
Miami Beach Fire and Police Nationwide DROP

Investment Performance Review
Period Ending June 30, 2024

MARINER

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Asset Allocation & Performance

| | Market Value \$ | Performance(%) | | | | |
|---|--------------------|----------------|------------|------------|-------------|------------|
| | | QTR | FYTD | 1 YR | 3 YR | 5 YR |
| Balanced | | | | | | |
| Nationwide Inv Dest Mod Svc (NSDMX) | 78,243 | 0.54 (57) | 15.09 (36) | 11.57 (35) | 1.58 (50) | 5.94 (46) |
| Dow Jones Global Moderate Index | | -0.14 (81) | 13.11 (62) | 9.12 (72) | 0.42 (78) | 5.23 (61) |
| IM Mixed-Asset Target Alloc Moderate (MF) Median | | 0.65 | 13.80 | 10.44 | 1.54 | 5.76 |
| Nationwide Inv Dest Mod Agrsv Svc (NDMSX) | 127,535 | 0.70 (74) | 18.47 (47) | 14.39 (45) | 2.50 (74) | 7.64 (63) |
| Dow Jones Global Moderately Aggressive Index | | -0.04 (86) | 16.01 (80) | 12.11 (82) | 1.99 (84) | 7.52 (68) |
| IM Mixed-Asset Target Alloc Growth (MF) Median | | 1.30 | 18.22 | 14.08 | 3.36 | 7.96 |
| Nationwide Inv Dest Agrsv Svc (NDASX) | 94,401 | 0.66 (77) | 20.80 (48) | 16.63 (44) | 3.48 (56) | 8.82 (72) |
| Dow Jones Global Aggressive Index | | -0.01 (96) | 19.73 (71) | 15.61 (59) | 3.45 (58) | 9.72 (37) |
| IM Mixed-Asset Target Alloc Aggressive Growth (MF) Median | | 1.07 | 20.72 | 16.20 | 3.62 | 9.27 |
| Domestic Equity | | | | | | |
| Invesco Growth and Income A (ACGIX) | 518,534 | -2.51 (83) | 18.25 (49) | 16.07 (48) | 7.06 (48) | 10.06 (55) |
| Russell 1000 Value Index | | -2.17 (74) | 16.75 (71) | 13.06 (71) | 5.52 (78) | 9.01 (77) |
| IM U.S. Large Cap Value Equity (MF) Median | | -1.19 | 18.13 | 15.85 | 7.01 | 10.19 |
| Nationwide S&P 500 Index Instl Svc (GRISX) | 1,997,402 | 4.15 (33) | 28.37 (49) | 24.04 (49) | 9.53 (34) | 14.56 (36) |
| S&P 500 Index | | 4.28 (29) | 28.77 (45) | 24.56 (45) | 10.01 (27) | 15.05 (24) |
| IM U.S. Large Cap Core Equity (MF) Median | | 3.54 | 28.24 | 23.89 | 8.62 | 14.08 |
| Fidelity® Contrafund® (FCNTX) | 1,500,801 | 6.48 (54) | 40.02 (30) | 39.83 (7) | 10.92 (11) | 17.38 (26) |
| Russell 1000 Growth Index | | 8.33 (20) | 37.80 (46) | 33.48 (42) | 11.28 (7) | 19.34 (8) |
| IM U.S. Large Cap Growth Equity (MF) Median | | 6.74 | 37.28 | 32.48 | 7.85 | 16.11 |
| Nationwide Mid Cap Market Index A (GMXAX) | 387,531 | -3.61 (39) | 17.94 (38) | 12.83 (38) | 3.78 (56) | 9.51 (39) |
| S&P MidCap 400 Index | | -3.45 (33) | 18.55 (28) | 13.57 (31) | 4.47 (46) | 10.27 (17) |
| IM U.S. Mid Cap Core Equity (MF) Median | | -3.95 | 17.12 | 11.93 | 4.27 | 9.20 |
| Nationwide Small Company Growth InSvc (NWSIX) | 134,794 | -6.49 (95) | 3.56 (100) | -3.34 (99) | -12.06 (96) | -0.57 (99) |
| Russell 2000 Growth Index | | -2.92 (59) | 17.75 (46) | 9.14 (54) | -4.86 (64) | 6.17 (67) |
| IM U.S. Small Cap Growth Equity (MF) Median | | -2.51 | 17.11 | 9.47 | -3.39 | 6.86 |

Asset Allocation & Performance
Nationwide DROP
As of June 30, 2024

| | Market Value \$ | Performance(%) | | | | |
|--|--------------------|----------------|------------|------------|------------|------------|
| | | QTR | FYTD | 1 YR | 3 YR | 5 YR |
| Global / International | | | | | | |
| Invesco International Growth (AIEVX) | 214,770 | -1.51 (76) | 15.98 (55) | 7.21 (69) | -0.48 (38) | 5.04 (65) |
| MSCI AC World ex USA Growth (Net) | | 0.72 (32) | 18.54 (32) | 9.88 (43) | -2.62 (59) | 5.49 (55) |
| IM International Growth Equity (MF) Median | | -0.23 | 16.58 | 9.04 | -1.66 | 5.64 |
| MFS International Value R3 (MINGX) | 277,403 | -0.13 (62) | 17.48 (48) | 11.83 (27) | 0.49 (25) | 6.54 (27) |
| MSCI AC World ex USA Growth (Net) | | 0.72 (36) | 18.54 (34) | 9.88 (43) | -2.62 (60) | 5.49 (57) |
| IM International Multi-Cap Growth Equity (MF) Median | | 0.17 | 17.22 | 9.04 | -1.65 | 5.73 |
| American Funds New World R4 (RNWEX) | 84,546 | 1.58 (80) | 16.23 (47) | 10.65 (57) | -2.81 (27) | 6.39 (17) |
| MSCI Emerging Markets (Net) Index | | 5.00 (37) | 15.94 (51) | 12.55 (43) | -5.07 (43) | 3.10 (52) |
| IM Emerging Markets Equity (MF) Median | | 4.24 | 15.94 | 11.62 | -5.78 | 3.23 |
| Fixed Income | | | | | | |
| PIMCO Total Return A (PTTAX) | 308,106 | 0.30 (33) | 7.05 (22) | 3.98 (26) | -3.12 (53) | -0.14 (55) |
| Blmbg. U.S. Aggregate Index | | 0.07 (80) | 6.06 (73) | 2.63 (73) | -3.02 (42) | -0.23 (63) |
| IM U.S. Broad Market Core Fixed Income (MF) Median | | 0.21 | 6.44 | 3.13 | -3.10 | -0.08 |
| Real Estate | | | | | | |
| Cohen & Steers Real Estate Securities A (CSEIX) | 197,874 | 1.17 (8) | 17.48 (5) | 7.50 (18) | -0.74 (25) | 4.87 (12) |
| FTSE NAREIT Equity REIT Index | | 0.06 (31) | 16.07 (14) | 7.79 (11) | 0.30 (7) | 3.90 (27) |
| IM Real Estate Sector (MF) Median | | -0.53 | 14.43 | 5.78 | -1.54 | 3.26 |
| Additional Funds | | | | | | |
| Allspring Discovery Fund (WFDDX) | 336,458 | -1.84 (8) | 20.55 (28) | 10.58 (52) | -8.88 (96) | 4.97 (93) |
| Russell Midcap Growth Index | | -3.21 (29) | 21.39 (21) | 15.05 (18) | -0.08 (30) | 9.93 (17) |
| IM U.S. Mid Cap Growth Equity (MF) Median | | -4.27 | 16.91 | 10.78 | -1.82 | 8.69 |
| NVIT Multi-Manager Small Cap | 21,889 | -3.29 (50) | 17.48 (16) | 13.66 (18) | 0.50 (59) | 9.82 (18) |
| Russell 2000 Index | | -3.28 (49) | 16.01 (33) | 10.06 (50) | -2.58 (89) | 6.94 (70) |
| IM U.S. Small Cap Core Equity (MF) Median | | -3.30 | 14.55 | 10.03 | 1.23 | 7.91 |
| Lord Abbett High Yield R5 (LHYTX) | 67,260 | 1.42 (21) | 10.48 (16) | 10.05 (39) | 0.04 (90) | 2.59 (83) |
| FTSE High Yield Market Index | | 1.19 (46) | 9.86 (32) | 10.59 (26) | 1.83 (30) | 3.85 (29) |
| IM U.S. High Yield Bonds (MF) Median | | 1.15 | 9.39 | 9.81 | 1.28 | 3.34 |

Asset Allocation & Performance
Nationwide DROP
As of June 30, 2024

| | Market Value \$ | Performance(%) | | | | |
|--|--------------------|----------------|------------|------------|------------|------------|
| | | QTR | FYTD | 1 YR | 3 YR | 5 YR |
| Invesco Oppenheimer Global A (OPPAX) | 46,746 | 2.61 (25) | 30.35 (13) | 24.13 (14) | 2.34 (60) | 10.57 (33) |
| MSCI AC World Index (Net) | | 2.87 (23) | 23.58 (32) | 19.38 (28) | 5.43 (29) | 10.76 (31) |
| IM Global Equity (MF) Median | | 0.95 | 18.94 | 14.45 | 3.28 | 9.05 |
| PIMCO International Bond USD Hedged A (PFOAX) | 49,787 | 0.06 (32) | 7.10 (27) | 6.74 (14) | -0.53 (17) | 0.76 (24) |
| Blmbg. Global Aggregate Ex USD (Hedged) | | 0.11 (31) | 6.09 (47) | 5.26 (28) | -0.48 (17) | 0.51 (29) |
| IM Global Fixed Income (MF) Median | | -0.30 | 5.96 | 4.07 | -2.79 | -0.32 |
| Nationwide Gov't Money Market (MIFXX) | 434,294 | 1.21 (23) | 3.71 (76) | 4.96 (28) | 2.77 (7) | 1.85 (8) |
| ICE BofAML 0-3 Month Treasury Index | | 1.32 (7) | 4.02 (42) | 5.39 (15) | 3.09 (3) | 2.18 (3) |
| IM U.S. Short Term Treasury/Govt Bonds (MF) Median | | 0.88 | 3.96 | 4.43 | -0.02 | 0.72 |
| Nationwide Fixed Account | 2,268,262 | 0.88 | 2.65 | 3.55 | 3.55 | 3.55 |
| 90 Day U.S. Treasury Bill | | 1.32 | 4.04 | 5.40 | 3.03 | 2.16 |

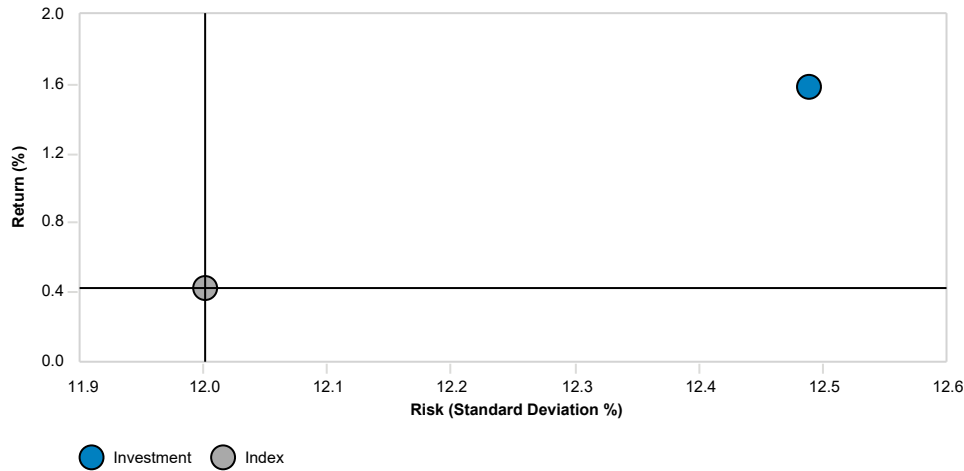
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 1.58 | 12.49 | -0.05 | 107.70 | 7 | 101.04 | 5 |
| Index | 0.42 | 12.00 | -0.16 | 100.00 | 6 | 100.00 | 6 |

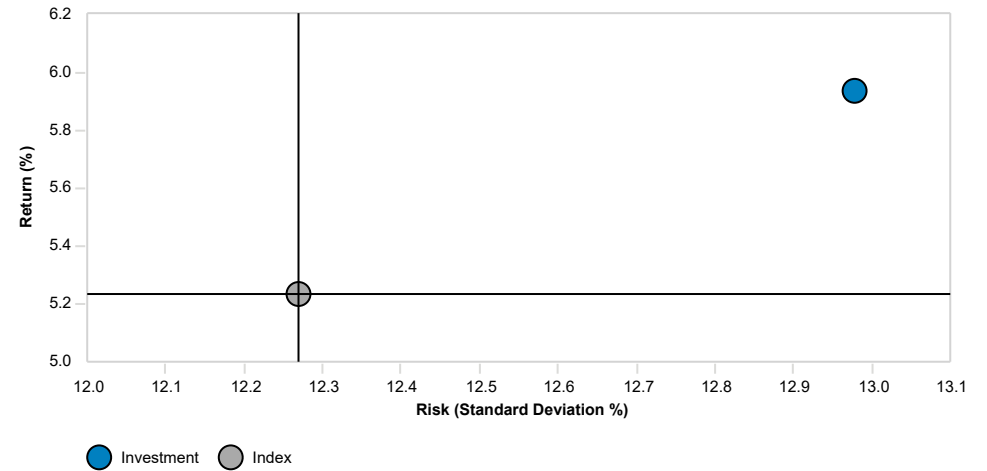
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 5.94 | 12.98 | 0.35 | 107.50 | 14 | 105.19 | 6 |
| Index | 5.23 | 12.27 | 0.30 | 100.00 | 13 | 100.00 | 7 |

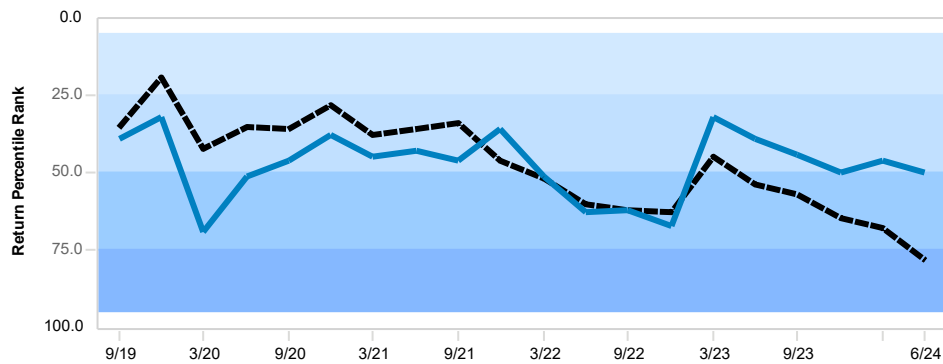
Risk and Return 3 Years



Risk and Return 5 Years

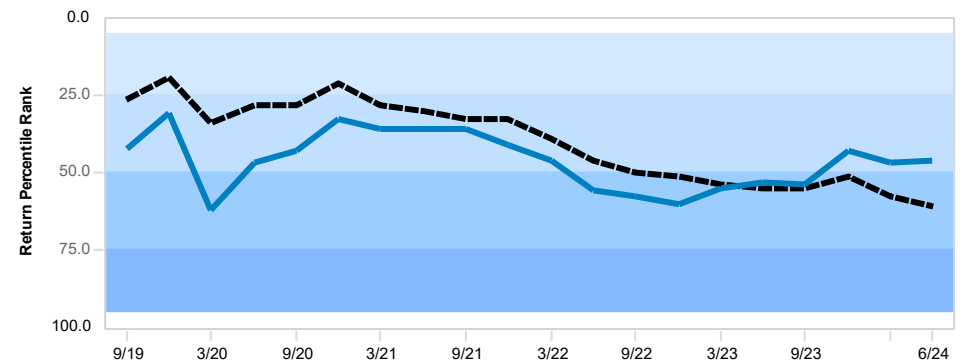


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Moderate (MF)



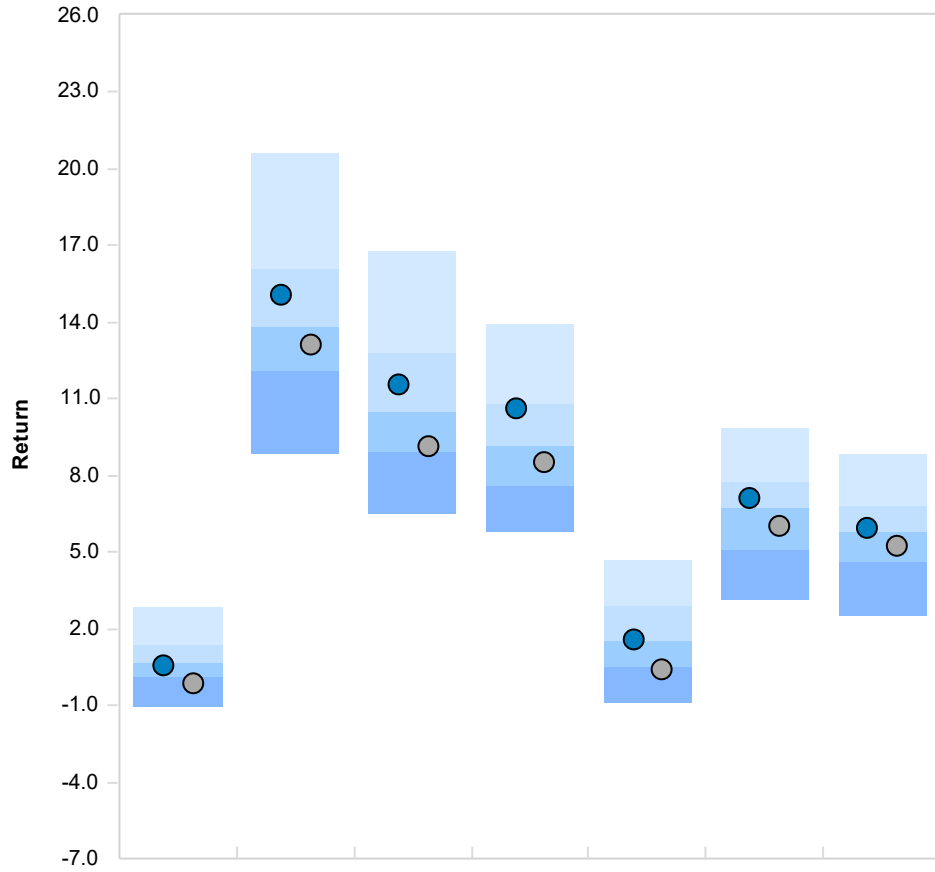
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 14 (70%) | 6 (30%) | 0 (0%) |
| Index | 20 | 1 (5%) | 10 (50%) | 8 (40%) | 1 (5%) |

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



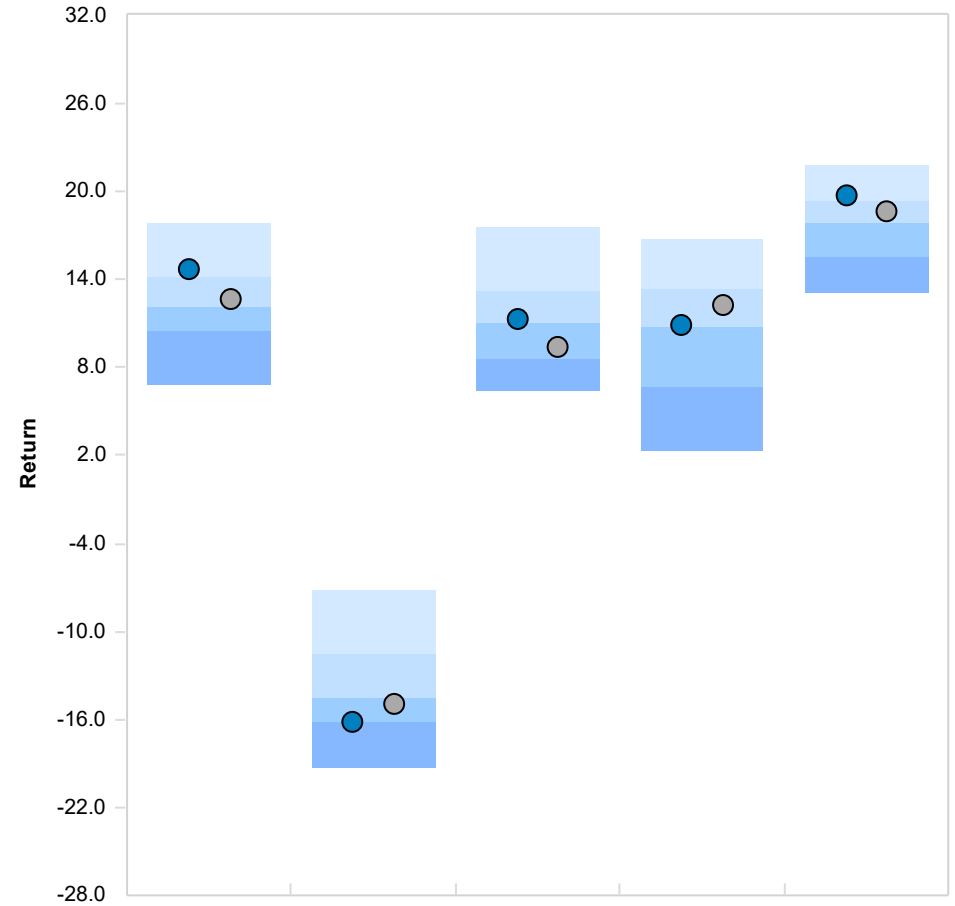
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 13 (65%) | 7 (35%) | 0 (0%) |
| Index | 20 | 2 (10%) | 11 (55%) | 7 (35%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-----------|-----------|-----------|
| ● Investment | 0.54 (57) | 15.09 (36) | 11.57 (35) | 10.66 (29) | 1.58 (50) | 7.09 (40) | 5.94 (46) |
| ● Index | -0.14 (81) | 13.11 (62) | 9.12 (72) | 8.56 (56) | 0.42 (78) | 6.06 (59) | 5.23 (61) |
| Median | 0.65 | 13.80 | 10.44 | 9.15 | 1.54 | 6.73 | 5.76 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 14.73 (21) | -16.14 (76) | 11.31 (49) | 10.94 (49) | 19.77 (21) |
| ● Index | 12.70 (44) | -14.97 (60) | 9.40 (69) | 12.24 (36) | 18.60 (37) |
| Median | 12.20 | -14.46 | 11.07 | 10.75 | 17.85 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|
| Investment | 4.85 (39) | 9.17 (32) | -3.06 (49) | 3.46 (24) | 4.79 (30) | 6.57 (43) |
| Index | 3.74 (63) | 9.18 (31) | -3.52 (77) | 2.46 (55) | 4.42 (40) | 6.80 (37) |
| Median | 4.41 | 8.79 | -3.09 | 2.59 | 4.12 | 6.21 |

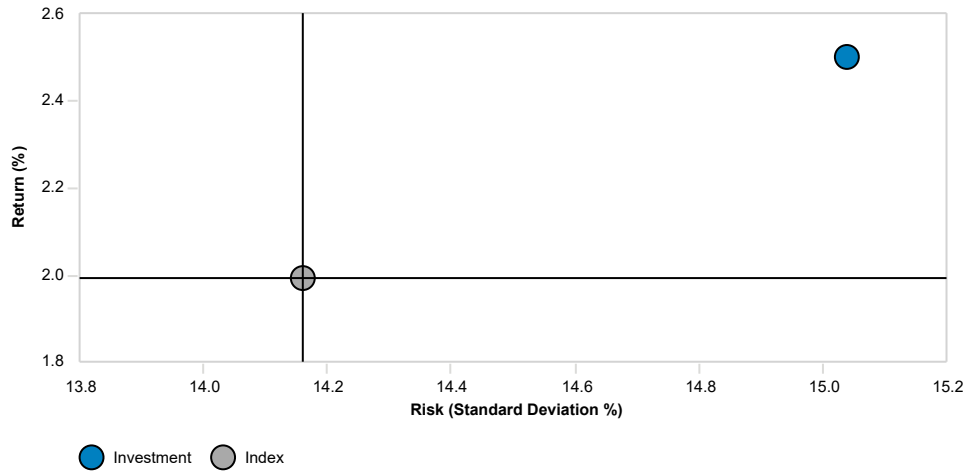
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 2.50 | 15.04 | 0.04 | 107.59 | 7 | 105.51 | 5 |
| Index | 1.99 | 14.16 | 0.00 | 100.00 | 6 | 100.00 | 6 |

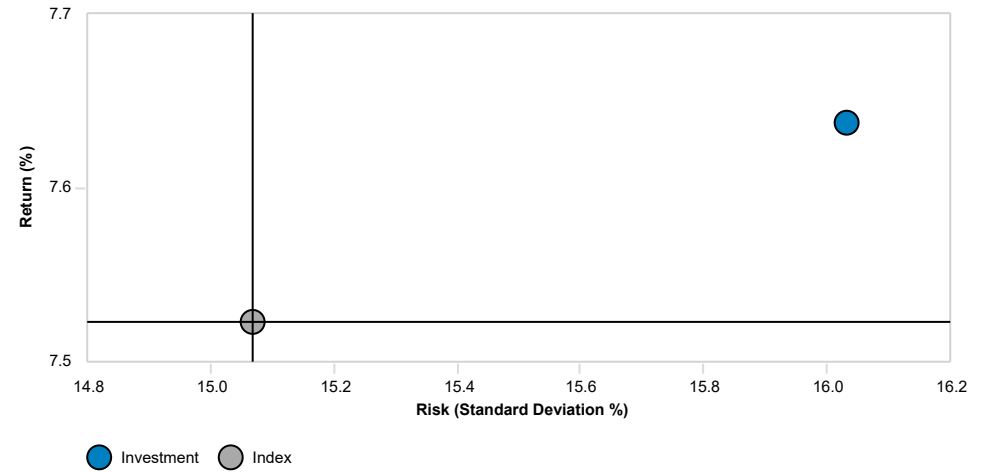
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 7.64 | 16.03 | 0.41 | 106.11 | 14 | 107.58 | 6 |
| Index | 7.52 | 15.07 | 0.42 | 100.00 | 13 | 100.00 | 7 |

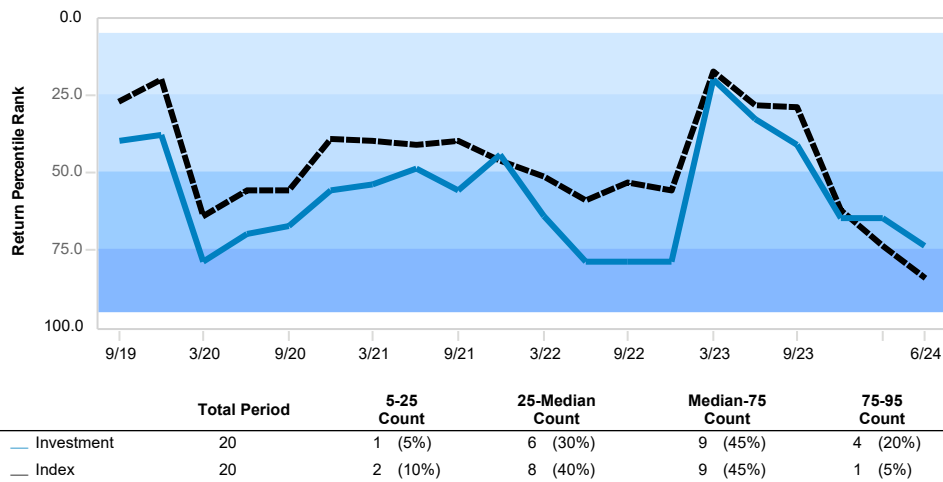
Risk and Return 3 Years



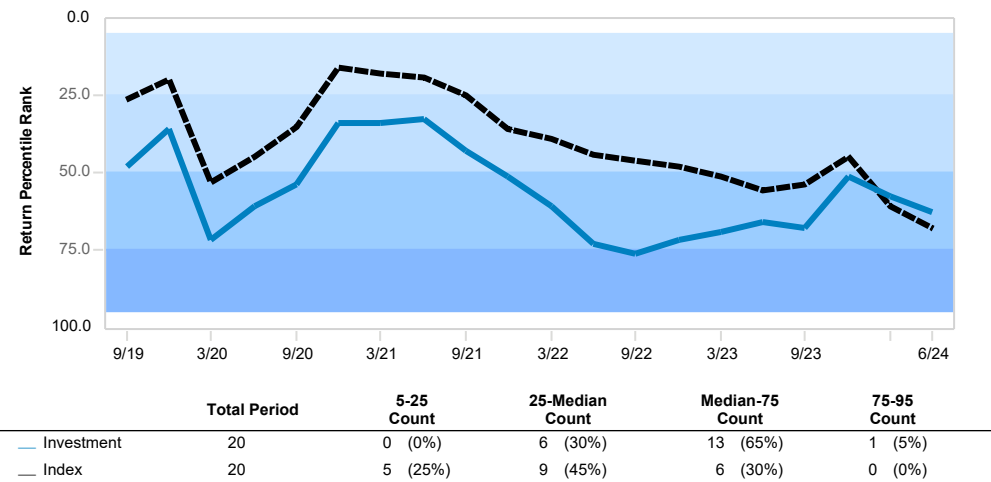
Risk and Return 5 Years



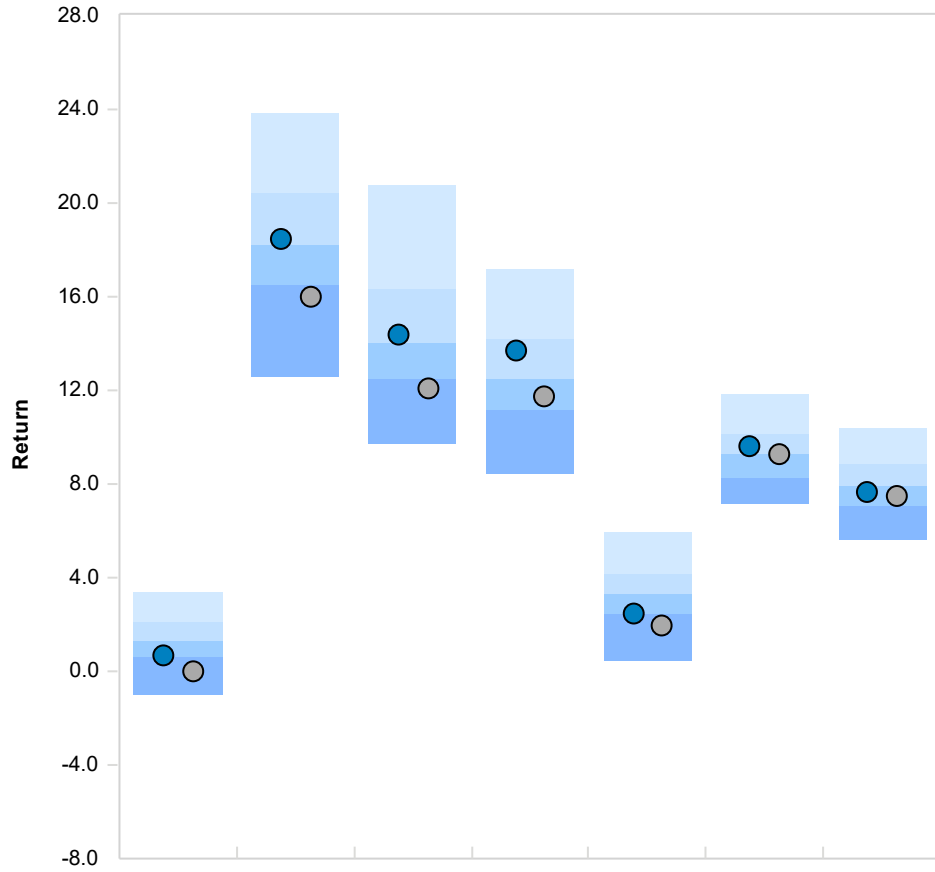
3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Growth (MF)



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

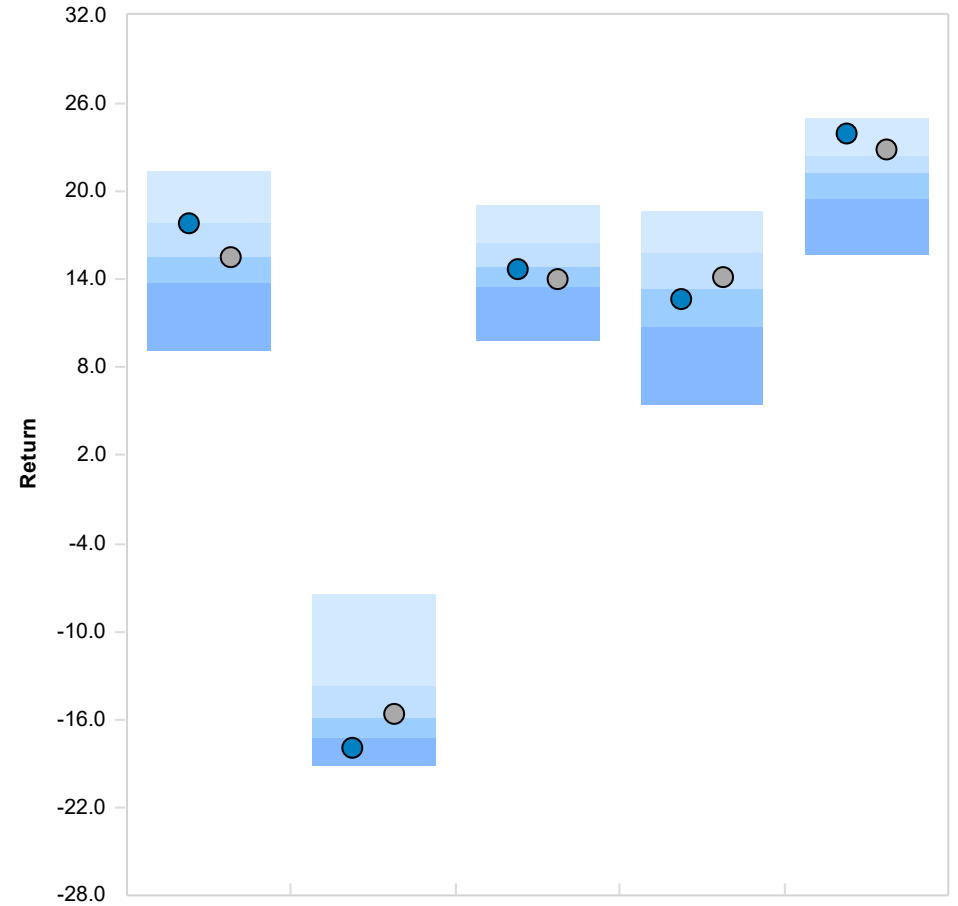


Peer Group Analysis - IM Mixed-Asset Target Alloc Growth (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-----------|-----------|-----------|
| ● Investment | 0.70 (74) | 18.47 (47) | 14.39 (45) | 13.73 (31) | 2.50 (74) | 9.65 (39) | 7.64 (63) |
| ● Index | -0.04 (86) | 16.01 (80) | 12.11 (82) | 11.74 (62) | 1.99 (84) | 9.27 (51) | 7.52 (68) |
| Median | 1.30 | 18.22 | 14.08 | 12.51 | 3.36 | 9.29 | 7.96 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 17.78 (26) | -17.90 (85) | 14.68 (54) | 12.74 (60) | 23.93 (12) |
| ● Index | 15.59 (49) | -15.59 (41) | 14.05 (66) | 14.14 (41) | 22.84 (21) |
| Median | 15.48 | -15.94 | 14.91 | 13.37 | 21.19 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 6.53 (37) | 10.43 (18) | -3.44 (66) | 4.63 (28) | 5.58 (27) | 8.48 (29) |
| Index | 5.60 (72) | 9.90 (43) | -3.36 (61) | 3.62 (67) | 5.02 (41) | 8.26 (34) |
| Median | 6.11 | 9.81 | -3.21 | 3.95 | 4.81 | 7.71 |

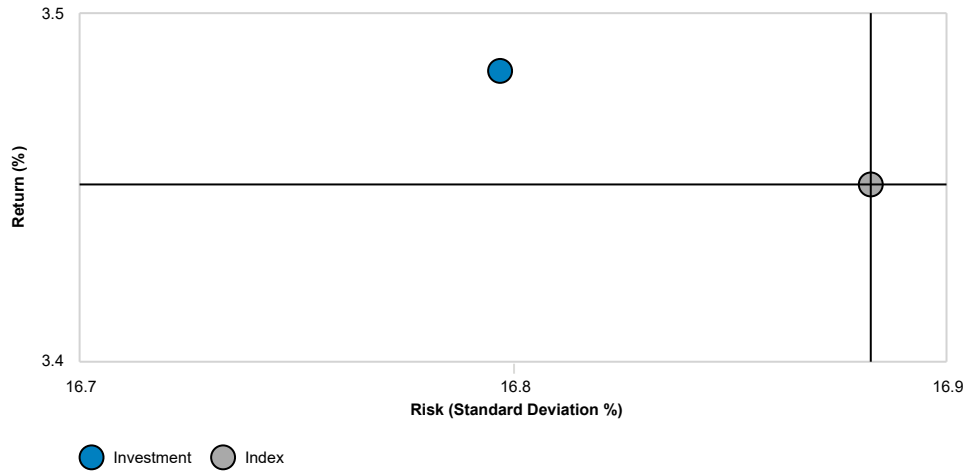
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 3.48 | 16.80 | 0.11 | 100.10 | 7 | 100.04 | 5 |
| Index | 3.45 | 16.88 | 0.11 | 100.00 | 6 | 100.00 | 6 |

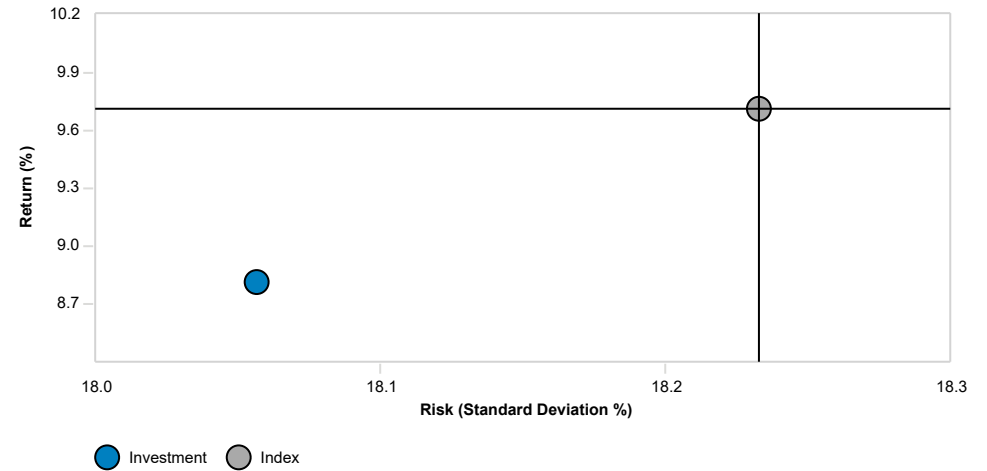
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 8.82 | 18.06 | 0.44 | 97.87 | 13 | 100.99 | 7 |
| Index | 9.72 | 18.23 | 0.48 | 100.00 | 12 | 100.00 | 8 |

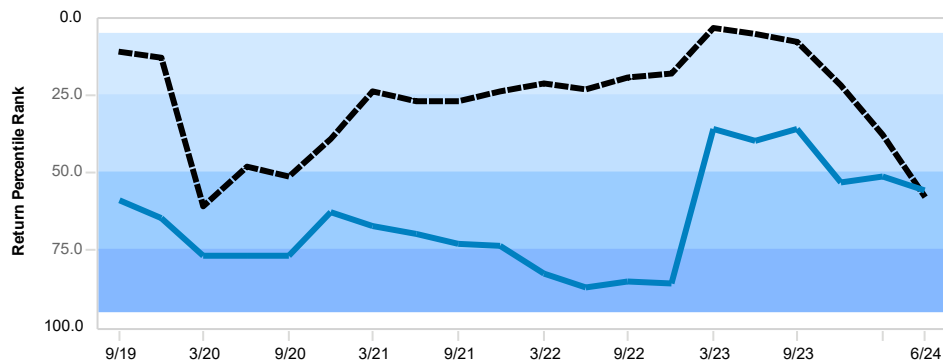
Risk and Return 3 Years



Risk and Return 5 Years

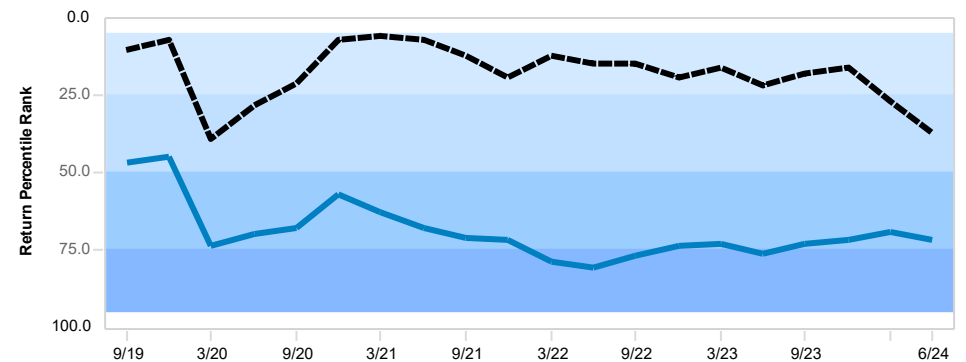


3 Year Rolling Percentile Rank IM Mixed-Asset Target Alloc Aggressive Growth (MF)



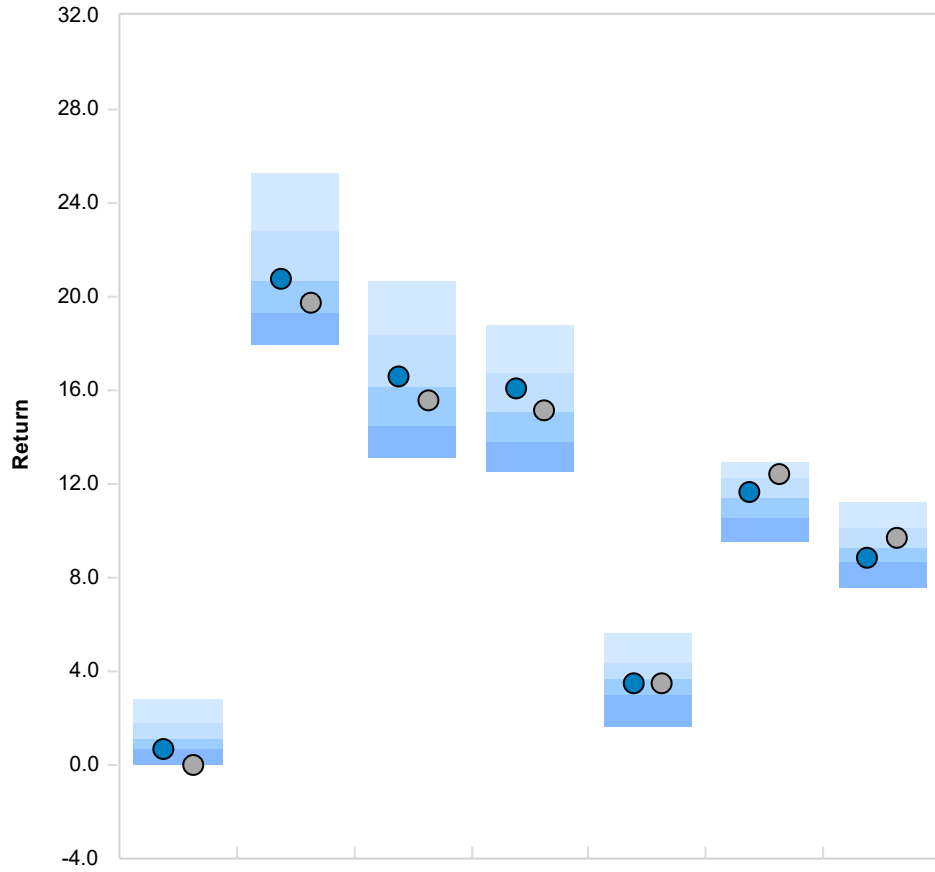
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 3 (15%) | 10 (50%) | 7 (35%) |
| Index | 20 | 12 (60%) | 5 (25%) | 3 (15%) | 0 (0%) |

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



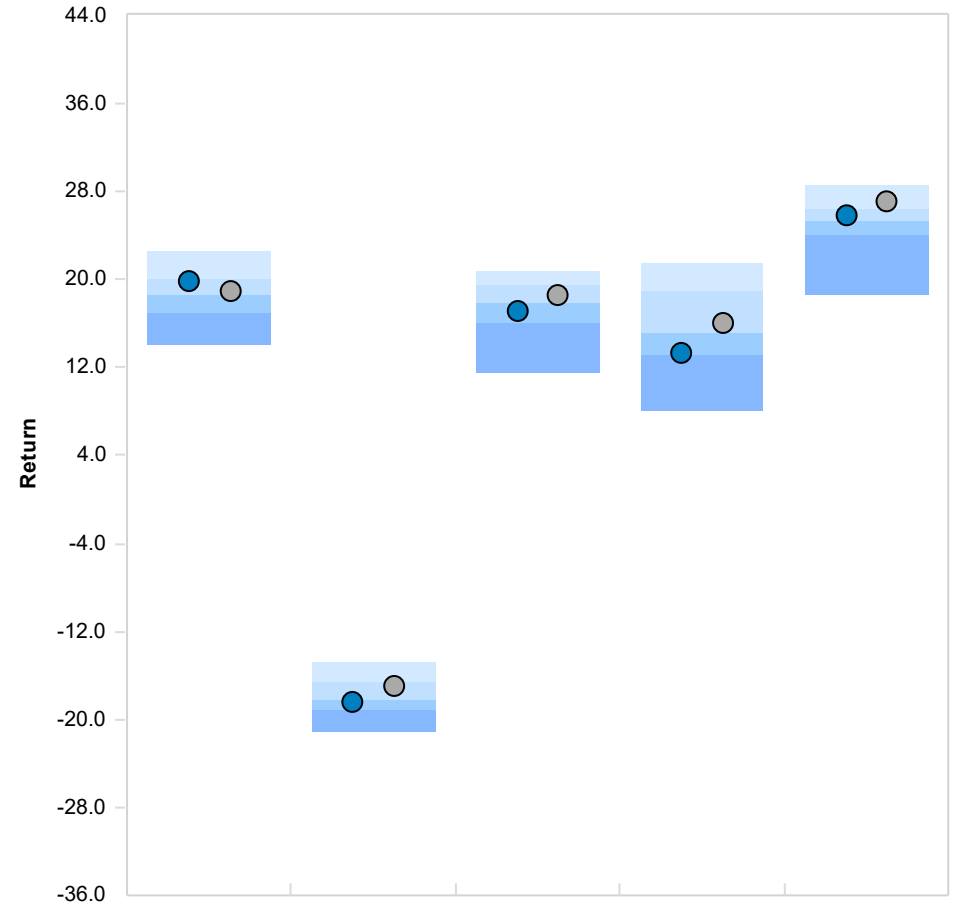
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 2 (10%) | 14 (70%) | 4 (20%) |
| Index | 20 | 16 (80%) | 4 (20%) | 0 (0%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-----------|------------|-----------|
| ● Investment | 0.66 (77) | 20.80 (48) | 16.63 (44) | 16.07 (36) | 3.48 (56) | 11.63 (43) | 8.82 (72) |
| ● Index | -0.01 (96) | 19.73 (71) | 15.61 (59) | 15.19 (47) | 3.45 (58) | 12.41 (20) | 9.72 (37) |
| Median | 1.07 | 20.72 | 16.20 | 15.03 | 3.62 | 11.38 | 9.27 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 19.92 (30) | -18.42 (54) | 17.15 (58) | 13.28 (73) | 25.90 (38) |
| ● Index | 19.02 (41) | -16.96 (30) | 18.56 (38) | 15.99 (41) | 27.13 (16) |
| Median | 18.59 | -18.27 | 17.92 | 15.21 | 25.36 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 7.86 (50) | 11.26 (16) | -3.46 (16) | 5.42 (44) | 5.90 (45) | 9.99 (32) |
| Index | 7.79 (51) | 11.09 (24) | -3.44 (12) | 4.97 (59) | 5.71 (56) | 9.87 (36) |
| Median | 7.84 | 10.74 | -3.76 | 5.34 | 5.81 | 9.36 |

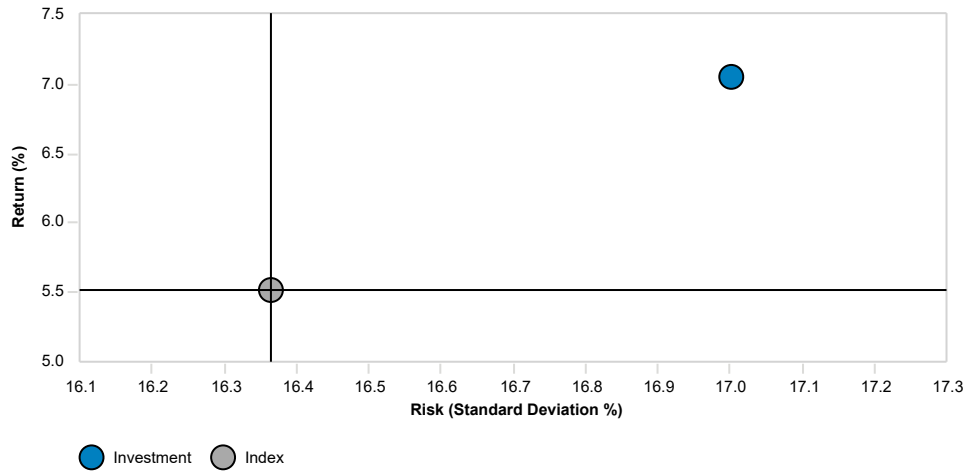
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 7.06 | 17.00 | 0.31 | 101.13 | 7 | 94.17 | 5 |
| Index | 5.52 | 16.36 | 0.23 | 100.00 | 6 | 100.00 | 6 |

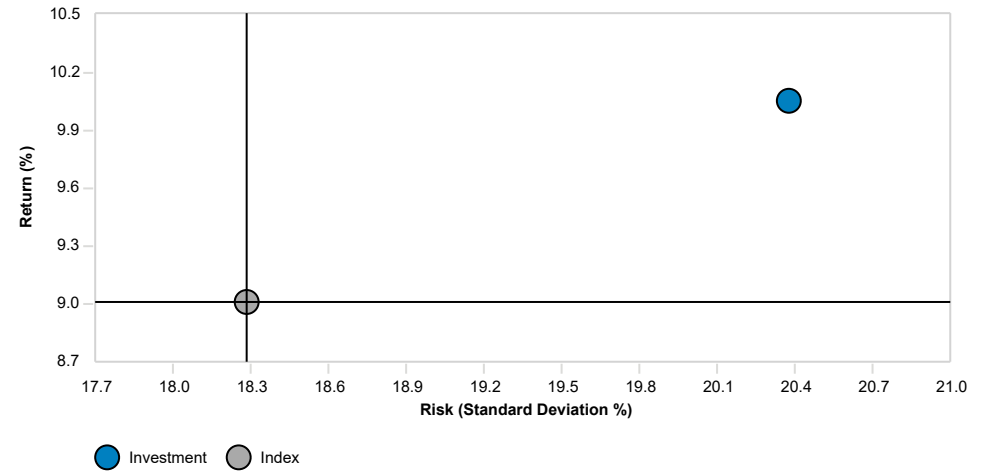
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 10.06 | 20.38 | 0.47 | 106.12 | 14 | 102.44 | 6 |
| Index | 9.01 | 18.28 | 0.45 | 100.00 | 13 | 100.00 | 7 |

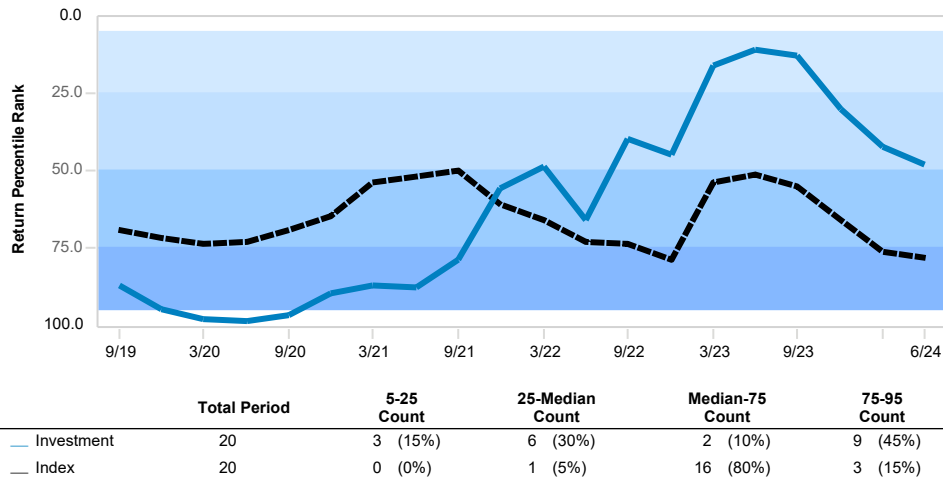
Risk and Return 3 Years



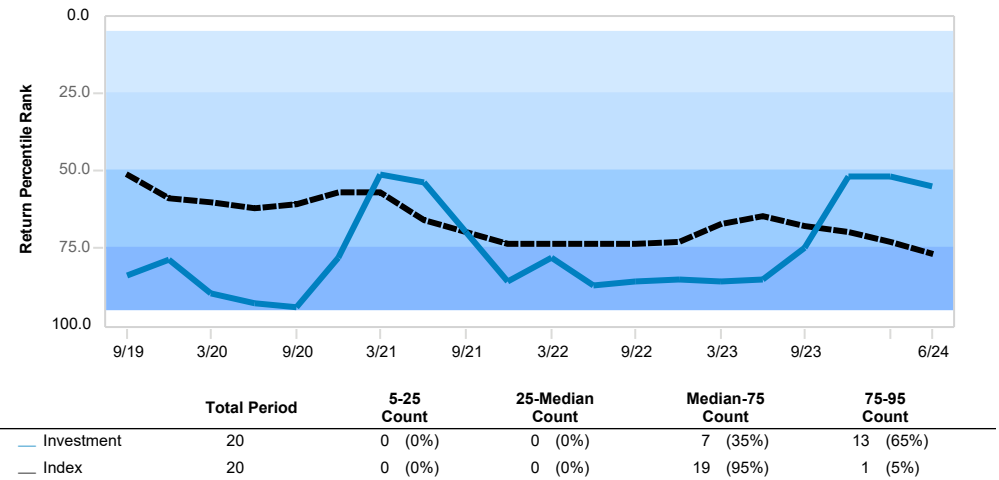
Risk and Return 5 Years



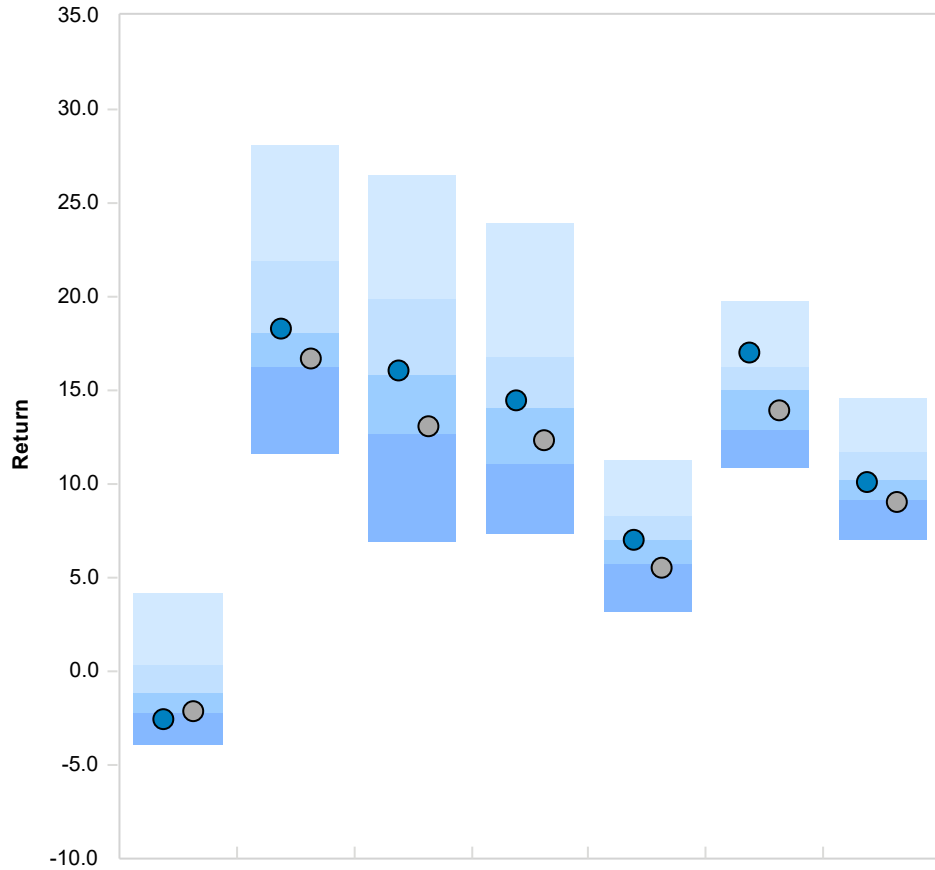
3 Year Rolling Percentile Rank IM U.S. Large Cap Value Equity (MF)



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

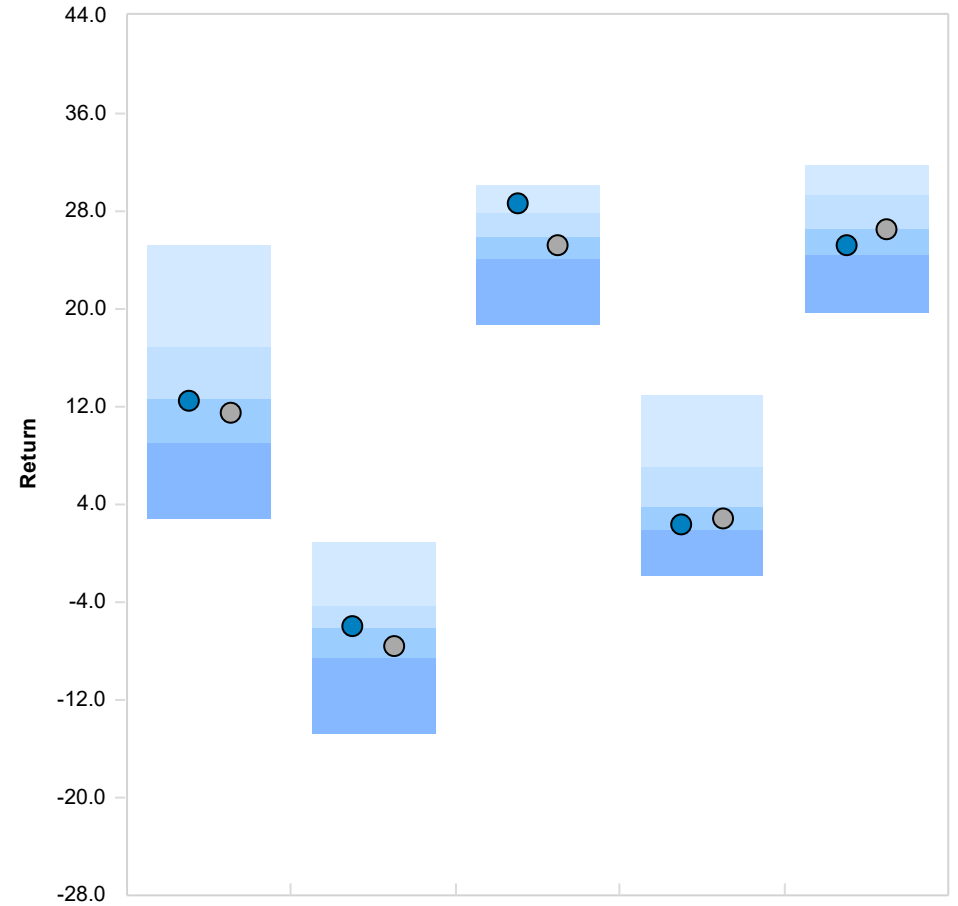


Peer Group Analysis - IM U.S. Large Cap Value Equity (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-----------|------------|------------|
| ● Investment | -2.51 (83) | 18.25 (49) | 16.07 (48) | 14.52 (45) | 7.06 (48) | 17.03 (20) | 10.06 (55) |
| ● Index | -2.17 (74) | 16.75 (71) | 13.06 (71) | 12.30 (67) | 5.52 (78) | 13.99 (64) | 9.01 (77) |
| Median | -1.19 | 18.13 | 15.85 | 14.04 | 7.01 | 15.01 | 10.19 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|------------|------------|-----------|------------|
| ● Investment | 12.56 (51) | -5.93 (50) | 28.63 (16) | 2.35 (69) | 25.25 (69) |
| ● Index | 11.46 (57) | -7.54 (66) | 25.16 (63) | 2.80 (61) | 26.54 (50) |
| Median | 12.63 | -6.10 | 25.96 | 3.82 | 26.50 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 10.40 (34) | 9.87 (44) | -1.84 (35) | 5.08 (32) | -0.67 (69) | 12.33 (61) |
| Index | 8.99 (54) | 9.50 (55) | -3.16 (69) | 4.07 (56) | 1.01 (33) | 12.42 (59) |
| Median | 9.15 | 9.61 | -2.36 | 4.40 | 0.15 | 12.88 |

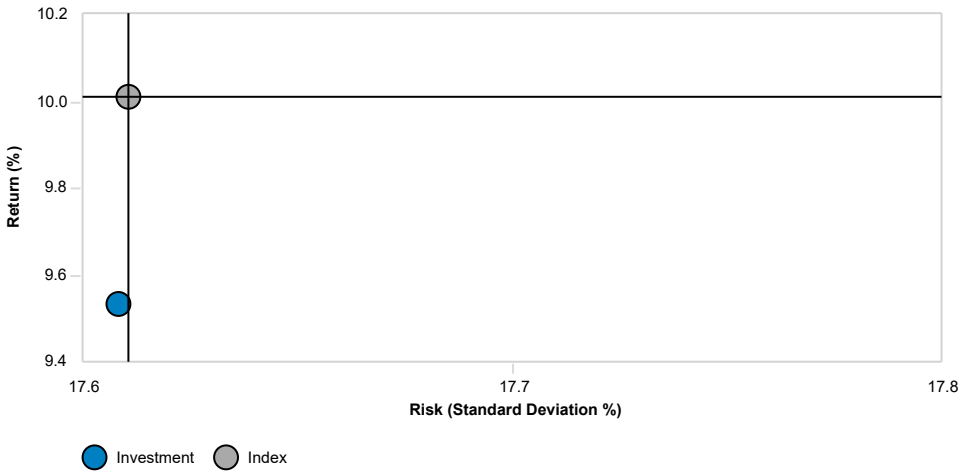
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 9.53 | 17.61 | 0.44 | 99.20 | 8 | 100.84 | 4 |
| Index | 10.01 | 17.61 | 0.47 | 100.00 | 8 | 100.00 | 4 |

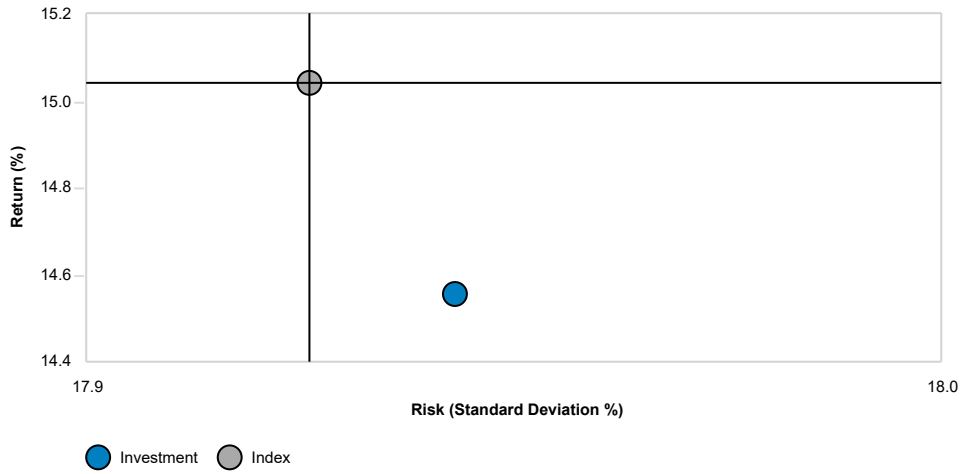
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 14.56 | 17.94 | 0.73 | 99.22 | 15 | 100.85 | 5 |
| Index | 15.05 | 17.93 | 0.76 | 100.00 | 15 | 100.00 | 5 |

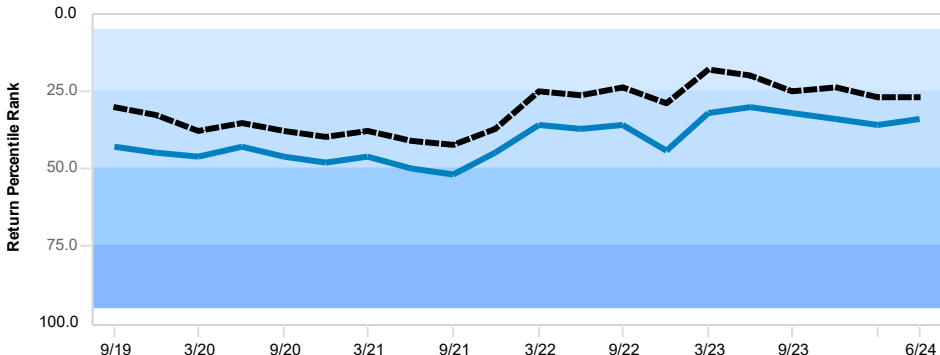
Risk and Return 3 Years



Risk and Return 5 Years

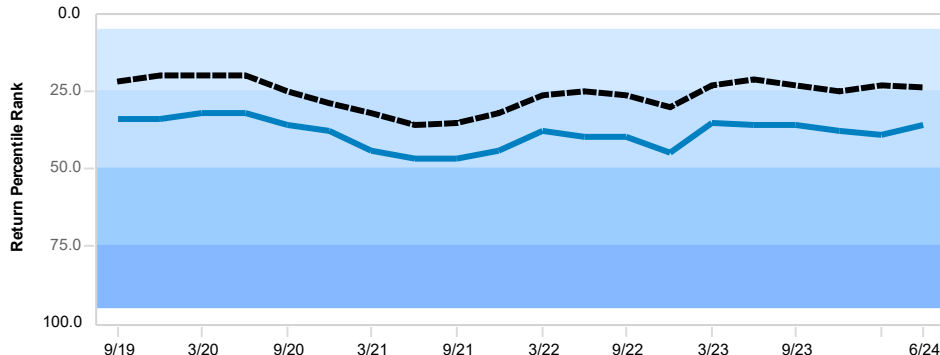


3 Year Rolling Percentile Rank IM U.S. Large Cap Core Equity (MF)



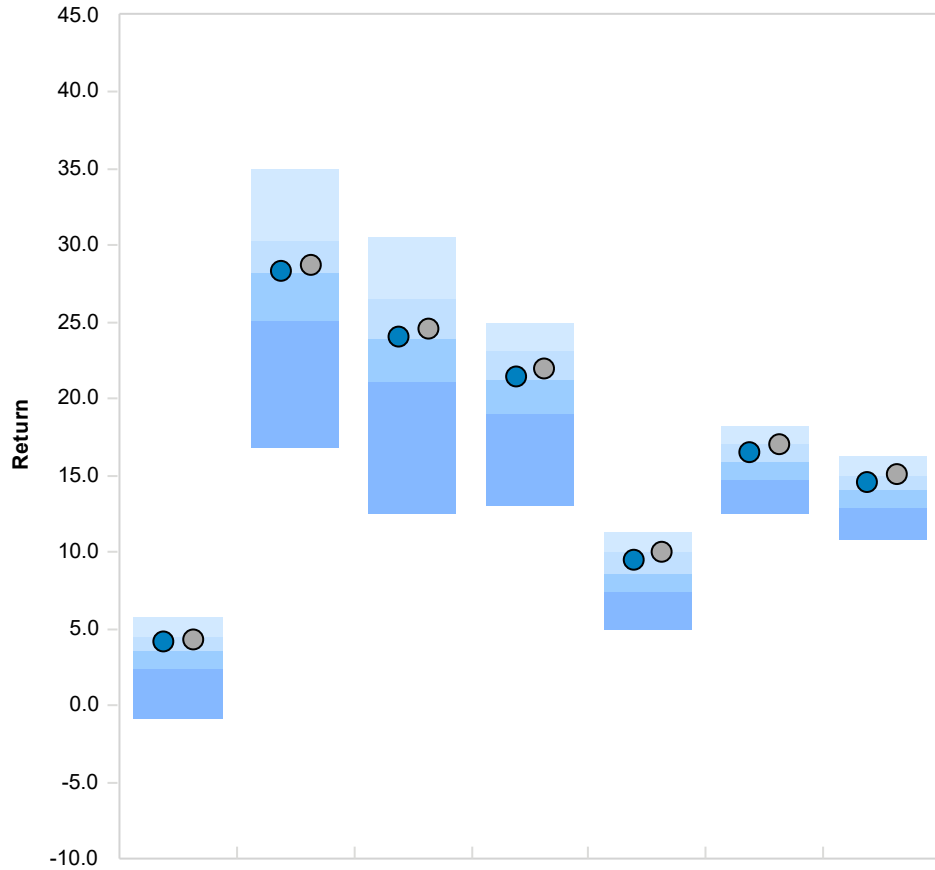
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 19 (95%) | 1 (5%) | 0 (0%) |
| Index | 20 | 6 (30%) | 14 (70%) | 0 (0%) | 0 (0%) |

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



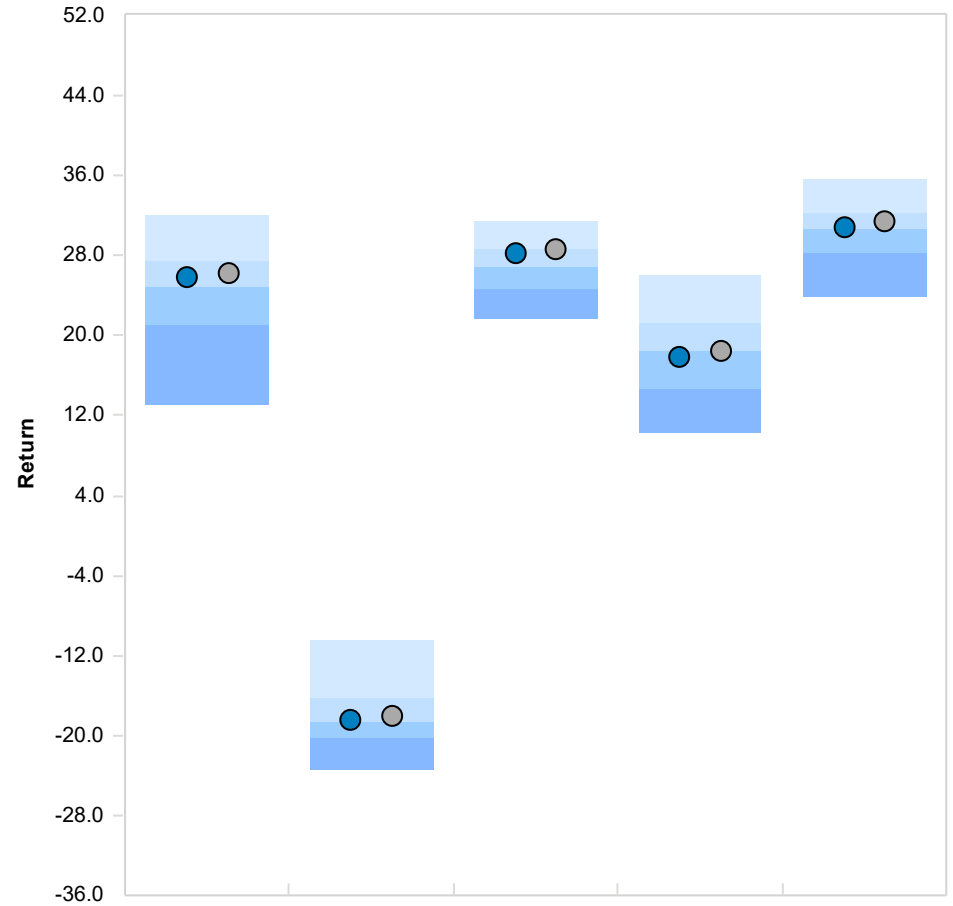
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 20 (100%) | 0 (0%) | 0 (0%) |
| Index | 20 | 12 (60%) | 8 (40%) | 0 (0%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|------------|------------|------------|------------|------------|
| ● Investment | 4.15 (33) | 28.37 (49) | 24.04 (49) | 21.52 (46) | 9.53 (34) | 16.52 (34) | 14.56 (36) |
| ● Index | 4.28 (29) | 28.77 (45) | 24.56 (45) | 22.05 (38) | 10.01 (27) | 17.01 (26) | 15.05 (24) |
| Median | 3.54 | 28.24 | 23.89 | 21.21 | 8.62 | 15.83 | 14.08 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 25.78 (43) | -18.50 (48) | 28.21 (30) | 17.94 (54) | 30.93 (48) |
| ● Index | 26.29 (37) | -18.11 (45) | 28.71 (25) | 18.40 (50) | 31.49 (36) |
| Median | 24.85 | -18.72 | 26.95 | 18.39 | 30.70 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 10.43 (57) | 11.62 (57) | -3.38 (60) | 8.57 (39) | 7.42 (34) | 7.40 (59) |
| Index | 10.56 (52) | 11.69 (51) | -3.27 (56) | 8.74 (34) | 7.50 (31) | 7.56 (57) |
| Median | 10.65 | 11.70 | -3.17 | 8.23 | 6.61 | 7.81 |

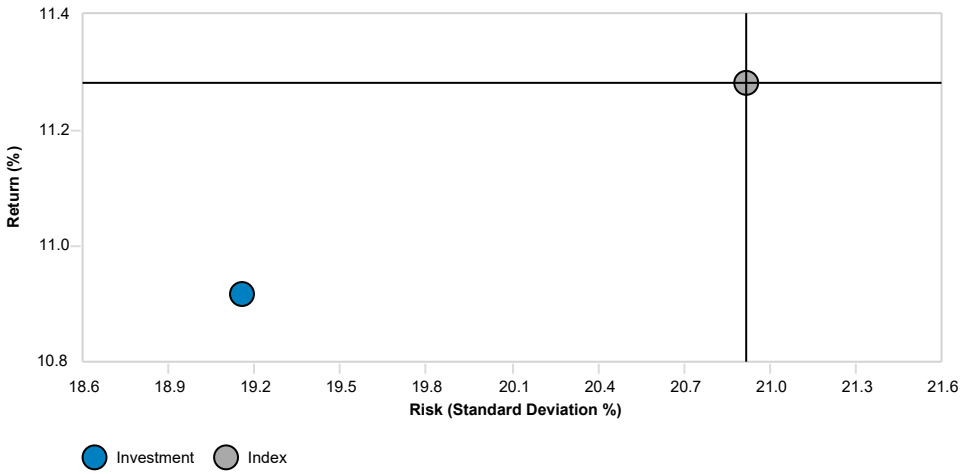
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 10.92 | 19.16 | 0.49 | 93.16 | 8 | 92.34 | 4 |
| Index | 11.28 | 20.92 | 0.48 | 100.00 | 8 | 100.00 | 4 |

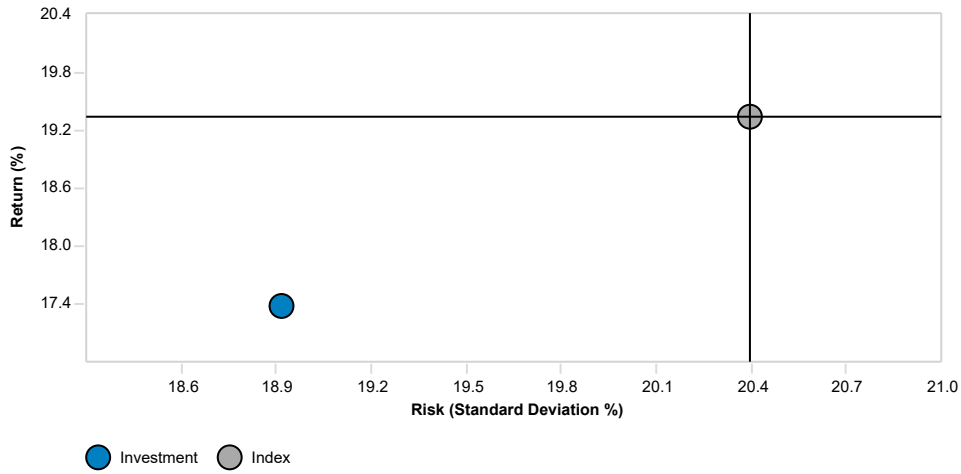
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 17.38 | 18.92 | 0.84 | 91.09 | 14 | 92.02 | 6 |
| Index | 19.34 | 20.39 | 0.87 | 100.00 | 15 | 100.00 | 5 |

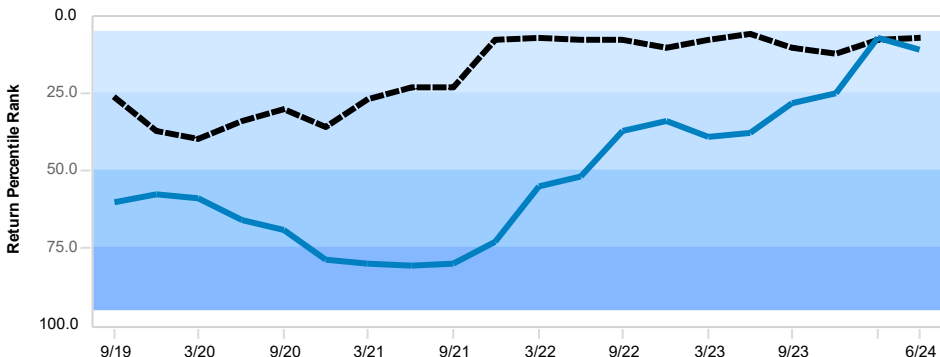
Risk and Return 3 Years



Risk and Return 5 Years

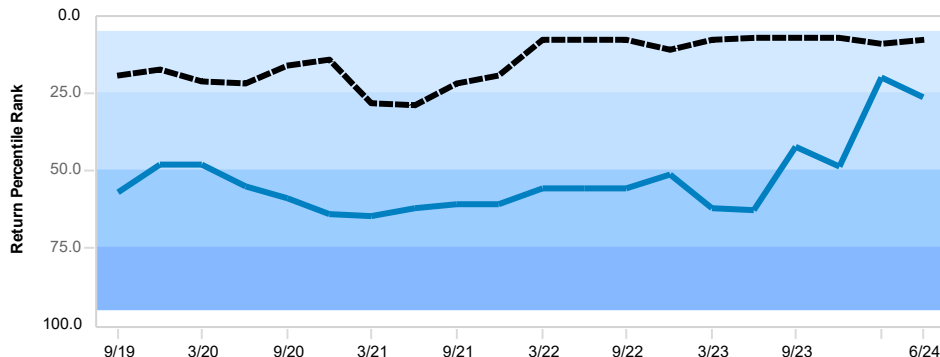


3 Year Rolling Percentile Rank IM U.S. Large Cap Growth Equity (MF)



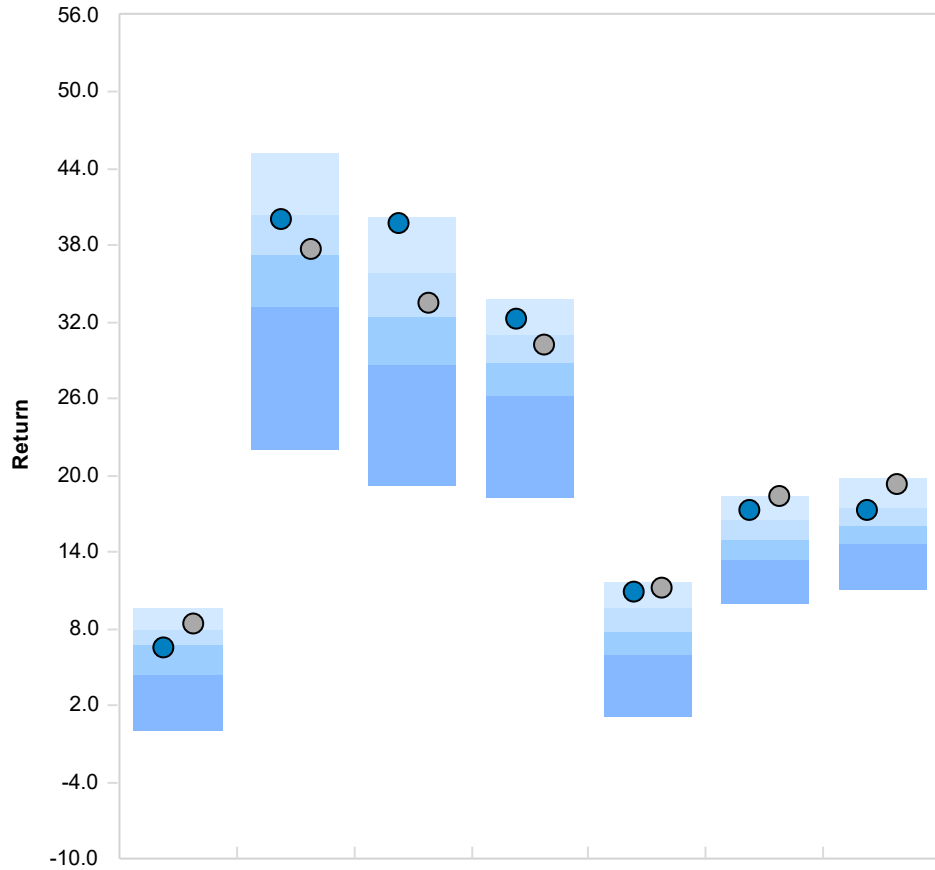
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 3 (15%) | 5 (25%) | 8 (40%) | 4 (20%) |
| Index | 20 | 13 (65%) | 7 (35%) | 0 (0%) | 0 (0%) |

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



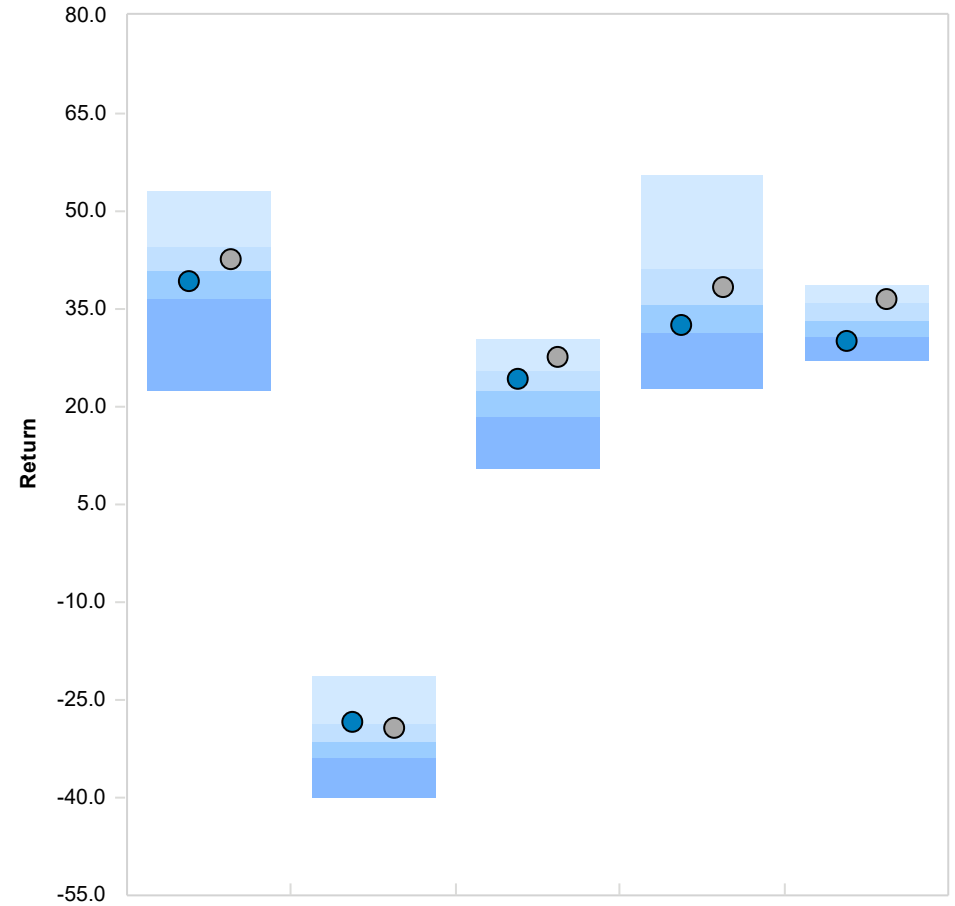
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 1 (5%) | 5 (25%) | 14 (70%) | 0 (0%) |
| Index | 20 | 18 (90%) | 2 (10%) | 0 (0%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|------------|------------|------------|------------|------------|
| ● Investment | 6.48 (54) | 40.02 (30) | 39.83 (7) | 32.24 (15) | 10.92 (11) | 17.25 (16) | 17.38 (26) |
| ● Index | 8.33 (20) | 37.80 (46) | 33.48 (42) | 30.26 (33) | 11.28 (7) | 18.38 (7) | 19.34 (8) |
| Median | 6.74 | 37.28 | 32.48 | 28.87 | 7.85 | 14.99 | 16.11 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 39.33 (62) | -28.26 (23) | 24.36 (32) | 32.58 (69) | 29.98 (81) |
| ● Index | 42.68 (37) | -29.14 (27) | 27.60 (17) | 38.49 (34) | 36.39 (19) |
| Median | 40.78 | -31.30 | 22.39 | 35.62 | 33.26 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|
| Investment | 17.98 (2) | 11.45 (94) | -0.13 (2) | 12.26 (56) | 11.51 (71) | 3.89 (32) |
| Index | 11.41 (67) | 14.16 (48) | -3.13 (36) | 12.81 (45) | 14.37 (37) | 2.20 (57) |
| Median | 12.60 | 14.07 | -3.54 | 12.69 | 13.68 | 2.48 |

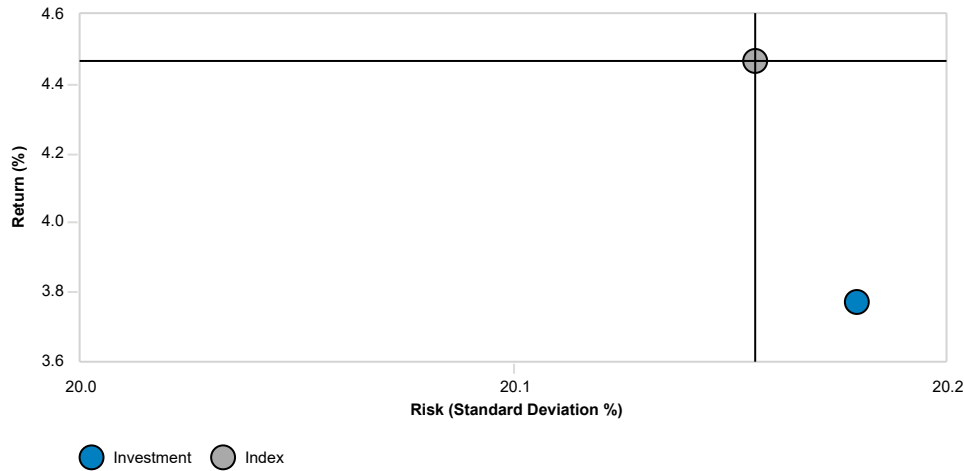
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 3.78 | 20.18 | 0.14 | 99.12 | 6 | 101.38 | 6 |
| Index | 4.47 | 20.16 | 0.17 | 100.00 | 6 | 100.00 | 6 |

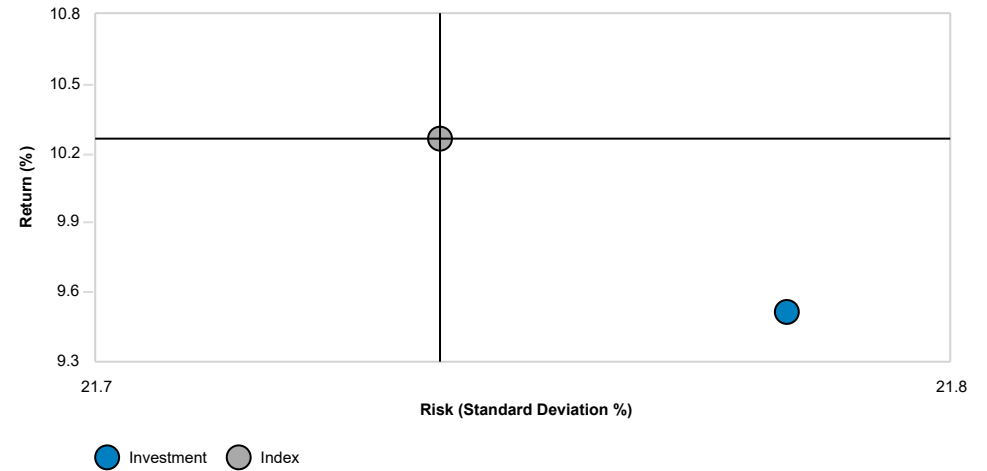
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 9.51 | 21.78 | 0.43 | 99.02 | 12 | 101.33 | 8 |
| Index | 10.27 | 21.74 | 0.46 | 100.00 | 12 | 100.00 | 8 |

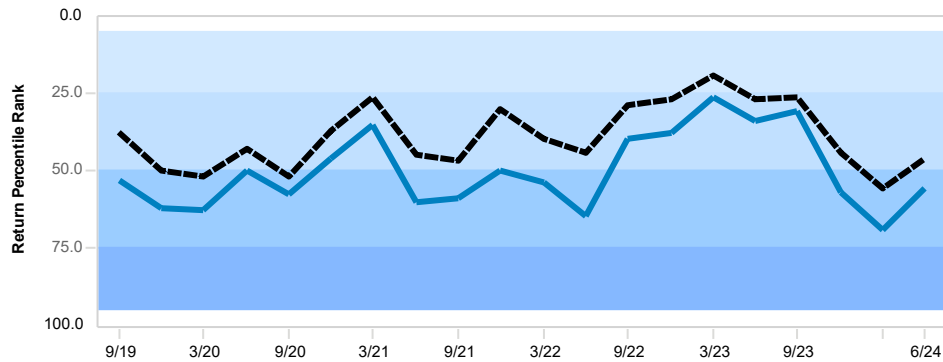
Risk and Return 3 Years



Risk and Return 5 Years

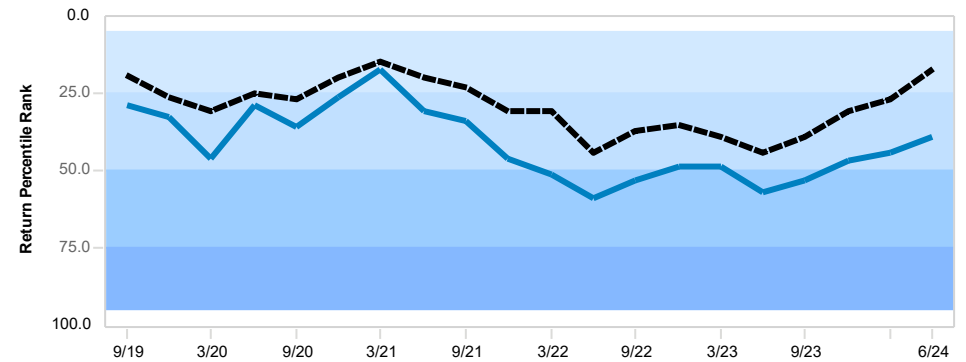


3 Year Rolling Percentile Rank IM U.S. Mid Cap Core Equity (MF)



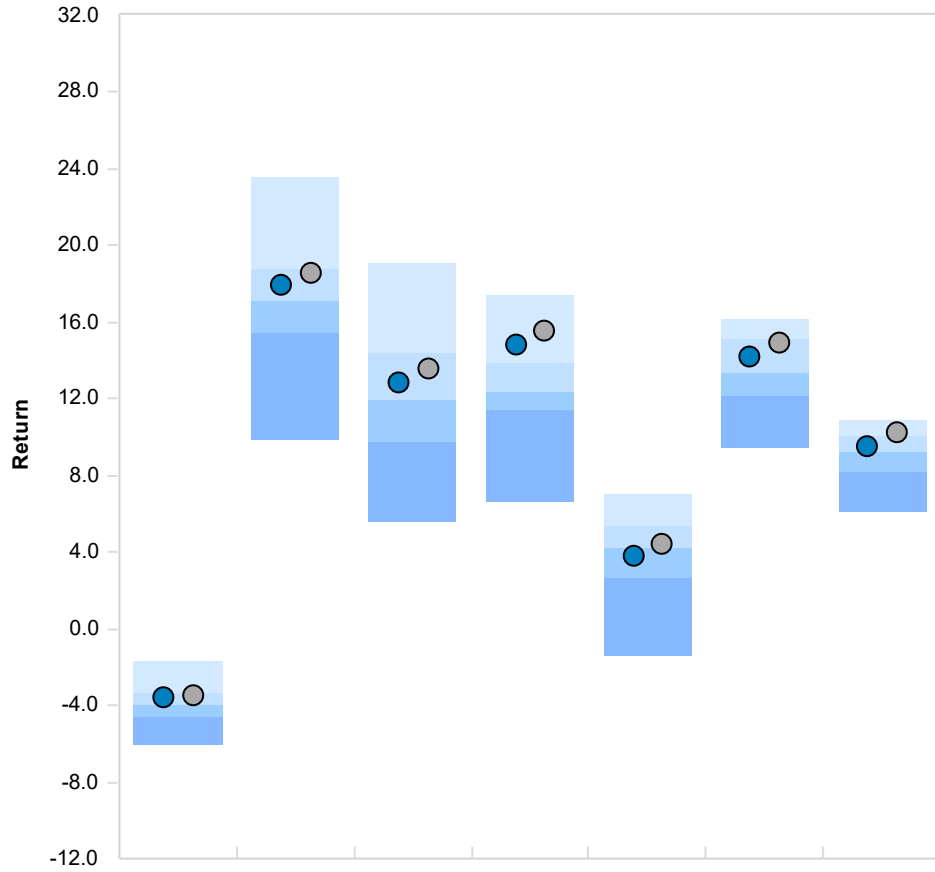
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 9 (45%) | 11 (55%) | 0 (0%) |
| Index | 20 | 1 (5%) | 16 (80%) | 3 (15%) | 0 (0%) |

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



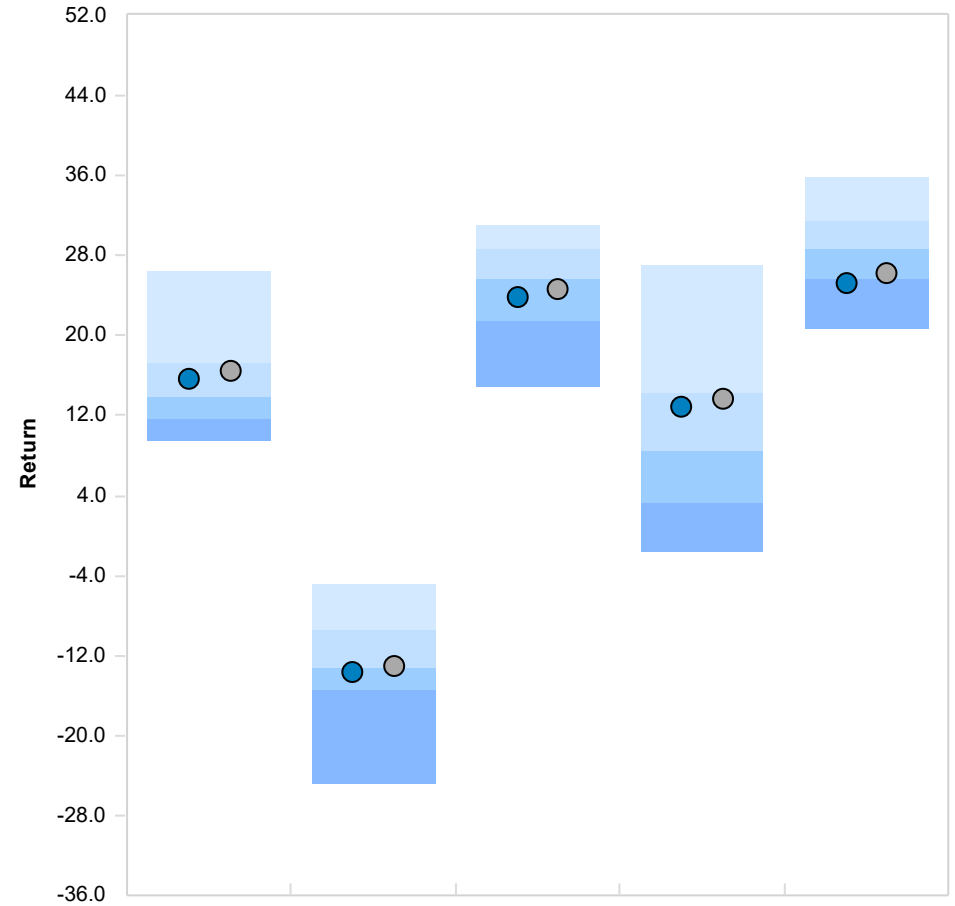
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 1 (5%) | 14 (70%) | 5 (25%) | 0 (0%) |
| Index | 20 | 7 (35%) | 13 (65%) | 0 (0%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-----------|------------|------------|
| ● Investment | -3.61 (39) | 17.94 (38) | 12.83 (38) | 14.82 (20) | 3.78 (56) | 14.22 (39) | 9.51 (39) |
| ● Index | -3.45 (33) | 18.55 (28) | 13.57 (31) | 15.57 (12) | 4.47 (46) | 14.97 (29) | 10.27 (17) |
| Median | -3.95 | 17.12 | 11.93 | 12.37 | 4.27 | 13.38 | 9.20 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 15.63 (36) | -13.59 (54) | 23.93 (63) | 12.79 (27) | 25.34 (78) |
| ● Index | 16.44 (30) | -13.06 (50) | 24.76 (59) | 13.66 (26) | 26.20 (72) |
| Median | 13.86 | -13.21 | 25.73 | 8.44 | 28.59 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 9.77 (28) | 11.47 (53) | -4.33 (54) | 4.59 (52) | 3.67 (33) | 10.67 (35) |
| Index | 9.95 (25) | 11.67 (48) | -4.20 (49) | 4.85 (38) | 3.81 (30) | 10.78 (35) |
| Median | 9.08 | 11.54 | -4.22 | 4.64 | 2.27 | 9.65 |

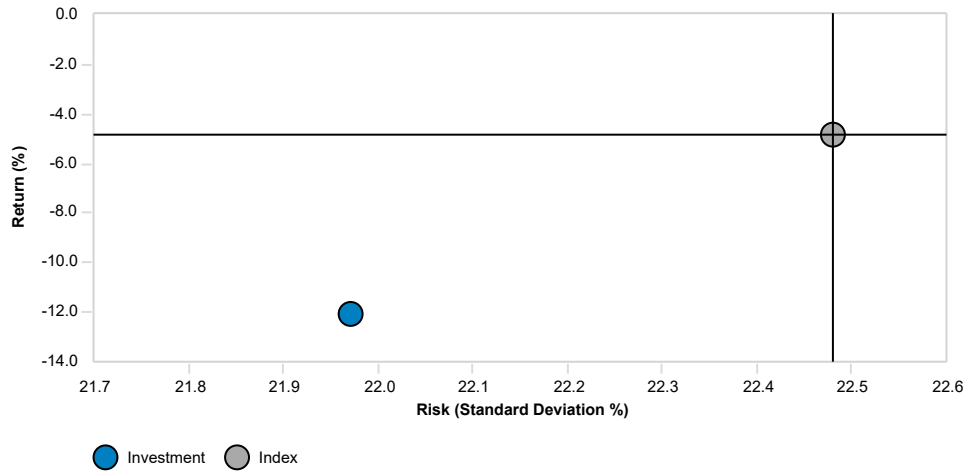
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -12.06 | 21.97 | -0.61 | 77.24 | 5 | 103.18 | 7 |
| Index | -4.86 | 22.48 | -0.24 | 100.00 | 7 | 100.00 | 5 |

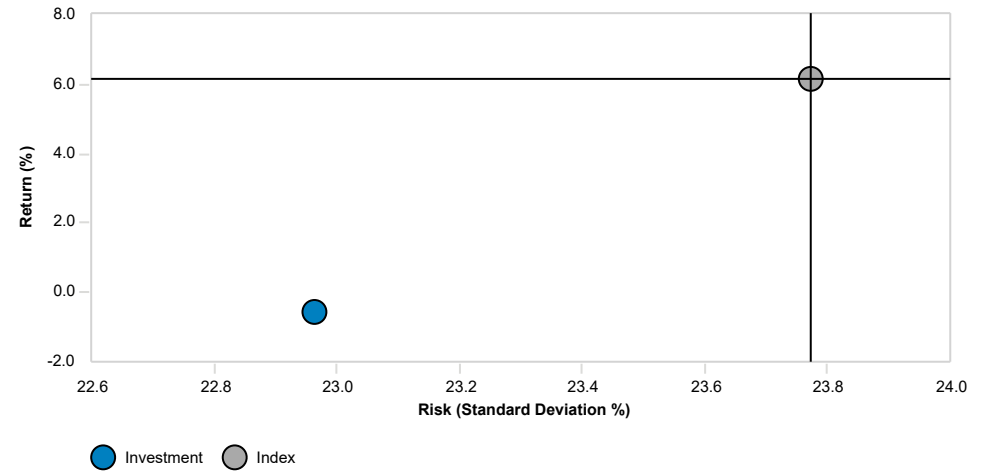
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -0.57 | 22.96 | 0.00 | 81.05 | 10 | 99.49 | 10 |
| Index | 6.17 | 23.77 | 0.28 | 100.00 | 13 | 100.00 | 7 |

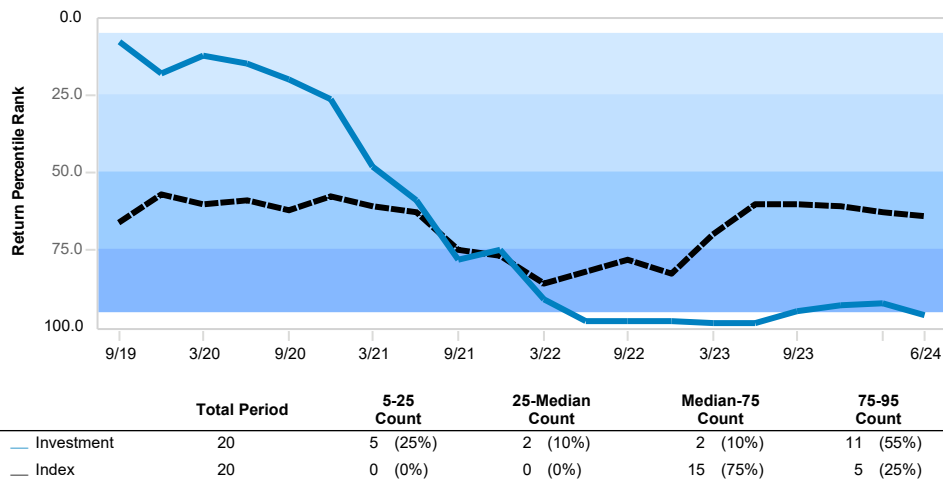
Risk and Return 3 Years



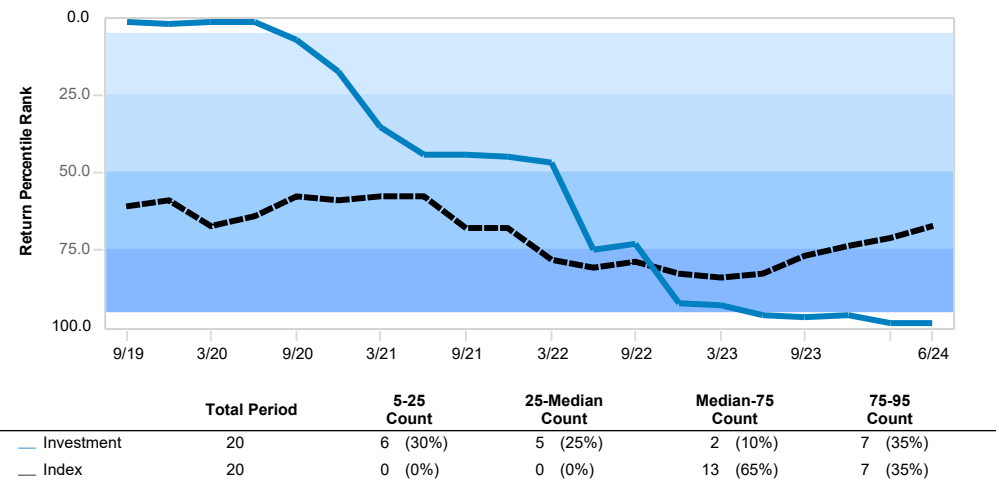
Risk and Return 5 Years



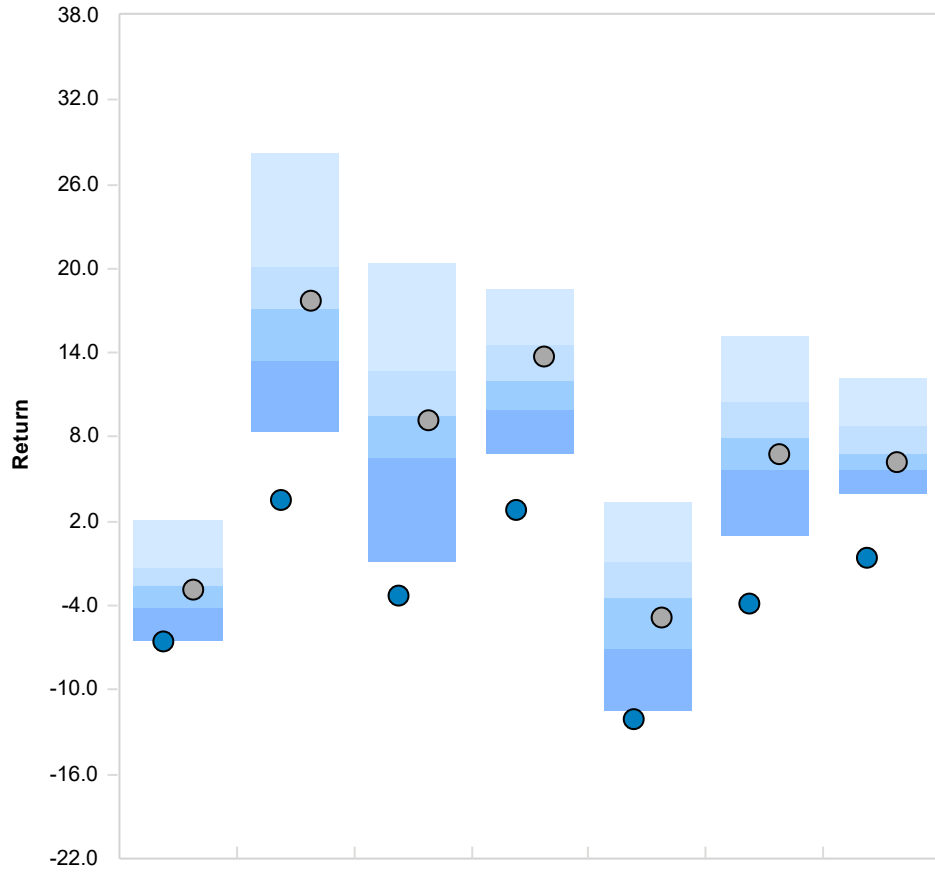
3 Year Rolling Percentile Rank IM U.S. Small Cap Growth Equity (MF)



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

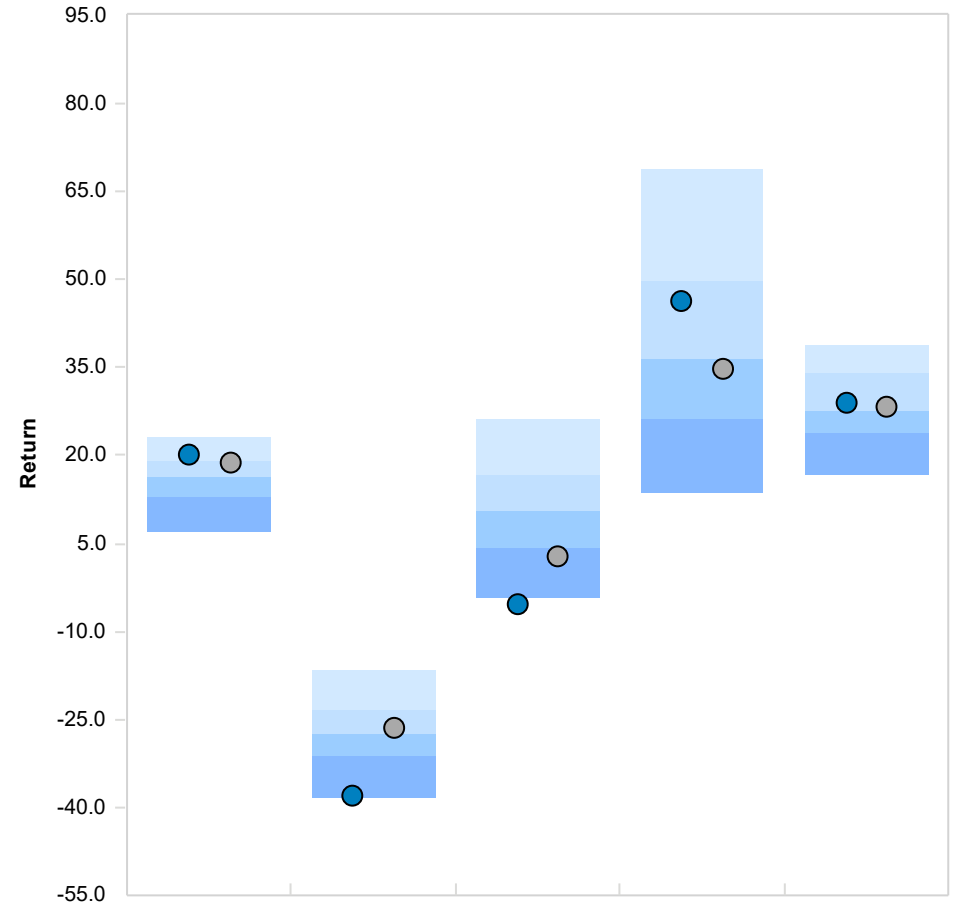


Peer Group Analysis - IM U.S. Small Cap Growth Equity (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|-------------|-------------|------------|
| ● Investment | -6.49 (95) | 3.56 (100) | -3.34 (99) | 2.86 (100) | -12.06 (96) | -3.84 (100) | -0.57 (99) |
| ● Index | -2.92 (59) | 17.75 (46) | 9.14 (54) | 13.74 (31) | -4.86 (64) | 6.85 (61) | 6.17 (67) |
| Median | -2.51 | 17.11 | 9.47 | 12.01 | -3.39 | 7.88 | 6.86 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 20.10 (18) | -38.12 (95) | -5.35 (96) | 46.48 (29) | 28.93 (44) |
| ● Index | 18.66 (30) | -26.36 (44) | 2.83 (82) | 34.63 (56) | 28.48 (47) |
| Median | 16.54 | -27.54 | 10.51 | 36.57 | 27.63 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 0.61 (100) | 10.07 (76) | -6.66 (60) | 6.81 (19) | 9.44 (13) | -3.07 (99) |
| Index | 7.58 (49) | 12.75 (21) | -7.32 (71) | 7.05 (17) | 6.07 (54) | 4.13 (56) |
| Median | 7.44 | 11.32 | -6.31 | 5.05 | 6.24 | 4.47 |

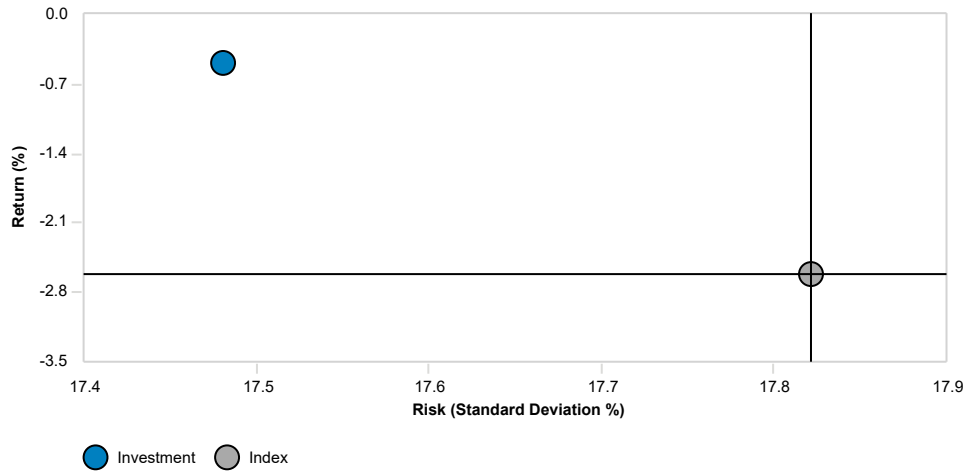
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -0.48 | 17.48 | -0.11 | 100.19 | 6 | 92.08 | 6 |
| Index | -2.62 | 17.82 | -0.23 | 100.00 | 7 | 100.00 | 5 |

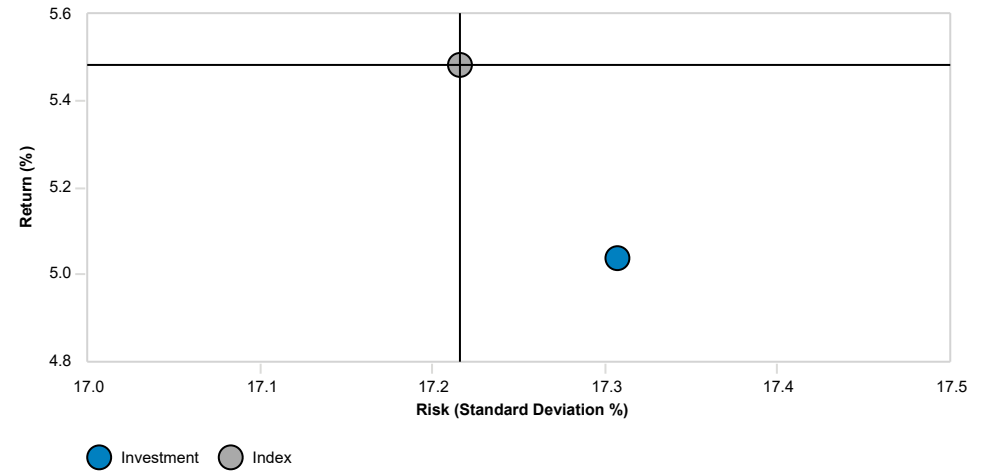
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 5.04 | 17.31 | 0.25 | 95.12 | 12 | 95.48 | 8 |
| Index | 5.49 | 17.22 | 0.27 | 100.00 | 12 | 100.00 | 8 |

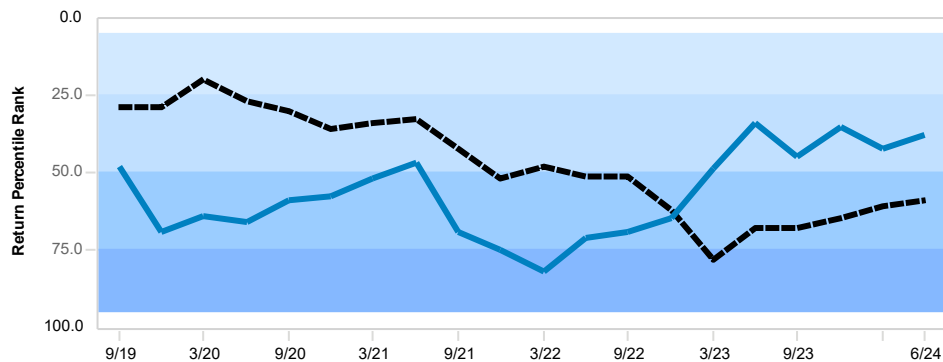
Risk and Return 3 Years



Risk and Return 5 Years

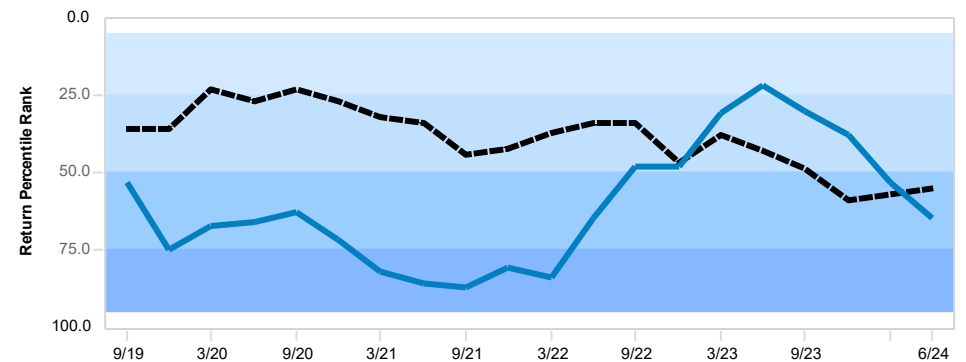


3 Year Rolling Percentile Rank IM International Growth Equity (MF)



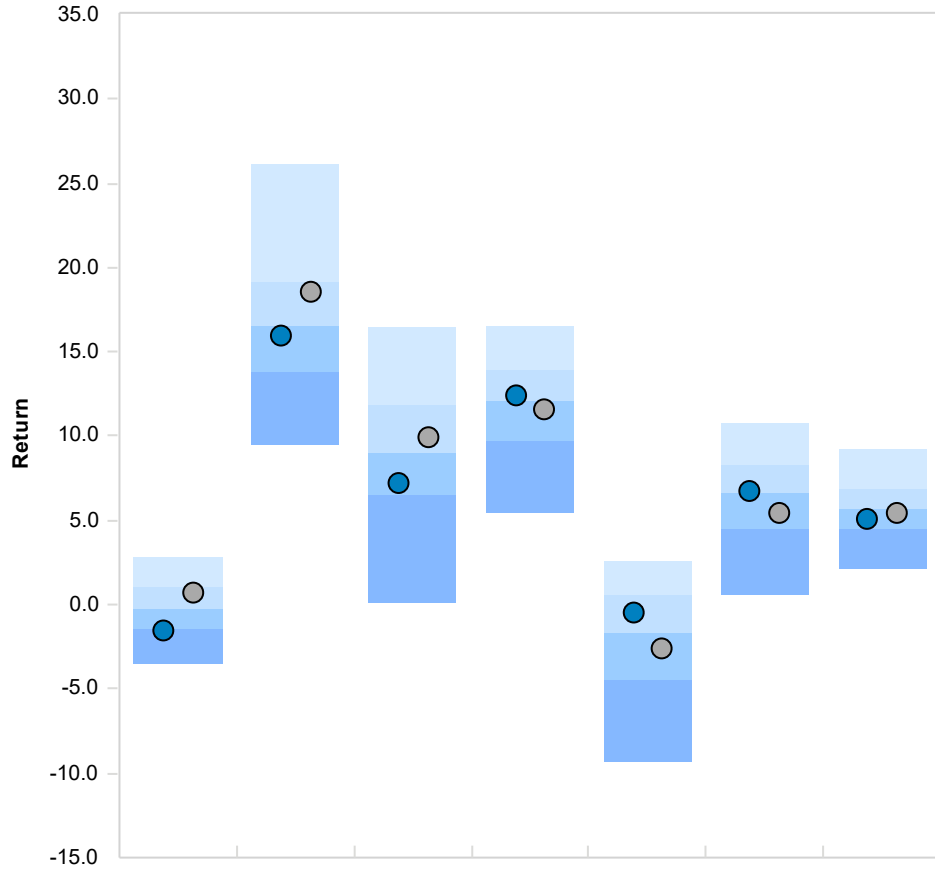
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 8 (40%) | 11 (55%) | 1 (5%) |
| Index | 20 | 1 (5%) | 9 (45%) | 9 (45%) | 1 (5%) |

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



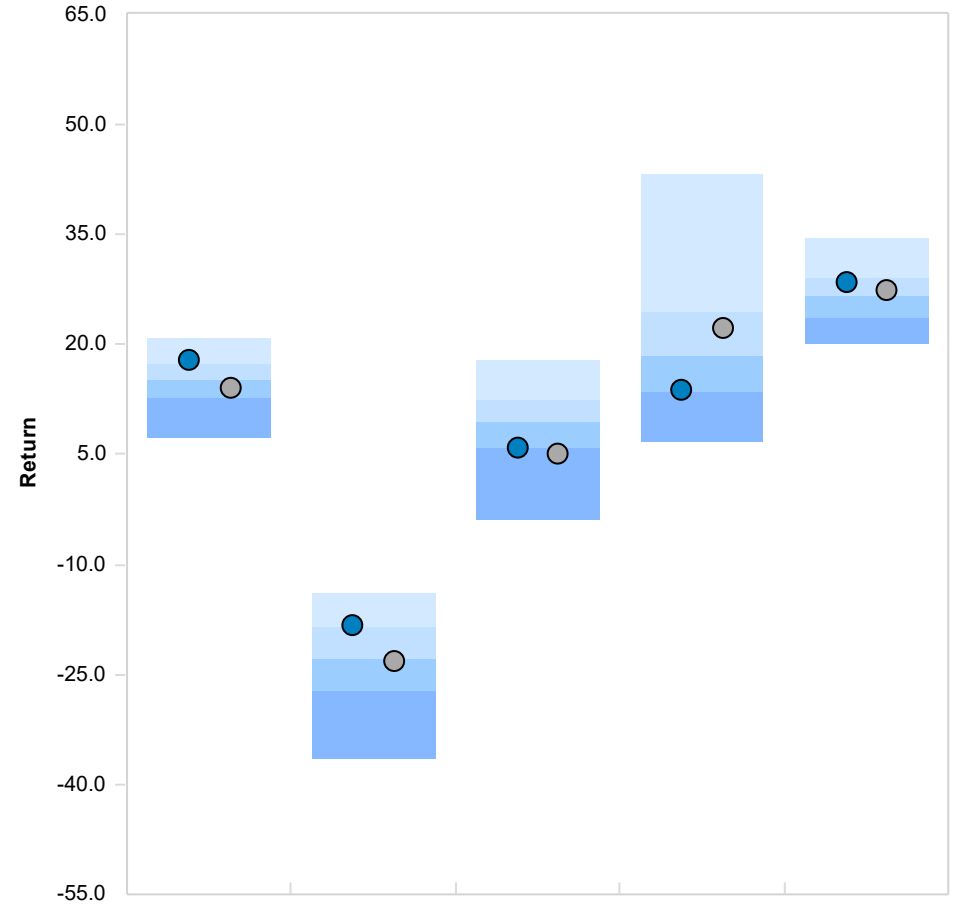
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 1 (5%) | 5 (25%) | 9 (45%) | 5 (25%) |
| Index | 20 | 2 (10%) | 15 (75%) | 3 (15%) | 0 (0%) |

Peer Group Analysis - IM International Growth Equity (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|-----------|------------|------------|-----------|-----------|
| ● Investment | -1.51 (76) | 15.98 (55) | 7.21 (69) | 12.37 (46) | -0.48 (38) | 6.79 (48) | 5.04 (65) |
| ● Index | 0.72 (32) | 18.54 (32) | 9.88 (43) | 11.56 (58) | -2.62 (59) | 5.41 (67) | 5.49 (55) |
| Median | -0.23 | 16.58 | 9.04 | 12.06 | -1.66 | 6.58 | 5.64 |

Peer Group Analysis - IM International Growth Equity (MF)



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|-----------|------------|------------|
| ● Investment | 17.97 (21) | -18.24 (24) | 5.87 (75) | 13.75 (75) | 28.42 (30) |
| ● Index | 14.03 (65) | -23.05 (51) | 5.09 (78) | 22.20 (35) | 27.34 (43) |
| Median | 15.17 | -23.02 | 9.41 | 18.38 | 26.63 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 4.33 (64) | 12.86 (22) | -7.57 (68) | 2.77 (34) | 10.03 (26) | 13.63 (66) |
| Index | 5.91 (38) | 11.12 (47) | -7.31 (63) | 1.94 (59) | 8.59 (45) | 12.89 (76) |
| Median | 5.06 | 10.92 | -6.38 | 2.22 | 8.21 | 14.52 |

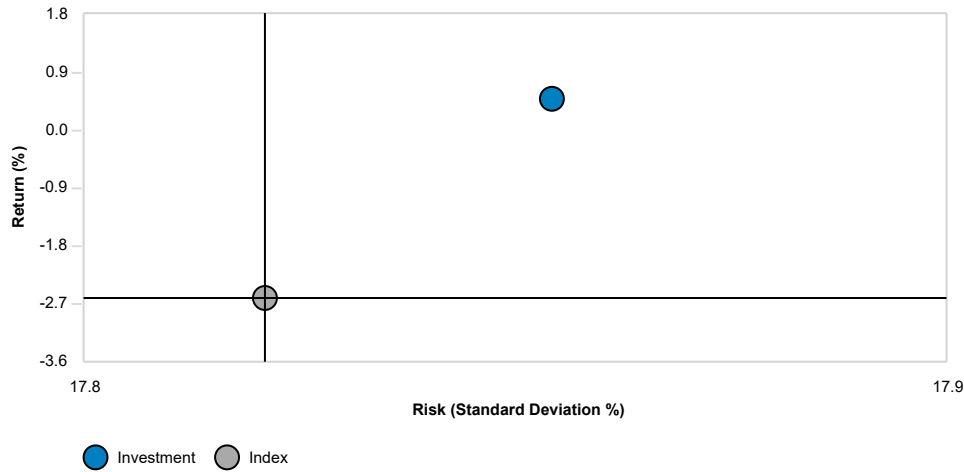
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 0.49 | 17.85 | -0.05 | 103.00 | 6 | 90.76 | 6 |
| Index | -2.62 | 17.82 | -0.23 | 100.00 | 7 | 100.00 | 5 |

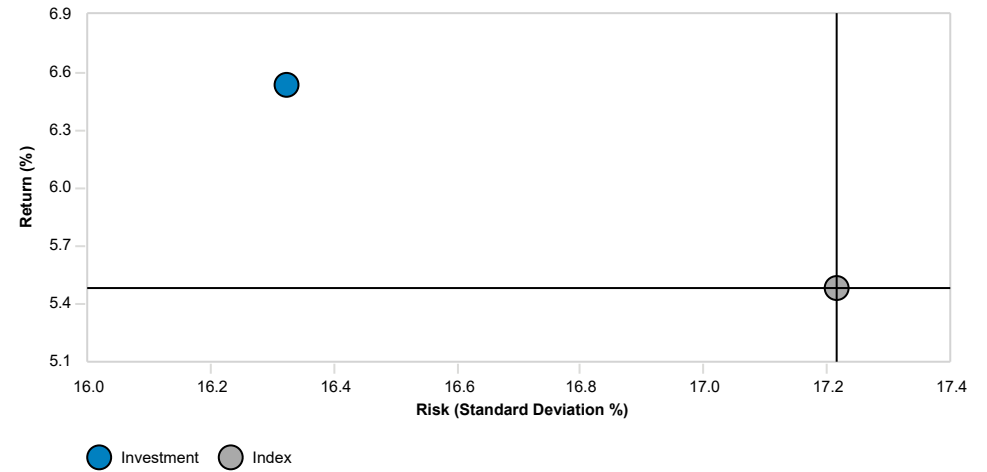
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 6.54 | 16.32 | 0.34 | 93.73 | 12 | 87.53 | 8 |
| Index | 5.49 | 17.22 | 0.27 | 100.00 | 12 | 100.00 | 8 |

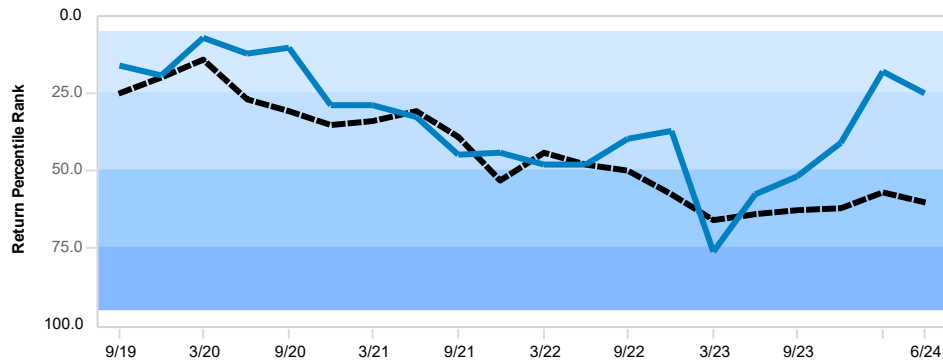
Risk and Return 3 Years



Risk and Return 5 Years

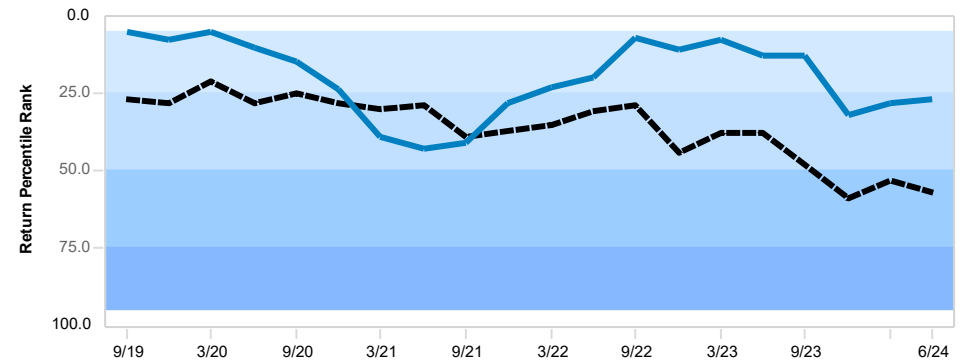


3 Year Rolling Percentile Rank IM International Multi-Cap Growth Equity (MF)



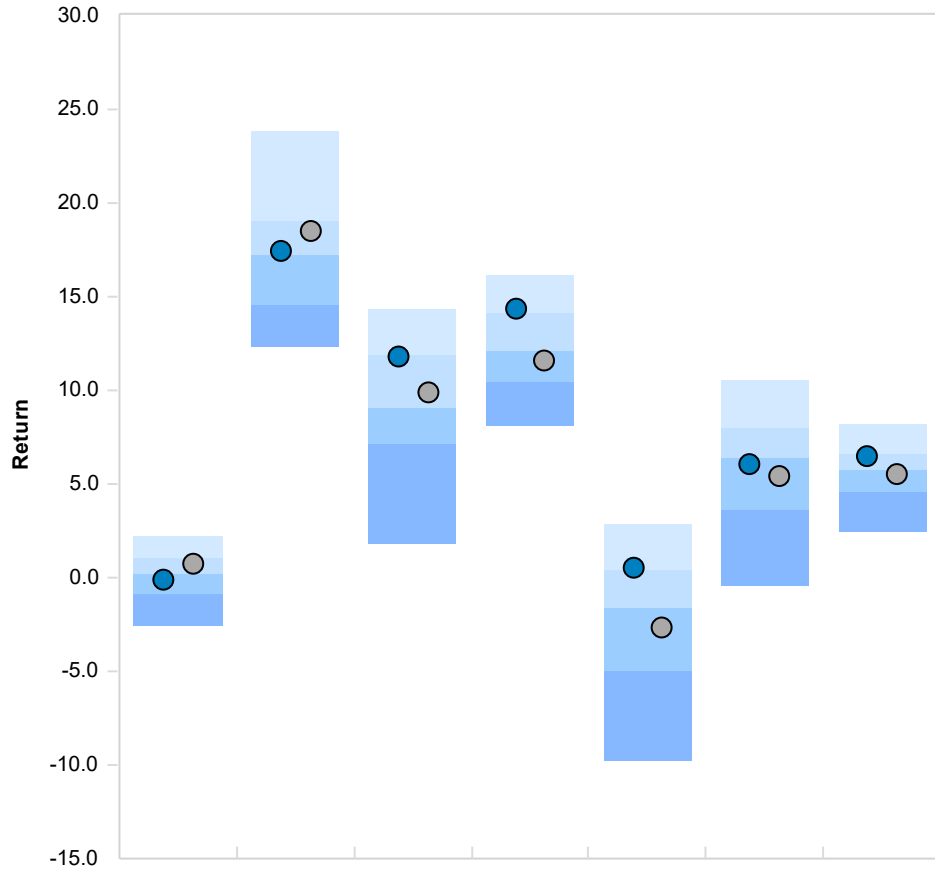
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 7 (35%) | 10 (50%) | 2 (10%) | 1 (5%) |
| Index | 20 | 3 (15%) | 9 (45%) | 8 (40%) | 0 (0%) |

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



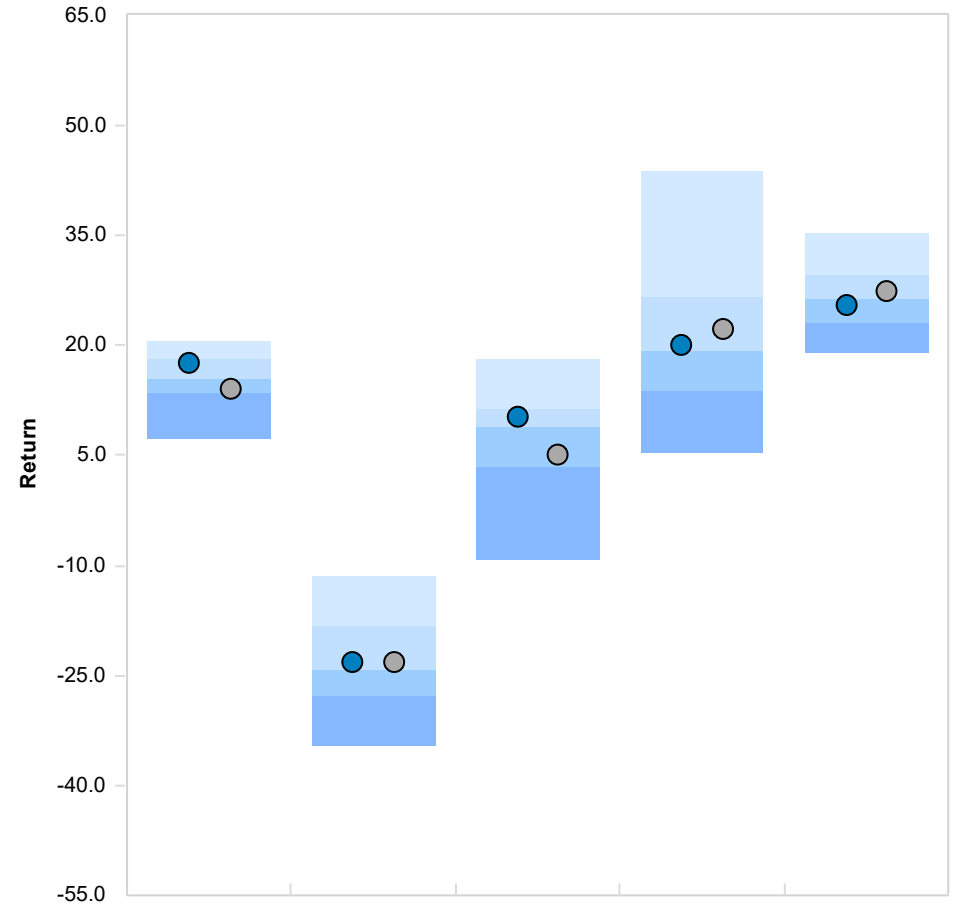
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 13 (65%) | 7 (35%) | 0 (0%) | 0 (0%) |
| Index | 20 | 2 (10%) | 15 (75%) | 3 (15%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|------------|-----------|-----------|
| ● Investment | -0.13 (62) | 17.48 (48) | 11.83 (27) | 14.38 (21) | 0.49 (25) | 6.10 (55) | 6.54 (27) |
| ● Index | 0.72 (36) | 18.54 (34) | 9.88 (43) | 11.56 (59) | -2.62 (60) | 5.41 (64) | 5.49 (57) |
| Median | 0.17 | 17.22 | 9.04 | 12.14 | -1.65 | 6.36 | 5.73 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 17.60 (32) | -23.28 (47) | 10.31 (38) | 20.15 (46) | 25.56 (59) |
| ● Index | 14.03 (71) | -23.05 (45) | 5.09 (72) | 22.20 (34) | 27.34 (41) |
| Median | 15.50 | -24.22 | 8.82 | 19.24 | 26.40 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 6.96 (24) | 9.97 (72) | -4.81 (21) | 3.05 (36) | 9.01 (41) | 12.23 (82) |
| Index | 5.91 (35) | 11.12 (48) | -7.31 (62) | 1.94 (71) | 8.59 (45) | 12.89 (72) |
| Median | 4.88 | 11.06 | -6.01 | 2.61 | 8.31 | 14.35 |

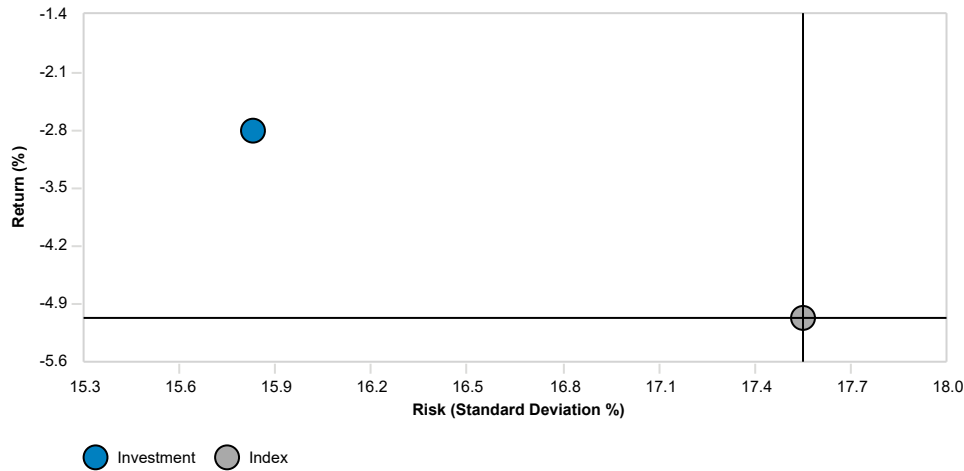
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -2.81 | 15.83 | -0.29 | 82.88 | 7 | 77.26 | 5 |
| Index | -5.07 | 17.55 | -0.38 | 100.00 | 6 | 100.00 | 6 |

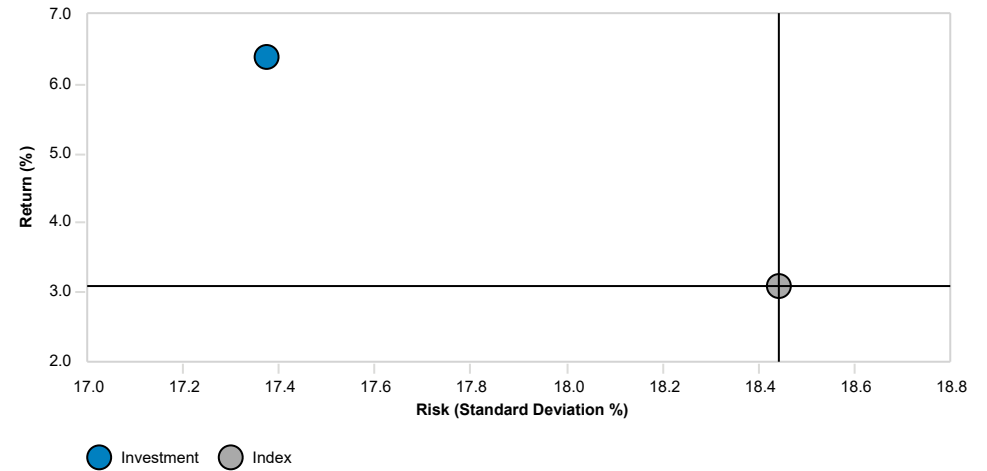
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 6.39 | 17.38 | 0.32 | 93.27 | 13 | 78.54 | 7 |
| Index | 3.10 | 18.44 | 0.14 | 100.00 | 12 | 100.00 | 8 |

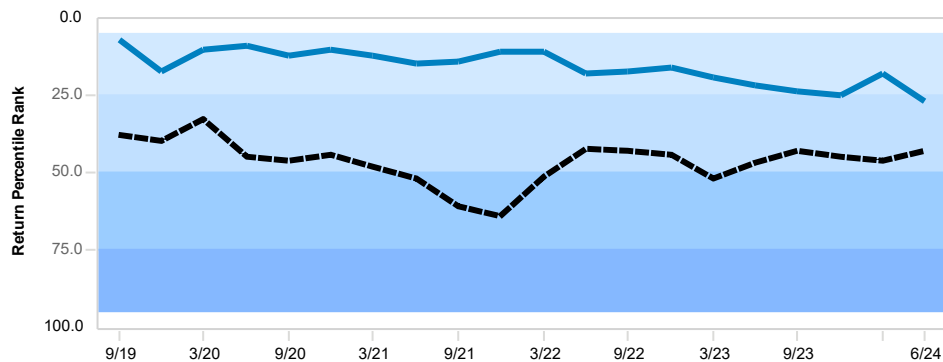
Risk and Return 3 Years



Risk and Return 5 Years

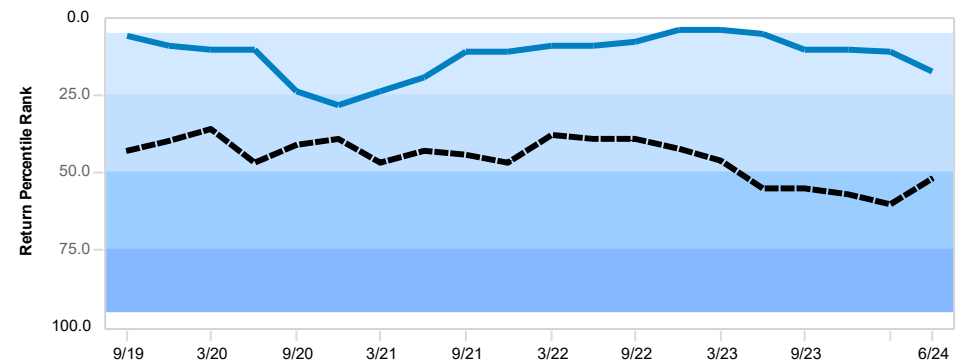


3 Year Rolling Percentile Rank IM Emerging Markets Equity (MF)



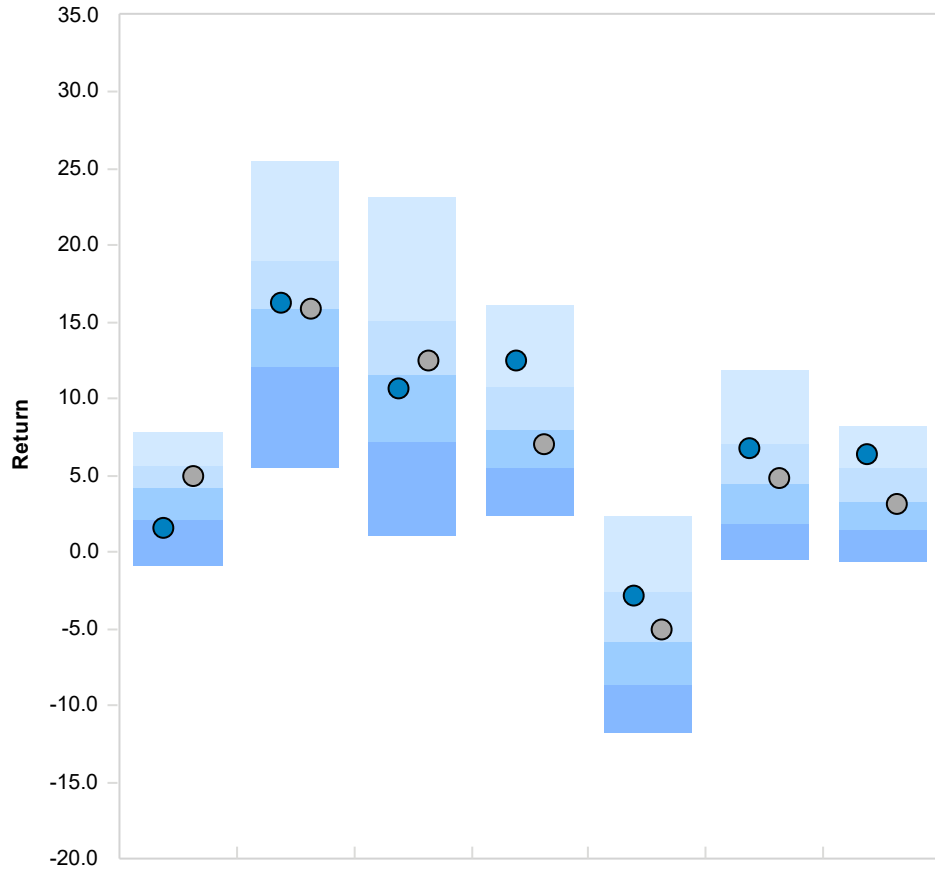
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 19 (95%) | 1 (5%) | 0 (0%) | 0 (0%) |
| Index | 20 | 0 (0%) | 15 (75%) | 5 (25%) | 0 (0%) |

5 Year Rolling Percentile Rank IM Emerging Markets Equity (MF)



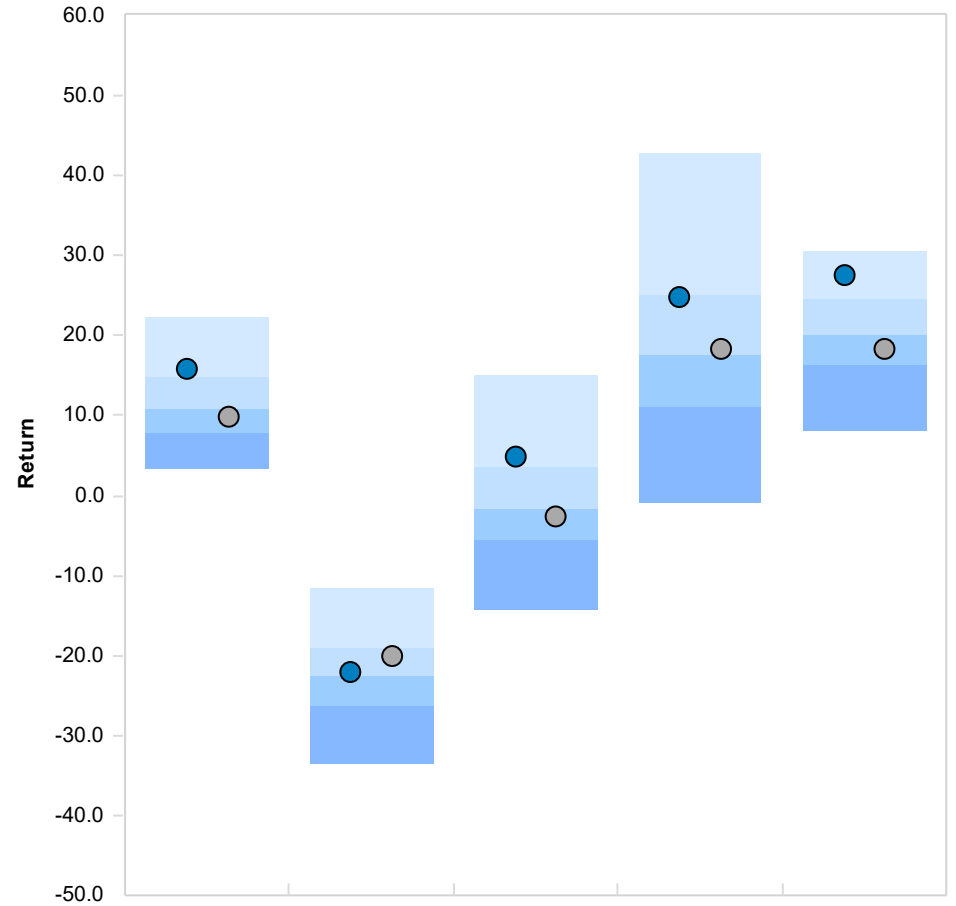
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 19 (95%) | 1 (5%) | 0 (0%) | 0 (0%) |
| Index | 20 | 0 (0%) | 15 (75%) | 5 (25%) | 0 (0%) |

Peer Group Analysis - IM Emerging Markets Equity (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|------------|------------|------------|-----------|-----------|
| ● Investment | 1.58 (80) | 16.23 (47) | 10.65 (57) | 12.46 (16) | -2.81 (27) | 6.83 (28) | 6.39 (17) |
| ● Index | 5.00 (37) | 15.94 (51) | 12.55 (43) | 7.01 (60) | -5.07 (43) | 4.79 (48) | 3.10 (52) |
| Median | 4.24 | 15.94 | 11.62 | 7.95 | -5.78 | 4.47 | 3.23 |

Peer Group Analysis - IM Emerging Markets Equity (MF)



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 15.81 (21) | -22.03 (45) | 4.77 (21) | 24.86 (27) | 27.57 (15) |
| ● Index | 9.83 (60) | -20.09 (32) | -2.54 (58) | 18.31 (47) | 18.42 (63) |
| Median | 10.91 | -22.45 | -1.60 | 17.68 | 20.17 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 5.13 (14) | 8.84 (26) | -4.80 (67) | 4.86 (15) | 6.59 (20) | 9.91 (51) |
| Index | 2.37 (62) | 7.86 (47) | -2.93 (33) | 0.90 (72) | 3.96 (73) | 9.70 (55) |
| Median | 3.05 | 7.73 | -3.79 | 1.82 | 5.02 | 9.94 |

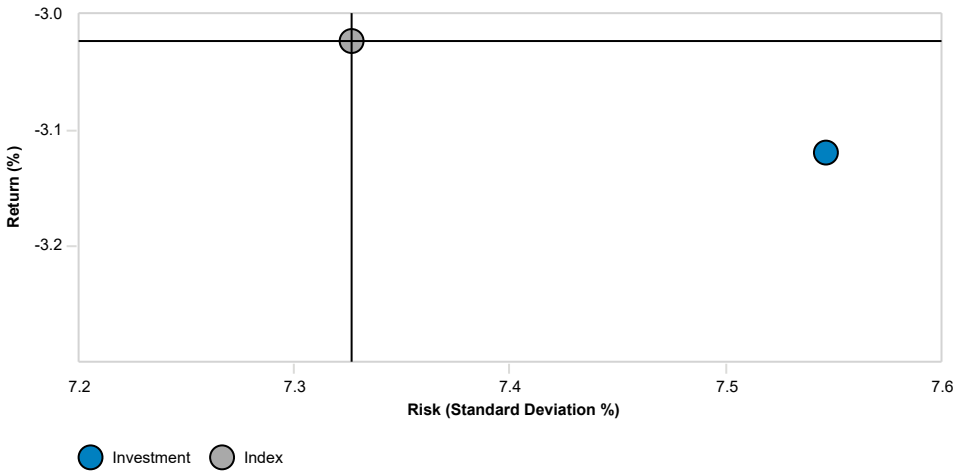
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -3.12 | 7.55 | -0.79 | 100.22 | 5 | 100.88 | 7 |
| Index | -3.02 | 7.33 | -0.81 | 100.00 | 6 | 100.00 | 6 |

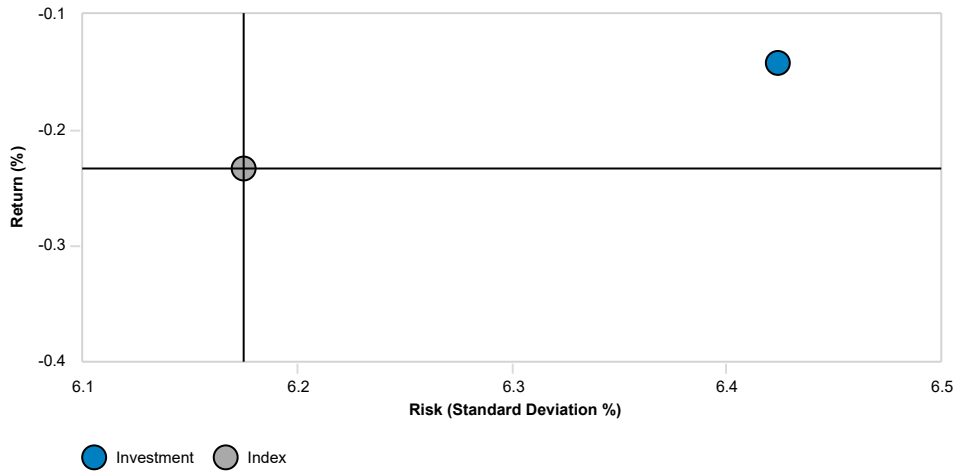
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -0.14 | 6.42 | -0.33 | 103.60 | 11 | 102.27 | 9 |
| Index | -0.23 | 6.17 | -0.36 | 100.00 | 13 | 100.00 | 7 |

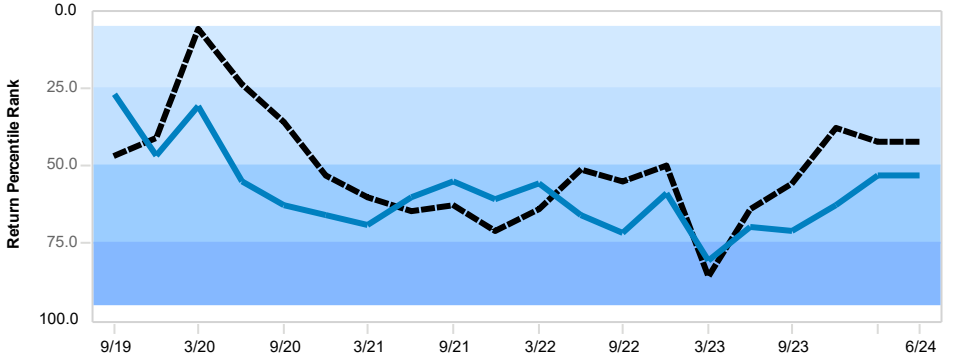
Risk and Return 3 Years



Risk and Return 5 Years

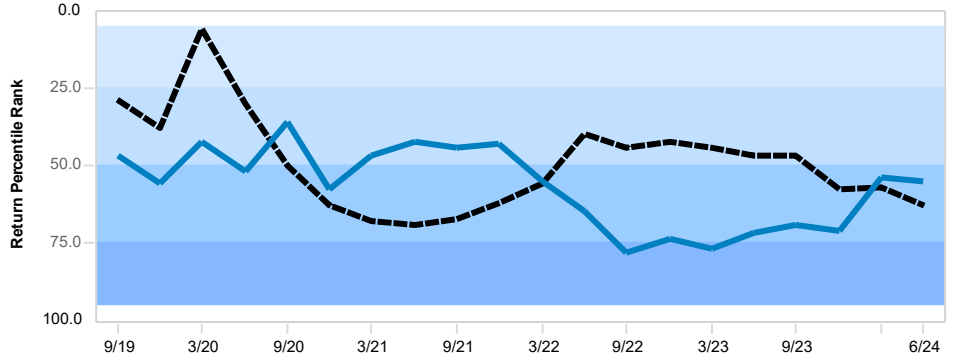


3 Year Rolling Percentile Rank IM U.S. Broad Market Core Fixed Income (MF)



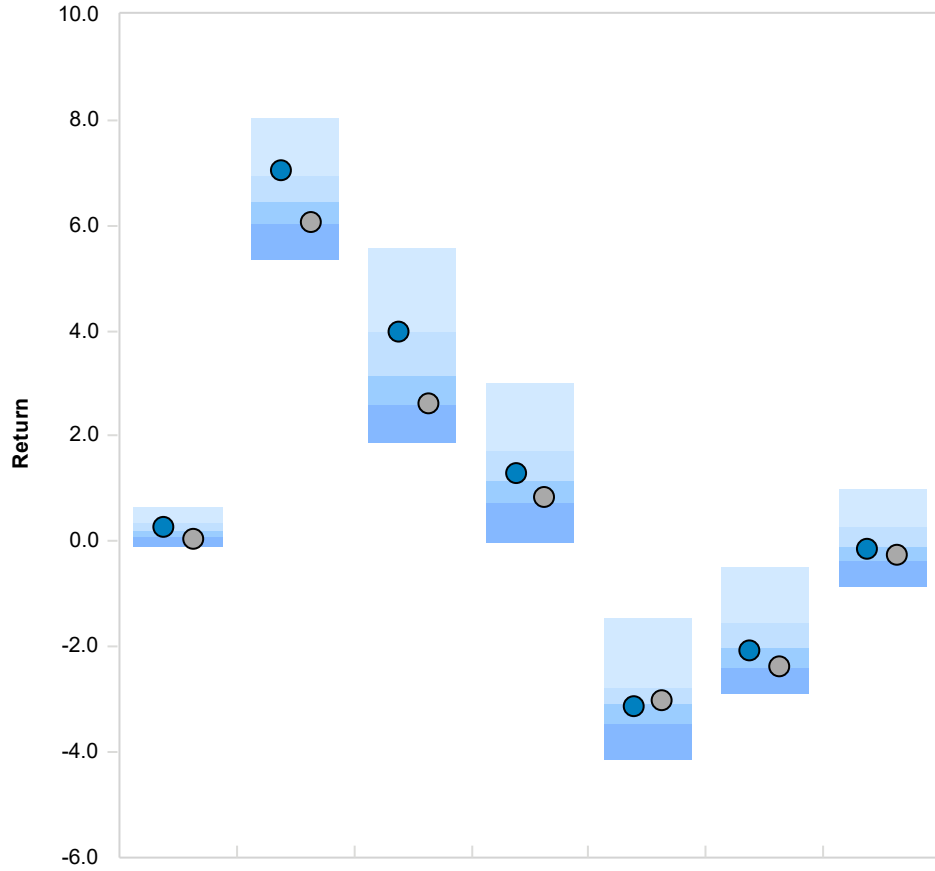
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 3 (15%) | 16 (80%) | 1 (5%) |
| Index | 20 | 2 (10%) | 7 (35%) | 10 (50%) | 1 (5%) |

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



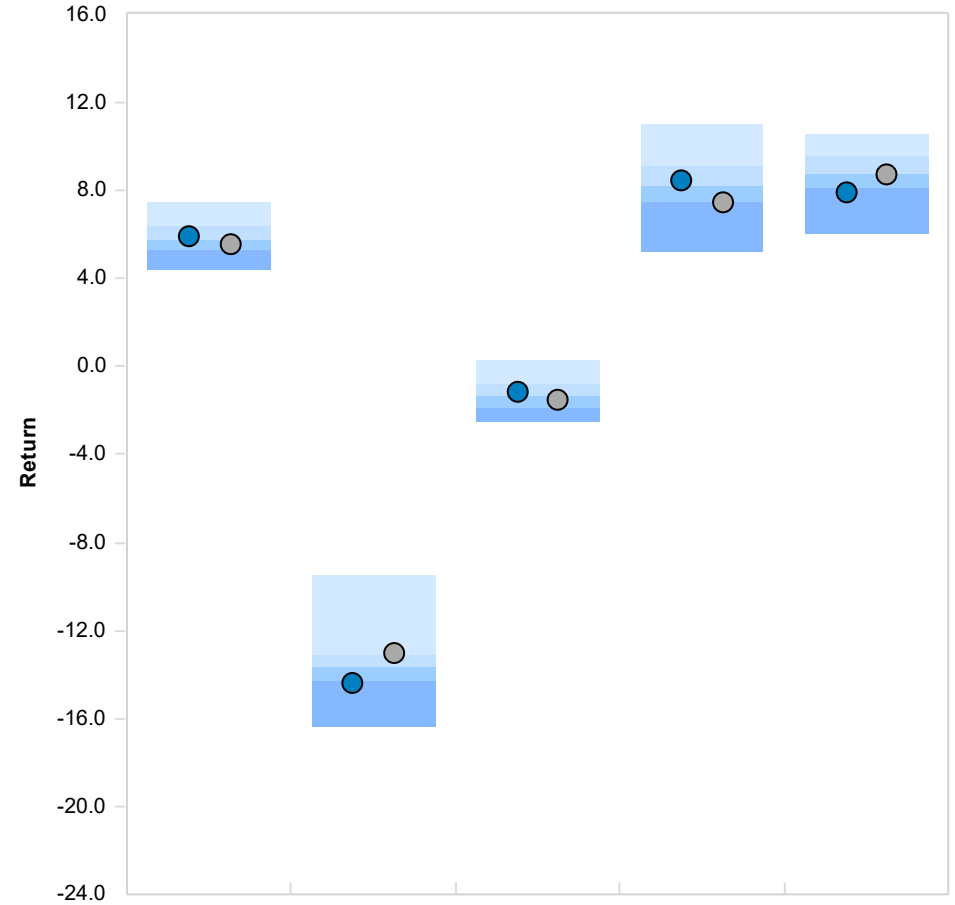
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 0 (0%) | 7 (35%) | 11 (55%) | 2 (10%) |
| Index | 20 | 1 (5%) | 10 (50%) | 9 (45%) | 0 (0%) |

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 | 0.30 (33) | 7.05 (22) | 3.98 (26) | 1.32 (39) | -3.12 (53) | -2.07 (53) | -0.14 (55) |
| ● Index | 0.07 (80) | 6.06 (73) | 2.63 (73) | 0.83 (69) | -3.02 (42) | -2.36 (71) | -0.23 (63) |
| Median | 0.21 | 6.44 | 3.13 | 1.15 | -3.10 | -2.04 | -0.08 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|-----------|-------------|------------|-----------|-----------|
| ● Investment | 5.94 (41) | -14.37 (78) | -1.18 (41) | 8.51 (39) | 7.89 (80) |
| ● Index | 5.53 (65) | -13.01 (22) | -1.55 (60) | 7.51 (73) | 8.72 (53) |
| Median | 5.77 | -13.66 | -1.33 | 8.16 | 8.76 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | -0.10 (19) | 6.84 (45) | -2.87 (26) | -0.72 (36) | 2.83 (79) | 1.70 (52) |
| Index | -0.78 (80) | 6.82 (46) | -3.23 (70) | -0.84 (55) | 2.96 (69) | 1.87 (35) |
| Median | -0.53 | 6.77 | -3.08 | -0.81 | 3.14 | 1.71 |

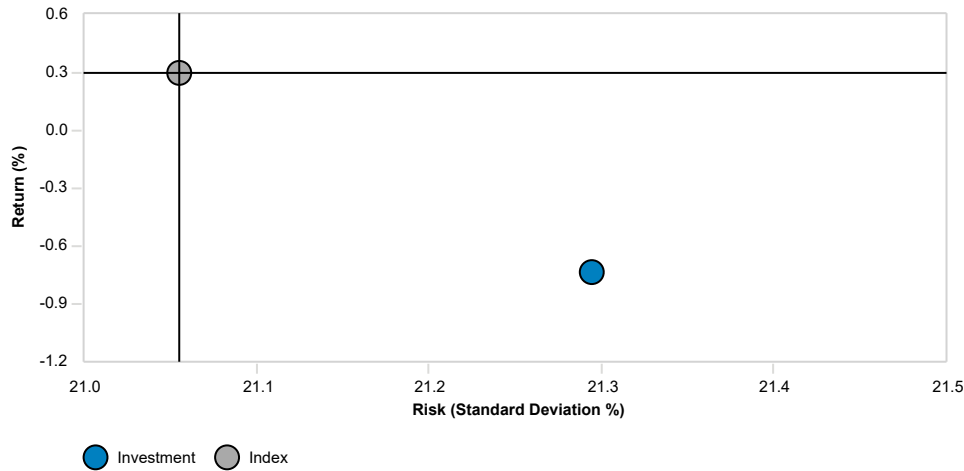
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -0.74 | 21.29 | -0.07 | 98.73 | 7 | 101.78 | 5 |
| Index | 0.30 | 21.05 | -0.02 | 100.00 | 7 | 100.00 | 5 |

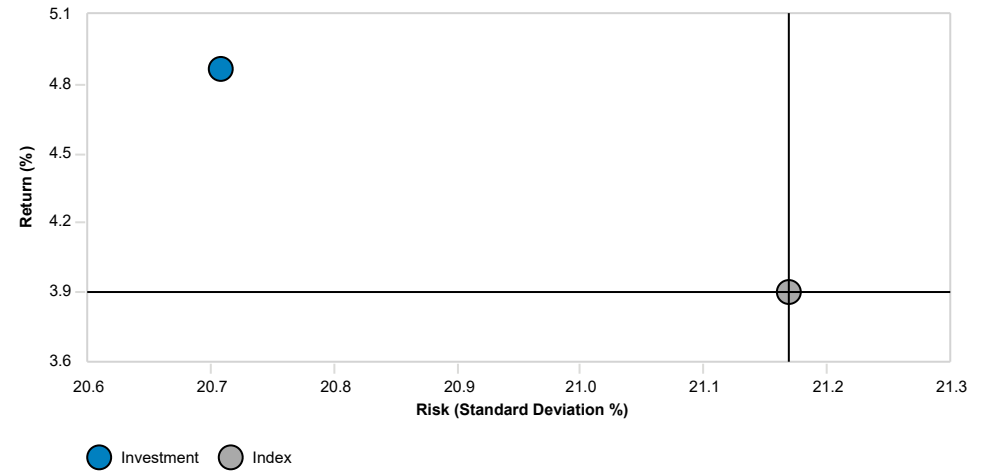
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 4.87 | 20.71 | 0.23 | 99.66 | 14 | 96.48 | 6 |
| Index | 3.90 | 21.17 | 0.19 | 100.00 | 13 | 100.00 | 7 |

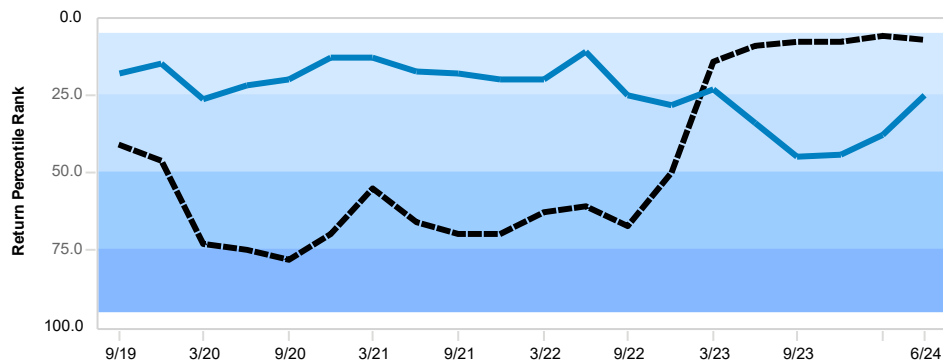
Risk and Return 3 Years



Risk and Return 5 Years

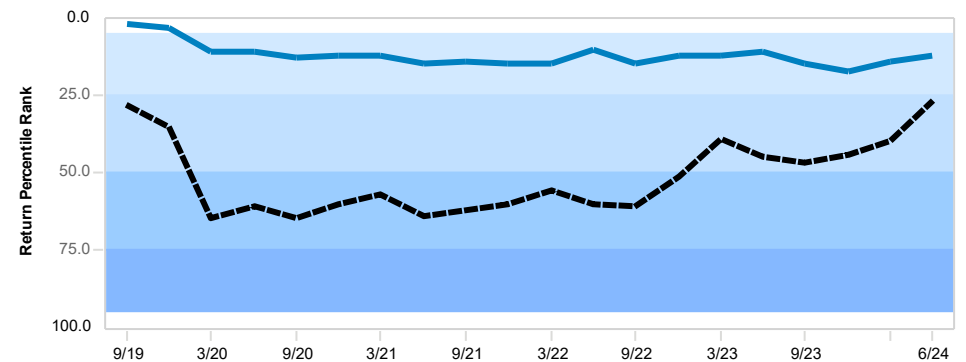


3 Year Rolling Percentile Rank IM Real Estate Sector (MF)



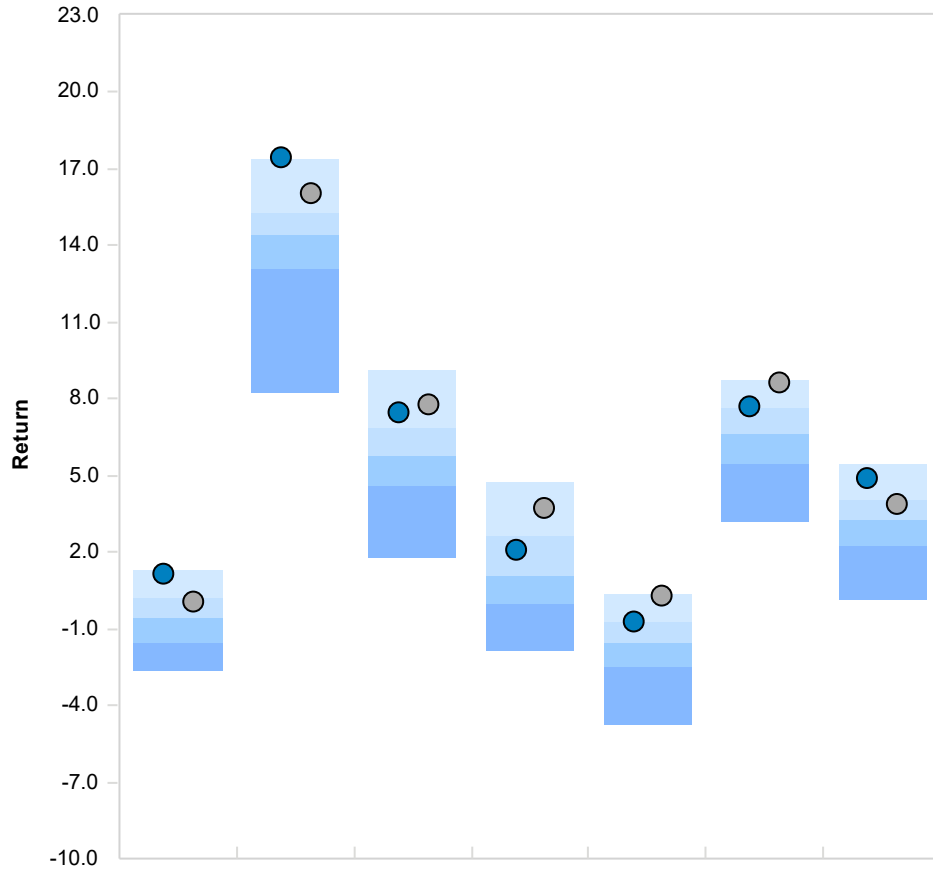
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 14 (70%) | 6 (30%) | 0 (0%) | 0 (0%) |
| Index | 20 | 6 (30%) | 3 (15%) | 10 (50%) | 1 (5%) |

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



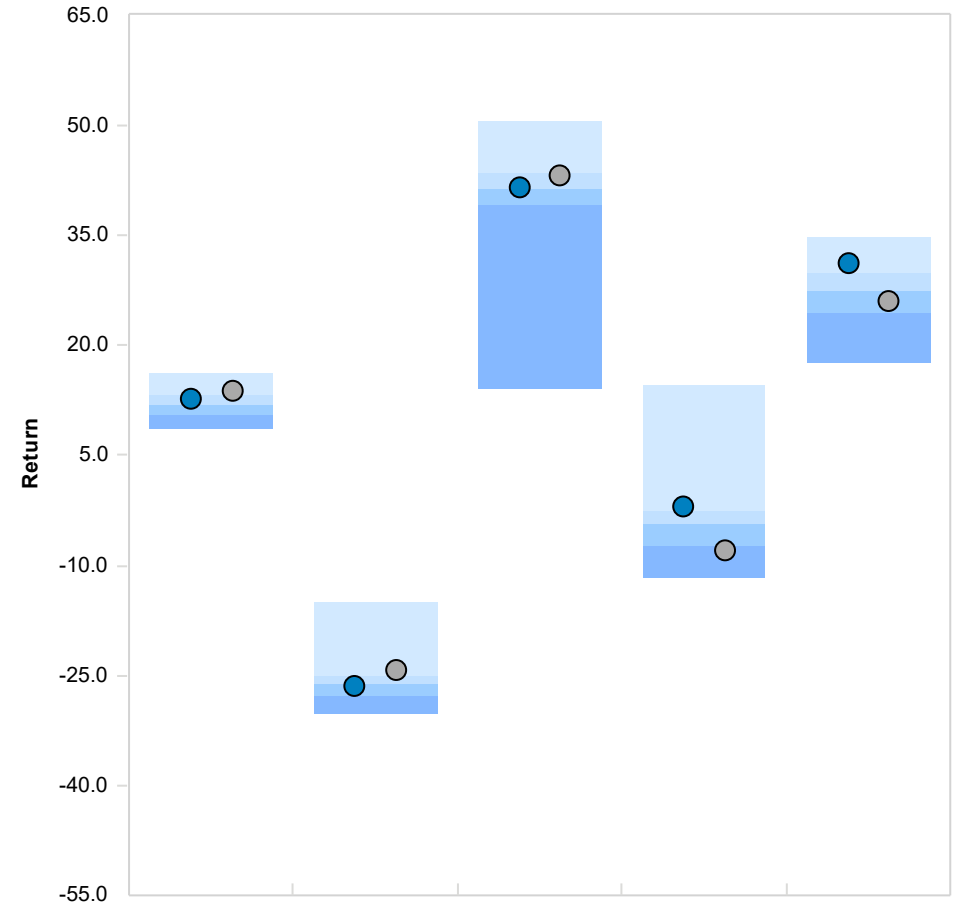
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 20 (100%) | 0 (0%) | 0 (0%) | 0 (0%) |
| Index | 20 | 0 (0%) | 8 (40%) | 12 (60%) | 0 (0%) |

Peer Group Analysis - IM Real Estate Sector (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|-----------|-----------|------------|-----------|-----------|
| ● Investment | 1.17 (8) | 17.48 (5) | 7.50 (18) | 2.13 (33) | -0.74 (25) | 7.67 (24) | 4.87 (12) |
| ● Index | 0.06 (31) | 16.07 (14) | 7.79 (11) | 3.75 (12) | 0.30 (7) | 8.63 (6) | 3.90 (27) |
| Median | -0.53 | 14.43 | 5.78 | 1.05 | -1.54 | 6.63 | 3.26 |

Peer Group Analysis - IM Real Estate Sector (MF)



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 12.78 (35) | -26.49 (57) | 41.68 (43) | -2.01 (22) | 31.17 (13) |
| ● Index | 13.73 (18) | -24.37 (13) | 43.24 (27) | -8.00 (80) | 26.00 (62) |
| Median | 11.91 | -26.17 | 41.32 | -4.31 | 27.32 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | -0.52 (32) | 16.72 (38) | -8.49 (76) | 3.04 (22) | 2.48 (55) | 3.93 (45) |
| Index | -0.20 (20) | 16.22 (52) | -7.13 (35) | 2.62 (30) | 2.68 (44) | 5.24 (8) |
| Median | -1.05 | 16.27 | -7.66 | 1.70 | 2.56 | 3.86 |

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Additional Funds

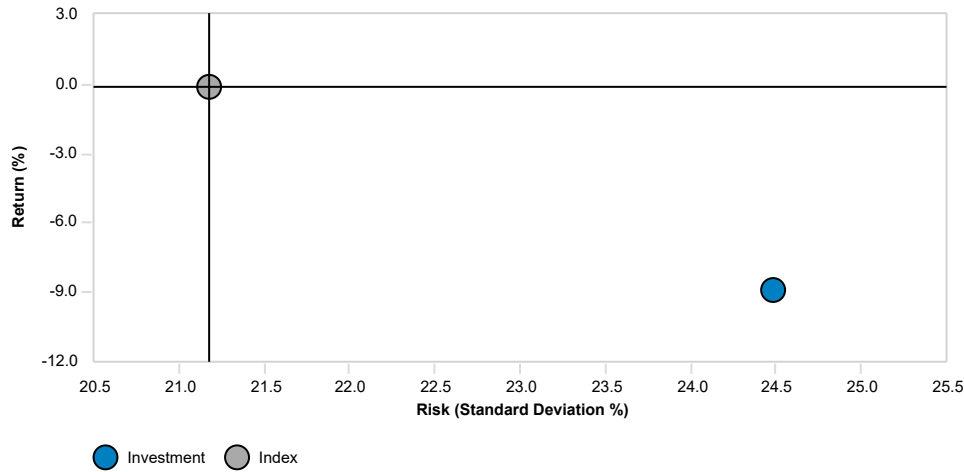
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -8.88 | 24.48 | -0.38 | 97.37 | 6 | 126.48 | 6 |
| Index | -0.08 | 21.18 | -0.04 | 100.00 | 6 | 100.00 | 6 |

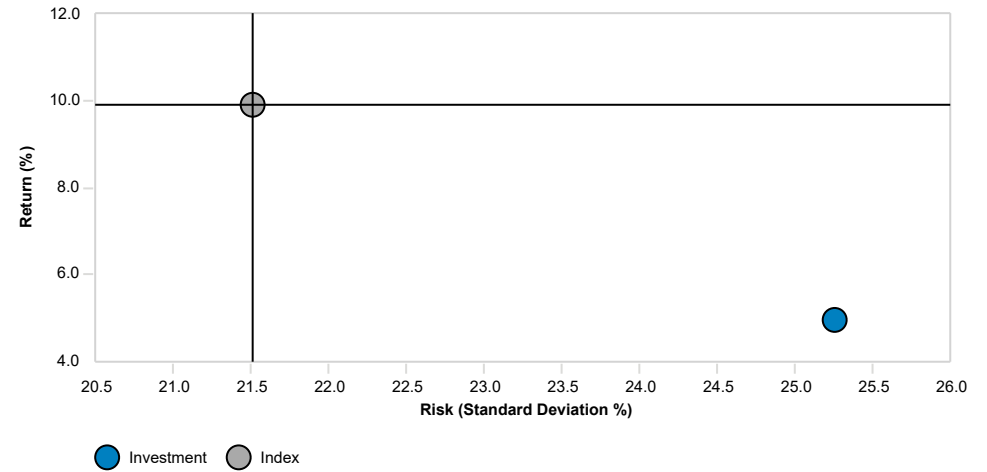
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 4.97 | 25.25 | 0.23 | 108.35 | 11 | 128.77 | 9 |
| Index | 9.93 | 21.52 | 0.45 | 100.00 | 11 | 100.00 | 9 |

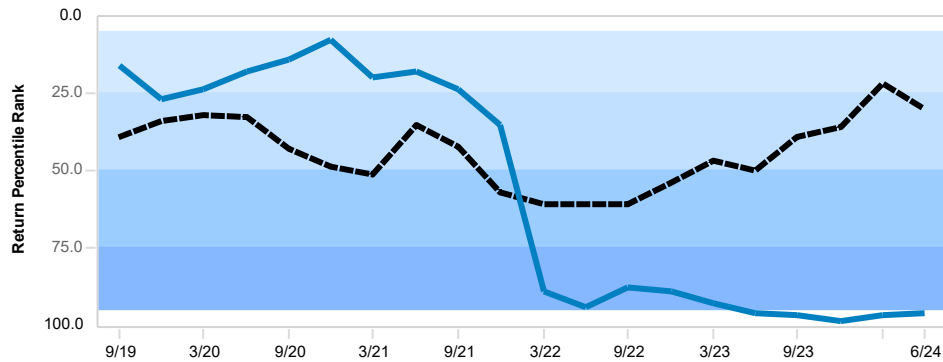
Risk and Return 3 Years



Risk and Return 5 Years

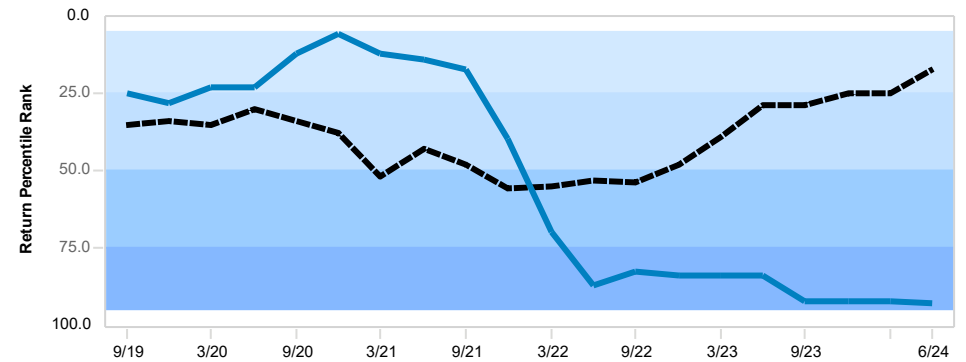


3 Year Rolling Percentile Rank IM U.S. Mid Cap Growth Equity (MF)



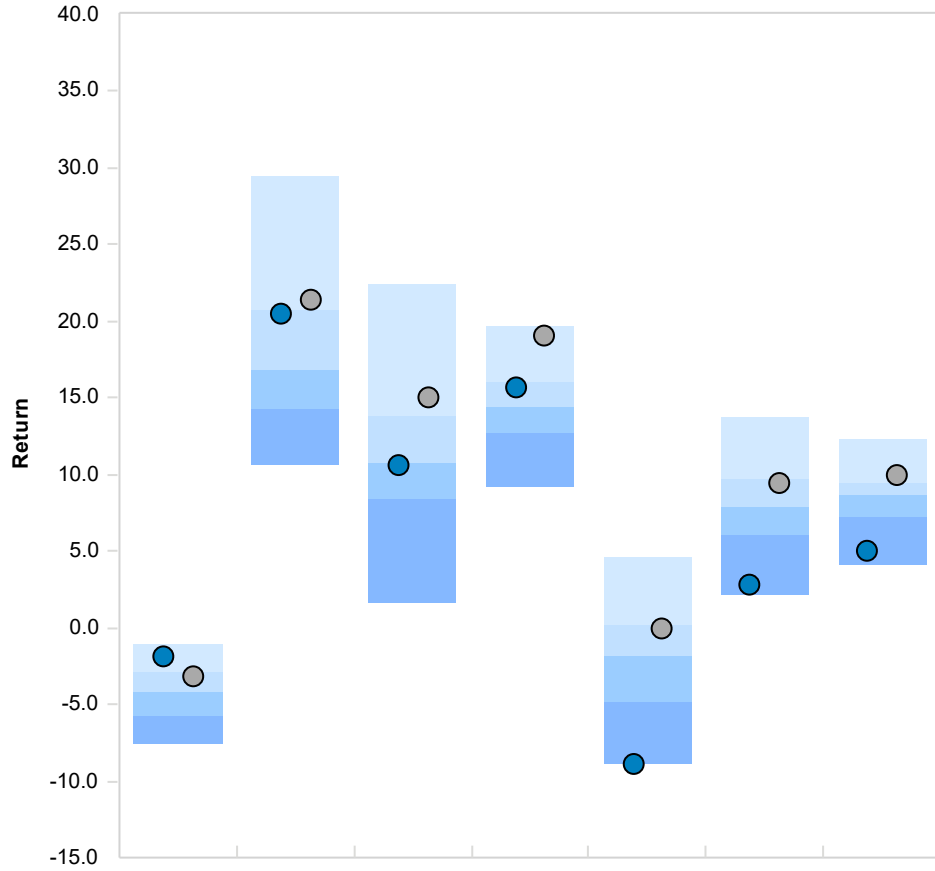
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 8 (40%) | 2 (10%) | 0 (0%) | 10 (50%) |
| Index | 20 | 1 (5%) | 13 (65%) | 6 (30%) | 0 (0%) |

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



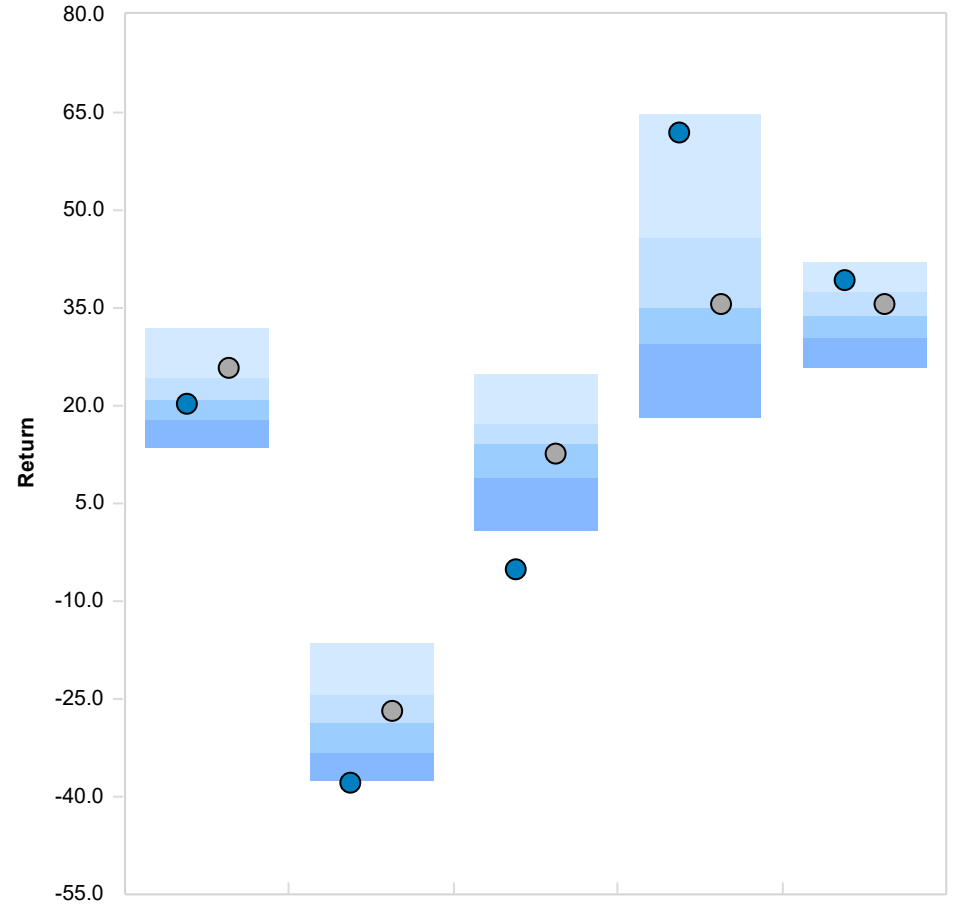
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 8 (40%) | 2 (10%) | 1 (5%) | 9 (45%) |
| Index | 20 | 3 (15%) | 12 (60%) | 5 (25%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|------------|-----------|-----------|
| ● Investment | -1.84 (8) | 20.55 (28) | 10.58 (52) | 15.63 (28) | -8.88 (96) | 2.82 (92) | 4.97 (93) |
| ● Index | -3.21 (29) | 21.39 (21) | 15.05 (18) | 19.02 (8) | -0.08 (30) | 9.44 (28) | 9.93 (17) |
| Median | -4.27 | 16.91 | 10.78 | 14.33 | -1.82 | 7.91 | 8.69 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 20.25 (55) | -37.82 (96) | -4.98 (98) | 61.98 (9) | 39.26 (13) |
| ● Index | 25.87 (16) | -26.72 (38) | 12.73 (60) | 35.59 (46) | 35.47 (34) |
| Median | 20.82 | -28.79 | 14.22 | 34.91 | 33.86 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|
| Investment | 10.50 (27) | 11.14 (76) | -8.27 (91) | 6.15 (43) | 11.12 (15) | 1.83 (85) |
| Index | 9.50 (45) | 14.55 (15) | -5.22 (43) | 6.23 (41) | 9.14 (30) | 6.90 (36) |
| Median | 8.99 | 12.47 | -5.52 | 5.69 | 7.81 | 5.69 |

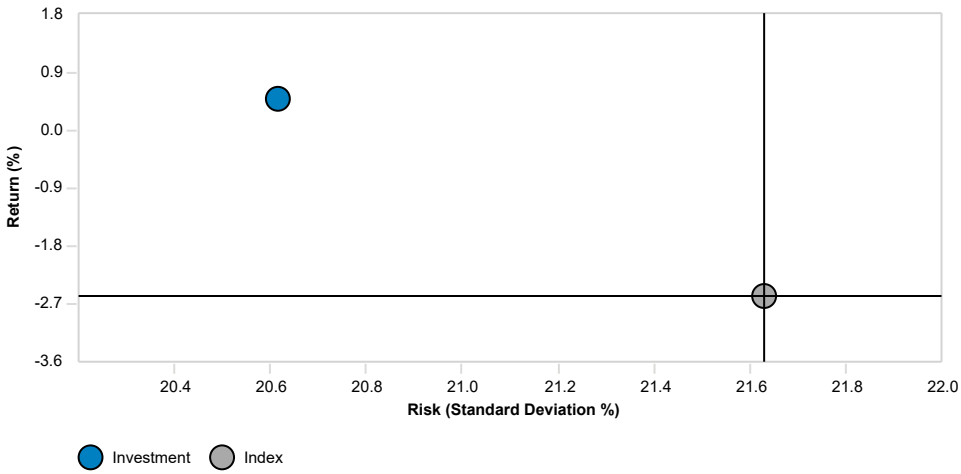
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 0.50 | 20.62 | -0.02 | 96.03 | 6 | 86.96 | 6 |
| Index | -2.58 | 21.63 | -0.15 | 100.00 | 6 | 100.00 | 6 |

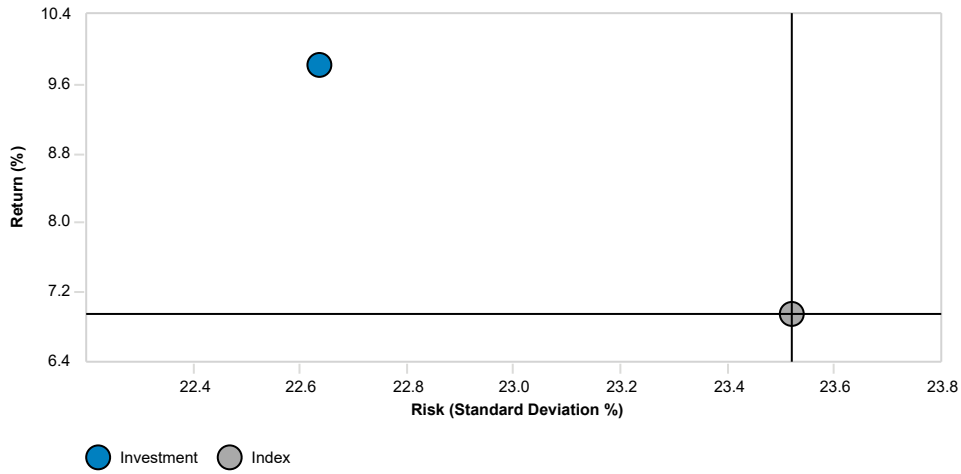
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 9.82 | 22.64 | 0.43 | 100.42 | 12 | 91.60 | 8 |
| Index | 6.94 | 23.52 | 0.31 | 100.00 | 12 | 100.00 | 8 |

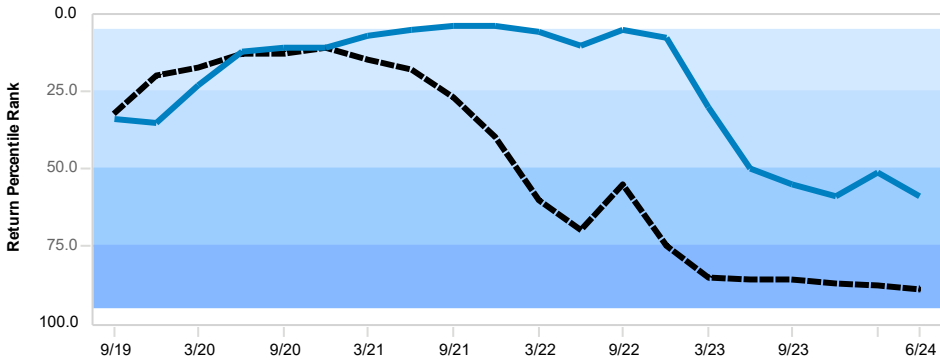
Risk and Return 3 Years



Risk and Return 5 Years

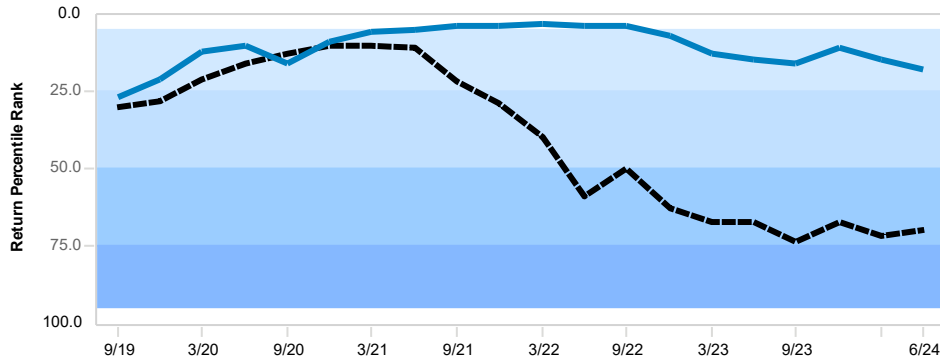


3 Year Rolling Percentile Rank IM U.S. Small Cap Core Equity (MF)



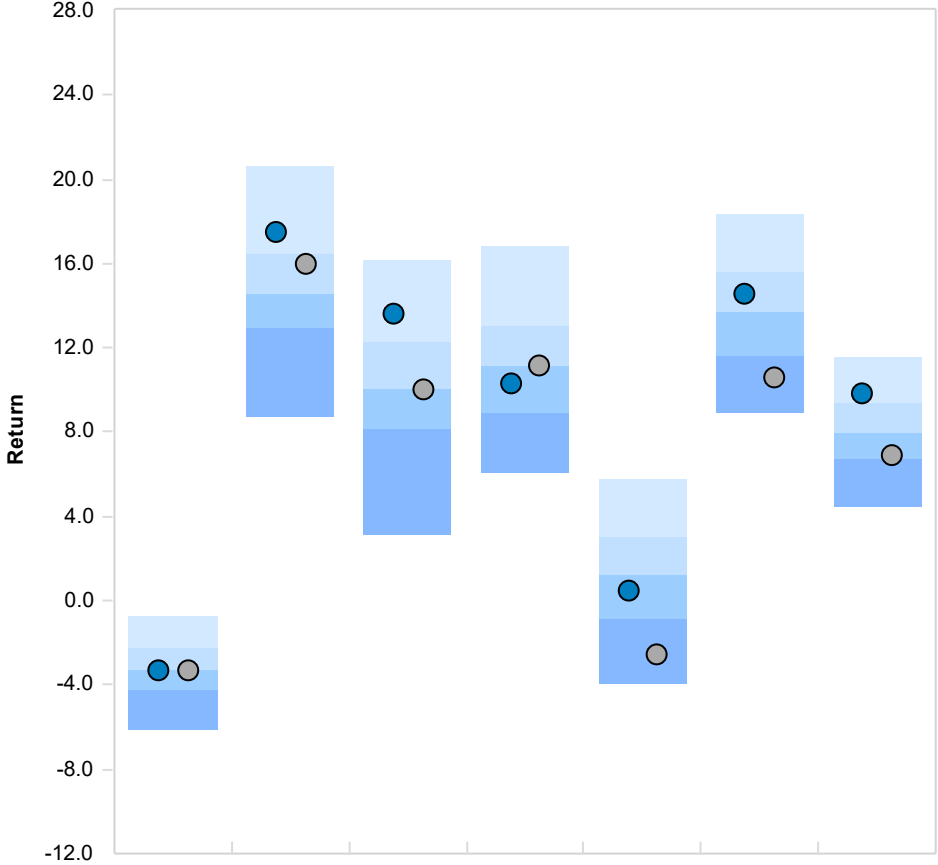
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 12 (60%) | 4 (20%) | 4 (20%) | 0 (0%) |
| Index | 20 | 7 (35%) | 3 (15%) | 4 (20%) | 6 (30%) |

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



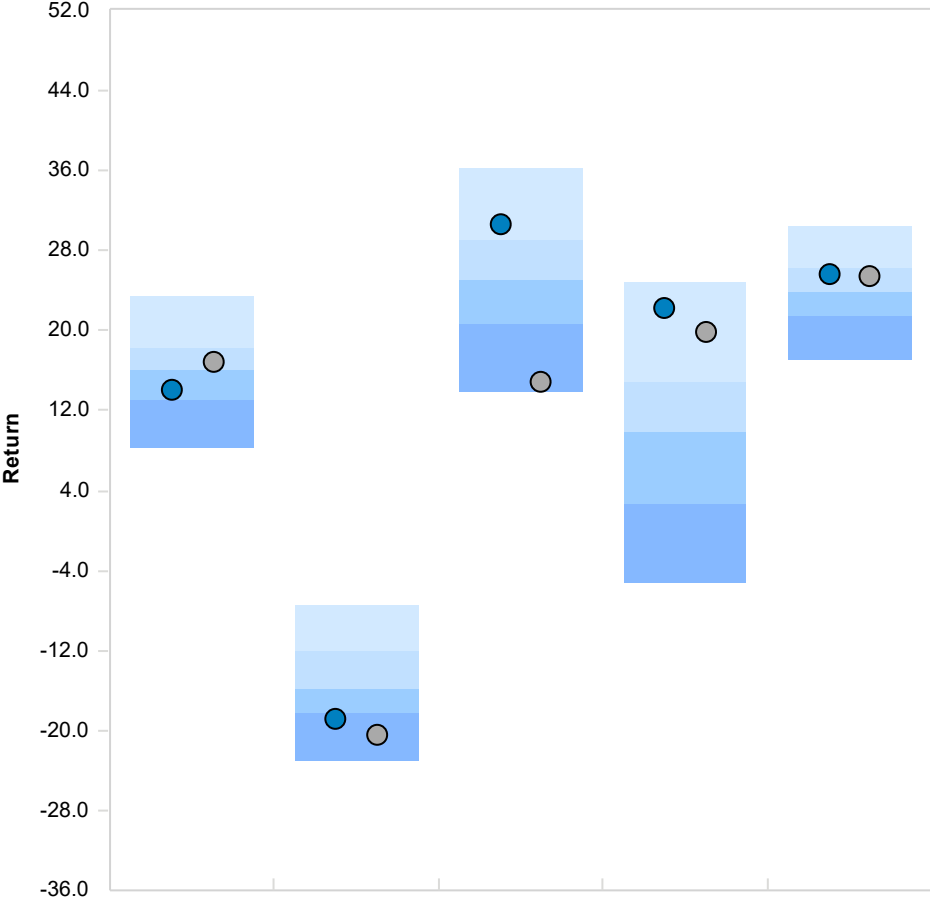
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 19 (95%) | 1 (5%) | 0 (0%) | 0 (0%) |
| Index | 20 | 7 (35%) | 5 (25%) | 8 (40%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|------------|------------|------------|------------|------------|------------|-----------|
| ● Investment | -3.29 (50) | 17.48 (16) | 13.66 (18) | 10.34 (60) | 0.50 (59) | 14.53 (40) | 9.82 (18) |
| ● Index | -3.28 (49) | 16.01 (33) | 10.06 (50) | 11.18 (50) | -2.58 (89) | 10.63 (85) | 6.94 (70) |
| Median | -3.30 | 14.55 | 10.03 | 11.14 | 1.23 | 13.71 | 7.91 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 14.00 (68) | -18.77 (78) | 30.71 (18) | 22.19 (7) | 25.64 (31) |
| ● Index | 16.93 (40) | -20.44 (87) | 14.82 (89) | 19.96 (12) | 25.53 (33) |
| Median | 15.99 | -15.77 | 25.12 | 9.89 | 23.94 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 6.86 (26) | 13.67 (33) | -3.25 (31) | 3.14 (73) | 0.50 (88) | 6.82 (88) |
| Index | 5.18 (50) | 14.03 (26) | -5.13 (77) | 5.21 (26) | 2.74 (49) | 6.23 (92) |
| Median | 5.16 | 12.88 | -4.04 | 3.95 | 2.71 | 9.65 |

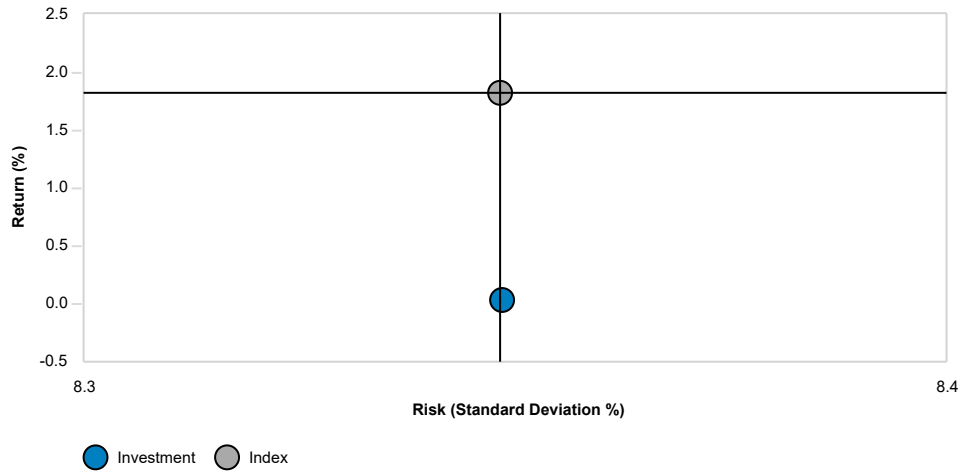
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 0.04 | 8.35 | -0.32 | 91.82 | 8 | 108.66 | 4 |
| Index | 1.83 | 8.35 | -0.10 | 100.00 | 9 | 100.00 | 3 |

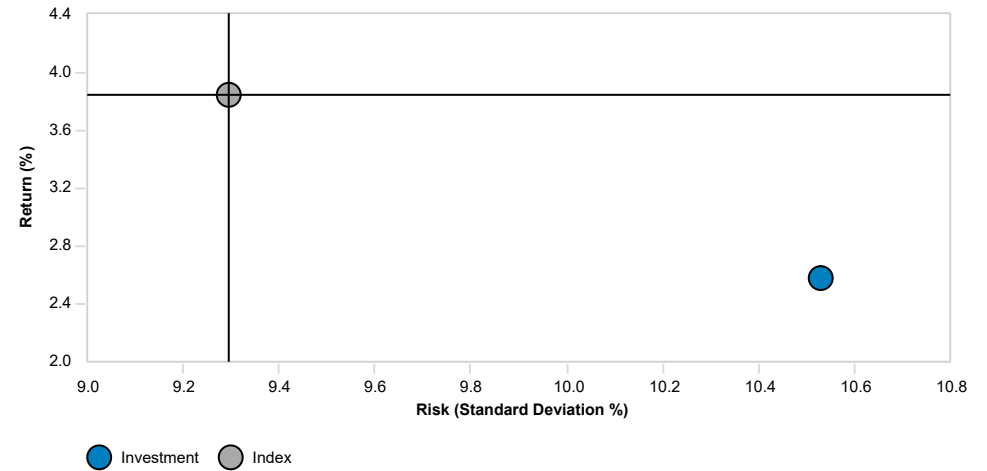
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 2.59 | 10.53 | 0.09 | 101.30 | 15 | 114.58 | 5 |
| Index | 3.85 | 9.30 | 0.22 | 100.00 | 16 | 100.00 | 4 |

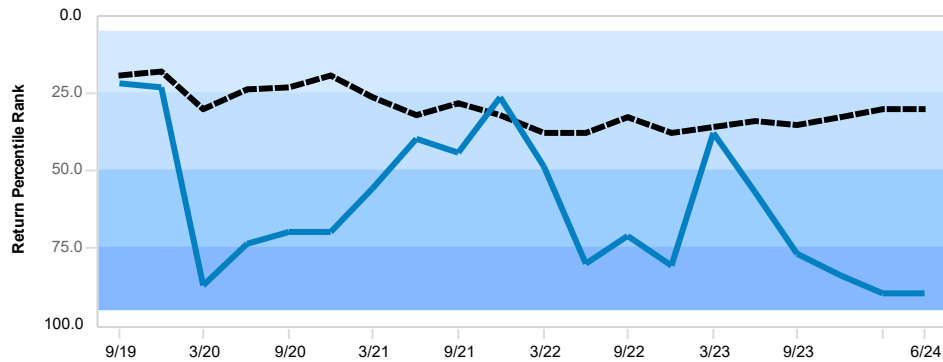
Risk and Return 3 Years



Risk and Return 5 Years

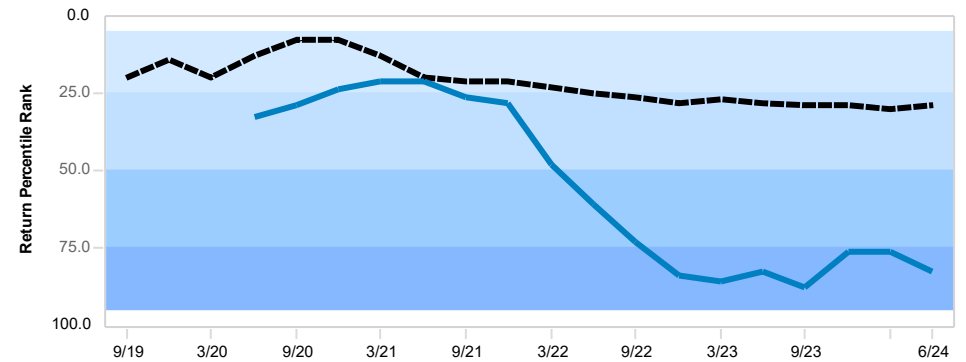


3 Year Rolling Percentile Rank IM U.S. High Yield Bonds (MF)



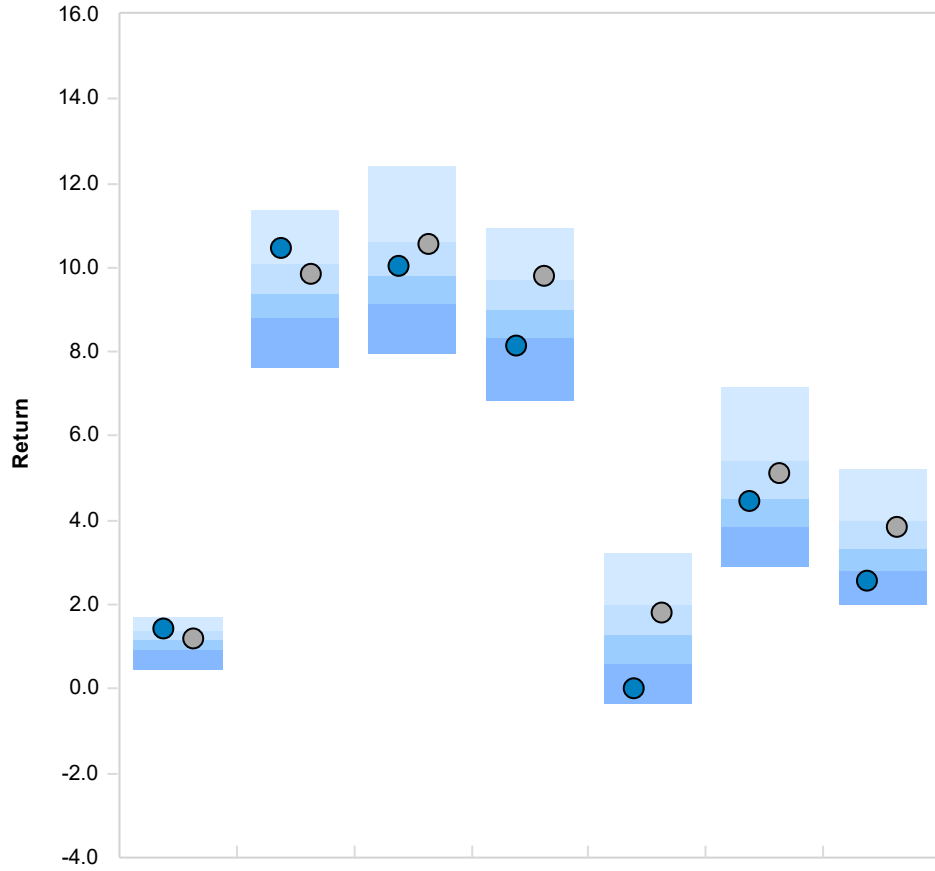
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 2 (10%) | 5 (25%) | 6 (30%) | 7 (35%) |
| Index | 20 | 5 (25%) | 15 (75%) | 0 (0%) | 0 (0%) |

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



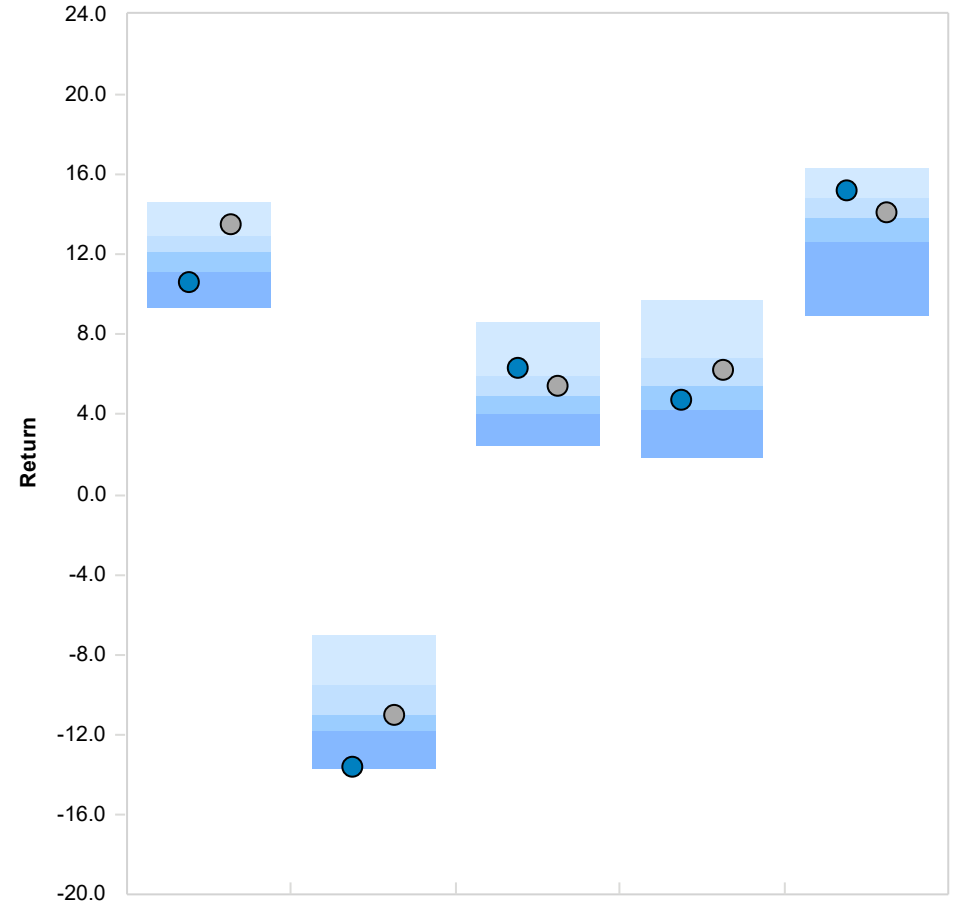
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 17 | 3 (18%) | 5 (29%) | 2 (12%) | 7 (41%) |
| Index | 20 | 12 (60%) | 8 (40%) | 0 (0%) | 0 (0%) |

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



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|------------|-----------|-----------|-----------|-----------|
| ● Investment | 1.42 (21) | 10.48 (16) | 10.05 (39) | 8.17 (80) | 0.04 (90) | 4.46 (53) | 2.59 (83) |
| ● Index | 1.19 (46) | 9.86 (32) | 10.59 (26) | 9.79 (23) | 1.83 (30) | 5.13 (33) | 3.85 (29) |
| Median | 1.15 | 9.39 | 9.81 | 9.02 | 1.28 | 4.50 | 3.34 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|-----------|-----------|------------|
| ● Investment | 10.67 (84) | -13.64 (94) | 6.36 (19) | 4.71 (68) | 15.26 (17) |
| ● Index | 13.54 (13) | -11.00 (52) | 5.39 (40) | 6.29 (32) | 14.09 (44) |
| Median | 12.17 | -10.97 | 4.94 | 5.43 | 13.83 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|
| Investment | 1.94 (26) | 6.86 (32) | -0.38 (91) | 1.20 (65) | 2.73 (84) | 3.56 (82) |
| Index | 1.55 (53) | 6.92 (28) | 0.66 (33) | 1.81 (22) | 3.63 (29) | 4.03 (46) |
| Median | 1.58 | 6.56 | 0.40 | 1.36 | 3.31 | 3.97 |

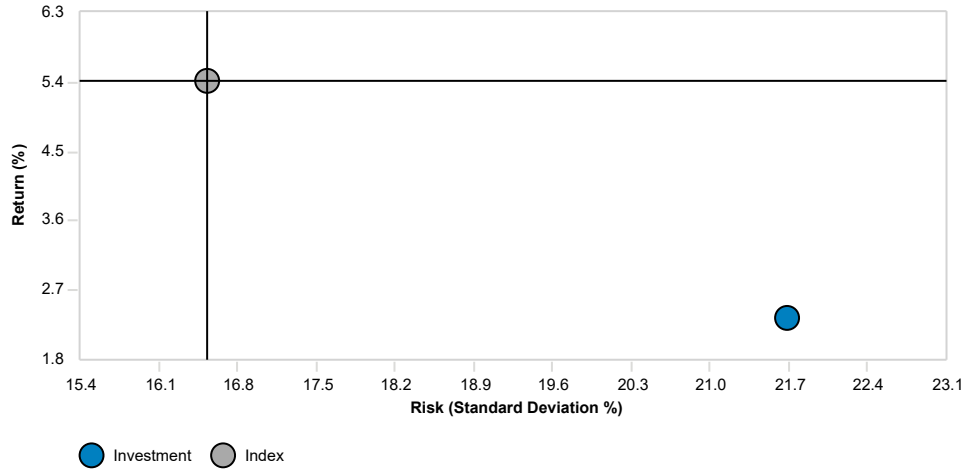
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 2.34 | 21.69 | 0.08 | 118.33 | 8 | 133.21 | 4 |
| Index | 5.43 | 16.53 | 0.22 | 100.00 | 7 | 100.00 | 5 |

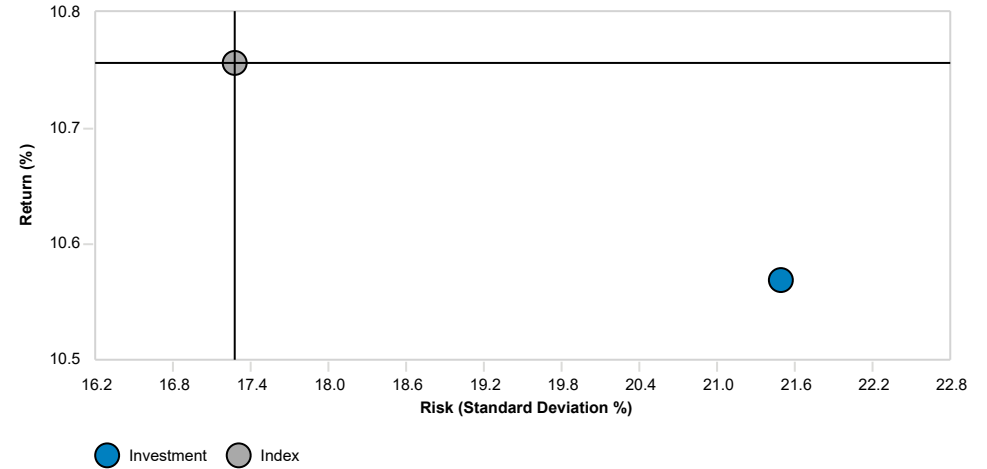
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 10.57 | 21.49 | 0.48 | 117.50 | 14 | 124.89 | 6 |
| Index | 10.76 | 17.28 | 0.56 | 100.00 | 13 | 100.00 | 7 |

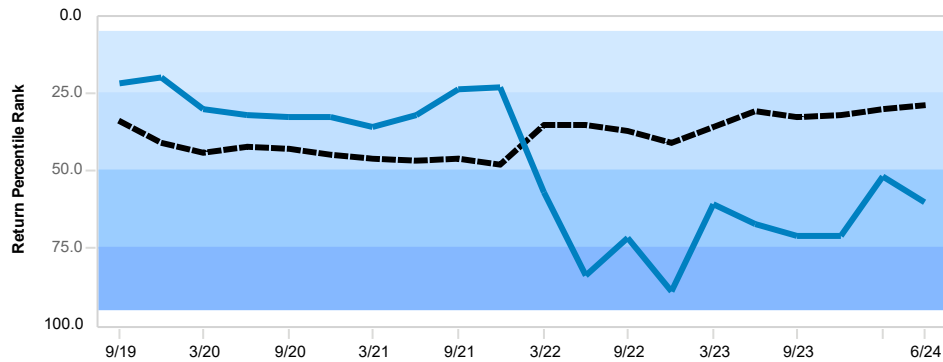
Risk and Return 3 Years



Risk and Return 5 Years

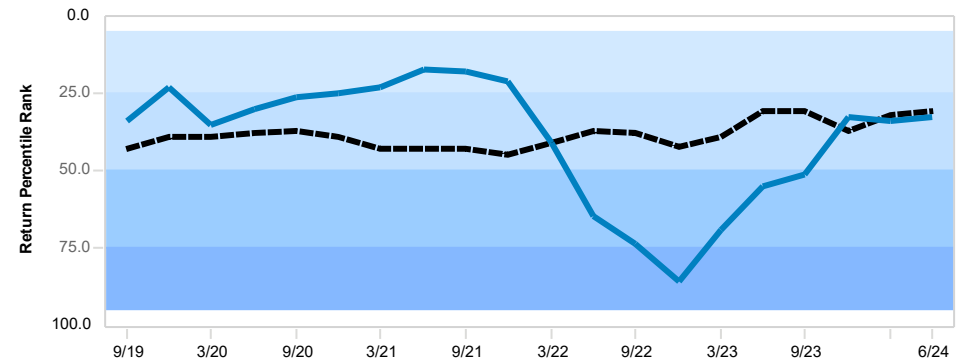


3 Year Rolling Percentile Rank IM Global Equity (MF)



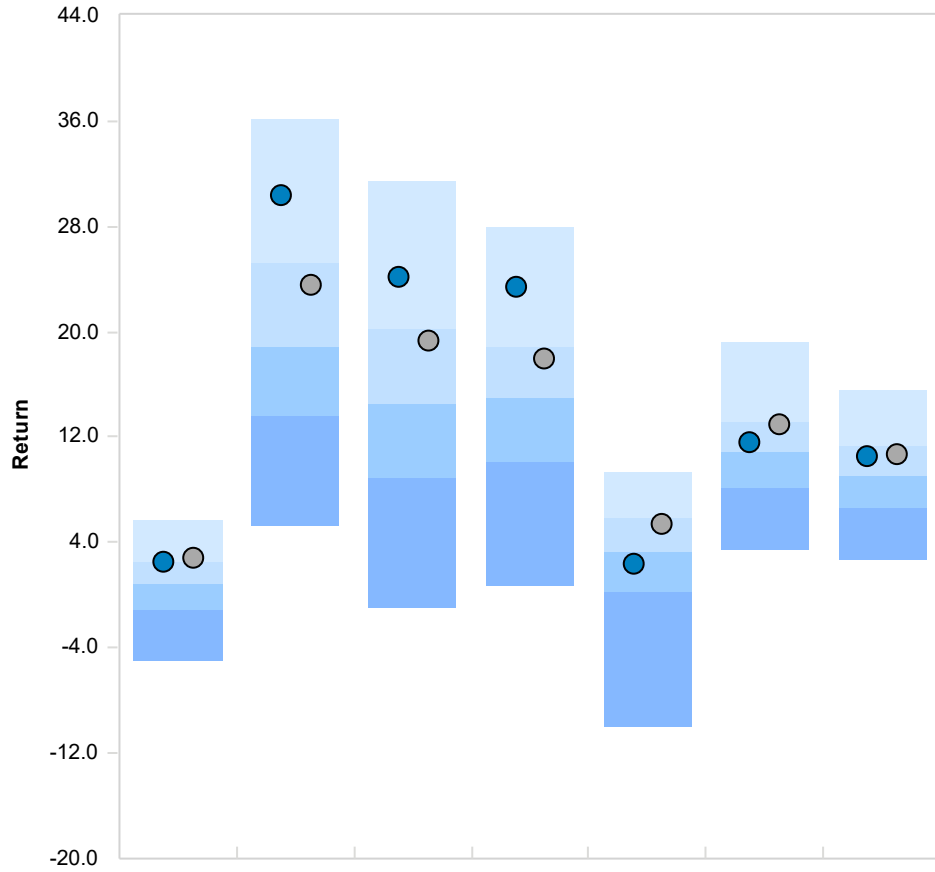
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 4 (20%) | 6 (30%) | 8 (40%) | 2 (10%) |
| Index | 20 | 0 (0%) | 20 (100%) | 0 (0%) | 0 (0%) |

5 Year Rolling Percentile Rank IM Global Equity (MF)



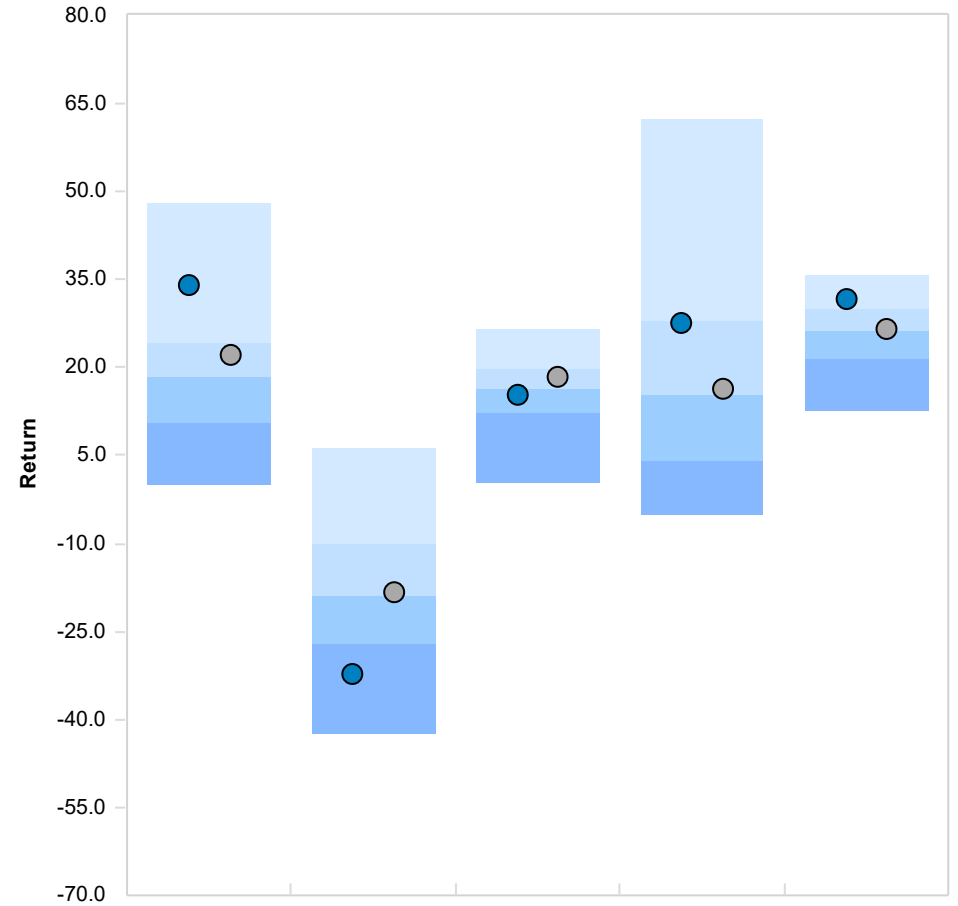
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 6 (30%) | 8 (40%) | 5 (25%) | 1 (5%) |
| Index | 20 | 0 (0%) | 20 (100%) | 0 (0%) | 0 (0%) |

Peer Group Analysis - IM Global Equity (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|------------|------------|------------|-----------|------------|------------|
| ● Investment | 2.61 (25) | 30.35 (13) | 24.13 (14) | 23.37 (10) | 2.34 (60) | 11.67 (41) | 10.57 (33) |
| ● Index | 2.87 (23) | 23.58 (32) | 19.38 (28) | 17.94 (32) | 5.43 (29) | 13.03 (27) | 10.76 (31) |
| Median | 0.95 | 18.94 | 14.45 | 14.90 | 3.28 | 10.82 | 9.05 |

Peer Group Analysis - IM Global Equity (MF)



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|------------|-------------|------------|------------|------------|
| ● Investment | 34.03 (10) | -32.14 (87) | 15.36 (58) | 27.62 (26) | 31.56 (16) |
| ● Index | 22.20 (34) | -18.36 (48) | 18.54 (34) | 16.25 (46) | 26.60 (49) |
| Median | 18.33 | -19.00 | 16.55 | 15.37 | 26.38 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 11.06 (14) | 14.39 (14) | -4.78 (54) | 8.12 (13) | 13.81 (12) | 10.03 (54) |
| Index | 8.20 (41) | 11.03 (56) | -3.40 (31) | 6.18 (30) | 7.31 (43) | 9.76 (57) |
| Median | 7.26 | 11.29 | -4.51 | 4.74 | 6.53 | 10.33 |

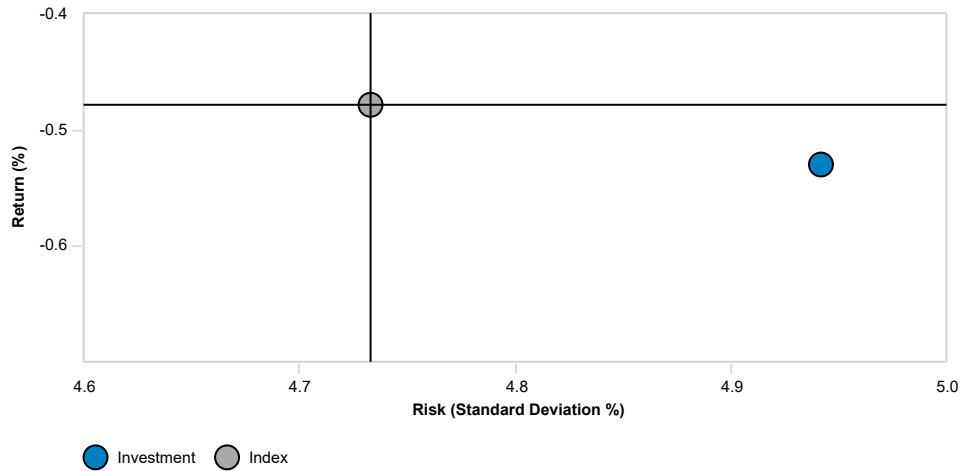
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | -0.53 | 4.94 | -0.72 | 102.68 | 6 | 103.16 | 6 |
| Index | -0.48 | 4.73 | -0.74 | 100.00 | 8 | 100.00 | 4 |

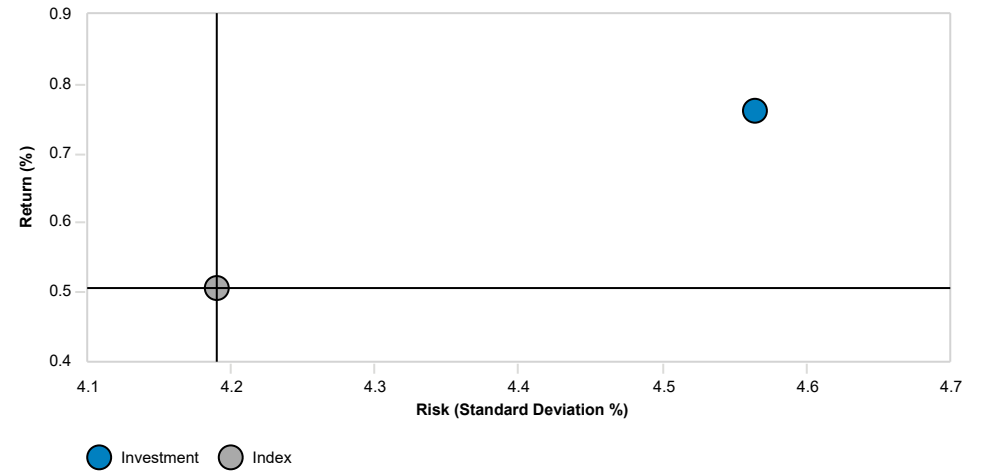
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 0.76 | 4.56 | -0.28 | 106.88 | 11 | 102.55 | 9 |
| Index | 0.51 | 4.19 | -0.37 | 100.00 | 14 | 100.00 | 6 |

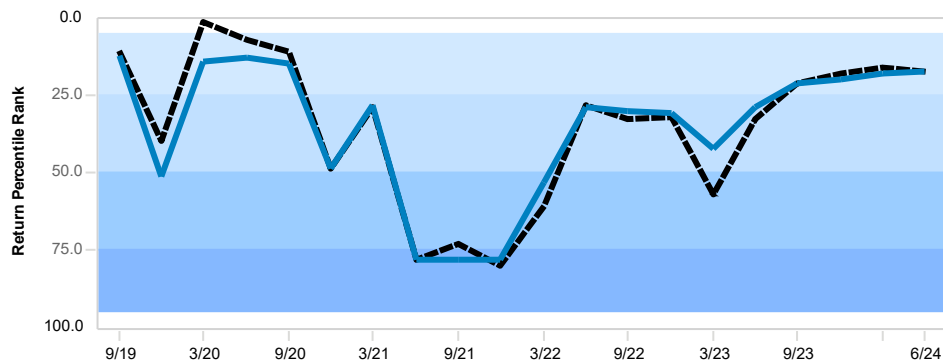
Risk and Return 3 Years



Risk and Return 5 Years

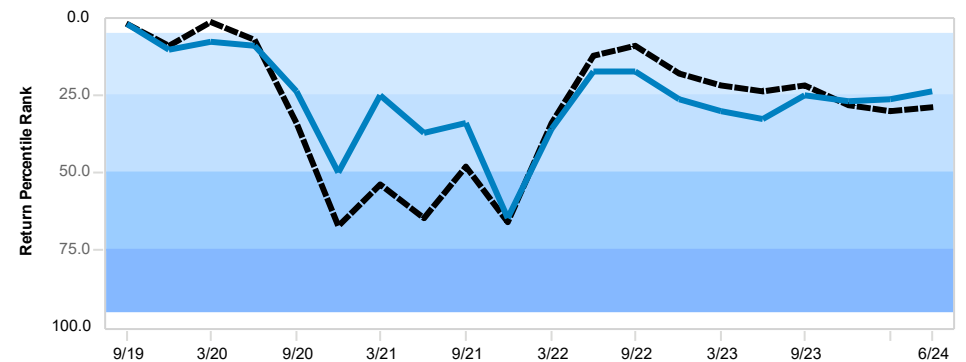


3 Year Rolling Percentile Rank IM Global Fixed Income (MF)



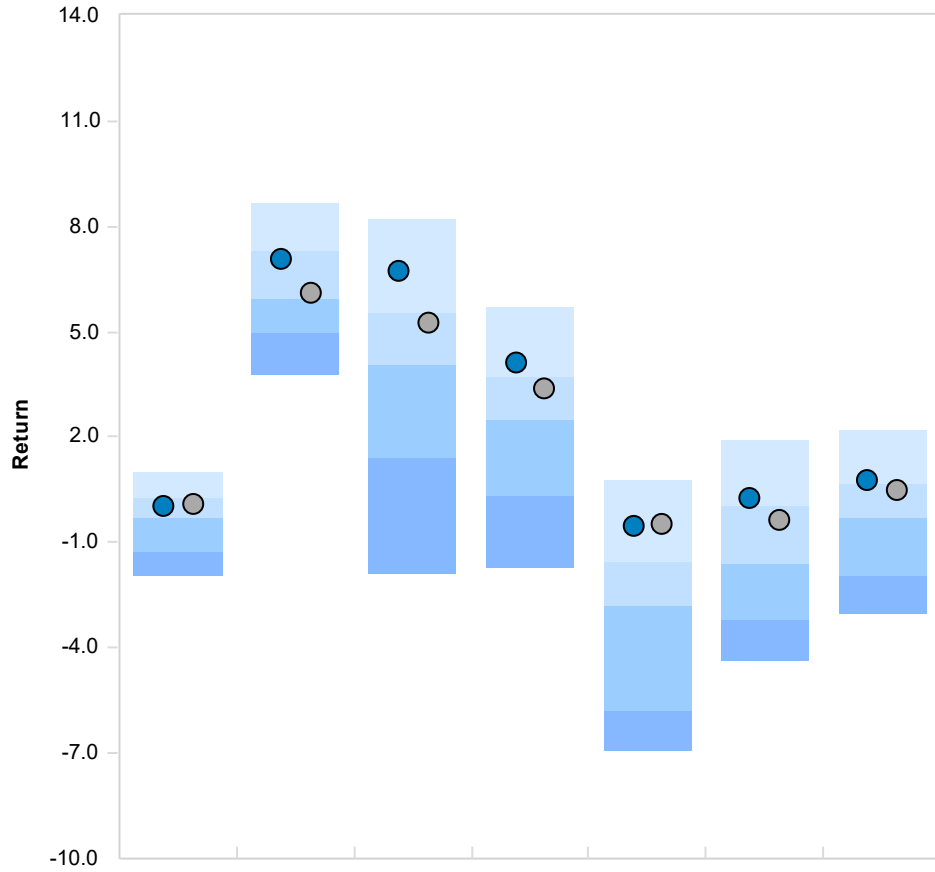
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 8 (40%) | 7 (35%) | 2 (10%) | 3 (15%) |
| Index | 20 | 8 (40%) | 7 (35%) | 3 (15%) | 2 (10%) |

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



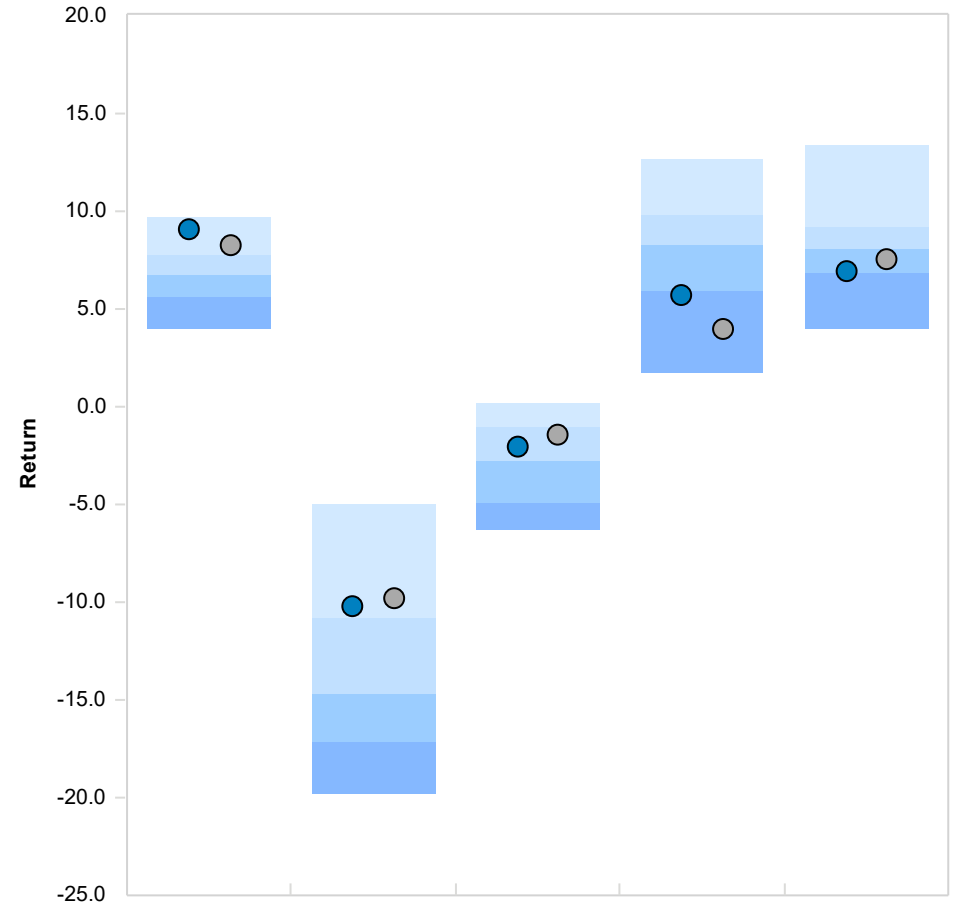
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 10 (50%) | 9 (45%) | 1 (5%) | 0 (0%) |
| Index | 20 | 10 (50%) | 6 (30%) | 4 (20%) | 0 (0%) |

Peer Group Analysis - IM Global Fixed Income (MF)



| | QTR | FYTD | 1 YR | 2 YR | 3 YR | 4 YR | 5 YR |
|--------------|-----------|-----------|-----------|-----------|------------|------------|-----------|
| ● Investment | 0.06 (32) | 7.10 (27) | 6.74 (14) | 4.12 (19) | -0.53 (17) | 0.25 (23) | 0.76 (24) |
| ● Index | 0.11 (31) | 6.09 (47) | 5.26 (28) | 3.37 (33) | -0.48 (17) | -0.35 (30) | 0.51 (29) |
| Median | -0.30 | 5.96 | 4.07 | 2.48 | -2.79 | -1.58 | -0.32 |

Peer Group Analysis - IM Global Fixed Income (MF)



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|-----------|-------------|------------|-----------|-----------|
| ● Investment | 9.05 (11) | -10.20 (22) | -2.06 (40) | 5.73 (76) | 6.92 (74) |
| ● Index | 8.32 (19) | -9.76 (20) | -1.41 (31) | 3.94 (92) | 7.57 (63) |
| Median | 6.74 | -14.66 | -2.73 | 8.29 | 8.08 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Investment | 1.10 (11) | 5.87 (82) | -0.34 (8) | 0.58 (11) | 2.75 (51) | 0.78 (91) |
| Index | 0.58 (23) | 5.36 (85) | -0.78 (12) | 0.73 (9) | 2.86 (43) | 0.18 (99) |
| Median | -0.35 | 7.37 | -2.42 | -0.58 | 2.76 | 3.53 |

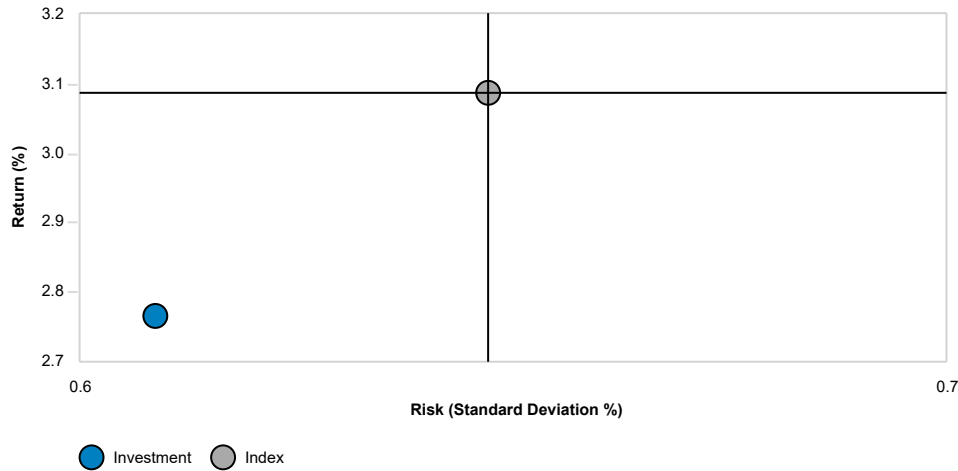
Historical Statistics 3 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 2.77 | 0.61 | -2.23 | 89.61 | 12 | -500.00 | N/A |
| Index | 3.09 | 0.65 | 0.71 | 100.00 | 12 | 100.00 | N/A |

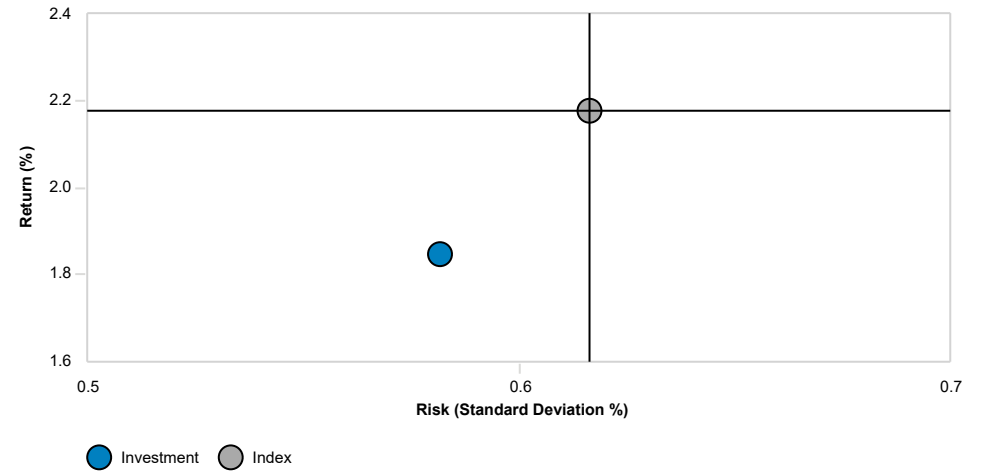
Historical Statistics 5 Years

| | Return | Standard Deviation | Sharpe Ratio | Up Market Capture | Up Quarters | Down Market Capture | Down Quarters |
|------------|--------|--------------------|--------------|-------------------|-------------|---------------------|---------------|
| Investment | 1.85 | 0.58 | -2.12 | 84.82 | 20 | -71.43 | N/A |
| Index | 2.18 | 0.62 | 0.31 | 100.00 | 20 | 100.00 | N/A |

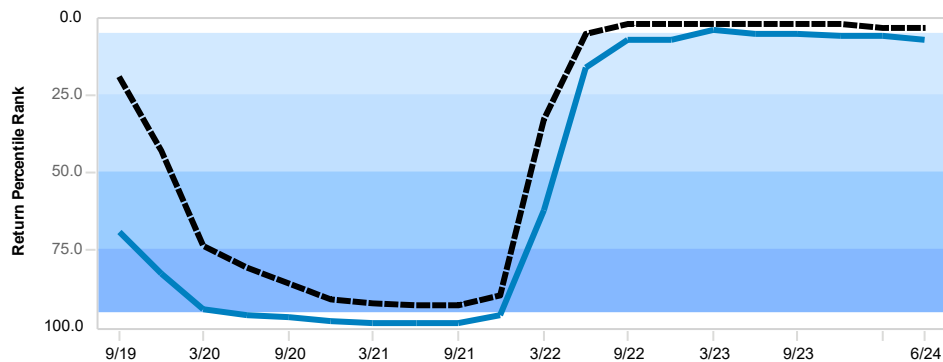
Risk and Return 3 Years



Risk and Return 5 Years

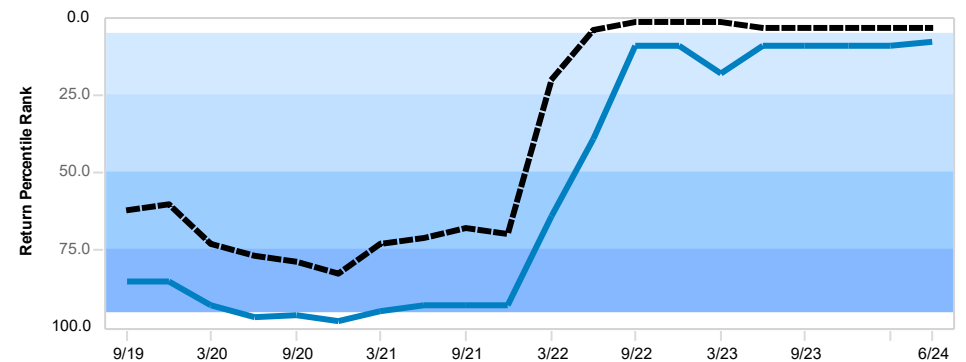


3 Year Rolling Percentile Rank IM U.S. Short Term Treasury/Govt Bonds (MF)



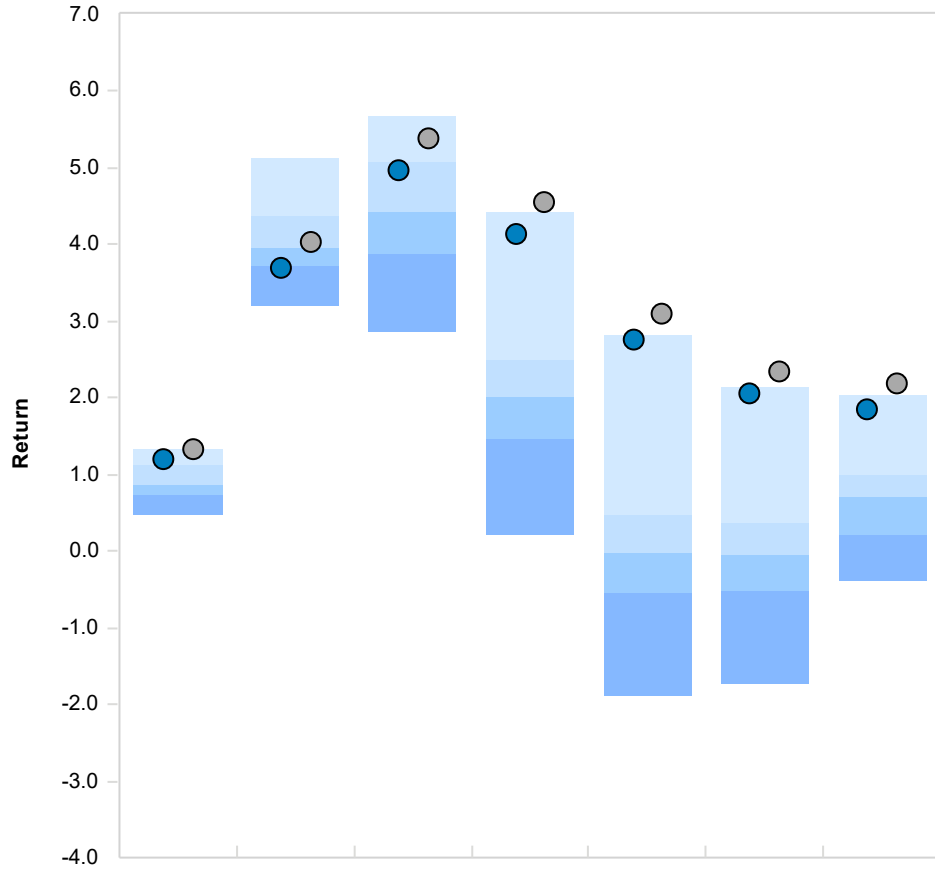
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 9 (45%) | 0 (0%) | 2 (10%) | 9 (45%) |
| Index | 20 | 10 (50%) | 2 (10%) | 1 (5%) | 7 (35%) |

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



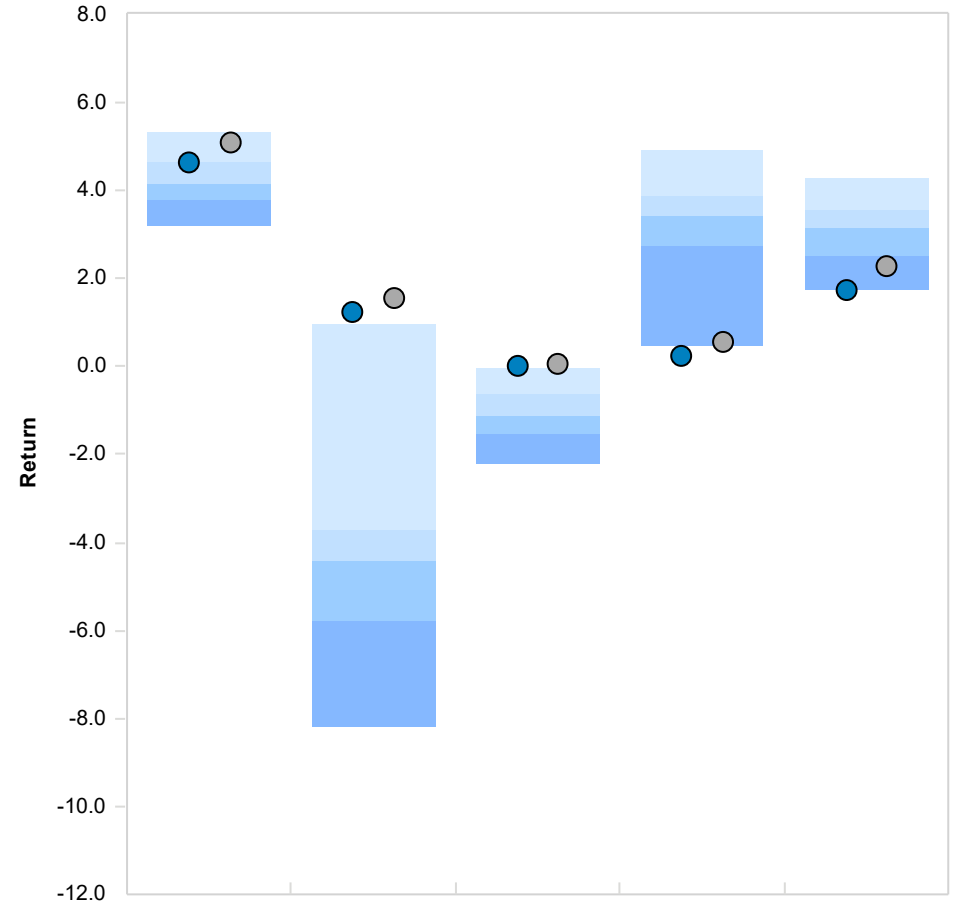
| | Total Period | 5-25 Count | 25-Median Count | Median-75 Count | 75-95 Count |
|------------|--------------|------------|-----------------|-----------------|-------------|
| Investment | 20 | 8 (40%) | 1 (5%) | 1 (5%) | 10 (50%) |
| Index | 20 | 10 (50%) | 0 (0%) | 7 (35%) | 3 (15%) |

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 | 1.21 (23) | 3.71 (76) | 4.96 (28) | 4.14 (10) | 2.77 (7) | 2.07 (8) | 1.85 (8) |
| ● Index | 1.32 (7) | 4.02 (42) | 5.39 (15) | 4.56 (5) | 3.09 (3) | 2.34 (3) | 2.18 (3) |
| Median | 0.88 | 3.96 | 4.43 | 2.01 | -0.02 | -0.04 | 0.72 |

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



| | 2023 | 2022 | 2021 | 2020 | 2019 |
|--------------|-----------|----------|----------|------------|-----------|
| ● Investment | 4.66 (25) | 1.22 (4) | 0.01 (2) | 0.22 (100) | 1.73 (96) |
| ● Index | 5.08 (12) | 1.55 (2) | 0.08 (1) | 0.57 (95) | 2.26 (84) |
| Median | 4.13 | -4.41 | -1.11 | 3.43 | 3.14 |

Comparative Performance

| | 1 Qtr Ending Mar-2024 | 1 Qtr Ending Dec-2023 | 1 Qtr Ending Sep-2023 | 1 Qtr Ending Jun-2023 | 1 Qtr Ending Mar-2023 | 1 Qtr Ending Dec-2022 |
|------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|
| Investment | 1.22 (14) | 1.24 (100) | 1.21 (17) | 1.13 (9) | 1.00 (100) | 0.78 (44) |
| Index | 1.31 (9) | 1.34 (96) | 1.31 (7) | 1.22 (5) | 1.11 (95) | 0.90 (23) |
| Median | 0.36 | 2.55 | 0.52 | -0.64 | 1.51 | 0.71 |

Fee Analysis
Total Fund
As of June 30, 2024

| | Estimated Annual Fee (%) | Market Value (\$) | Estimated Annual Fee (\$) | Fee Schedule |
|---|--------------------------|-------------------|---------------------------|------------------|
| Nationwide Inv Dest Mod Svc (NSDMX) | 0.58 | 78,243 | 454 | 0.58 % of Assets |
| Nationwide Inv Dest Mod Agrsv Svc (NDMSX) | 0.58 | 127,535 | 740 | 0.58 % of Assets |
| Nationwide Inv Dest Agrsv Svc (NDASX) | 0.58 | 94,401 | 548 | 0.58 % of Assets |
| Invesco Growth and Income A (ACGIX) | 0.79 | 518,534 | 4,096 | 0.79 % of Assets |
| Nationwide S&P 500 Index Instl Svc (GRISX) | 0.43 | 1,997,402 | 8,589 | 0.43 % of Assets |
| Fidelity® Contrafund® (FCNTX) | 0.42 | 1,500,801 | 6,303 | 0.42 % of Assets |
| Nationwide Mid Cap Market Index A (GMXAX) | 0.68 | 387,531 | 2,635 | 0.68 % of Assets |
| Nationwide Small Company Growth InSvc (NWSIX) | 1.17 | 134,794 | 1,577 | 1.17 % of Assets |
| Invesco International Growth (AIEVX) | 0.99 | 214,770 | 2,126 | 0.99 % of Assets |
| MFS International Value R3 (MINGX) | 1.03 | 277,403 | 2,857 | 1.03 % of Assets |
| American Funds New World R4 (RNWEX) | 0.93 | 84,546 | 786 | 0.93 % of Assets |
| PIMCO Total Return A (PTTAX) | 0.80 | 308,106 | 2,465 | 0.80 % of Assets |
| Cohen & Steers Real Estate Securities A (CSEIX) | 1.10 | 197,874 | 2,177 | 1.10 % of Assets |
| Allspring Discovery Fund (WFDDX) | 1.11 | 336,458 | 3,735 | 1.11 % of Assets |
| NVIT Multi-Manager Small Cap | 1.20 | 21,889 | 263 | 1.20 % of Assets |
| Invesco Oppenheimer Global A (OPPAX) | 1.06 | 46,746 | 496 | 1.06 % of Assets |
| PIMCO International Bond USD Hedged A (PFOAX) | 0.90 | 49,787 | 448 | 0.90 % of Assets |
| Nationwide Gov't Money Market | 0.08 | 434,294 | 347 | 0.08 % of Assets |

Fee information on this page is an illustrative estimate of management fees based on current reported portfolio values. Fee estimates do not reflect actual calculation methodologies or applicable carried interest.

| | |
|---------------------------------------|---|
| 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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Methodology for this Award: For the 2022 Greenwich Quality Award for Overall U.S. Investment Consulting – Midsize Consultants – Between February and November 2022, Coalition Greenwich conducted interviews with 727 individuals from 590 of the largest tax-exempt funds in the United States. These U.S.-based institutional investors are corporate and union funds, public funds, and endowment and foundation funds, with either pension or investment pool assets greater than \$150 million. Study participants were asked to provide quantitative and qualitative evaluations of their asset management and investment consulting providers, including qualitative assessments of those firms soliciting their business and detailed information on important market trends.

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