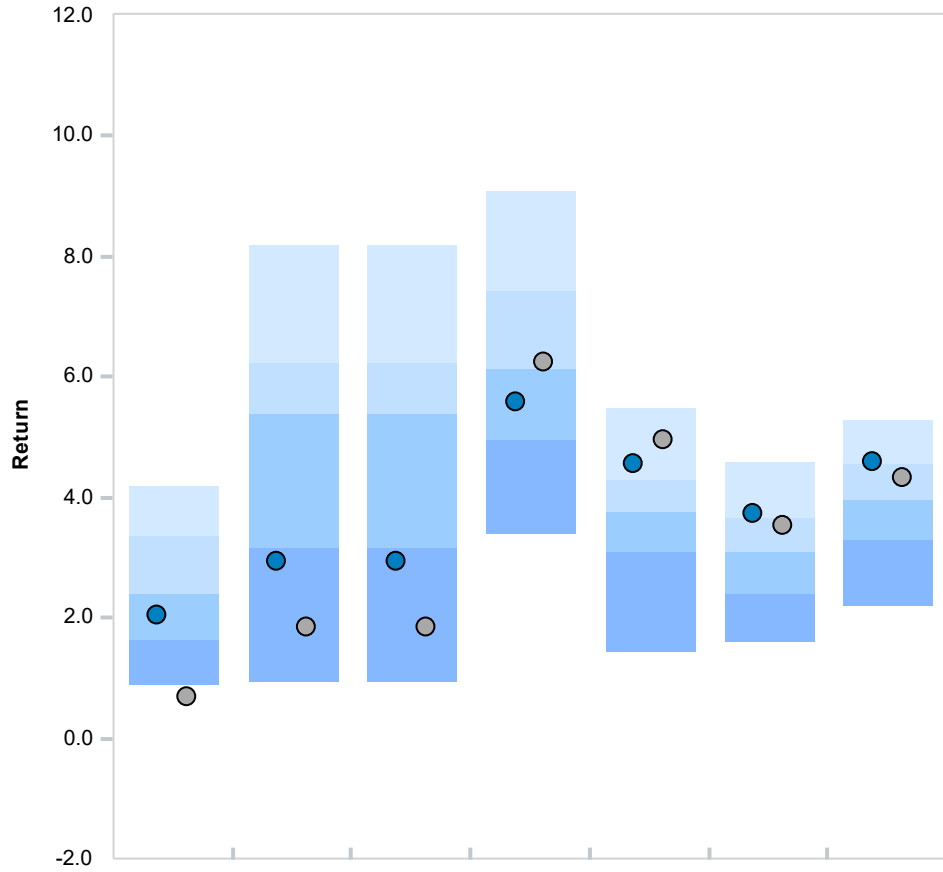
5 Year Rolling Percentile Rank IM Global Fixed Income (MF)



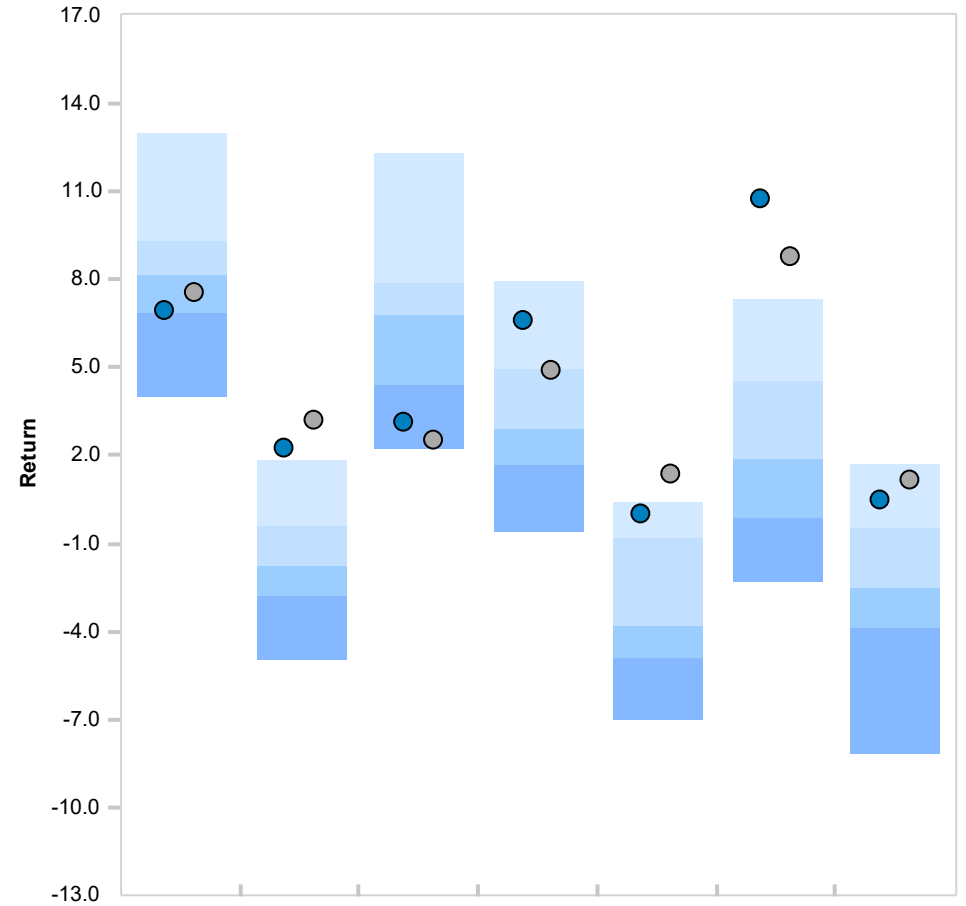
	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)
Index	20	19 (95%)	1 (5%)	0 (0%)	0 (0%)



Peer Group Analysis - IM Global Fixed Income (MF)



Peer Group Analysis - IM Global Fixed Income (MF)



Comparative Performance

	1 Qtr Ending Jun-2020	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
Investment	3.68 (89)	-2.02 (22)	-0.71 (97)	1.97 (23)	2.64 (83)	2.88 (54)
Index	1.76 (98)	0.51 (4)	-1.11 (99)	2.83 (7)	2.75 (82)	2.96 (53)
Median	5.53	-3.19	0.73	1.04	3.37	3.10



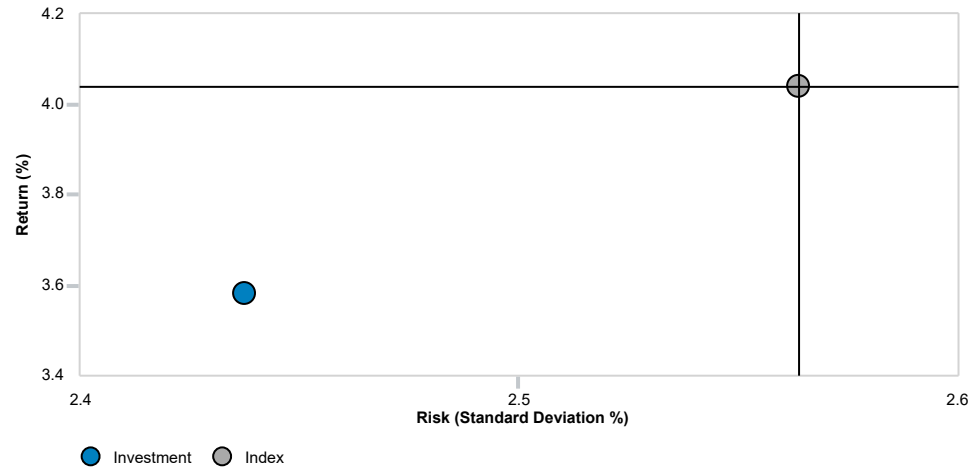
Historical Statistics 3 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	3.58	2.44	0.80	92.61	8	103.25	4
Index	4.04	2.56	0.94	100.00	8	100.00	4

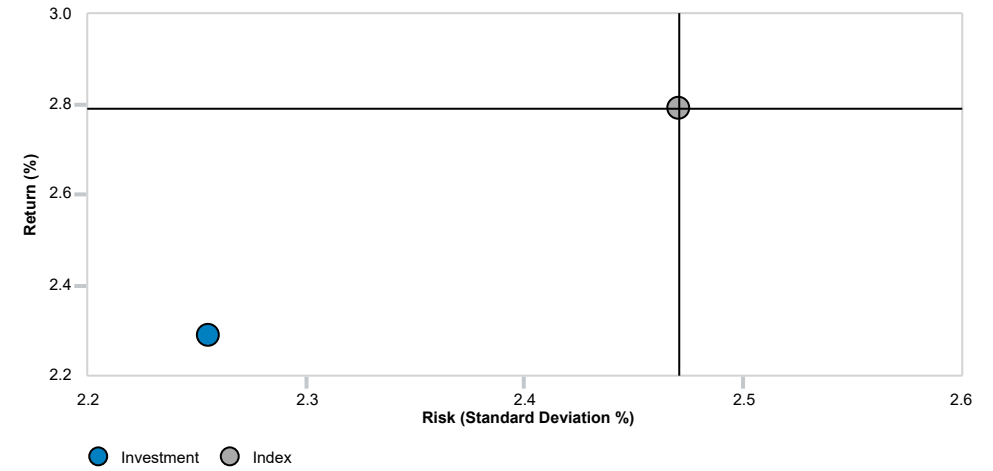
Historical Statistics 5 Years

	Return	Standard Deviation	Sharpe Ratio	Up Market Capture	Up Quarters	Down Market Capture	Down Quarters
Investment	2.29	2.26	0.52	88.26	13	97.81	7
Index	2.79	2.47	0.68	100.00	13	100.00	7

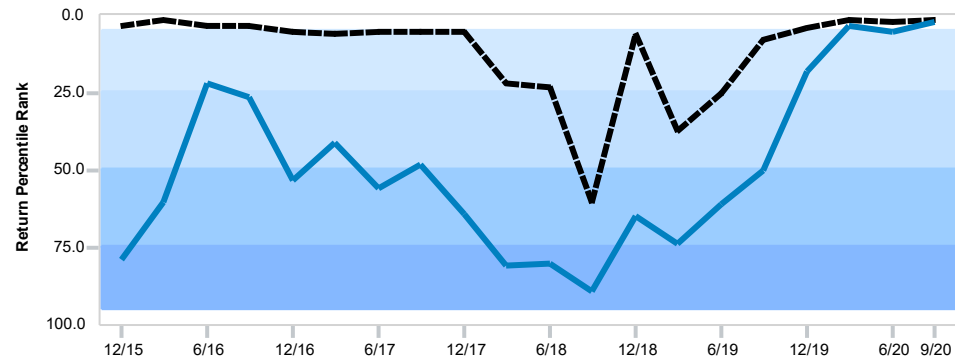
Risk and Return 3 Years



Risk and Return 5 Years

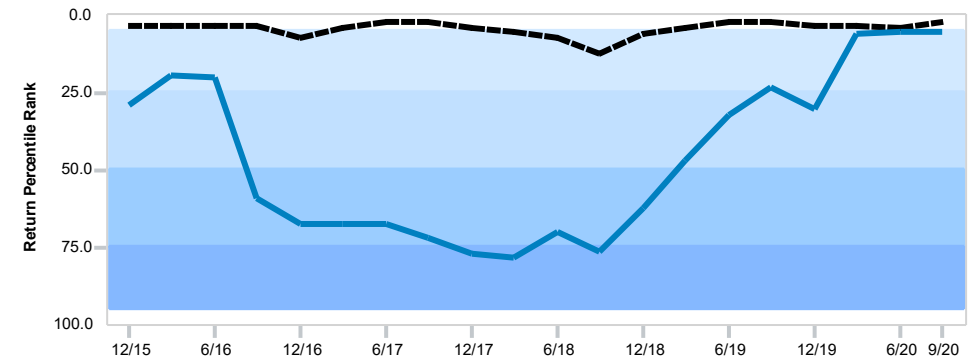


3 Year Rolling Percentile Rank IM U.S. Short Term Treasury/Govt Bonds (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	5 (25%)	4 (20%)	7 (35%)	4 (20%)
Index	20	18 (90%)	1 (5%)	1 (5%)	0 (0%)

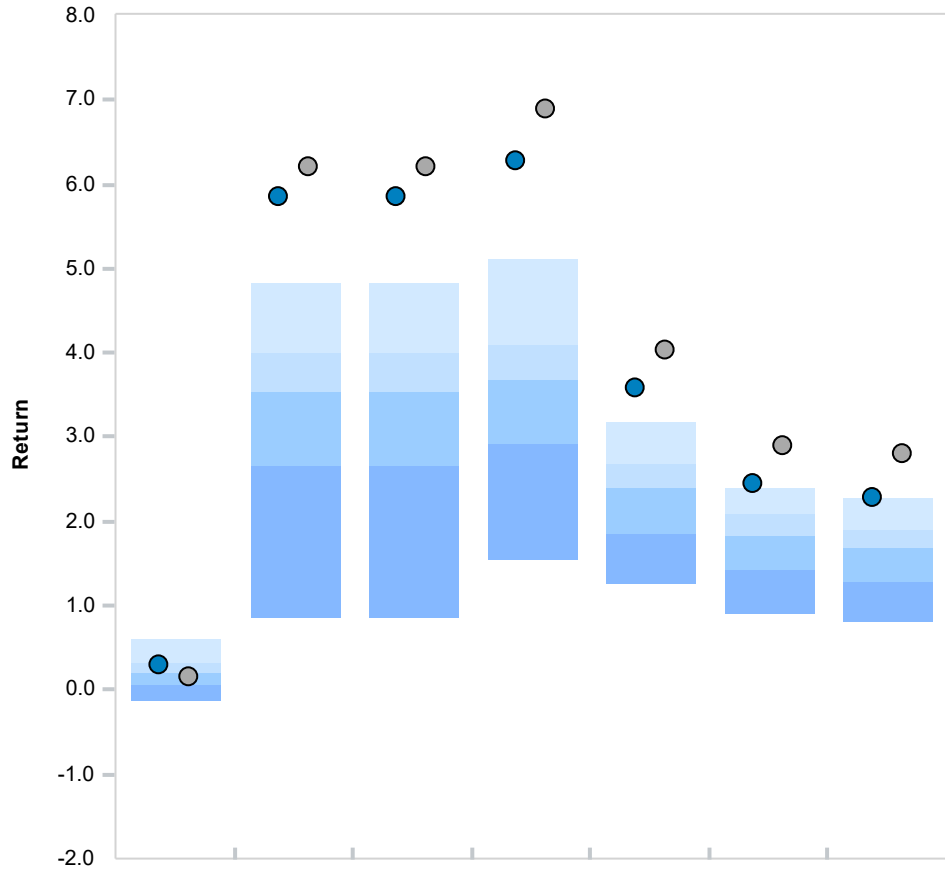
5 Year Rolling Percentile Rank IM U.S. Short Term Treasury/Govt Bonds (MF)



	Total Period	5-25 Count	25-Median Count	Median-75 Count	75-95 Count
Investment	20	6 (30%)	4 (20%)	7 (35%)	3 (15%)
Index	20	20 (100%)	0 (0%)	0 (0%)	0 (0%)

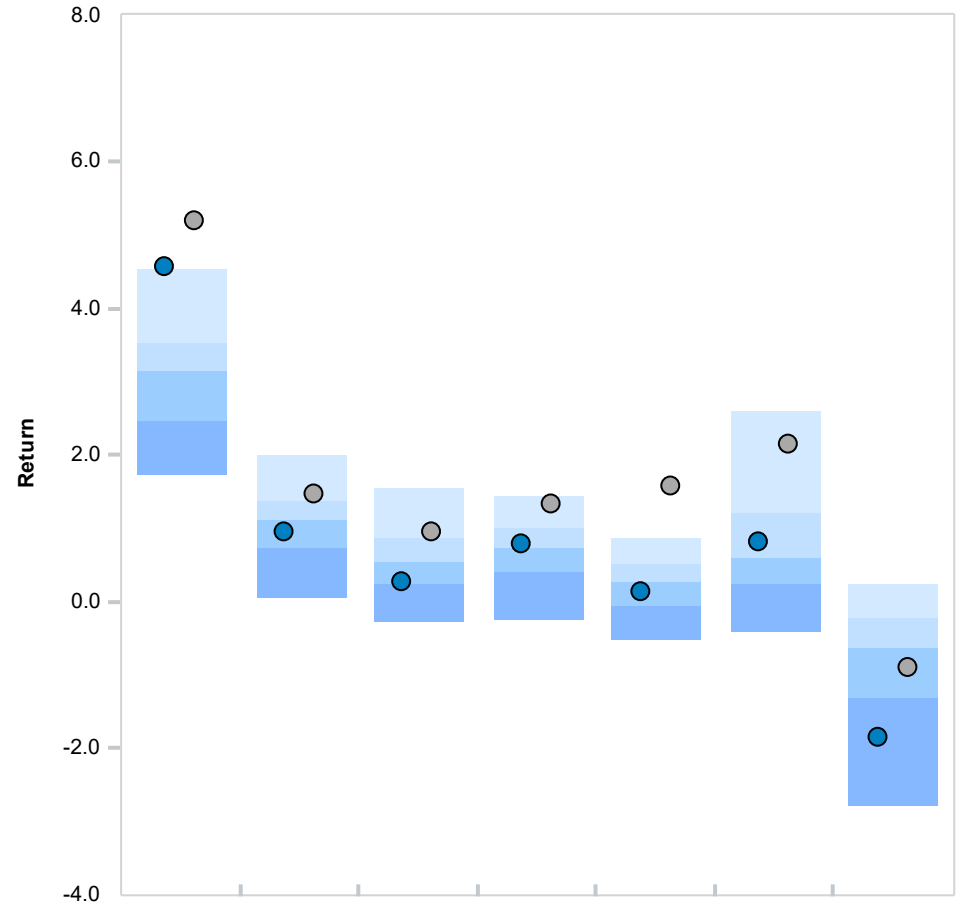


Peer Group Analysis - IM U.S. Short Term Treasury/Govt Bonds (MF)



	QTR	FYTD	1 YR	2 YR	3 YR	4 YR	5 YR
● Investment	0.29 (32)	5.85 (1)	5.85 (1)	6.27 (2)	3.58 (2)	2.44 (5)	2.29 (5)
● Index	0.16 (54)	6.20 (1)	6.20 (1)	6.90 (1)	4.04 (1)	2.90 (3)	2.79 (2)
Median	0.19	3.54	3.54	3.68	2.39	1.83	1.69

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 Jun-2020	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
Investment	0.59 (57)	4.92 (3)	0.00 (93)	0.82 (12)	2.25 (2)	1.43 (7)
Index	0.53 (60)	5.36 (2)	0.11 (82)	1.02 (5)	2.42 (1)	1.57 (4)
Median	0.72	1.93	0.33	0.53	1.31	0.99



Fee Analysis
Total Fund
As of September 30, 2020

	Estimated Annual Fee (%)	Market Value (\$)	Estimated Annual Fee (\$)	Fee Schedule
Nationwide Inv Dest Cnsv Svc (NDCSX)		-	-	0.88 % of Assets
Nationwide Inv Dest Mod Cnsv 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 % of Assets
Nationwide Inv Dest Agrsv Svc (NDASX)		-	-	0.89 % of Assets
Invesco Growth and Income A (ACGIX)		-	-	0.83 % of Assets
Nationwide S&P 500 Index Instl Svc (GRISX)		-	-	0.42 % of Assets
Fidelity® Contrafund® (FCNTX)		-	-	0.71 % of Assets
Nationwide Mid Cap Market Index A (GMXAX)		-	-	0.69 % of Assets
Nationwide Small Company Growth InSvc (NWSIX)		-	-	1.33 % of Assets
Invesco International Growth (AIEVX)		-	-	0.98 % of Assets
MFS International Value R3 (MINGX)		-	-	1.01 % of Assets
American Funds New World R4 (RNWEX)		-	-	1.00 % of Assets
PIMCO Total Return A (PTTAX)		-	-	0.86 % of Assets
Cohen & Steers Real Estate Securities A (CSEIX)		-	-	1.22 % of Assets
Wells Fargo Discovery Fund (WFDDX)		-	-	1.12 % of Assets
NVIT Multi-Manager Small Cap		-	-	1.20 % of Assets
Nationwide US Small Cap Value Instl Svc (NWUSX)		-	-	1.32 % of Assets
Invesco Oppenheimer Global A (OPPAX)		-	-	1.15 % of Assets
PIMCO Foreign Bond USD Hedged A (PFOAX)		-	-	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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