

Monthly Index Report

	Ending February 29, 2024							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	5.3	7.1	7.1	30.5	11.9	14.8	13.6	12.7
Dow Jones Industrial Average	2.5	3.8	3.8	22.0	10.2	10.9	11.8	11.6
Russell 3000 Value Index	3.7	3.5	3.5	13.5	8.0	9.2	8.1	8.6
Russell 3000 Index	5.4	6.6	6.6	28.6	9.9	13.9	12.9	12.0
Russell 3000 Growth Index	6.9	9.2	9.2	44.0	11.4	18.0	17.3	15.1
Small Cap								
Russell 2000 Value Index	3.3	-1.4	-1.4	5.6	2.5	6.6	5.8	6.5
Russell 2000 Index	5.7	1.5	1.5	10.0	-0.9	6.9	7.2	7.1
Russell 2000 Growth Index	8.1	4.7	4.7	14.2	-4.6	6.5	8.2	7.3
Mid Cap								
Russell Mid Cap Value Index	4.8	2.9	2.9	10.9	6.8	8.9	7.5	8.2
Russell Mid Cap Index	5.6	4.1	4.1	15.5	5.5	10.3	9.9	9.5
Russell Mid Cap Growth Index	7.5	6.9	6.9	25.0	3.1	11.6	12.6	10.9
Large Cap								
Russell 1000 Value Index	3.7	3.8	3.8	14.0	8.4	9.4	8.2	8.7
Russell 1000 Index	5.4	6.9	6.9	29.8	10.7	14.4	13.3	12.4
Russell 1000 Growth Index	6.8	9.5	9.5	45.9	12.5	18.8	18.0	15.7
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	4.3	4.9	4.9	23.1	6.8	10.5	9.9	8.4
MSCI ACWI Ex-U.S.	2.5	1.5	1.5	12.5	1.3	5.4	5.8	4.0
MSCI EAFE Value Index	0.2	0.1	0.1	12.1	6.3	5.4	5.1	3.0
MSCI EAFE Index	1.8	2.4	2.4	14.4	4.4	6.8	6.6	4.4
MSCI EAFE Growth Index	3.4	4.6	4.6	16.6	2.4	7.7	7.8	5.5
MSCI EAFE Small Cap Index	0.4	-1.3	-1.3	6.3	-1.9	4.2	4.9	4.3
Developing Markets								
MSCI Emerging Markets Index	4.8	-0.1	-0.1	8.7	-6.3	1.9	3.7	3.0
MSCI Emerging Markets Small Cap Index	2.7	1.0	1.0	21.6	4.7	8.7	7.0	5.3
MSCI Frontier Markets	0.1	1.1	1.1	10.7	-0.3	2.4	3.1	1.7

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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	-1.4	-1.7	-1.7	3.3	-3.2	0.6	0.9	1.4	
BBgBarc US Int TR	-1.2	-1.2	-1.2	3.7	-2.1	0.7	1.0	1.3	
BBgBarc US Govt/Credit TR	-1.4	-1.6	-1.6	3.7	-3.1	0.9	1.1	1.6	
BBgBarc US Govt/Credit Int TR	-1.0	-0.8	-0.8	4.4	-1.5	1.2	1.3	1.5	
Government									
BBgBarc US Govt TR	-1.3	-1.6	-1.6	2.3	-3.4	0.2	0.5	1.0	
BBgBarc US Govt 1-3 Yr TR	-0.4	-0.1	-0.1	4.3	-0.1	1.2	1.2	1.0	
BBgBarc US Govt Int TR	-1.1	-0.8	-0.8	3.6	-1.8	0.8	0.9	1.1	
BBgBarc US Govt Long TR	-2.3	-4.4	-4.4	-2.8	-9.9	-2.0	-0.9	1.2	
Credit									
BBgBarc US Credit TR	-1.4	-1.6	-1.6	5.7	-2.8	1.6	1.9	2.4	
BBgBarc US Credit 1-3 Yr TR	-0.2	0.2	0.2	5.2	0.6	1.9	1.9	1.7	
BBgBarc US Credit Int TR	-0.9	-0.7	-0.7	5.8	-1.1	1.9	2.0	2.2	
BBgBarc US Credit Long TR	-2.6	-3.5	-3.5	5.5	-5.7	1.3	1.7	3.0	
BBgBarc US High Yield TR	0.3	0.3	0.3	11.0	1.8	4.2	4.2	4.3	
Mortgage/Asset Backed									
BBgBarc US Mortgage TR	-1.6	-2.1	-2.1	2.3	-3.3	-0.3	0.3	1.0	
BBgBarc US ABS TR	-0.3	0.2	0.2	5.1	0.3	1.8	1.8	1.8	
Inflation Protected									
BBgBarc US TIPS TR	-1.1	-0.9	-0.9	2.5	-0.9	2.7	2.2	2.1	
Non-U.S. Fixed Income									
Citi World Government Bond Index	-1.3	-2.8	-2.8	2.5	-6.9	-2.0	-0.7	-0.9	
BBgBarc Global Aggregate TR	-1.3	-2.6	-2.6	3.1	-5.5	-1.0	0.0	-0.1	
BBgBarc Emerging Markets TR	0.4	-0.2	-0.2	7.9	-2.4	1.0	1.6	2.8	

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending February 29, 2024

