

Monthly Index Report

| | Ending December 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 | 4.5 | 11.7 | 26.3 | 26.3 | 10.0 | 15.7 | 13.4 | 12.0 |
| Dow Jones Industrial Average | 4.9 | 13.1 | 16.2 | 16.2 | 9.4 | 12.5 | 12.1 | 11.1 |
| Russell 3000 Value Index | 5.9 | 9.8 | 11.7 | 11.7 | 8.8 | 10.8 | 8.2 | 8.3 |
| Russell 3000 Index | 5.3 | 12.1 | 26.0 | 26.0 | 8.5 | 15.2 | 12.8 | 11.5 |
| Russell 3000 Growth Index | 4.8 | 14.1 | 41.2 | 41.2 | 8.1 | 18.8 | 17.0 | 14.3 |
| Small Cap | | | | | | | | |
| Russell 2000 Value Index | 12.4 | 15.3 | 14.6 | 14.6 | 7.9 | 10.0 | 6.1 | 6.8 |
| Russell 2000 Index | 12.2 | 14.0 | 16.9 | 16.9 | 2.2 | 10.0 | 7.3 | 7.2 |
| Russell 2000 Growth Index | 12.0 | 12.7 | 18.7 | 18.7 | -3.5 | 9.2 | 8.1 | 7.2 |
| Mid Cap | | | | | | | | |
| Russell Mid Cap Value Index | 7.8 | 12.1 | 12.7 | 12.7 | 8.4 | 11.2 | 7.8 | 8.3 |
| Russell Mid Cap Index | 7.7 | 12.8 | 17.2 | 17.2 | 5.9 | 12.7 | 10.1 | 9.4 |
| Russell Mid Cap Growth Index | 7.6 | 14.5 | 25.9 | 25.9 | 1.3 | 13.8 | 12.5 | 10.6 |
| Large Cap | | | | | | | | |
| Russell 1000 Value Index | 5.5 | 9.5 | 11.5 | 11.5 | 8.9 | 10.9 | 8.3 | 8.4 |
| Russell 1000 Index | 4.9 | 12.0 | 26.5 | 26.5 | 9.0 | 15.5 | 13.2 | 11.8 |
| Russell 1000 Growth Index | 4.4 | 14.2 | 42.7 | 42.7 | 8.9 | 19.5 | 17.7 | 14.9 |
| Non-U.S. Equity | | | | | | | | |
| Developed Markets | | | | | | | | |
| MSCI ACWI | 4.8 | 11.0 | 22.2 | 22.2 | 5.7 | 11.7 | 10.0 | 7.9 |
| MSCI ACWI Ex-U.S. | 5.0 | 9.8 | 15.6 | 15.6 | 1.5 | 7.1 | 6.3 | 3.8 |
| MSCI EAFE Value Index | 4.9 | 8.2 | 18.9 | 18.9 | 7.6 | 7.1 | 5.5 | 3.2 |
| MSCI EAFE Index | 5.3 | 10.4 | 18.2 | 18.2 | 4.0 | 8.2 | 6.9 | 4.3 |
| MSCI EAFE Growth Index | 5.7 | 12.7 | 17.6 | 17.6 | 0.3 | 8.8 | 8.0 | 5.1 |
| MSCI EAFE Small Cap Index | 7.3 | 11.1 | 13.2 | 13.2 | -0.7 | 6.6 | 6.0 | 4.8 |
| Developing Markets | | | | | | | | |
| MSCI Emerging Markets Index | 3.9 | 7.9 | 9.8 | 9.8 | -5.1 | 3.7 | 5.0 | 2.7 |
| MSCI Emerging Markets Small Cap Index | 4.4 | 8.9 | 23.9 | 23.9 | 6.5 | 9.9 | 8.3 | 5.3 |
| MSCI Frontier Markets | 3.0 | 4.0 | 11.6 | 11.6 | -0.5 | 3.3 | 3.8 | 2.0 |

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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 | 3.8 | 6.8 | 5.5 | 5.5 | -3.3 | 1.1 | 1.3 | 1.8 |
| BBgBarc US Int TR | 3.0 | 5.5 | 5.2 | 5.2 | -2.1 | 1.1 | 1.3 | 1.6 |
| BBgBarc US Govt/Credit TR | 3.7 | 6.6 | 5.7 | 5.7 | -3.5 | 1.4 | 1.5 | 2.0 |
| BBgBarc US Govt/Credit Int TR | 2.3 | 4.6 | 5.2 | 5.2 | -1.6 | 1.6 | 1.6 | 1.7 |
| Government | | | | | | | | |
| BBgBarc US Govt TR | 3.3 | 5.6 | 4.1 | 4.1 | -3.7 | 0.6 | 0.9 | 1.3 |
| BBgBarc US Govt 1-3 Yr TR | 1.2 | 2.6 | 4.3 | 4.3 | -0.1 | 1.3 | 1.2 | 1.1 |
| BBgBarc US Govt Int TR | 2.1 | 4.0 | 4.3 | 4.3 | -1.8 | 1.0 | 1.1 | 1.2 |
| BBgBarc US Govt Long TR | 8.6 | 12.7 | 3.1 | 3.1 | -11.3 | -1.2 | 0.0 | 2.3 |
| Credit | | | | | | | | |
| BBgBarc US Credit TR | 4.2 | 8.2 | 8.2 | 8.2 | -3.2 | 2.4 | 2.3 | 2.8 |
| BBgBarc US Credit 1-3 Yr TR | 1.3 | 3.0 | 5.3 | 5.3 | 0.5 | 2.0 | 1.9 | 1.7 |
| BBgBarc US Credit Int TR | 2.7 | 5.6 | 6.9 | 6.9 | -1.3 | 2.4 | 2.3 | 2.5 |
| BBgBarc US Credit Long TR | 7.3 | 13.7 | 10.7 | 10.7 | -6.5 | 2.7 | 2.6 | 3.9 |
| BBgBarc US High Yield TR | 3.7 | 7.2 | 13.4 | 13.4 | 2.0 | 5.4 | 4.6 | 4.6 |
| Mortgage/Asset Backed | | | | | | | | |
| BBgBarc US Mortgage TR | 4.3 | 7.5 | 5.0 | 5.0 | -2.9 | 0.3 | 0.7 | 1.4 |
| BBgBarc US ABS TR | 1.9 | 3.5 | 5.5 | 5.5 | 0.2 | 1.9 | 1.8 | 1.8 |
| Inflation Protected | | | | | | | | |
| BBgBarc US TIPS TR | 2.7 | 4.7 | 3.9 | 3.9 | -1.0 | 3.2 | 2.5 | 2.4 |
| Non-U.S. Fixed Income | | | | | | | | |
| Citi World Government Bond Index | 4.2 | 8.1 | 5.2 | 5.2 | -7.2 | -1.4 | -0.1 | -0.3 |
| BBgBarc Global Aggregate TR | 4.2 | 8.1 | 5.7 | 5.7 | -5.5 | -0.3 | 0.6 | 0.4 |
| BBgBarc Emerging Markets TR | 4.2 | 8.1 | 9.1 | 9.1 | -3.1 | 1.8 | 2.1 | 3.0 |

Monthly Index Report

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

