

Monthly Index Report

				Ending September 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	-9.2	-4.9	-23.9	-15.5	8.2	9.2	11.4	11.7
Dow Jones Industrial Average	-8.8	-6.2	-19.7	-13.4	4.4	7.4	11.0	10.5
Russell 3000 Value Index	-8.9	-5.6	-18.0	-11.8	4.4	5.1	8.1	9.1
Russell 3000 Index	-9.3	-4.5	-24.6	-17.6	7.7	8.6	10.9	11.4
Russell 3000 Growth Index	-9.7	-3.4	-30.6	-23.0	10.2	11.6	13.3	13.4
Small Cap								
Russell 2000 Value Index	-10.2	-4.6	-21.1	-17.7	4.7	2.9	7.4	7.9
Russell 2000 Index	-9.6	-2.2	-25.1	-23.5	4.3	3.6	7.5	8.6
Russell 2000 Growth Index	-9.0	0.2	-29.3	-29.3	2.9	3.6	7.1	8.8
Mid Cap								
Russell Mid Cap Value Index	-9.7	-4.9	-20.4	-13.6	4.5	4.8	7.7	9.4
Russell Mid Cap Index	-9.3	-3.4	-24.3	-19.4	5.2	6.5	8.8	10.3
Russell Mid Cap Growth Index	-8.5	-0.7	-31.5	-29.5	4.3	7.6	9.5	10.9
Large Cap								
Russell 1000 Value Index	-8.8	-5.6	-17.8	-11.4	4.4	5.3	8.2	9.2
Russell 1000 Index	-9.3	-4.6	-24.6	-17.2	7.9	9.0	11.2	11.6
Russell 1000 Growth Index	-9.7	-3.6	-30.7	-22.6	10.7	12.2	13.7	13.7
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-9.6	-6.8	-25.6	-20.7	3.7	4.4	7.4	7.3
MSCI ACWI Ex-U.S.	-10.0	-9.9	-26.5	-25.2	-1.5	-0.8	3.3	3.0
MSCI EAFE Value Index	-9.0	-10.2	-21.1	-20.2	-2.8	-2.7	1.4	2.4
MSCI EAFE Index	-9.4	-9.4	-27.1	-25.1	-1.8	-0.8	2.8	3.7
MSCI EAFE Growth Index	-9.7	-8.5	-33.0	-30.3	-1.5	0.7	3.9	4.7
MSCI EAFE Small Cap Index	-11.5	-9.8	-32.1	-32.1	-2.2	-1.8	3.2	5.3
Developing Markets								
MSCI Emerging Markets Index	-11.7	-11.6	-27.2	-28.1	-2.1	-1.8	3.9	1.0
MSCI Emerging Markets Small Cap Index	-10.0	-5.3	-24.2	-23.2	5.5	1.3	4.7	2.9
MSCI Frontier Markets	-9.3	-6.5	-25.7	-25.2	-1.3	-1.2	2.5	3.6

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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	-4.3	-4.8	-14.6	-14.6	-3.3	-0.3	0.5	0.9
BBgBarc US Int TR	-3.5	-3.8	-11.0	-11.5	-2.3	0.0	0.5	0.8
BBgBarc US Govt/Credit TR	-4.1	-4.6	-15.1	-14.9	-3.1	-0.1	0.8	1.0
BBgBarc US Govt/Credit Int TR	-2.7	-3.1	-9.6	-10.1	-1.6	0.4	0.8	1.0
Government								
BBgBarc US Govt TR	-3.4	-4.3	-12.9	-12.8	-3.1	-0.2	0.2	0.5
BBgBarc US Govt 1-3 Yr TR	-1.2	-1.5	-4.5	-5.1	-0.5	0.5	0.6	0.6
BBgBarc US Govt Int TR	-2.4	-3.1	-8.6	-9.2	-1.7	0.2	0.4	0.6
BBgBarc US Govt Long TR	-7.9	-9.6	-28.8	-26.6	-8.5	-1.6	-0.3	0.6
Credit								
BBgBarc US Credit TR	-5.1	-4.9	-18.1	-17.9	-3.6	0.0	1.4	1.6
BBgBarc US Credit 1-3 Yr TR	-1.3	-1.3	-4.6	-5.1	-0.2	1.0	1.3	1.3
BBgBarc US Credit Int TR	-3.2	-3.1	-11.3	-11.8	-1.7	0.6	1.4	1.6
BBgBarc US Credit Long TR	-8.6	-8.6	-29.1	-28.0	-7.0	-1.2	1.7	1.7
BBgBarc US High Yield TR	-4.0	-0.6	-14.7	-14.1	-0.5	1.6	4.1	3.9
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-5.1	-5.3	-13.7	-14.0	-3.7	-0.9	-0.1	0.5
BBgBarc US ABS TR	-1.2	-1.3	-5.1	-5.6	-0.2	1.0	1.2	1.2
Inflation Protected								
BBgBarc US TIPS TR	-6.6	-5.1	-13.6	-11.6	0.8	2.0	2.2	1.0
Non-U.S. Fixed Income								
Citi World Government Bond Index	-5.1	-7.6	-21.3	-22.1	-7.0	-3.1	-1.3	-1.8
BBgBarc Global Aggregate TR	-5.1	-6.9	-19.9	-20.4	-5.7	-2.3	-0.6	-0.9
BBgBarc Emerging Markets TR	-5.5	-4.1	-20.5	-20.9	-5.3	-1.6	1.4	1.4

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

