

Monthly Index Report

	Ending March 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	3.7	-4.6	-4.6	15.6	18.9	16.0	14.0	14.6
Dow Jones Industrial Average	2.5	-4.1	-4.1	7.1	12.6	13.4	12.6	12.8
Russell 3000 Value Index	2.8	-0.8	-0.8	11.1	13.0	10.2	9.7	11.6
Russell 3000 Index	3.2	-5.3	-5.3	11.9	18.2	15.4	13.4	14.3
Russell 3000 Growth Index	3.7	-9.3	-9.3	12.9	22.7	20.2	16.7	16.6
Small Cap								
Russell 2000 Value Index	2.0	-2.4	-2.4	3.3	12.7	8.6	8.8	10.5
Russell 2000 Index	1.2	-7.5	-7.5	-5.8	11.7	9.7	8.9	11.0
Russell 2000 Growth Index	0.5	-12.6	-12.6	-14.3	9.9	10.3	8.5	11.2
Mid Cap								
Russell Mid Cap Value Index	3.0	-1.8	-1.8	11.5	13.7	10.0	9.3	12.0
Russell Mid Cap Index	2.6	-5.7	-5.7	6.9	14.9	12.6	10.7	12.9
Russell Mid Cap Growth Index	1.6	-12.6	-12.6	-0.9	14.8	15.1	11.9	13.5
Large Cap								
Russell 1000 Value Index	2.8	-0.7	-0.7	11.7	13.0	10.3	9.7	11.7
Russell 1000 Index	3.4	-5.1	-5.1	13.3	18.7	15.8	13.7	14.5
Russell 1000 Growth Index	3.9	-9.0	-9.0	15.0	23.6	20.9	17.3	17.0
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	2.2	-5.4	-5.4	7.3	13.8	11.6	9.7	10.0
MSCI ACWI Ex-U.S.	0.2	-5.4	-5.4	-1.5	7.5	6.8	5.2	5.6
MSCI EAFE Value Index	0.7	0.3	0.3	3.6	5.2	4.2	3.1	4.9
MSCI EAFE Index	0.6	-5.9	-5.9	1.2	7.8	6.7	5.1	6.3
MSCI EAFE Growth Index	0.6	-11.9	-11.9	-1.5	9.8	8.9	6.8	7.5
MSCI EAFE Small Cap Index	0.0	-8.5	-8.5	-3.6	8.5	7.4	7.3	8.3
Developing Markets								
MSCI Emerging Markets Index	-2.3	-7.0	-7.0	-11.4	4.9	6.0	4.7	3.4
MSCI Emerging Markets Small Cap Index	2.7	-4.3	-4.3	5.5	11.9	7.8	6.1	5.3
MSCI Frontier Markets	-0.1	-7.9	-7.9	9.4	7.3	6.0	4.0	5.9

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				1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	-2.8	-5.9	-5.9	-4.2	1.7	2.1	1.9	2.2
BBgBarc US Int TR	-2.5	-4.7	-4.7	-4.4	1.2	1.7	1.6	1.8
BBgBarc US Govt/Credit TR	-2.8	-6.3	-6.3	-3.9	2.1	2.4	2.1	2.5
BBgBarc US Govt/Credit Int TR	-2.4	-4.5	-4.5	-4.1	1.5	1.8	1.6	1.8
Government								
BBgBarc US Govt TR	-3.1	-5.5	-5.5	-3.7	1.4	1.8	1.4	1.7
BBgBarc US Govt 1-3 Yr TR	-1.4	-2.5	-2.5	-3.0	0.8	1.1	0.9	0.9
BBgBarc US Govt Int TR	-2.5	-4.2	-4.2	-4.2	1.0	1.3	1.2	1.3
BBgBarc US Govt Long TR	-5.3	-10.6	-10.6	-1.5	3.2	3.9	2.4	4.0
Credit								
BBgBarc US Credit TR	-2.5	-7.4	-7.4	-4.2	2.8	3.2	2.8	3.4
BBgBarc US Credit 1-3 Yr TR	-1.2	-2.5	-2.5	-2.6	1.4	1.7	1.6	1.7
BBgBarc US Credit Int TR	-2.3	-5.1	-5.1	-4.1	2.1	2.5	2.3	2.7
BBgBarc US Credit Long TR	-2.8	-11.2	-11.2	-4.2	4.4	4.8	3.9	5.1
BBgBarc US High Yield TR	-1.1	-4.8	-4.8	-0.7	4.6	4.7	5.0	5.7
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-2.6	-5.0	-5.0	-4.9	0.6	1.4	1.3	1.7
BBgBarc US ABS TR	-1.7	-2.9	-2.9	-3.1	1.4	1.7	1.6	1.7
Inflation Protected								
BBgBarc US TIPS TR	-1.9	-3.0	-3.0	4.3	6.2	4.4	3.6	2.7
Non-U.S. Fixed Income								
Citi World Government Bond Index	-3.4	-6.5	-6.5	-7.7	-0.1	1.3	1.2	0.3
BBgBarc Global Aggregate TR	-3.0	-6.2	-6.2	-6.4	0.7	1.7	1.6	1.0
BBgBarc Emerging Markets TR	-2.3	-9.2	-9.2	-7.5	0.7	1.9	3.1	3.6

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

