

Category Returns Report

| Asset Class | 2017 | 2017 | | | | | | | | | | | | 2017 Return | 2016 Return | 2015 Return | 2014 Return | 2013 Return | 2012 Return | 2011 Return | 2010 Return | 2009 Return | 2008 Return | 2007 Return | 2006 Return | 2005 Return | 2004 Return |
|----------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| | | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | | | | | | | | | | | | | | |
| Consumer Price Index (CPI) | 0.58 | 0.31 | 0.08 | 0.30 | 0.09 | 0.09 | -0.07 | 0.30 | 0.53 | -0.06 | 0.00 | -0.06 | 2.11 | 2.07 | 0.73 | 0.76 | 1.50 | 1.74 | 2.96 | 1.50 | 2.72 | -0.09 | 4.08 | 2.54 | 3.42 | 3.26 | |
| Money Market - Taxable | 0.27 | 0.28 | 0.07 | 0.30 | 0.28 | -0.01 | 0.33 | 0.23 | -0.06 | 0.06 | -0.17 | 0.08 | 0.48 | 0.09 | 0.02 | 0.01 | 0.02 | 0.03 | 0.03 | 0.04 | 0.17 | 2.00 | 4.63 | 4.42 | 2.59 | 0.78 | |
| Short-Term Bond | 0.44 | 0.39 | 0.05 | 0.32 | 0.47 | -0.19 | 0.37 | 0.34 | -0.20 | -0.01 | -0.49 | 0.23 | 1.73 | 2.08 | 0.19 | 1.07 | 0.45 | 3.67 | 1.66 | 4.11 | 9.30 | -4.23 | 4.29 | 4.05 | 1.45 | 1.63 | |
| Muni National Short | 0.37 | 0.70 | -0.01 | 0.77 | 0.74 | -0.03 | 0.50 | 0.75 | -0.37 | 0.06 | -0.15 | 0.38 | 1.69 | -0.15 | 0.70 | 1.44 | -0.07 | 1.92 | 3.60 | 1.61 | 5.91 | 0.86 | 3.31 | 2.95 | 1.21 | 1.19 | |
| Intermediate-Term Bond | 0.83 | 0.36 | 0.00 | 0.40 | -0.07 | -0.80 | 0.51 | 0.84 | -0.50 | 0.23 | 0.08 | 0.81 | 3.71 | 3.23 | -0.26 | 5.18 | -1.42 | 7.01 | 5.86 | 7.72 | 13.97 | -4.70 | 4.70 | 4.15 | 1.80 | 3.91 | |
| Inflation-Protected Bond | 0.49 | 0.59 | 0.24 | 0.70 | 1.30 | -0.30 | 0.63 | 0.74 | -0.40 | 0.09 | -0.53 | 0.84 | 2.72 | 4.59 | -2.36 | 1.80 | -7.85 | 6.45 | 10.93 | 5.94 | 10.88 | -4.08 | 9.86 | 0.09 | 2.09 | 7.48 | |
| Muni National Interm | 1.24 | 1.27 | -0.21 | 1.01 | 0.71 | 0.03 | 1.07 | 0.74 | -0.04 | 0.72 | 0.33 | -0.24 | 0.35 | 4.61 | -0.20 | 2.50 | 6.77 | -2.27 | 5.62 | 9.00 | 2.22 | 11.41 | -2.32 | 2.75 | 3.67 | 1.80 | 2.83 |
| High Yield Bond | 1.62 | 1.89 | 0.68 | 1.33 | 0.70 | -0.04 | 1.08 | 1.49 | 0.24 | -0.10 | 0.11 | 0.72 | 6.47 | 13.30 | -4.01 | 1.11 | 6.90 | 14.67 | 2.83 | 14.24 | 46.70 | -26.41 | 1.47 | 10.14 | 2.59 | 9.99 | |
| Emerging Markets Bond | 1.90 | 3.97 | 0.12 | 1.03 | 1.41 | 0.62 | 2.06 | 0.31 | 2.06 | 2.33 | 3.07 | 1.11 | 10.25 | 10.51 | -5.99 | -0.80 | -7.27 | 17.95 | 1.98 | 12.34 | 32.43 | -17.64 | 5.36 | 10.99 | 11.50 | 12.31 | |
| Standard & Poor's 500 | 0.62 | 5.17 | -0.60 | 1.45 | 0.71 | 1.74 | 2.68 | 0.65 | 2.16 | 4.44 | 4.24 | 1.92 | 21.83 | 11.96 | 1.38 | 13.69 | 32.39 | 16.00 | 2.11 | 15.06 | 26.46 | -37.00 | 5.49 | 15.79 | 4.91 | 10.88 | |
| Dow Jones Industrial Avg | 2.01 | 3.87 | 0.06 | 1.06 | 1.28 | 0.70 | 1.98 | 0.31 | 2.13 | 2.29 | 3.05 | 1.11 | 28.11 | 16.50 | 0.21 | 10.04 | 29.65 | 10.24 | 8.38 | 14.06 | 22.68 | -31.93 | 8.88 | 19.05 | 1.72 | 5.31 | |
| Russell 1000 | 1.81 | 3.60 | 0.08 | 1.01 | 1.09 | 0.76 | 1.84 | 0.02 | 2.32 | 2.00 | 3.10 | 1.20 | 21.69 | 12.05 | 0.92 | 13.24 | 33.11 | 16.42 | 1.50 | 16.10 | 28.43 | -37.60 | 5.77 | 15.46 | 6.27 | 11.41 | |
| Large Blend | 0.92 | 3.41 | -0.64 | 0.15 | 0.10 | 1.52 | 1.46 | -0.89 | 3.20 | 1.09 | 3.26 | 1.51 | 20.44 | 10.37 | -1.07 | 10.96 | 31.50 | 14.96 | -1.27 | 14.01 | 28.17 | -37.79 | 6.16 | 14.17 | 5.88 | 10.03 | |
| Large Value | 3.79 | 3.58 | 1.03 | 2.34 | 2.53 | 0.06 | 2.73 | 1.12 | 1.41 | 3.12 | 2.55 | 0.62 | 15.94 | 14.81 | -4.05 | 10.21 | 31.21 | 14.57 | -0.75 | 13.66 | 24.13 | -37.09 | 1.42 | 18.15 | 5.95 | 12.97 | |
| Large Growth | 0.30 | 1.48 | -0.03 | 0.97 | -1.97 | 2.53 | 0.75 | -1.71 | 6.17 | 1.09 | 2.69 | -0.28 | 27.67 | 3.23 | 3.60 | 10.00 | 33.92 | 15.34 | -2.46 | 15.53 | 35.68 | -40.67 | 13.35 | 7.05 | 6.71 | 7.81 | |
| Small Blend | -0.13 | 1.06 | -0.62 | 0.49 | -2.97 | 2.91 | 0.60 | -2.45 | 6.71 | 0.73 | 2.92 | -0.16 | 12.28 | 20.78 | -5.38 | 3.79 | 37.39 | 15.46 | -4.07 | 25.61 | 31.80 | -36.56 | -1.10 | 15.03 | 6.75 | 18.94 | |
| Small Value | 2.14 | 2.29 | 1.01 | 1.72 | 0.01 | 2.60 | 1.00 | -0.43 | 4.99 | 1.69 | 2.72 | 0.23 | 8.54 | 25.99 | -6.71 | 3.34 | 36.22 | 16.00 | -4.45 | 26.17 | 31.32 | -32.24 | -6.08 | 16.27 | 6.40 | 21.15 | |
| Small Growth | 3.39 | 1.21 | 2.98 | 2.70 | 3.40 | 0.07 | 3.00 | 0.23 | 2.05 | 1.62 | 0.72 | 1.56 | 21.50 | 11.20 | -2.41 | 2.44 | 40.91 | 13.15 | -3.55 | 26.98 | 35.46 | -41.55 | 7.59 | 10.81 | 6.02 | 12.41 | |
| Foreign Large Blend | 3.11 | 0.90 | 2.87 | 1.92 | 2.94 | 0.17 | 2.98 | -0.06 | 2.26 | 1.00 | 0.58 | 1.77 | 25.12 | 0.79 | -1.59 | -4.98 | 19.44 | 18.29 | -13.97 | 10.24 | 31.24 | -43.99 | 12.71 | 24.77 | 14.72 | 17.39 | |
| Foreign Large Value | 3.87 | 1.54 | 2.48 | 3.09 | 2.58 | 0.33 | 3.74 | 0.77 | 2.29 | 1.31 | 0.60 | 2.52 | 22.08 | 3.34 | -3.10 | -6.32 | 20.81 | 16.21 | -12.77 | 7.48 | 30.33 | -42.41 | 9.01 | 25.98 | 13.19 | 21.99 | |
| Foreign Small/Mid Value | 5.49 | 2.58 | 3.10 | 2.37 | 2.38 | 1.02 | 5.06 | 2.22 | -0.10 | 2.21 | 0.41 | 3.55 | 27.52 | 4.24 | 2.27 | -6.56 | 25.71 | 21.38 | -15.99 | 21.00 | 44.06 | -47.29 | 5.01 | 26.48 | 18.16 | 23.91 | |
| Diversified Emerging Mkts | 5.32 | 3.97 | 2.68 | 2.68 | 4.84 | -1.50 | 4.12 | 1.98 | 2.08 | 5.25 | 1.29 | -0.72 | 34.17 | 8.47 | -13.79 | -3.01 | -0.14 | 18.15 | -19.86 | 19.26 | 73.81 | -54.44 | 36.68 | 32.06 | 31.54 | 23.54 | |
| Specialty-Technology | -0.20 | 3.38 | -2.13 | 0.19 | -0.29 | 1.93 | 1.07 | -0.13 | -0.21 | -0.46 | 2.55 | 0.03 | 35.35 | 10.84 | 5.21 | 12.55 | 35.45 | 13.08 | -7.62 | 20.00 | 61.99 | -45.33 | 16.12 | 7.08 | 5.76 | 4.24 | |
| Specialty-US Real Estate | 0.83 | 2.84 | -0.82 | 1.57 | 1.29 | 0.72 | 2.27 | 0.34 | -0.26 | -0.11 | 2.51 | 1.98 | 6.22 | 6.89 | 2.41 | 28.03 | 1.55 | 17.60 | 7.51 | 27.08 | 31.26 | -39.55 | -14.66 | 33.58 | 11.51 | 32.02 | |
| Global Real Estate | 4.60 | 3.50 | -0.89 | 1.70 | -0.06 | -1.92 | 2.00 | 3.45 | -2.22 | -1.04 | 0.76 | 1.24 | 15.12 | 1.97 | -0.92 | 11.67 | 2.92 | 31.78 | -10.10 | 17.22 | 37.01 | -46.63 | -7.68 | 39.00 | 13.40 | 35.79 | |
| SPDR Gold Shares | 2.37 | 0.02 | 0.05 | -1.87 | -5.16 | -0.28 | 1.96 | -4.09 | 1.68 | -4.08 | -1.25 | 4.81 | 11.41 | 8.69 | -11.78 | -0.58 | -28.09 | 5.26 | 9.57 | 29.27 | 24.03 | 4.92 | 31.10 | 21.95 | 17.76 | | |
| MLPs | -0.89 | 1.66 | -0.92 | -0.44 | -0.11 | -2.19 | 0.59 | 1.18 | -1.13 | 3.50 | 0.00 | 1.17 | -5.78 | 27.30 | -35.22 | 6.65 | 23.63 | 4.21 | 8.93 | 21.14 | 70.34 | -33.04 | 10.29 | | | | |
| Managed Futures | 0.70 | 0.97 | 0.39 | 0.43 | 0.82 | -0.49 | 1.37 | 0.59 | -0.15 | 1.28 | 0.10 | 0.00 | 3.05 | -2.75 | -1.03 | 9.34 | -0.83 | -7.51 | -5.20 | 3.58 | -3.82 | 10.28 | | | | | |
| Hedge Funds | 0.14 | 0.21 | -2.66 | -1.51 | -1.33 | -0.19 | 2.26 | 0.40 | -0.15 | 2.14 | -0.46 | 2.99 | 7.12 | 1.25 | -0.71 | 4.13 | 9.73 | 7.67 | -2.52 | 10.95 | 18.57 | -19.07 | 12.56 | 13.86 | 7.61 | 9.64 | |
| Dow Jones AIG Comm Idx | -1.68 | -1.63 | 3.82 | 8.51 | -0.19 | 4.13 | -5.11 | -1.76 | 3.13 | -0.49 | 1.33 | 1.80 | 1.70 | 11.77 | -24.66 | -17.01 | -9.52 | -1.06 | -13.32 | 16.83 | 18.91 | -35.65 | 16.23 | 2.07 | 21.36 | 9.15 | |

| Asset Class | 2018 | 2018 | | | | | | | | | | | | 11/30/2018 | | | | | 2003-2018 | | | | | | |
|--------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------|------------|-------|--------|-------------|-------------|--------------|--------------|-------------|-------------|-------------|-------------|-------------|
| | | Jan | Feb | Mar | April | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | 3 Mo. | YTD | 12 Mo. | 3 Year Avg. | 5 Year Avg. | 10 Year Avg. | 15 Year Avg. | 2003 Return | 2002 Return | 2001 Return | 2000 Return | 1999 Return |
| Money Market - Taxable | 0.07 | 0.07 | 0.09 | 0.11 | 0.11 | 0.12 | 0.12 | 0.13 | 0.13 | 0.14 | 0.14 | 0.14 | 0.42 | 1.26 | 1.33 | 0.61 | 0.37 | 0.21 | 1.09 | 0.60 | 1.22 | 3.60 | 5.76 | 4.56 | 4.87 |
| Short-Term Bond | -0.23 | -0.21 | 0.09 | -0.03 | 0.30 | 0.01 | 0.17 | 0.35 | -0.02 | -0.05 | 0.14 | 0.14 | 0.07 | 0.55 | 0.63 | 1.40 | 1.14 | 2.80 | 2.40 | 2.54 | 5.47 | 7.27 | 7.60 | 2.36 | 6.21 |
| Muni National Short | -0.08 | -0.03 | 0.00 | -0.13 | 0.43 | 0.22 | 0.20 | 0.04 | -0.22 | -0.12 | 0.41 | 0.41 | 0.06 | 0.75 | 0.96 | 0.78 | 0.91 | 1.84 | 1.94 | 2.44 | 5.39 | 4.77 | 5.87 | 0.68 | 4.51 |
| Intermediate-Term Bond | -0.87 | -0.88 | 0.43 | -0.63 | 0.49 | -0.10 | 0.15 | 0.52 | -0.47 | -0.77 | 0.36 | 0.36 | -0.87 | -1.75 | -1.36 | 1.52 | 1.91 | 4.49 | 3.75 | 5.10 | 8.04 | 7.65 | 9.44 | -1.24 | 7.49 |
| Inflation-Protected Bond | -0.65 | -0.88 | 0.82 | -0.05 | 0.25 | 0.44 | -0.32 | 0.50 | -0.81 | -1.41 | 0.22 | 0.22 | -2.00 | -1.91 | -1.09 | 1.44 | 0.82 | 3.67 | 3.26 | 7.15 | 14.81 | 7.27 | 12.36 | 1.76 | 5.77 |
| Muni National Interm | -0.97 | -0.35 | 0.26 | -0.30 | 0.98 | 0.10 | 0.26 | 0.14 | -0.55 | -0.64 | 0.91 | 0.91 | -0.29 | -0.16 | 0.67 | 1.62 | 2.83 | 4.19 | 3.30 | 4.10 | 8.57 | 4.39 | 9.16 | -2.15 | 5.57 |
| High Yield Bond | 0.61 | -1.09 | -0.48 | 0.47 | -0.11 | 0.17 | 1.01 | 0.53 | 0.47 | -1.53 | -0.83 | -0.83 | -1.90 | -0.57 | -0.20 | 5.49 | 3.24 | 9.94 | 6.00 | 24.36 | -1.52 | 2.39 | -7.12 | 4.78 | 0.19 |
| Emerging Markets Bond | 0.97 | -1.40 | 0.11 | -1.38 | -1.95 | -1.64 | 2.23 | -2.79 | 1.63 | -1.50 | -0.24 | -0.24 | -0.14 | -5.88 | -5.21 | 3.97 | 2.60 | 8.47 | 6.66 | 30.83 | 12.69 | 12.83 | 12.68 | 27.37 | 9.77 |
| Standard Pooors 500 | 5.73 | -3.69 | -2.54 | 0.38 | 2.41 | 0.62 | 3.72 | 3.26 | 0.57 | -6.84 | 2.04 | 2.04 | -4.40 | 5.11 | 6.27 | 12.16 | 11.12 | 14.32 | 8.82 | 28.69 | -22.10 | -11.89 | -9.10 | 21.01 | 28.58 |
| Dow Jones Industrial Avg | 5.88 | -3.96 | -3.59 | 0.34 | 1.41 | -0.49 | 4.83 | 2.56 | 1.97 | -4.98 | 2.11 | 2.11 | -1.07 | 5.59 | 7.62 | 15.78 | 12.39 | 14.14 | 9.33 | 28.28 | -15.01 | -5.44 | -4.85 | 27.21 | 18.09 |
| Russell 1000 | 5.49 | -3.67 | -2.27 | 0.34 | 2.55 | 0.65 | 3.45 | 3.45 | 0.38 | -7.08 | 2.04 | 2.04 | -4.83 | 4.76 | 5.92 | 11.94 | 10.89 | 14.55 | 8.95 | 29.89 | -21.65 | -12.45 | -7.79 | 20.92 | 27.02 |
| Large Blend | 5.23 | -3.86 | -2.12 | 0.22 | 2.02 | 0.42 | 3.53 | 2.73 | 0.28 | -6.90 | 2.08 | 2.08 | -4.65 | 3.03 | 4.26 | 10.38 | 9.24 | 13.30 | 7.98 | 27.05 | -22.25 | -13.50 | -6.31 | 19.93 | 22.64 |
| Large Value | 4.25 | -4.67 | -1.93 | 0.53 | 0.85 | 0.25 | 3.74 | 1.53 | 0.13 | -5.75 | 2.45 | 2.45 | -3.29 | 0.93 | 2.47 | 9.54 | 7.95 | 12.29 | 7.63 | 28.44 | -18.69 | -4.99 | 7.87 | 5.50 | 11.73 |
| Large Growth | 7.48 | -2.57 | -2.33 | 0.56 | 3.83 | 0.68 | 2.51 | 4.55 | 0.36 | -9.01 | 1.58 | 1.58 | -7.24 | 6.95 | 7.63 | 11.60 | 10.76 | 14.98 | 8.79 | 28.66 | -27.64 | -22.30 | -13.05 | 39.73 | 33.37 |
| Small Blend | 2.37 | -4.26 | 1.08 | 0.46 | 5.10 | 0.71 | 1.68 | 3.49 | -2.32 | -9.95 | 1.13 | 1.13 | -11.09 | -1.40 | -1.64 | 8.41 | 6.19 | 13.58 | 8.23 | 43.41 | -16.22 | 8.92 | 11.89 | 15.10 | -1.60 |
| Small Value | 1.29 | -4.83 | 0.87 | 1.04 | 4.78 | 0.68 | 1.56 | 2.00 | -2.46 | -9.16 | 0.91 | 0.91 | -10.57 | -4.07 | -4.25 | 7.70 | | | | | | | | | |