

## Monthly Index Report

|                                       | Ending February 28, 2019 |            |            |             |              |              |              |               |
|---------------------------------------|--------------------------|------------|------------|-------------|--------------|--------------|--------------|---------------|
|                                       | 1 Mo<br>(%)              | QTD<br>(%) | YTD<br>(%) | 1 Yr<br>(%) | 3 Yrs<br>(%) | 5 Yrs<br>(%) | 7 Yrs<br>(%) | 10 Yrs<br>(%) |
| <b>Equity</b>                         |                          |            |            |             |              |              |              |               |
| <b>U.S. Equity</b>                    |                          |            |            |             |              |              |              |               |
| <b>Broad Market</b>                   |                          |            |            |             |              |              |              |               |
| S&P 500 Index                         | 3.2                      | 11.5       | 11.5       | 4.7         | 15.3         | 10.7         | 13.1         | 16.7          |
| Dow Jones Industrial Average          | 4.0                      | 11.6       | 11.6       | 5.9         | 19.0         | 12.4         | 13.2         | 16.8          |
| Russell 3000 Value Index              | 3.2                      | 11.5       | 11.5       | 3.3         | 13.0         | 8.0          | 11.4         | 15.4          |
| Russell 3000 Index                    | 3.5                      | 12.4       | 12.4       | 5.0         | 15.5         | 10.2         | 12.9         | 16.8          |
| Russell 3000 Growth Index             | 3.8                      | 13.3       | 13.3       | 6.6         | 18.0         | 12.3         | 14.2         | 18.1          |
| <b>Small Cap</b>                      |                          |            |            |             |              |              |              |               |
| Russell 2000 Value Index              | 3.9                      | 15.2       | 15.2       | 4.4         | 15.0         | 6.5          | 10.6         | 15.4          |
| Russell 2000 Index                    | 5.2                      | 17.0       | 17.0       | 5.6         | 16.7         | 7.4          | 11.5         | 16.6          |
| Russell 2000 Growth Index             | 6.5                      | 18.8       | 18.8       | 6.7         | 18.3         | 8.2          | 12.3         | 17.7          |
| <b>Mid Cap</b>                        |                          |            |            |             |              |              |              |               |
| Russell Mid Cap Value Index           | 3.2                      | 13.8       | 13.8       | 2.6         | 12.6         | 7.4          | 11.6         | 17.3          |
| Russell Mid Cap Index                 | 4.3                      | 15.5       | 15.5       | 5.6         | 14.5         | 8.6          | 12.2         | 17.8          |
| Russell Mid Cap Growth Index          | 5.9                      | 18.0       | 18.0       | 9.8         | 17.2         | 10.2         | 13.1         | 18.5          |
| <b>Large Cap</b>                      |                          |            |            |             |              |              |              |               |
| Russell 1000 Value Index              | 3.2                      | 11.2       | 11.2       | 3.2         | 12.8         | 8.1          | 11.5         | 15.4          |
| Russell 1000 Index                    | 3.4                      | 12.0       | 12.0       | 5.0         | 15.4         | 10.4         | 13.0         | 16.8          |
| Russell 1000 Growth Index             | 3.6                      | 12.9       | 12.9       | 6.6         | 18.0         | 12.6         | 14.4         | 18.2          |
| <b>Non-U.S. Equity</b>                |                          |            |            |             |              |              |              |               |
| <b>Developed Markets</b>              |                          |            |            |             |              |              |              |               |
| MSCI ACWI                             | 2.7                      | 10.8       | 10.8       | -0.8        | 12.9         | 6.3          | 8.3          | 12.7          |
| MSCI ACWI Ex-U.S.                     | 2.0                      | 9.7        | 9.7        | -6.5        | 10.7         | 2.5          | 4.4          | 9.6           |
| MSCI EAFE Value Index                 | 1.7                      | 8.5        | 8.5        | -7.9        | 9.4          | 0.6          | 4.6          | 8.9           |
| MSCI EAFE Index                       | 2.5                      | 9.3        | 9.3        | -6.0        | 9.3          | 2.1          | 5.5          | 9.6           |
| MSCI EAFE Growth Index                | 3.4                      | 10.1       | 10.1       | -4.2        | 9.2          | 3.4          | 6.2          | 10.2          |
| MSCI EAFE Small Cap Index             | 2.2                      | 10.5       | 10.5       | -10.5       | 10.2         | 4.3          | 8.2          | 13.5          |
| <b>Developing Markets</b>             |                          |            |            |             |              |              |              |               |
| MSCI Emerging Markets Index           | 0.2                      | 9.0        | 9.0        | -9.9        | 15.0         | 4.1          | 2.1          | 10.3          |
| MSCI Emerging Markets Small Cap Index | 1.3                      | 6.8        | 6.8        | -14.3       | 9.0          | 2.0          | 2.0          | 11.7          |
| MSCI Frontier Markets                 | 0.8                      | 5.6        | 5.6        | -15.3       | 7.4          | 0.9          | 5.5          | 8.2           |

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|----------------------------------|--------------------------|------------|------------|-------------|--------------|--------------|--------------|---------------|
|                                  | 1 Mo<br>(%)              | QTD<br>(%) | YTD<br>(%) | 1 Yr<br>(%) | 3 Yrs<br>(%) | 5 Yrs<br>(%) | 7 Yrs<br>(%) | 10 Yrs<br>(%) |
| <b>Fixed Income</b>              |                          |            |            |             |              |              |              |               |
| <b>Broad Market</b>              |                          |            |            |             |              |              |              |               |
| BBgBarc US Aggregate TR          | -0.1                     | 1.0        | 1.0        | 3.2         | 1.7          | 2.3          | 2.1          | 3.7           |
| BBgBarc US Int TR                | 0.0                      | 0.9        | 0.9        | 3.4         | 1.4          | 2.0          | 1.9          | 3.3           |
| BBgBarc US Govt/Credit TR        | -0.1                     | 1.1        | 1.1        | 3.0         | 1.8          | 2.3          | 2.2          | 3.8           |
| BBgBarc US Govt/Credit Int TR    | 0.1                      | 1.0        | 1.0        | 3.2         | 1.4          | 1.8          | 1.7          | 3.1           |
| <b>Government</b>                |                          |            |            |             |              |              |              |               |
| BBgBarc US Govt TR               | -0.3                     | 0.2        | 0.2        | 3.2         | 0.5          | 1.7          | 1.4          | 2.4           |
| BBgBarc US Govt 1-3 Yr TR        | 0.1                      | 0.4        | 0.4        | 2.3         | 0.8          | 0.8          | 0.8          | 1.1           |
| BBgBarc US Govt Int TR           | -0.1                     | 0.4        | 0.4        | 3.1         | 0.6          | 1.3          | 1.1          | 2.0           |
| BBgBarc US Govt Long TR          | -1.2                     | -0.5       | -0.5       | 4.0         | -0.2         | 4.5          | 3.0          | 5.1           |
| <b>Credit</b>                    |                          |            |            |             |              |              |              |               |
| BBgBarc US Credit TR             | 0.2                      | 2.4        | 2.4        | 2.7         | 3.5          | 3.1          | 3.2          | 6.0           |
| BBgBarc US Credit 1-3 Yr TR      | 0.3                      | 0.9        | 0.9        | 3.0         | 2.0          | 1.6          | 1.7          | 3.0           |
| BBgBarc US Credit Int TR         | 0.3                      | 1.9        | 1.9        | 3.5         | 2.7          | 2.5          | 2.8          | 5.1           |
| BBgBarc US Credit Long TR        | -0.1                     | 3.4        | 3.4        | 1.0         | 5.4          | 4.7          | 4.4          | 8.5           |
| BBgBarc US High Yield TR         | 1.7                      | 6.3        | 6.3        | 4.3         | 9.8          | 4.5          | 6.1          | 11.5          |
| <b>Mortgage/Asset Backed</b>     |                          |            |            |             |              |              |              |               |
| BBgBarc US Mortgage TR           | -0.1                     | 0.7        | 0.7        | 3.6         | 1.4          | 2.3          | 2.0          | 3.1           |
| BBgBarc US ABS TR                | 0.3                      | 0.8        | 0.8        | 3.1         | 1.6          | 1.7          | 1.6          | 4.1           |
| <b>Inflation Protected</b>       |                          |            |            |             |              |              |              |               |
| BBgBarc US TIPS TR               | 0.0                      | 1.3        | 1.3        | 1.9         | 1.7          | 1.5          | 0.8          | 3.8           |
| <b>Non-U.S. Fixed Income</b>     |                          |            |            |             |              |              |              |               |
| Citi World Government Bond Index | -0.9                     | 0.5        | 0.5        | -1.3        | 1.4          | 0.3          | 0.2          | 2.3           |
| BBgBarc Global Aggregate TR      | -0.6                     | 0.9        | 0.9        | -0.6        | 2.0          | 0.8          | 0.9          | 3.2           |
| BBgBarc Emerging Markets TR      | 0.8                      | 4.0        | 4.0        | 3.0         | 5.9          | 4.6          | 4.7          | 8.8           |

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation  
10 Years Ending February 28, 2019

