

Monthly Index Report

	Ending January 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	-5.2	-5.2	-5.2	23.3	20.7	16.8	14.6	15.4
Dow Jones Industrial Average	-3.2	-3.2	-3.2	19.4	14.5	14.6	13.4	13.4
Russell 3000 Value Index	-2.6	-2.6	-2.6	22.8	13.7	10.3	9.9	12.2
Russell 3000 Index	-5.9	-5.9	-5.9	18.8	19.9	16.1	14.0	15.0
Russell 3000 Growth Index	-8.9	-8.9	-8.9	15.1	25.4	21.5	17.7	17.6
Small Cap								
Russell 2000 Value Index	-5.8	-5.8	-5.8	14.8	11.7	7.9	9.2	10.6
Russell 2000 Index	-9.6	-9.6	-9.6	-1.2	12.0	9.7	9.7	11.3
Russell 2000 Growth Index	-13.4	-13.4	-13.4	-15.0	11.4	10.9	9.7	11.7
Mid Cap								
Russell Mid Cap Value Index	-4.3	-4.3	-4.3	23.1	14.1	9.9	9.5	12.4
Russell Mid Cap Index	-7.4	-7.4	-7.4	13.9	16.1	12.8	11.3	13.4
Russell Mid Cap Growth Index	-12.9	-12.9	-12.9	-1.5	17.4	15.8	12.9	14.2
Large Cap								
Russell 1000 Value Index	-2.3	-2.3	-2.3	23.4	13.8	10.5	10.0	12.3
Russell 1000 Index	-5.6	-5.6	-5.6	20.3	20.5	16.6	14.3	15.3
Russell 1000 Growth Index	-8.6	-8.6	-8.6	17.5	26.4	22.3	18.3	18.0
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-4.9	-4.9	-4.9	13.2	15.4	12.6	10.4	10.7
MSCI ACWI Ex-U.S.	-3.7	-3.7	-3.7	3.6	9.1	8.0	6.0	6.2
MSCI EAFE Value Index	1.0	1.0	1.0	12.9	5.9	5.0	3.8	5.4
MSCI EAFE Index	-4.8	-4.8	-4.8	7.0	9.3	7.8	5.9	6.9
MSCI EAFE Growth Index	-10.5	-10.5	-10.5	0.9	12.3	10.4	7.8	8.3
MSCI EAFE Small Cap Index	-7.3	-7.3	-7.3	2.4	9.9	8.6	8.3	9.1
Developing Markets								
MSCI Emerging Markets Index	-1.9	-1.9	-1.9	-7.2	7.2	8.3	5.7	4.2
MSCI Emerging Markets Small Cap Index	-4.4	-4.4	-4.4	13.4	12.7	9.5	6.4	5.8
MSCI Frontier Markets	-3.5	-3.5	-3.5	15.1	9.7	7.4	4.9	6.9

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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	-2.2	-2.2	-2.2	-3.0	3.7	3.1	2.4	2.6	
BBgBarc US Int TR	-1.5	-1.5	-1.5	-2.6	2.8	2.5	2.0	2.1	
BBgBarc US Govt/Credit TR	-2.4	-2.4	-2.4	-3.1	4.2	3.4	2.5	2.8	
BBgBarc US Govt/Credit Int TR	-1.5	-1.5	-1.5	-2.6	3.1	2.6	2.1	2.1	
Government									
BBgBarc US Govt TR	-1.9	-1.9	-1.9	-3.2	3.2	2.6	1.8	1.9	
BBgBarc US Govt 1-3 Yr TR	-0.7	-0.7	-0.7	-1.3	1.7	1.4	1.2	1.0	
BBgBarc US Govt Int TR	-1.3	-1.3	-1.3	-2.7	2.4	2.0	1.6	1.5	
BBgBarc US Govt Long TR	-4.1	-4.1	-4.1	-5.1	7.0	5.6	2.8	4.1	
Credit									
BBgBarc US Credit TR	-3.2	-3.2	-3.2	-3.1	5.3	4.3	3.4	3.9	
BBgBarc US Credit 1-3 Yr TR	-0.7	-0.7	-0.7	-1.0	2.3	2.1	1.9	1.9	
BBgBarc US Credit Int TR	-1.8	-1.8	-1.8	-2.5	3.9	3.3	2.8	3.1	
BBgBarc US Credit Long TR	-5.5	-5.5	-5.5	-4.1	8.1	6.4	4.5	5.6	
BBgBarc US High Yield TR	-2.7	-2.7	-2.7	2.1	6.3	5.4	5.6	6.2	
Mortgage/Asset Backed									
BBgBarc US Mortgage TR	-1.5	-1.5	-1.5	-2.6	2.2	2.2	1.9	2.1	
BBgBarc US ABS TR	-0.6	-0.6	-0.6	-1.0	2.5	2.2	2.0	1.9	
Inflation Protected									
BBgBarc US TIPS TR	-2.0	-2.0	-2.0	3.5	7.2	4.7	3.5	2.6	
Non-U.S. Fixed Income									
Citi World Government Bond Index	-2.1	-2.1	-2.1	-7.8	1.5	2.3	1.5	0.6	
BBgBarc Global Aggregate TR	-2.0	-2.0	-2.0	-5.8	2.4	2.7	1.9	1.4	
BBgBarc Emerging Markets TR	-2.6	-2.6	-2.6	-3.4	3.8	3.8	4.4	4.6	

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

