

Monthly Index Report

	Ending December 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	-5.8	7.6	-18.1	-18.1	7.7	9.4	11.5	12.6
Dow Jones Industrial Average	-4.1	16.0	-6.9	-6.9	7.3	8.4	12.2	12.3
Russell 3000 Value Index	-4.2	12.2	-8.0	-8.0	5.9	6.5	9.1	10.2
Russell 3000 Index	-5.9	7.2	-19.2	-19.2	7.1	8.8	11.0	12.1
Russell 3000 Growth Index	-7.6	2.3	-29.0	-29.0	7.3	10.4	12.5	13.8
Small Cap								
Russell 2000 Value Index	-6.6	8.4	-14.5	-14.5	4.7	4.1	8.2	8.5
Russell 2000 Index	-6.5	6.2	-20.4	-20.4	3.1	4.1	7.9	9.0
Russell 2000 Growth Index	-6.4	4.1	-26.4	-26.4	0.6	3.5	7.1	9.2
Mid Cap								
Russell Mid Cap Value Index	-5.1	10.5	-12.0	-12.0	5.8	5.7	8.7	10.1
Russell Mid Cap Index	-5.4	9.2	-17.3	-17.3	5.9	7.1	9.6	11.0
Russell Mid Cap Growth Index	-6.0	6.9	-26.7	-26.7	3.9	7.6	10.0	11.4
Large Cap								
Russell 1000 Value Index	-4.0	12.4	-7.5	-7.5	6.0	6.7	9.1	10.3
Russell 1000 Index	-5.8	7.2	-19.1	-19.1	7.3	9.1	11.3	12.4
Russell 1000 Growth Index	-7.7	2.2	-29.1	-29.1	7.8	11.0	12.9	14.1
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-3.9	9.8	-18.4	-18.4	4.0	5.2	8.1	8.0
MSCI ACWI Ex-U.S.	-0.7	14.3	-16.0	-16.0	0.1	0.9	4.8	3.8
MSCI EAFE Value Index	1.3	19.6	-5.6	-5.6	0.6	0.2	3.7	3.5
MSCI EAFE Index	0.1	17.3	-14.5	-14.5	0.9	1.5	4.5	4.7
MSCI EAFE Growth Index	-1.1	15.0	-22.9	-22.9	0.5	2.5	5.1	5.6
MSCI EAFE Small Cap Index	1.1	15.8	-21.4	-21.4	-0.9	0.0	4.4	6.2
Developing Markets								
MSCI Emerging Markets Index	-1.4	9.7	-20.1	-20.1	-2.7	-1.4	5.2	1.4
MSCI Emerging Markets Small Cap Index	-1.0	8.2	-18.0	-18.0	5.1	1.1	5.4	3.2
MSCI Frontier Markets	-1.5	-0.8	-26.3	-26.3	-3.6	-2.5	2.6	3.2

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Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	-0.5	1.9	-13.0	-13.0	-2.7	0.0	0.9	1.1
BBgBarc US Int TR	-0.3	1.7	-9.5	-9.5	-1.9	0.3	0.8	1.0
BBgBarc US Govt/Credit TR	-0.5	1.8	-13.6	-13.6	-2.6	0.2	1.1	1.2
BBgBarc US Govt/Credit Int TR	-0.2	1.5	-8.2	-8.2	-1.3	0.7	1.1	1.1
Government								
BBgBarc US Govt TR	-0.5	0.7	-12.3	-12.3	-2.6	-0.1	0.4	0.6
BBgBarc US Govt 1-3 Yr TR	0.2	0.7	-3.8	-3.8	-0.5	0.7	0.7	0.7
BBgBarc US Govt Int TR	-0.2	1.0	-7.7	-7.7	-1.4	0.5	0.6	0.7
BBgBarc US Govt Long TR	-1.7	-0.6	-29.2	-29.2	-7.4	-2.2	-0.2	0.6
Credit								
BBgBarc US Credit TR	-0.4	3.4	-15.3	-15.3	-2.9	0.4	2.0	1.8
BBgBarc US Credit 1-3 Yr TR	0.2	1.3	-3.4	-3.4	0.0	1.3	1.5	1.4
BBgBarc US Credit Int TR	-0.1	2.5	-9.1	-9.1	-1.2	1.1	1.8	1.8
BBgBarc US Credit Long TR	-1.1	5.3	-25.3	-25.3	-5.8	-0.8	2.5	2.1
BBgBarc US High Yield TR	-0.6	4.2	-11.2	-11.2	0.0	2.3	5.0	4.0
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-0.4	2.1	-11.8	-11.8	-3.2	-0.5	0.2	0.7
BBgBarc US ABS TR	0.7	0.8	-4.3	-4.3	-0.1	1.2	1.4	1.2
Inflation Protected								
BBgBarc US TIPS TR	-1.0	2.0	-11.8	-11.8	1.2	2.1	2.6	1.1
Non-U.S. Fixed Income								
Citi World Government Bond Index	-0.2	3.8	-18.3	-18.3	-5.7	-2.5	-0.6	-1.2
BBgBarc Global Aggregate TR	0.5	4.5	-16.2	-16.2	-4.5	-1.7	0.1	-0.4
BBgBarc Emerging Markets TR	0.8	6.6	-15.3	-15.3	-3.9	-0.4	2.2	1.7

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

