

## Monthly Index Report

	1 Mo (%)	QTD (%)	YTD (%)	Ending September 30, 2023				
				1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
<b>Equity</b>								
<b>U.S. Equity</b>								
<b>Broad Market</b>								
S&P 500 Index	-4.8	-3.3	13.1	21.6	10.1	9.9	12.2	11.9
Dow Jones Industrial Average	-3.4	-2.1	2.7	19.2	8.6	7.1	11.5	10.8
Russell 3000 Value Index	-3.9	-3.2	1.7	14.0	11.2	6.0	7.8	8.3
Russell 3000 Index	-4.8	-3.3	12.4	20.5	9.4	9.1	11.6	11.3
Russell 3000 Growth Index	-5.5	-3.3	23.8	26.6	7.5	11.7	15.0	13.9
<b>Small Cap</b>								
Russell 2000 Value Index	-5.2	-3.0	-0.5	7.8	13.3	2.6	5.9	6.2
Russell 2000 Index	-5.9	-5.1	2.5	8.9	7.2	2.4	6.6	6.6
Russell 2000 Growth Index	-6.6	-7.3	5.2	9.6	1.1	1.6	6.8	6.7
<b>Mid Cap</b>								
Russell Mid Cap Value Index	-5.1	-4.5	0.5	11.0	11.0	5.2	6.8	7.9
Russell Mid Cap Index	-5.0	-4.7	3.9	13.4	8.1	6.4	8.7	9.0
Russell Mid Cap Growth Index	-4.9	-5.2	9.9	17.5	2.6	7.0	10.4	9.9
<b>Large Cap</b>								
Russell 1000 Value Index	-3.9	-3.2	1.8	14.4	11.0	6.2	7.9	8.4
Russell 1000 Index	-4.7	-3.1	13.0	21.2	9.5	9.6	12.0	11.6
Russell 1000 Growth Index	-5.4	-3.1	25.0	27.7	8.0	12.4	15.6	14.5
<b>Non-U.S. Equity</b>								
<b>Developed Markets</b>								
MSCI ACWI	-4.1	-3.4	10.1	20.8	6.9	6.5	8.6	7.6
MSCI ACWI Ex-U.S.	-3.2	-3.8	5.3	20.4	3.7	2.6	4.7	3.3
MSCI EAFE Value Index	-0.8	0.6	9.9	31.5	11.1	2.8	5.0	3.0
MSCI EAFE Index	-3.4	-4.1	7.1	25.6	5.8	3.2	5.3	3.8
MSCI EAFE Growth Index	-6.0	-8.6	4.3	20.0	0.4	3.2	5.3	4.4
MSCI EAFE Small Cap Index	-4.4	-3.5	1.8	17.9	1.1	0.8	4.0	4.3
<b>Developing Markets</b>								
MSCI Emerging Markets Index	-2.6	-2.9	1.8	11.7	-1.7	0.6	3.2	2.1
MSCI Emerging Markets Small Cap Index	-2.1	2.9	13.7	23.1	10.6	6.5	6.0	4.6
MSCI Frontier Markets	-3.8	2.0	7.4	6.5	1.7	1.6	3.3	2.2

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	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
<b>Fixed Income</b>								
<b>Broad Market</b>								
BBgBarc US Aggregate TR	-2.5	-3.2	-1.2	0.6	-5.2	0.1	-0.1	1.1
BBgBarc US Int TR	-1.8	-1.9	-0.3	1.4	-3.7	0.4	0.2	1.1
BBgBarc US Govt/Credit TR	-2.3	-3.0	-0.9	0.9	-5.3	0.4	0.1	1.3
BBgBarc US Govt/Credit Int TR	-1.1	-0.8	0.7	2.2	-2.9	1.0	0.6	1.3
<b>Government</b>								
BBgBarc US Govt TR	-2.2	-3.0	-1.4	-0.7	-5.7	0.0	-0.5	0.7
BBgBarc US Govt 1-3 Yr TR	0.0	0.7	1.7	2.5	-0.9	1.0	0.8	0.8
BBgBarc US Govt Int TR	-0.9	-0.8	0.3	1.3	-3.2	0.7	0.2	0.8
BBgBarc US Govt Long TR	-7.3	-11.8	-8.5	-9.0	-15.7	-2.8	-3.4	0.8
<b>Credit</b>								
BBgBarc US Credit TR	-2.6	-3.0	0.0	3.5	-4.8	0.9	0.7	2.1
BBgBarc US Credit 1-3 Yr TR	-0.1	0.8	2.2	3.5	-0.3	1.6	1.4	1.5
BBgBarc US Credit Int TR	-1.3	-0.9	1.3	3.8	-2.6	1.5	1.2	2.0
BBgBarc US Credit Long TR	-5.3	-7.2	-2.6	2.5	-9.0	-0.2	-0.1	2.7
BBgBarc US High Yield TR	-1.2	0.5	5.9	10.3	1.8	3.0	3.8	4.2
<b>Mortgage/Asset Backed</b>								
BBgBarc US Mortgage TR	-3.2	-4.1	-2.3	-0.2	-5.1	-0.8	-0.6	0.6
BBgBarc US ABS TR	-0.4	0.2	2.0	2.8	-0.8	1.5	1.2	1.5
<b>Inflation Protected</b>								
BBgBarc US TIPS TR	-1.8	-2.6	-0.8	1.2	-2.0	2.1	1.5	1.7
<b>Non-U.S. Fixed Income</b>								
Citi World Government Bond Index	-3.2	-4.3	-2.7	1.0	-8.7	-2.6	-2.4	-1.2
BBgBarc Global Aggregate TR	-2.9	-3.6	-2.2	2.2	-6.9	-1.6	-1.5	-0.4
BBgBarc Emerging Markets TR	-2.3	-2.3	0.9	7.6	-4.2	0.2	0.6	2.3

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation  
10 Years Ending September 30, 2023

