

Monthly Index Report

| | Ending August 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 | -4.1 | 4.8 | -16.1 | -11.2 | 12.4 | 11.8 | 12.5 | 13.1 |
| Dow Jones Industrial Average | -3.7 | 2.8 | -12.0 | -9.1 | 8.3 | 9.9 | 12.2 | 11.8 |
| Russell 3000 Value Index | -3.0 | 3.6 | -10.0 | -6.5 | 9.0 | 7.8 | 9.1 | 10.4 |
| Russell 3000 Index | -3.7 | 5.3 | -16.9 | -13.3 | 11.9 | 11.3 | 12.0 | 12.8 |
| Russell 3000 Growth Index | -4.4 | 7.0 | -23.1 | -19.4 | 13.9 | 14.2 | 14.5 | 14.7 |
| Small Cap | | | | | | | | |
| Russell 2000 Value Index | -3.2 | 6.2 | -12.2 | -10.2 | 10.4 | 6.6 | 8.5 | 9.5 |
| Russell 2000 Index | -2.0 | 8.2 | -17.2 | -17.9 | 8.6 | 6.9 | 8.3 | 10.0 |
| Russell 2000 Growth Index | -0.9 | 10.2 | -22.3 | -25.3 | 5.9 | 6.7 | 7.6 | 10.2 |
| Mid Cap | | | | | | | | |
| Russell Mid Cap Value Index | -3.1 | 5.3 | -11.8 | -7.8 | 9.6 | 7.5 | 8.7 | 10.8 |
| Russell Mid Cap Index | -3.1 | 6.4 | -16.5 | -14.8 | 9.4 | 9.2 | 9.7 | 11.6 |
| Russell Mid Cap Growth Index | -3.3 | 8.6 | -25.1 | -26.7 | 7.0 | 10.2 | 10.3 | 12.1 |
| Large Cap | | | | | | | | |
| Russell 1000 Value Index | -3.0 | 3.5 | -9.8 | -6.2 | 8.9 | 7.9 | 9.1 | 10.5 |
| Russell 1000 Index | -3.8 | 5.1 | -16.9 | -13.0 | 12.1 | 11.6 | 12.3 | 13.0 |
| Russell 1000 Growth Index | -4.7 | 6.8 | -23.2 | -19.1 | 14.5 | 14.8 | 15.0 | 15.1 |
| Non-U.S. Equity | | | | | | | | |
| Developed Markets | | | | | | | | |
| MSCI ACWI | -3.7 | 3.0 | -17.8 | -15.9 | 8.0 | 7.0 | 8.4 | 8.7 |
| MSCI ACWI Ex-U.S. | -3.2 | 0.1 | -18.3 | -19.5 | 2.9 | 1.7 | 4.1 | 4.5 |
| MSCI EAFE Value Index | -3.4 | -1.4 | -13.3 | -13.9 | 1.9 | -0.3 | 1.9 | 3.7 |
| MSCI EAFE Index | -4.7 | 0.0 | -19.6 | -19.8 | 2.4 | 1.6 | 3.5 | 5.0 |
| MSCI EAFE Growth Index | -6.1 | 1.4 | -25.8 | -25.8 | 2.3 | 3.1 | 4.9 | 6.1 |
| MSCI EAFE Small Cap Index | -4.4 | 1.9 | -23.3 | -26.0 | 2.8 | 1.2 | 4.5 | 7.1 |
| Developing Markets | | | | | | | | |
| MSCI Emerging Markets Index | 0.4 | 0.2 | -17.5 | -21.8 | 2.7 | 0.6 | 5.3 | 2.9 |
| MSCI Emerging Markets Small Cap Index | 2.5 | 5.3 | -15.8 | -16.4 | 10.0 | 3.4 | 6.3 | 4.6 |
| MSCI Frontier Markets | 1.8 | 3.1 | -18.1 | -16.6 | 1.3 | 1.1 | 3.6 | 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 | -2.8 | -0.5 | -10.8 | -11.5 | -2.0 | 0.5 | 1.3 | 1.4 |
| BBgBarc US Int TR | -2.5 | -0.4 | -7.8 | -8.8 | -1.2 | 0.6 | 1.1 | 1.2 |
| BBgBarc US Govt/Credit TR | -2.6 | -0.5 | -11.5 | -12.3 | -2.0 | 0.7 | 1.5 | 1.4 |
| BBgBarc US Govt/Credit Int TR | -2.0 | -0.4 | -7.1 | -8.2 | -0.9 | 0.8 | 1.3 | 1.3 |
| Government | | | | | | | | |
| BBgBarc US Govt TR | -2.5 | -0.9 | -9.9 | -10.7 | -2.2 | 0.3 | 0.8 | 0.8 |
| BBgBarc US Govt 1-3 Yr TR | -0.8 | -0.4 | -3.4 | -4.0 | -0.2 | 0.7 | 0.8 | 0.7 |
| BBgBarc US Govt Int TR | -2.0 | -0.7 | -6.4 | -7.5 | -1.1 | 0.5 | 0.8 | 0.8 |
| BBgBarc US Govt Long TR | -4.4 | -1.9 | -22.7 | -22.6 | -6.7 | -0.4 | 1.1 | 1.2 |
| Credit | | | | | | | | |
| BBgBarc US Credit TR | -2.8 | 0.1 | -13.7 | -14.4 | -2.1 | 0.9 | 2.2 | 2.2 |
| BBgBarc US Credit 1-3 Yr TR | -0.7 | 0.0 | -3.3 | -3.9 | 0.3 | 1.3 | 1.5 | 1.5 |
| BBgBarc US Credit Int TR | -2.0 | 0.1 | -8.4 | -9.4 | -0.7 | 1.2 | 1.9 | 2.0 |
| BBgBarc US Credit Long TR | -4.4 | 0.1 | -22.3 | -22.7 | -4.6 | 0.6 | 3.0 | 2.7 |
| BBgBarc US High Yield TR | -2.3 | 3.5 | -11.2 | -10.6 | 1.0 | 2.6 | 4.3 | 4.5 |
| Mortgage/Asset Backed | | | | | | | | |
| BBgBarc US Mortgage TR | -3.4 | -0.3 | -9.1 | -9.7 | -2.0 | 0.1 | 0.7 | 1.1 |
| BBgBarc US ABS TR | -0.7 | -0.2 | -3.9 | -4.6 | 0.1 | 1.2 | 1.4 | 1.3 |
| Inflation Protected | | | | | | | | |
| BBgBarc US TIPS TR | -2.7 | 1.6 | -7.5 | -6.0 | 2.7 | 3.2 | 3.1 | 1.7 |
| Non-U.S. Fixed Income | | | | | | | | |
| Citi World Government Bond Index | -4.4 | -2.7 | -17.0 | -19.8 | -5.8 | -2.3 | -0.4 | -1.1 |
| BBgBarc Global Aggregate TR | -3.9 | -1.9 | -15.6 | -17.6 | -4.4 | -1.5 | 0.2 | -0.3 |
| BBgBarc Emerging Markets TR | -0.5 | 1.6 | -15.8 | -17.7 | -3.4 | -0.4 | 2.0 | 2.1 |

Monthly Index Report

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

