

Monthly Index Report

| | Ending November 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 | 5.6 | 14.1 | -13.1 | -9.2 | 10.9 | 11.0 | 12.2 | 13.3 |
| Dow Jones Industrial Average | 6.0 | 21.0 | -2.9 | 2.5 | 9.5 | 9.7 | 12.6 | 12.9 |
| Russell 3000 Value Index | 6.1 | 17.1 | -4.0 | 2.0 | 8.4 | 7.7 | 9.4 | 10.9 |
| Russell 3000 Index | 5.2 | 13.8 | -14.2 | -10.8 | 10.3 | 10.3 | 11.7 | 12.9 |
| Russell 3000 Growth Index | 4.4 | 10.7 | -23.1 | -21.6 | 11.3 | 12.4 | 13.5 | 14.7 |
| Small Cap | | | | | | | | |
| Russell 2000 Value Index | 3.1 | 16.0 | -8.5 | -4.7 | 8.3 | 5.3 | 8.4 | 9.7 |
| Russell 2000 Index | 2.3 | 13.6 | -14.9 | -13.0 | 6.4 | 5.4 | 8.1 | 10.1 |
| Russell 2000 Growth Index | 1.6 | 11.3 | -21.3 | -21.0 | 3.7 | 4.9 | 7.4 | 10.2 |
| Mid Cap | | | | | | | | |
| Russell Mid Cap Value Index | 6.3 | 16.4 | -7.3 | -1.5 | 8.8 | 7.1 | 9.0 | 11.0 |
| Russell Mid Cap Index | 6.0 | 15.4 | -12.6 | -9.0 | 8.7 | 8.5 | 10.1 | 11.8 |
| Russell Mid Cap Growth Index | 5.4 | 13.7 | -22.0 | -21.8 | 6.4 | 9.1 | 10.6 | 12.3 |
| Large Cap | | | | | | | | |
| Russell 1000 Value Index | 6.2 | 17.1 | -3.7 | 2.4 | 8.4 | 7.9 | 9.4 | 11.0 |
| Russell 1000 Index | 5.4 | 13.9 | -14.1 | -10.7 | 10.6 | 10.7 | 11.9 | 13.2 |
| Russell 1000 Growth Index | 4.6 | 10.7 | -23.3 | -21.6 | 11.8 | 12.9 | 14.0 | 15.0 |
| Non-U.S. Equity | | | | | | | | |
| Developed Markets | | | | | | | | |
| MSCI ACWI | 7.8 | 14.3 | -15.0 | -11.6 | 6.6 | 6.4 | 8.4 | 8.7 |
| MSCI ACWI Ex-U.S. | 11.8 | 15.1 | -15.4 | -11.9 | 1.7 | 1.5 | 4.6 | 4.2 |
| MSCI EAFE Value Index | 11.0 | 18.2 | -6.8 | -1.2 | 1.4 | 0.2 | 3.2 | 3.8 |
| MSCI EAFE Index | 11.3 | 17.2 | -14.5 | -10.1 | 1.9 | 1.8 | 4.3 | 5.0 |
| MSCI EAFE Growth Index | 11.5 | 16.4 | -22.1 | -18.7 | 1.8 | 3.1 | 5.1 | 6.0 |
| MSCI EAFE Small Cap Index | 9.9 | 14.6 | -22.2 | -18.8 | 0.1 | 0.3 | 4.4 | 6.5 |
| Developing Markets | | | | | | | | |
| MSCI Emerging Markets Index | 14.8 | 11.3 | -19.0 | -17.4 | 0.1 | -0.4 | 5.0 | 2.1 |
| MSCI Emerging Markets Small Cap Index | 9.4 | 9.3 | -17.2 | -13.7 | 7.6 | 2.0 | 5.5 | 3.8 |
| MSCI Frontier Markets | 5.2 | 0.7 | -25.2 | -24.1 | -1.8 | -1.6 | 2.7 | 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 | 3.7 | 2.3 | -12.6 | -12.8 | -2.6 | 0.2 | 0.9 | 1.1 |
| BBgBarc US Int TR | 2.8 | 2.0 | -9.3 | -9.4 | -1.8 | 0.4 | 0.8 | 1.0 |
| BBgBarc US Govt/Credit TR | 3.6 | 2.3 | -13.2 | -13.4 | -2.5 | 0.4 | 1.2 | 1.2 |
| BBgBarc US Govt/Credit Int TR | 2.2 | 1.7 | -8.1 | -8.2 | -1.2 | 0.8 | 1.1 | 1.1 |
| Government | | | | | | | | |
| BBgBarc US Govt TR | 2.6 | 1.2 | -11.9 | -12.3 | -2.6 | 0.1 | 0.5 | 0.6 |
| BBgBarc US Govt 1-3 Yr TR | 0.7 | 0.6 | -4.0 | -4.2 | -0.4 | 0.7 | 0.7 | 0.6 |
| BBgBarc US Govt Int TR | 1.7 | 1.2 | -7.5 | -7.8 | -1.3 | 0.5 | 0.6 | 0.7 |
| BBgBarc US Govt Long TR | 7.1 | 1.1 | -28.0 | -29.0 | -7.7 | -1.5 | 0.0 | 0.6 |
| Credit | | | | | | | | |
| BBgBarc US Credit TR | 5.0 | 3.9 | -14.9 | -15.0 | -2.6 | 0.7 | 1.9 | 1.9 |
| BBgBarc US Credit 1-3 Yr TR | 1.2 | 1.1 | -3.6 | -3.6 | 0.0 | 1.3 | 1.4 | 1.4 |
| BBgBarc US Credit Int TR | 3.0 | 2.6 | -9.0 | -8.9 | -1.1 | 1.1 | 1.7 | 1.8 |
| BBgBarc US Credit Long TR | 9.0 | 6.5 | -24.4 | -24.7 | -5.4 | -0.1 | 2.5 | 2.2 |
| BBgBarc US High Yield TR | 2.2 | 4.8 | -10.6 | -9.0 | 0.9 | 2.5 | 4.8 | 4.3 |
| Mortgage/Asset Backed | | | | | | | | |
| BBgBarc US Mortgage TR | 4.1 | 2.6 | -11.4 | -11.5 | -3.0 | -0.4 | 0.3 | 0.8 |
| BBgBarc US ABS TR | 1.0 | 0.1 | -4.9 | -5.1 | -0.3 | 1.1 | 1.2 | 1.2 |
| Inflation Protected | | | | | | | | |
| BBgBarc US TIPS TR | 1.8 | 3.1 | -10.9 | -10.7 | 1.7 | 2.5 | 2.6 | 1.2 |
| Non-U.S. Fixed Income | | | | | | | | |
| Citi World Government Bond Index | 4.5 | 4.0 | -18.1 | -18.6 | -5.6 | -2.5 | -0.4 | -1.3 |
| BBgBarc Global Aggregate TR | 4.7 | 4.0 | -16.7 | -16.8 | -4.5 | -1.7 | 0.1 | -0.5 |
| BBgBarc Emerging Markets TR | 6.6 | 5.7 | -16.0 | -15.2 | -3.7 | -0.5 | 1.9 | 1.7 |

Monthly Index Report

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

