

Monthly Index Report

	Ending September 30, 2021							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	-4.7	0.6	15.9	30.0	16.0	16.9	14.0	16.6
Dow Jones Industrial Average	-4.2	-1.5	12.1	24.2	11.0	15.7	12.9	14.7
Russell 3000 Value Index	-3.4	-0.9	16.6	36.6	9.9	10.9	9.4	13.5
Russell 3000 Index	-4.5	-0.1	15.0	31.9	16.0	16.9	13.9	16.6
Russell 3000 Growth Index	-5.5	0.7	13.5	27.6	21.3	22.3	18.1	19.4
Small Cap								
Russell 2000 Value Index	-2.0	-3.0	22.9	63.9	8.6	11.0	10.2	13.2
Russell 2000 Index	-2.9	-4.4	12.4	47.7	10.5	13.4	11.9	14.6
Russell 2000 Growth Index	-3.8	-5.7	2.8	33.3	11.7	15.3	13.2	15.7
Mid Cap								
Russell Mid Cap Value Index	-3.7	-1.0	18.2	42.4	10.3	10.6	9.6	13.9
Russell Mid Cap Index	-4.1	-0.9	15.2	38.1	14.2	14.4	12.2	15.5
Russell Mid Cap Growth Index	-4.8	-0.8	9.6	30.4	19.1	19.3	15.4	17.5
Large Cap								
Russell 1000 Value Index	-3.5	-0.8	16.1	35.0	10.1	10.9	9.3	13.5
Russell 1000 Index	-4.6	0.2	15.2	31.0	16.4	17.1	14.1	16.8
Russell 1000 Growth Index	-5.6	1.2	14.3	27.3	22.0	22.8	18.5	19.7
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-4.1	-1.1	11.1	27.4	12.6	13.2	9.9	11.9
MSCI ACWI Ex-U.S.	-3.2	-3.0	5.9	23.9	8.0	8.9	5.7	7.5
MSCI EAFE Value Index	-1.8	-1.0	9.6	30.7	3.0	6.0	2.7	6.0
MSCI EAFE Index	-2.9	-0.4	8.3	25.7	7.6	8.8	5.8	8.1
MSCI EAFE Growth Index	-3.9	0.1	6.9	20.9	11.9	11.4	8.7	10.1
MSCI EAFE Small Cap Index	-3.6	0.9	10.0	29.0	9.0	10.4	9.2	10.7
Developing Markets								
MSCI Emerging Markets Index	-4.0	-8.1	-1.2	18.2	8.6	9.2	5.6	6.1
MSCI Emerging Markets Small Cap Index	-2.0	-2.2	17.2	43.2	13.1	9.8	6.2	7.2
MSCI Frontier Markets	1.2	3.4	18.9	32.2	10.8	9.5	2.7	7.1

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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	-0.9	0.1	-1.6	-0.9	5.4	2.9	3.3	3.0
BBgBarc US Int TR	-0.5	0.0	-0.8	-0.4	4.4	2.5	2.7	2.5
BBgBarc US Govt/Credit TR	-1.1	0.0	-1.9	-1.1	5.9	3.2	3.5	3.2
BBgBarc US Govt/Credit Int TR	-0.6	0.0	-0.9	-0.4	4.6	2.6	2.7	2.5
Government								
BBgBarc US Govt TR	-1.1	0.1	-2.4	-3.2	4.9	2.3	2.7	2.2
BBgBarc US Govt 1-3 Yr TR	-0.1	0.1	0.0	0.0	2.7	1.6	1.5	1.2
BBgBarc US Govt Int TR	-0.6	0.0	-1.1	-1.3	4.0	2.0	2.2	1.8
BBgBarc US Govt Long TR	-2.9	0.5	-7.4	-10.1	9.2	3.3	5.4	4.4
Credit								
BBgBarc US Credit TR	-1.1	0.0	-1.3	1.4	7.1	4.4	4.5	4.6
BBgBarc US Credit 1-3 Yr TR	0.0	0.1	0.4	0.9	3.3	2.4	2.2	2.2
BBgBarc US Credit Int TR	-0.5	0.1	-0.5	1.1	5.6	3.5	3.5	3.7
BBgBarc US Credit Long TR	-2.0	-0.2	-2.7	2.1	10.2	6.1	6.5	6.6
BBgBarc US High Yield TR	0.0	0.9	4.5	11.3	6.9	6.5	5.9	7.4
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-0.4	0.1	-0.7	-0.4	3.9	2.2	2.6	2.4
BBgBarc US ABS TR	-0.1	0.1	0.2	0.6	3.5	2.4	2.3	2.1
Inflation Protected								
BBgBarc US TIPS TR	-0.7	1.8	3.5	5.2	7.4	4.3	3.9	3.1
Non-U.S. Fixed Income								
Citi World Government Bond Index	-2.3	-1.2	-5.9	-3.3	3.7	1.4	1.7	1.1
BBgBarc Global Aggregate TR	-1.8	-0.9	-4.1	-0.9	4.2	2.0	2.2	1.9
BBgBarc Emerging Markets TR	-1.7	-0.5	-1.1	3.3	5.9	4.1	4.6	5.7

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending September 30, 2021

