

Monthly Index Report

	Ending June 30, 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	-8.3	-16.1	-20.0	-10.6	10.6	11.3	11.1	13.0
Dow Jones Industrial Average	-6.6	-10.8	-14.4	-9.1	7.2	10.0	10.8	11.7
Russell 3000 Value Index	-8.8	-12.4	-13.1	-7.5	6.8	7.0	7.6	10.4
Russell 3000 Index	-8.4	-16.7	-21.1	-13.9	9.8	10.6	10.4	12.6
Russell 3000 Growth Index	-7.8	-20.8	-28.2	-19.8	11.8	13.6	12.8	14.4
Small Cap								
Russell 2000 Value Index	-9.9	-15.3	-17.3	-16.3	6.2	4.9	6.4	9.1
Russell 2000 Index	-8.2	-17.2	-23.4	-25.2	4.2	5.2	5.9	9.4
Russell 2000 Growth Index	-6.2	-19.3	-29.5	-33.4	1.4	4.8	5.0	9.3
Mid Cap								
Russell Mid Cap Value Index	-11.0	-14.7	-16.2	-10.0	6.7	6.3	7.2	10.6
Russell Mid Cap Index	-10.0	-16.8	-21.6	-17.3	6.6	8.0	8.0	11.3
Russell Mid Cap Growth Index	-7.5	-21.1	-31.0	-29.6	4.3	8.9	8.3	11.5
Large Cap								
Russell 1000 Value Index	-8.7	-12.2	-12.9	-6.8	6.9	7.2	7.7	10.5
Russell 1000 Index	-8.4	-16.7	-20.9	-13.0	10.2	11.0	10.8	12.8
Russell 1000 Growth Index	-7.9	-20.9	-28.1	-18.8	12.6	14.3	13.5	14.8
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-8.4	-15.7	-20.2	-15.8	6.2	7.0	7.0	8.8
MSCI ACWI Ex-U.S.	-8.6	-13.7	-18.4	-19.4	1.4	2.5	2.9	4.8
MSCI EAFE Value Index	-10.0	-12.4	-12.1	-11.9	0.2	0.5	1.2	4.2
MSCI EAFE Index	-9.3	-14.5	-19.6	-17.8	1.1	2.2	2.7	5.4
MSCI EAFE Growth Index	-8.6	-16.9	-26.8	-23.8	1.3	3.5	3.9	6.3
MSCI EAFE Small Cap Index	-11.0	-17.7	-24.7	-24.0	1.1	1.7	3.7	7.2
Developing Markets								
MSCI Emerging Markets Index	-6.6	-11.4	-17.6	-25.3	0.6	2.2	2.8	3.1
MSCI Emerging Markets Small Cap Index	-10.5	-16.4	-20.0	-20.7	5.8	3.5	2.8	4.3
MSCI Frontier Markets	-5.3	-13.8	-20.6	-17.3	0.6	1.6	1.9	5.1

Monthly Index Report

	Ending June 30, 2022							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	-1.6	-4.7	-10.3	-10.3	-0.9	0.9	1.4	1.5
BBgBarc US Int TR	-1.3	-2.9	-7.5	-7.9	-0.6	0.9	1.2	1.4
BBgBarc US Govt/Credit TR	-1.6	-5.0	-11.0	-10.9	-0.8	1.0	1.6	1.7
BBgBarc US Govt/Credit Int TR	-1.1	-2.4	-6.8	-7.3	-0.2	1.1	1.4	1.5
Government								
BBgBarc US Govt TR	-0.9	-3.7	-9.0	-8.8	-0.8	0.8	1.1	1.0
BBgBarc US Govt 1-3 Yr TR	-0.6	-0.5	-3.0	-3.5	0.2	0.9	0.8	0.8
BBgBarc US Govt Int TR	-0.7	-1.7	-5.8	-6.3	-0.3	0.9	1.0	1.0
BBgBarc US Govt Long TR	-1.5	-11.9	-21.2	-18.4	-2.9	0.5	1.8	1.7
Credit								
BBgBarc US Credit TR	-2.6	-6.9	-13.8	-13.6	-1.0	1.2	2.2	2.5
BBgBarc US Credit 1-3 Yr TR	-0.9	-0.9	-3.3	-3.7	0.6	1.4	1.5	1.6
BBgBarc US Credit Int TR	-1.8	-3.6	-8.5	-9.0	-0.1	1.4	1.9	2.2
BBgBarc US Credit Long TR	-4.2	-12.6	-22.4	-21.4	-2.4	1.1	3.1	3.2
BBgBarc US High Yield TR	-6.7	-9.8	-14.2	-12.8	0.2	2.1	3.5	4.5
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-1.6	-4.0	-8.8	-9.0	-1.4	0.4	0.9	1.2
BBgBarc US ABS TR	-0.5	-0.9	-3.8	-4.3	0.5	1.4	1.5	1.4
Inflation Protected								
BBgBarc US TIPS TR	-3.2	-6.1	-8.9	-5.1	3.0	3.2	2.8	1.7
Non-U.S. Fixed Income								
Citi World Government Bond Index	-3.1	-8.9	-14.8	-16.8	-4.3	-1.2	0.1	-0.7
BBgBarc Global Aggregate TR	-3.2	-8.3	-13.9	-15.2	-3.2	-0.6	0.5	0.1
BBgBarc Emerging Markets TR	-4.6	-8.7	-17.1	-18.0	-3.5	-0.3	1.7	2.5

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation
10 Years Ending June 30, 2022

