

Monthly Index Report

	Ending February 28, 2022							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	-3.0	-8.0	-8.0	16.4	18.2	15.2	13.2	14.6
Dow Jones Industrial Average	-3.3	-6.4	-6.4	11.6	11.7	12.7	11.9	12.7
Russell 3000 Value Index	-1.0	-3.5	-3.5	14.4	12.1	9.3	9.1	11.6
Russell 3000 Index	-2.5	-8.3	-8.3	12.3	17.6	14.7	12.7	14.3
Russell 3000 Growth Index	-4.0	-12.5	-12.5	10.3	22.2	19.6	16.0	16.6
Small Cap								
Russell 2000 Value Index	1.7	-4.3	-4.3	6.6	10.9	8.0	8.7	10.7
Russell 2000 Index	1.1	-8.7	-8.7	-6.0	10.5	9.5	8.9	11.2
Russell 2000 Growth Index	0.4	-13.0	-13.0	-17.4	9.2	10.5	8.7	11.4
Mid Cap								
Russell Mid Cap Value Index	-0.5	-4.7	-4.7	13.8	12.7	9.2	8.8	11.9
Russell Mid Cap Index	-0.7	-8.0	-8.0	7.1	14.3	12.0	10.3	12.8
Russell Mid Cap Growth Index	-1.2	-14.0	-14.0	-4.3	14.7	14.9	11.7	13.6
Large Cap								
Russell 1000 Value Index	-1.2	-3.5	-3.5	15.0	12.2	9.5	9.1	11.7
Russell 1000 Index	-2.7	-8.2	-8.2	13.7	18.1	15.1	13.0	14.5
Russell 1000 Growth Index	-4.2	-12.5	-12.5	12.5	23.2	20.2	16.5	17.0
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-2.6	-7.4	-7.4	7.8	13.4	11.4	9.1	9.8
MSCI ACWI Ex-U.S.	-2.0	-5.6	-5.6	-0.4	7.7	7.3	4.9	5.4
MSCI EAFE Value Index	-1.4	-0.3	-0.3	6.3	4.8	4.6	2.7	4.7
MSCI EAFE Index	-1.8	-6.5	-6.5	2.8	7.8	7.2	4.8	6.2
MSCI EAFE Growth Index	-2.2	-12.5	-12.5	-1.0	10.2	9.4	6.6	7.4
MSCI EAFE Small Cap Index	-1.3	-8.5	-8.5	-1.5	8.6	7.9	7.2	8.3
Developing Markets								
MSCI Emerging Markets Index	-3.0	-4.8	-4.8	-10.7	6.0	7.0	4.8	3.2
MSCI Emerging Markets Small Cap Index	-2.5	-6.8	-6.8	4.4	11.3	7.8	5.7	4.7
MSCI Frontier Markets	-4.4	-7.8	-7.8	9.9	7.8	6.5	3.8	6.2

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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	-1.1	-3.2	-3.2	-2.6	3.3	2.7	2.4	2.5
BBgBarc US Int TR	-0.8	-2.2	-2.2	-2.6	2.5	2.2	2.0	2.1
BBgBarc US Govt/Credit TR	-1.2	-3.6	-3.6	-2.6	3.8	3.0	2.6	2.7
BBgBarc US Govt/Credit Int TR	-0.7	-2.1	-2.1	-2.5	2.8	2.3	2.1	2.1
Government								
BBgBarc US Govt TR	-0.7	-2.5	-2.5	-2.1	3.1	2.4	1.9	1.9
BBgBarc US Govt 1-3 Yr TR	-0.4	-1.1	-1.1	-1.7	1.5	1.3	1.2	1.0
BBgBarc US Govt Int TR	-0.5	-1.7	-1.7	-2.4	2.3	1.9	1.6	1.5
BBgBarc US Govt Long TR	-1.5	-5.5	-5.5	-1.1	6.9	4.9	3.4	4.1
Credit								
BBgBarc US Credit TR	-1.9	-5.0	-5.0	-3.3	4.5	3.7	3.2	3.6
BBgBarc US Credit 1-3 Yr TR	-0.5	-1.3	-1.3	-1.5	2.1	2.0	1.8	1.8
BBgBarc US Credit Int TR	-1.0	-2.8	-2.8	-2.7	3.4	3.0	2.7	3.0
BBgBarc US Credit Long TR	-3.4	-8.7	-8.7	-4.2	6.9	5.2	4.4	5.1
BBgBarc US High Yield TR	-1.0	-3.7	-3.7	0.6	5.3	4.9	5.1	5.9
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-1.0	-2.4	-2.4	-2.9	1.9	1.9	1.8	2.0
BBgBarc US ABS TR	-0.6	-1.2	-1.2	-1.5	2.2	2.1	1.9	1.8
Inflation Protected								
BBgBarc US TIPS TR	0.9	-1.2	-1.2	6.1	7.5	4.8	3.8	2.8
Non-U.S. Fixed Income								
Citi World Government Bond Index	-1.1	-3.1	-3.1	-6.5	1.5	2.0	1.5	0.6
BBgBarc Global Aggregate TR	-1.2	-3.2	-3.2	-5.3	2.2	2.4	1.9	1.3
BBgBarc Emerging Markets TR	-4.5	-7.1	-7.1	-6.5	1.9	2.4	3.5	3.8

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending February 28, 2022

