

Monthly Indices Report

As of February 28, 2023

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
EQUITY									
S&P 500 TR USD	-2.44	3.69	-2.28	3.69	-7.69	3.65	12.15	9.82	12.25
S&P 500 Growth TR	-1.94	3.58	-4.32	3.58	-16.45	-1.50	10.71	9.96	13.40
S&P 500 Value TR USD	-2.98	3.81	-0.25	3.81	1.47	8.58	12.24	8.73	10.43
S&P 500 PR	-2.61	3.40	-2.70	3.40	-9.23	2.07	10.35	7.91	10.12
S&P MidCap 400 TR	-1.81	7.25	1.31	7.25	-0.62	3.59	14.47	8.58	10.67
S&P MidCap 400 Growth TR	-0.83	6.24	-0.16	6.24	-4.85	-1.74	11.59	7.24	10.27
S&P MidCap 400 Value TR USD	-2.79	8.28	2.82	8.28	3.63	9.01	16.82	9.55	10.74
S&P SmallCap 600 TR USD	-1.23	8.15	0.89	8.15	-3.50	0.28	13.84	7.86	10.91
S&P SmallCap 600 Growth TR	-0.81	6.36	-0.98	6.36	-6.98	-3.73	11.21	7.46	11.04
S&P SmallCap 600 Value TR	-1.66	10.09	2.91	10.09	0.02	4.35	16.11	8.03	10.62
S&P 1000 TR	-1.64	7.52	1.19	7.52	-1.49	2.57	14.29	8.37	10.75
S&P 1500 TR	-2.37	4.01	-1.99	4.01	-7.19	3.55	12.33	9.69	12.10
DJ Industrial Average TR USD	-3.94	-1.13	-5.18	-1.13	-1.59	4.80	10.96	7.77	11.34
NYSE Composite PR	-3.79	1.61	-2.23	1.61	-5.42	1.38	7.61	4.05	5.69
AMEX Composite	-3.30	2.75	-9.36	2.75	6.94	27.80	24.28	11.62	6.04
NASDAQ Composite TR USD	-1.01	9.61	0.11	9.61	-15.96	-6.10	11.04	10.50	14.94
Russell 1000 TR USD	-2.38	4.17	-1.89	4.17	-8.21	2.17	11.92	9.68	12.09
Russell 1000 Growth TR USD	-1.19	7.05	-1.15	7.05	-13.34	-1.24	12.06	11.55	14.26
Russell 1000 Value TR USD	-3.53	1.47	-2.62	1.47	-2.81	5.72	10.96	7.22	9.60
Russell 2000 TR USD	-1.69	7.89	0.89	7.89	-6.02	-6.01	10.08	6.01	9.06
Russell 2000 Growth TR USD	-1.08	8.76	1.78	8.76	-7.92	-12.79	6.51	5.06	9.31
Russell 2000 Value TR USD	-2.31	7.02	0.00	7.02	-4.40	0.97	12.87	6.38	8.46
Russell 2500 TR USD	-2.35	7.42	1.03	7.42	-5.42	-2.56	11.48	7.67	9.96
Russell 2500 Growth TR USD	-1.58	8.27	1.83	8.27	-8.24	-11.03	8.10	7.34	10.69
Russell 2500 Value TR USD	-2.83	6.88	0.53	6.88	-3.70	3.27	12.66	6.96	8.77
Russell 3000 TR USD	-2.34	4.39	-1.72	4.39	-8.07	1.60	11.79	9.42	11.87
Russell 3000 Growth TR USD	-1.18	7.16	-0.97	7.16	-13.01	-2.04	11.70	11.11	13.91
Russell 3000 Value TR USD	-3.45	1.79	-2.46	1.79	-2.92	5.40	11.07	7.16	9.52
Russell Mid Cap TR USD	-2.43	5.68	-0.03	5.68	-4.99	0.86	11.46	8.40	10.68
Russell Mid Cap Growth TR USD	-0.99	7.65	1.19	7.65	-8.31	-6.34	8.66	8.74	11.45
Russell Mid Cap Value TR USD	-3.20	4.62	-0.70	4.62	-3.42	4.82	11.96	7.27	9.63
Russell Top 200 TR USD	-2.36	3.63	-2.55	3.63	-9.34	2.66	12.08	10.16	12.64
Russell Top 200 Value TR USD	-3.69	-0.08	-3.58	-0.08	-2.47	6.21	10.42	7.18	9.60
Russell Small Cap Complete TR USD	-1.61	8.91	1.80	8.91	-10.06	-7.76	9.88	7.24	9.99
Russell Small Cap Complete Growth TR USD	-0.20	10.61	3.26	10.61	-15.01	-15.97	8.04	8.03	11.47
Russell Small Cap Complete Value TR USD	-2.80	7.48	0.57	7.48	-5.58	0.66	10.41	5.74	8.11
Wilshire 5000 Total Mkt TR USD	-2.34	4.40	-1.73	4.40	-8.10	2.11	12.11	9.64	12.03
Wilshire 4500 Completion TR USD	-1.61	8.58	1.77	8.58	-9.51	-5.89	11.36	8.13	10.69
MSCI EAFE NR USD	-2.09	5.84	5.93	5.84	-3.14	-0.20	6.84	2.64	4.83
MSCI EAFE NR LCL	0.62	6.96	3.74	6.96	5.54	7.48	9.46	5.67	7.48
MSCI EAFE Growth NR USD	-2.80	5.46	4.27	5.46	-7.15	-4.10	5.59	3.55	5.62
MSCI EAFE Value NR USD	-1.40	6.21	7.55	6.21	0.61	3.43	7.46	1.31	3.79
MSCI EAFE Small Cap NR USD	-2.17	5.14	6.26	5.14	-9.68	-5.67	5.29	0.68	6.08
MSCI World NR USD	-2.40	4.50	0.06	4.50	-7.33	1.30	9.90	6.88	8.77
MSCI World NR LCL	-1.57	4.83	-0.49	4.83	-4.90	3.58	10.60	7.88	9.82
MSCI World Ex US NR USD	-2.33	5.67	5.16	5.67	-3.75	0.27	7.09	2.99	4.77
MSCI World Ex USA NR LCL	0.29	6.72	3.27	6.72	4.67	7.56	9.48	5.84	7.42
MSCI ACWI NR USD	-2.87	4.10	0.00	4.10	-8.26	-0.55	8.81	5.82	7.93
MSCI ACWI NR LCL	-1.92	4.46	-0.49	4.46	-5.55	1.86	9.69	7.06	9.22
MSCI ACWI Ex USA NR USD	-3.51	4.32	3.54	4.32	-7.19	-3.85	5.27	1.62	3.94
MSCI ACWI Ex USA NR LCL	-1.12	5.26	2.22	5.26	0.00	2.11	7.52	4.45	6.68
MSCI ACWI Ex USA Value NR USD	-2.75	4.81	4.84	4.81	-3.88	0.80	6.31	0.75	2.99
MSCI ACWI Ex USA Value NR LCL	-0.33	5.73	3.52	5.73	3.82	7.14	8.56	3.58	5.76
MSCI ACWI Ex USA Growth NR USD	-4.28	3.82	2.23	3.82	-10.61	-8.49	3.77	2.15	4.69
MSCI ACWI Ex USA Growth NR LCL	-1.92	4.78	0.92	4.78	-3.93	-2.91	6.01	4.99	7.41
MSCI Pacific NR USD	-4.82	1.94	2.27	1.94	-6.63	-5.31	4.21	0.90	4.40
MSCI Pacific NR LCL	-0.84	4.22	0.53	4.22	5.70	4.17	9.41	4.86	8.02
MSCI Pacific Ex Japan NR USD	-6.47	1.60	2.03	1.60	-1.54	-1.74	5.50	2.41	3.22
MSCI Pacific Ex Japan NR LCL	-3.47	2.20	1.57	2.20	3.25	2.87	4.59	4.25	6.03
MSCI Europe NR USD	-0.62	8.00	8.01	8.00	-1.07	2.80	8.33	3.61	5.09

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
MSCI Europe NR LCL	1.41	8.49	5.54	8.49	5.70	9.55	9.55	6.18	7.23
MSCI Europe Ex UK NR USD	-0.88	8.38	8.53	8.38	-1.40	1.28	8.32	3.79	5.69
MSCI Europe Ex UK NR LCL	1.25	9.25	5.83	9.25	4.08	7.59	9.23	6.26	7.74
MSCI UK NR USD	0.25	6.78	6.35	6.78	-0.08	7.94	8.36	3.04	3.61
MSCI United Kingdom NR LCL	1.94	6.09	4.62	6.09	10.74	15.99	10.31	5.74	5.98
MSCI Japan NR USD	-3.84	2.14	2.41	2.14	-9.30	-7.18	3.42	0.06	5.12
MSCI Japan NR JPY	0.72	5.44	-0.03	5.44	7.27	4.96	11.79	5.07	9.30
MSCI US Small Cap 1750 GR USD	-1.76	8.31	1.70	8.31	-4.35	-1.58	13.15	7.92	10.12
S&P Developed Small TR USD	-2.46	7.00	3.21	7.00	-5.51	-2.80	9.79	5.04	8.37
S&P Developed Ex US Small TR USD	-2.22	6.29	7.02	6.29	-8.80	-5.51	6.22	1.15	5.98
S&P Developed Property TR USD	-4.62	3.86	1.09	3.86	-14.66	-1.41	0.19	2.89	4.27
Value Line 100 TR USD	0.15	10.14	4.05	10.14	-12.07	-4.06	3.26	0.04	5.96
Emerging Market Equity									
MSCI EM NR USD	-6.48	0.90	-0.52	0.90	-15.28	-13.02	0.97	-1.87	1.52
MSCI EM GR USD	-6.48	0.92	-0.45	0.92	-14.91	-12.69	1.34	-1.50	1.89
MSCI EM USD	-6.54	0.80	-0.85	0.80	-17.70	-15.16	-1.40	-4.21	-0.89
MSCI EM LCL	-4.72	1.48	-0.78	1.48	-13.05	-11.86	0.71	-1.33	2.22
Specialty									
ICE BofAML US Convt Bonds TR USD	-1.07	5.06	1.56	5.06	-10.55	-10.01	10.33	10.36	11.15
ICE BofAML Fxd Rate Pref TR USD	-2.16	6.89	4.84	6.89	-2.84	-2.10	0.57	2.62	4.07
FTSE NAREIT All REITs TR	-6.04	3.64	-1.64	3.64	-12.47	2.72	2.75	6.89	6.66
FTSE NAREIT Equity REITs TR USD	-4.80	5.36	-0.06	5.36	-11.69	4.71	4.09	7.37	6.56
FTSE NAREIT Equity REITs TR USD	-4.80	5.36	-0.06	5.36	-11.69	4.71	4.09	7.37	6.56
Fixed Income									
BBgBarc US Agg Bond TR USD	-2.59	0.41	-0.04	0.41	-9.72	-6.25	-3.77	0.53	1.12
BBgBarc US Agg Interm TR USD	-2.08	0.23	-0.03	0.23	-7.22	-4.94	-2.66	0.66	1.02
BBgBarc US Govt/Credit TR USD	-2.59	0.34	-0.14	0.34	-10.06	-6.38	-3.89	0.73	1.22
BBgBarc US Govt/Credit Interm TR USD	-1.80	0.04	-0.14	0.04	-6.22	-4.36	-2.17	1.01	1.11
BBgBarc US Govt/Credit Long TR USD	-4.96	1.30	-0.10	1.30	-20.31	-11.99	-8.59	0.10	1.88
BBgBarc US Credit TR USD	-3.01	0.69	0.26	0.69	-10.15	-6.76	-3.82	1.05	1.91
BBgBarc US Interm Credit TR USD	-1.91	0.41	0.33	0.41	-6.10	-4.40	-1.90	1.47	1.77
BBgBarc US Long Credit TR USD	-5.16	1.24	0.10	1.24	-17.20	-10.92	-7.25	0.41	2.39
BBgBarc US Government TR USD	-2.31	0.11	-0.40	0.11	-9.96	-6.12	-4.14	0.37	0.64
BBgBarc US Government Long TR USD	-4.73	1.37	-0.35	1.37	-24.02	-13.30	-10.91	-0.70	0.97
BBgBarc US MBS TR USD	-2.64	0.57	0.12	0.57	-9.10	-6.04	-3.59	-0.05	0.82
BBgBarc ABS TR USD	-0.85	0.56	1.22	0.56	-2.61	-2.07	-0.55	1.41	1.28
BBgBarc CMBS ERISA Eligible TR USD	-1.87	0.72	0.76	0.72	-7.72	-5.25	-2.82	1.26	1.64
BBgBarc CMBS IG TR USD	-1.86	0.74	0.77	0.74	-7.77	-5.21	-2.86	1.24	1.69
BBgBarc US Govt 1-3 Yr TR USD	-0.77	-0.04	0.14	-0.04	-2.76	-2.22	-0.95	0.81	0.65
BBgBarc US Govt/Credit 1-3 Yr TR USD	-0.74	0.05	0.24	0.05	-2.51	-2.07	-0.75	1.00	0.87
BBgBarc US Corporate High Yield TR USD	-1.29	2.47	1.83	2.47	-5.46	-2.46	1.34	2.87	4.09
BBgBarc US Long Corporate TR USD	-5.45	1.08	-0.08	1.08	-17.49	-11.17	-7.21	0.42	2.48
BBgBarc Municipal TR USD	-2.26	0.55	0.83	0.55	-5.10	-2.90	-1.60	1.66	2.11
BBgBarc US Universal TR USD	-2.46	0.57	0.23	0.57	-9.30	-6.07	-3.42	0.68	1.39
BBgBarc Gbl Infl Linked US TIPS TR USD	-1.37	0.44	-0.59	0.44	-10.40	-2.52	0.20	2.57	1.23
ICE BofAML 1-3Y US Trsy TR USD	-0.72	-0.04	0.16	-0.04	-2.69	-2.10	-0.89	0.83	0.65
ICE BofAML US High Yield TR USD	-1.29	2.57	1.79	2.57	-5.52	-2.41	1.14	2.70	4.02
ICE BofAML US 3M Trsy Bill Yld USD	0.35	0.73	1.08	0.73	2.61	1.33	0.92	1.36	0.83
FTSE USBIG	-2.57	0.53	-0.02	0.53	-9.75	-6.26	-3.77	0.55	1.13
FTSE USBIG Treasury/Govt Spnsd	-2.28	0.34	-0.37	0.34	-9.80	-5.84	-4.05	0.39	0.64
FTSE USBIG Mortgage	-2.61	0.48	0.05	0.48	-9.15	-6.19	-3.65	-0.04	0.81
FTSE HY Market TR USD	-1.28	2.54	1.89	2.54	-5.30	-2.24	1.31	2.71	3.86
FTSE STRIPS 10+ Yr USD	-6.17	2.77	-0.40	2.77	-29.66	-15.71	-13.69	-1.26	1.17
FTSE WGBI USD	-3.34	-0.25	-0.42	-0.25	-15.82	-11.27	-6.64	-2.78	-1.00
FTSE WGBI LCL	-1.71	0.36	-1.81	0.36	-11.08	-6.79	-4.99	-0.79	0.89
FTSE WGBI Hdg USD	-1.59	0.63	-1.46	0.63	-9.95	-6.07	-4.35	0.20	1.57
FTSE WGBI NonUSD USD	-4.11	-0.71	-0.46	-0.71	-19.79	-14.71	-8.49	-4.83	-2.01
FTSE WGBI NonUSD LCL	-1.27	0.36	-2.91	0.36	-11.95	-7.44	-5.66	-1.60	0.84
FTSE WGBI NonUSD Hdg USD	-1.04	0.84	-2.30	0.84	-9.97	-6.20	-4.58	0.00	1.93
JPM GBI Broad TR USD	-3.32	-0.51	-0.21	-0.51	-14.83	-10.31	-6.11	-2.31	-0.66
JPM GBI Global TR Hdg USD	-1.48	0.60	-1.22	0.60	-9.37	-5.61	-4.14	0.40	1.62
JPM EMBI Global TR USD	-2.21	0.84	1.22	0.84	-8.20	-7.16	-4.52	-0.41	1.59
JPM EMBI Plus TR USD	-3.37	0.09	0.07	0.09	-11.57	-12.75	-8.74	-3.32	-0.11

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
Commodities									
Bloomberg Commodity TR	-4.70	-5.17	-7.49	-5.17	-4.73	13.17	15.51	5.27	-1.63
S&P GSCI TR	-3.83	-3.91	-5.24	-3.91	-0.30	21.00	16.63	5.62	-3.66
S&P GSCI Brent Crude Spot	-2.35	-2.86	-4.05	-2.86	-14.82	13.82	18.88	5.21	-2.76
S&P GSCI Gold Spot	-5.58	0.58	4.36	0.58	-3.37	3.07	5.44	6.86	1.53

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