

Monthly Index Report

| | 1 Mo (%) | QTD (%) | YTD (%) | Ending June 30, 2019 | | | | |
|---------------------------------------|-------------|------------|------------|----------------------|--------------|--------------|--------------|---------------|
| | | | | 1 Yr (%) | 3 Yrs (%) | 5 Yrs (%) | 7 Yrs (%) | 10 Yrs (%) |
| Equity | | | | | | | | |
| U.S. Equity | | | | | | | | |
| Broad Market | | | | | | | | |
| S&P 500 Index | 7.0 | 4.3 | 18.5 | 10.4 | 14.2 | 10.7 | 14.0 | 14.7 |
| Dow Jones Industrial Average | 7.3 | 3.2 | 15.4 | 12.2 | 16.8 | 12.3 | 13.7 | 15.0 |
| Russell 3000 Value Index | 7.1 | 3.7 | 16.0 | 7.3 | 10.2 | 7.3 | 12.0 | 13.1 |
| Russell 3000 Index | 7.0 | 4.1 | 18.7 | 9.0 | 14.0 | 10.2 | 13.8 | 14.7 |
| Russell 3000 Growth Index | 6.9 | 4.5 | 21.4 | 10.6 | 17.8 | 13.0 | 15.5 | 16.1 |
| Small Cap | | | | | | | | |
| Russell 2000 Value Index | 6.4 | 1.4 | 13.5 | -6.2 | 9.8 | 5.4 | 10.3 | 12.4 |
| Russell 2000 Index | 7.1 | 2.1 | 17.0 | -3.3 | 12.3 | 7.1 | 11.6 | 13.4 |
| Russell 2000 Growth Index | 7.7 | 2.7 | 20.4 | -0.5 | 14.7 | 8.6 | 12.9 | 14.4 |
| Mid Cap | | | | | | | | |
| Russell Mid Cap Value Index | 6.8 | 3.2 | 18.0 | 3.7 | 8.9 | 6.7 | 12.3 | 14.6 |
| Russell Mid Cap Index | 6.9 | 4.1 | 21.3 | 7.8 | 12.2 | 8.6 | 13.4 | 15.2 |
| Russell Mid Cap Growth Index | 7.0 | 5.4 | 26.1 | 13.9 | 16.5 | 11.1 | 14.8 | 16.0 |
| Large Cap | | | | | | | | |
| Russell 1000 Value Index | 7.2 | 3.8 | 16.2 | 8.5 | 10.2 | 7.5 | 12.1 | 13.2 |
| Russell 1000 Index | 7.0 | 4.2 | 18.8 | 10.0 | 14.1 | 10.5 | 14.0 | 14.8 |
| Russell 1000 Growth Index | 6.9 | 4.6 | 21.5 | 11.6 | 18.1 | 13.4 | 15.8 | 16.3 |
| Non-U.S. Equity | | | | | | | | |
| Developed Markets | | | | | | | | |
| MSCI ACWI | 6.5 | 3.6 | 16.2 | 5.7 | 11.6 | 6.2 | 9.9 | 10.1 |
| MSCI ACWI Ex-U.S. | 6.0 | 3.0 | 13.6 | 1.3 | 9.4 | 2.2 | 6.4 | 6.5 |
| MSCI EAFE Value Index | 5.3 | 1.5 | 9.6 | -2.1 | 8.5 | 0.1 | 6.0 | 5.5 |
| MSCI EAFE Index | 5.9 | 3.7 | 14.0 | 1.1 | 9.1 | 2.2 | 7.3 | 6.9 |
| MSCI EAFE Growth Index | 6.5 | 5.7 | 18.5 | 4.2 | 9.7 | 4.4 | 8.5 | 8.2 |
| MSCI EAFE Small Cap Index | 4.2 | 1.7 | 12.5 | -6.3 | 9.1 | 4.4 | 9.9 | 9.7 |
| Developing Markets | | | | | | | | |
| MSCI Emerging Markets Index | 6.2 | 0.6 | 10.6 | 1.2 | 10.7 | 2.5 | 4.2 | 5.8 |
| MSCI Emerging Markets Small Cap Index | 3.9 | -1.0 | 6.7 | -5.1 | 5.5 | 0.5 | 3.7 | 5.9 |
| MSCI Frontier Markets | 2.3 | 4.7 | 11.9 | 4.9 | 8.4 | -0.8 | 7.1 | 4.8 |

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| | Ending June 30, 2019 | | | | | | | |
|----------------------------------|----------------------|------------|------------|-------------|--------------|--------------|--------------|---------------|
| | 1 Mo (%) | QTD (%) | YTD (%) | 1 Yr (%) | 3 Yrs (%) | 5 Yrs (%) | 7 Yrs (%) | 10 Yrs (%) |
| Fixed Income | | | | | | | | |
| Broad Market | | | | | | | | |
| BBgBarc US Aggregate TR | 1.3 | 3.1 | 6.1 | 7.9 | 2.3 | 2.9 | 2.6 | 3.9 |
| BBgBarc US Int TR | 0.9 | 2.4 | 4.7 | 6.7 | 2.0 | 2.5 | 2.2 | 3.3 |
| BBgBarc US Govt/Credit TR | 1.5 | 3.5 | 6.9 | 8.5 | 2.4 | 3.1 | 2.7 | 4.1 |
| BBgBarc US Govt/Credit Int TR | 1.1 | 2.6 | 5.0 | 6.9 | 2.0 | 2.4 | 2.2 | 3.2 |
| Government | | | | | | | | |
| BBgBarc US Govt TR | 0.9 | 3.0 | 5.2 | 7.2 | 1.4 | 2.5 | 1.8 | 3.0 |
| BBgBarc US Govt 1-3 Yr TR | 0.5 | 1.5 | 2.5 | 4.0 | 1.3 | 1.2 | 1.0 | 1.2 |
| BBgBarc US Govt Int TR | 0.8 | 2.3 | 4.0 | 6.2 | 1.3 | 1.9 | 1.5 | 2.4 |
| BBgBarc US Govt Long TR | 1.3 | 6.0 | 10.9 | 12.3 | 1.4 | 5.7 | 3.7 | 6.5 |
| Credit | | | | | | | | |
| BBgBarc US Credit TR | 2.3 | 4.3 | 9.4 | 10.3 | 3.7 | 3.9 | 4.0 | 5.8 |
| BBgBarc US Credit 1-3 Yr TR | 0.6 | 1.5 | 3.2 | 4.8 | 2.2 | 1.9 | 2.0 | 2.6 |
| BBgBarc US Credit Int TR | 1.5 | 3.0 | 6.6 | 8.2 | 3.0 | 3.1 | 3.2 | 4.8 |
| BBgBarc US Credit Long TR | 3.9 | 7.0 | 15.4 | 15.0 | 5.3 | 5.8 | 5.7 | 8.4 |
| BBgBarc US High Yield TR | 2.3 | 2.5 | 9.9 | 7.5 | 7.5 | 4.7 | 6.4 | 9.2 |
| Mortgage/Asset Backed | | | | | | | | |
| BBgBarc US Mortgage TR | 0.7 | 2.0 | 4.2 | 6.2 | 2.1 | 2.6 | 2.3 | 3.2 |
| BBgBarc US ABS TR | 0.4 | 1.7 | 3.2 | 5.0 | 2.0 | 2.1 | 1.8 | 3.4 |
| Inflation Protected | | | | | | | | |
| BBgBarc US TIPS TR | 0.9 | 2.9 | 6.2 | 4.8 | 2.1 | 1.8 | 1.2 | 3.6 |
| Non-U.S. Fixed Income | | | | | | | | |
| Citi World Government Bond Index | 2.3 | 3.6 | 5.4 | 5.5 | 1.0 | 0.8 | 0.9 | 2.2 |
| BBgBarc Global Aggregate TR | 2.2 | 3.3 | 5.6 | 5.8 | 1.6 | 1.2 | 1.6 | 2.9 |
| BBgBarc Emerging Markets TR | 2.7 | 3.8 | 9.4 | 11.0 | 5.0 | 4.6 | 5.2 | 7.7 |

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation
10 Years Ending June 30, 2019

