

Monthly Index Report

	Ending July 31, 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	9.2	9.2	-12.6	-4.6	13.4	12.8	12.2	13.8
Dow Jones Industrial Average	6.8	6.8	-8.6	-4.1	9.2	10.9	11.8	12.3
Russell 3000 Value Index	6.8	6.8	-7.2	-1.7	8.9	8.2	8.6	11.0
Russell 3000 Index	9.4	9.4	-13.7	-7.4	12.5	12.2	11.6	13.5
Russell 3000 Growth Index	12.0	12.0	-19.6	-12.7	15.3	15.7	14.2	15.6
Small Cap								
Russell 2000 Value Index	9.7	9.7	-9.3	-4.8	9.4	6.7	8.2	10.2
Russell 2000 Index	10.4	10.4	-15.4	-14.3	7.5	7.1	7.6	10.6
Russell 2000 Growth Index	11.2	11.2	-21.6	-23.2	4.7	6.9	6.5	10.7
Mid Cap								
Russell Mid Cap Value Index	8.6	8.6	-9.0	-2.9	9.4	7.8	8.4	11.5
Russell Mid Cap Index	9.9	9.9	-13.8	-9.8	9.5	9.7	9.4	12.3
Russell Mid Cap Growth Index	12.2	12.2	-22.6	-21.8	7.5	11.1	9.9	12.8
Large Cap								
Russell 1000 Value Index	6.6	6.6	-7.1	-1.4	8.9	8.3	8.6	11.1
Russell 1000 Index	9.3	9.3	-13.6	-6.9	12.9	12.6	11.9	13.7
Russell 1000 Growth Index	12.0	12.0	-19.4	-11.9	16.0	16.3	14.8	16.0
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	7.0	7.0	-14.6	-10.5	8.5	7.9	7.9	9.3
MSCI ACWI Ex-U.S.	3.4	3.4	-15.6	-15.3	2.9	2.4	3.5	5.0
MSCI EAFE Value Index	2.1	2.1	-10.3	-9.9	1.6	0.3	1.2	4.4
MSCI EAFE Index	5.0	5.0	-15.6	-14.3	3.2	2.6	3.1	5.8
MSCI EAFE Growth Index	7.9	7.9	-21.0	-19.1	4.0	4.6	4.7	6.9
MSCI EAFE Small Cap Index	6.6	6.6	-19.7	-20.3	3.5	2.3	4.6	7.8
Developing Markets								
MSCI Emerging Markets Index	-0.2	-0.2	-17.8	-20.1	0.9	1.0	3.8	2.8
MSCI Emerging Markets Small Cap Index	2.8	2.8	-17.8	-17.4	7.3	3.3	4.4	4.6
MSCI Frontier Markets	1.2	1.2	-19.6	-16.0	0.1	1.5	2.5	5.1

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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	2.4	2.4	-8.2	-9.1	-0.2	1.3	1.7	1.6
BBgBarc US Int TR	2.2	2.2	-5.5	-6.6	0.1	1.2	1.5	1.5
BBgBarc US Govt/Credit TR	2.2	2.2	-9.1	-10.1	-0.1	1.4	1.8	1.7
BBgBarc US Govt/Credit Int TR	1.6	1.6	-5.2	-6.5	0.4	1.4	1.6	1.5
Government								
BBgBarc US Govt TR	1.6	1.6	-7.6	-8.6	-0.3	1.0	1.2	1.1
BBgBarc US Govt 1-3 Yr TR	0.4	0.4	-2.6	-3.3	0.4	0.9	0.9	0.8
BBgBarc US Govt Int TR	1.3	1.3	-4.5	-5.8	0.2	1.1	1.1	1.0
BBgBarc US Govt Long TR	2.7	2.7	-19.1	-19.2	-2.1	1.2	1.7	1.6
Credit								
BBgBarc US Credit TR	3.0	3.0	-11.2	-12.2	-0.2	1.7	2.6	2.5
BBgBarc US Credit 1-3 Yr TR	0.8	0.8	-2.6	-3.1	0.8	1.5	1.6	1.6
BBgBarc US Credit Int TR	2.2	2.2	-6.5	-7.7	0.5	1.7	2.2	2.3
BBgBarc US Credit Long TR	4.6	4.6	-18.8	-19.5	-1.3	1.8	3.5	3.1
BBgBarc US High Yield TR	5.9	5.9	-9.1	-8.0	1.9	3.1	4.4	4.9
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	3.2	3.2	-5.8	-6.7	-0.5	0.9	1.2	1.4
BBgBarc US ABS TR	0.5	0.5	-3.3	-4.0	0.7	1.4	1.5	1.4
Inflation Protected								
BBgBarc US TIPS TR	4.4	4.4	-5.0	-3.6	4.4	4.0	3.4	2.0
Non-U.S. Fixed Income								
Citi World Government Bond Index	1.8	1.8	-13.3	-16.6	-3.6	-1.2	0.3	-0.6
BBgBarc Global Aggregate TR	2.1	2.1	-12.1	-14.6	-2.4	-0.5	0.8	0.2
BBgBarc Emerging Markets TR	2.1	2.1	-15.4	-16.4	-3.2	0.0	1.9	2.3

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending July 31, 2022

