

Monthly Index Report

	Ending August 31, 2023							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	-1.6	1.6	18.7	15.9	10.5	11.1	13.0	12.8
Dow Jones Industrial Average	-2.0	1.4	6.4	12.6	9.1	8.3	12.0	11.4
Russell 3000 Value Index	-2.8	0.8	5.8	8.2	11.7	6.8	8.4	9.0
Russell 3000 Index	-1.9	1.6	18.0	14.8	9.8	10.2	12.4	12.2
Russell 3000 Growth Index	-1.1	2.3	31.0	21.0	7.9	13.0	16.1	15.1
Small Cap								
Russell 2000 Value Index	-4.8	2.4	4.9	2.2	13.5	3.2	6.9	7.4
Russell 2000 Index	-5.0	0.8	9.0	4.7	8.1	3.1	7.7	8.0
Russell 2000 Growth Index	-5.2	-0.8	12.7	6.8	2.7	2.5	8.0	8.2
Mid Cap								
Russell Mid Cap Value Index	-3.5	0.7	5.9	5.7	12.1	6.1	7.7	8.9
Russell Mid Cap Index	-3.5	0.4	9.4	8.4	9.2	7.3	9.5	10.0
Russell Mid Cap Growth Index	-3.3	-0.4	15.5	13.0	3.8	8.0	11.2	11.0
Large Cap								
Russell 1000 Value Index	-2.7	0.7	5.9	8.6	11.6	7.1	8.5	9.1
Russell 1000 Index	-1.7	1.6	18.6	15.4	9.9	10.8	12.8	12.6
Russell 1000 Growth Index	-0.9	2.4	32.2	21.9	8.3	13.8	16.6	15.6
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-2.8	0.8	14.8	13.9	7.2	7.5	9.3	8.6
MSCI ACWI Ex-U.S.	-4.5	-0.6	8.8	11.9	4.0	3.3	5.4	4.4
MSCI EAFE Value Index	-3.0	1.4	10.9	20.7	9.7	3.4	5.2	3.8
MSCI EAFE Index	-3.8	-0.7	10.9	17.9	6.1	4.1	6.0	4.9
MSCI EAFE Growth Index	-4.7	-2.8	11.0	15.2	2.2	4.5	6.5	5.8
MSCI EAFE Small Cap Index	-3.3	1.0	6.5	9.2	2.4	1.5	5.1	5.7
Developing Markets								
MSCI Emerging Markets Index	-6.2	-0.3	4.6	1.3	-1.4	1.0	3.8	3.0
MSCI Emerging Markets Small Cap Index	-1.4	5.1	16.1	13.0	10.8	6.2	6.5	5.4
MSCI Frontier Markets	-0.9	6.0	11.6	0.4	3.3	2.4	4.2	3.0

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	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	-0.6	-0.7	1.4	-1.2	-4.4	0.5	0.3	1.5
BBgBarc US Int TR	-0.3	-0.1	1.5	-0.4	-3.1	0.7	0.5	1.3
BBgBarc US Govt/Credit TR	-0.6	-0.7	1.5	-0.9	-4.6	0.8	0.4	1.6
BBgBarc US Govt/Credit Int TR	0.0	0.2	1.8	0.6	-2.6	1.2	0.8	1.5
Government								
BBgBarc US Govt TR	-0.5	-0.8	0.7	-2.0	-5.0	0.2	-0.2	0.9
BBgBarc US Govt 1-3 Yr TR	0.4	0.7	1.7	1.3	-0.9	1.0	0.8	0.8
BBgBarc US Govt Int TR	0.1	0.2	1.3	-0.1	-2.8	0.8	0.4	1.0
BBgBarc US Govt Long TR	-2.8	-4.9	-1.3	-9.6	-13.4	-1.9	-2.5	1.6
Credit								
BBgBarc US Credit TR	-0.7	-0.4	2.7	0.8	-4.1	1.3	1.1	2.5
BBgBarc US Credit 1-3 Yr TR	0.3	0.9	2.3	2.2	-0.3	1.6	1.5	1.5
BBgBarc US Credit Int TR	-0.1	0.4	2.6	1.8	-2.2	1.7	1.4	2.2
BBgBarc US Credit Long TR	-1.9	-2.1	2.8	-1.1	-7.5	0.7	0.5	3.3
BBgBarc US High Yield TR	0.3	1.7	7.1	7.2	1.8	3.3	4.1	4.5
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-0.8	-0.9	1.0	-2.1	-4.1	-0.3	-0.1	1.1
BBgBarc US ABS TR	0.3	0.7	2.4	2.1	-0.6	1.6	1.3	1.6
Inflation Protected								
BBgBarc US TIPS TR	-0.9	-0.8	1.1	-3.7	-1.5	2.3	1.8	2.1
Non-U.S. Fixed Income								
Citi World Government Bond Index	-1.4	-1.1	0.6	-0.9	-7.8	-2.1	-1.9	-0.7
BBgBarc Global Aggregate TR	-1.4	-0.7	0.7	-0.1	-6.1	-1.2	-1.0	0.1
BBgBarc Emerging Markets TR	-1.2	0.0	3.3	4.0	-3.9	1.0	0.9	2.8

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending August 31, 2023

