

Monthly Indices Report

As of August 31, 2022

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
EQUITY									
S&P 500 TR USD	-4.08	4.77	-3.88	-16.14	-11.23	7.91	12.39	11.82	13.08
S&P 500 Growth TR	-5.34	6.80	-2.04	-22.69	-17.43	3.75	13.95	14.04	14.63
S&P 500 Value TR USD	-2.84	2.90	-5.57	-8.84	-4.51	12.80	9.59	8.77	10.95
S&P 500 PR	-4.24	4.48	-4.29	-17.02	-12.55	6.30	10.56	9.86	10.89
S&P MidCap 400 TR	-3.10	7.41	-2.92	-13.58	-10.37	13.91	10.58	8.71	11.32
S&P MidCap 400 Growth TR	-3.37	8.89	-1.98	-18.25	-15.47	7.18	8.86	8.40	10.97
S&P MidCap 400 Value TR USD	-2.85	6.08	-3.78	-8.78	-5.18	21.12	11.71	8.61	11.34
S&P SmallCap 600 TR USD	-4.39	5.19	-3.80	-14.74	-12.12	16.32	10.40	8.65	11.50
S&P SmallCap 600 Growth TR	-4.61	6.48	-2.08	-18.70	-16.12	11.36	9.36	9.01	11.77
S&P SmallCap 600 Value TR	-4.19	4.07	-5.29	-10.67	-8.11	21.38	10.98	8.06	11.07
S&P 1000 TR	-3.49	6.73	-3.18	-13.93	-10.90	14.60	10.53	8.70	11.38
S&P 1500 TR	-4.03	4.92	-3.83	-15.97	-11.20	8.44	12.24	11.54	12.93
DJ Industrial Average TR USD	-3.72	2.84	-3.90	-12.01	-9.07	7.37	8.33	9.88	11.77
NYSE Composite PR	-3.43	2.16	-6.48	-13.77	-11.93	6.52	5.13	4.50	6.33
AMEX Composite	3.00	9.71	0.35	24.56	41.14	42.40	20.84	10.90	5.86
NASDAQ Composite TR USD	-4.53	7.29	-1.99	-24.07	-21.99	0.89	14.98	13.98	15.68
Russell 1000 TR USD	-3.84	5.12	-3.69	-16.90	-12.96	7.29	12.14	11.61	12.98
Russell 1000 Growth TR USD	-4.66	6.78	-1.67	-23.19	-19.06	2.00	14.51	14.78	15.09
Russell 1000 Value TR USD	-2.98	3.45	-5.58	-9.85	-6.23	13.12	8.87	7.86	10.52
Russell 2000 TR USD	-2.05	8.18	-0.72	-17.16	-17.88	9.90	8.59	6.95	10.01
Russell 2000 Growth TR USD	-0.94	10.15	3.33	-22.29	-25.26	0.67	5.93	6.69	10.16
Russell 2000 Value TR USD	-3.16	6.21	-4.28	-12.17	-10.18	19.69	10.37	6.56	9.49
Russell 2500 TR USD	-2.66	7.41	-2.85	-16.01	-15.54	10.99	9.57	8.54	10.96
Russell 2500 Growth TR USD	-1.90	9.29	1.73	-22.89	-25.68	0.59	7.27	9.12	11.56
Russell 2500 Value TR USD	-3.14	6.24	-5.39	-11.46	-8.34	18.23	9.93	7.03	9.88
Russell 3000 TR USD	-3.73	5.30	-3.51	-16.92	-13.28	7.41	11.90	11.29	12.77
Russell 3000 Growth TR USD	-4.44	6.98	-1.38	-23.13	-19.44	1.86	13.95	14.23	14.75
Russell 3000 Value TR USD	-2.99	3.62	-5.51	-10.00	-6.49	13.51	8.95	7.77	10.44
Russell Mid Cap TR USD	-3.14	6.42	-4.20	-16.53	-14.82	9.68	9.36	9.17	11.61
Russell Mid Cap Growth TR USD	-3.28	8.56	0.45	-25.09	-26.69	-0.45	6.98	10.16	12.06
Russell Mid Cap Value TR USD	-3.06	5.28	-6.29	-11.80	-7.80	15.42	9.55	7.49	10.81
Russell Top 200 TR USD	-4.09	4.66	-3.52	-17.04	-12.30	6.53	13.16	12.52	13.49
Russell Top 200 Value TR USD	-2.94	2.52	-5.20	-8.78	-5.37	11.93	8.48	8.03	10.41
Russell Small Cap Complete TR USD	-2.04	8.24	-1.56	-21.22	-23.20	4.82	9.09	8.44	11.12
Russell Small Cap Complete Growth TR USD	-0.61	10.43	2.64	-28.01	-33.46	-4.69	9.01	10.31	12.62
Russell Small Cap Complete Value TR USD	-3.22	6.44	-4.83	-14.65	-12.15	14.57	8.00	5.90	9.22
Wilshire 5000 Total Mkt TR USD	9.55	0.38	0.23	-13.34	-6.58	13.94	13.01	12.45	13.62
Wilshire 4500 Completion TR USD	10.39	-0.17	-1.72	-18.18	-17.71	12.46	9.74	9.60	12.41
MSCI EAFE NR USD	-4.75	0.00	-9.28	-19.57	-19.80	0.57	2.39	1.63	5.00
MSCI EAFE NR LCL	-2.27	2.80	-3.73	-8.79	-6.46	9.26	5.94	4.71	8.30
MSCI EAFE Growth NR USD	-6.07	1.38	-7.32	-25.80	-25.77	-3.69	2.32	3.14	6.05
MSCI EAFE Value NR USD	-3.37	-1.36	-11.18	-13.31	-13.91	4.56	1.89	-0.29	3.70
MSCI EAFE Small Cap NR USD	-4.43	1.88	-9.30	-23.29	-25.98	-0.85	2.85	1.21	7.06
MSCI World NR USD	-4.18	3.43	-5.53	-17.78	-15.08	4.98	8.77	7.85	9.47
MSCI World NR LCL	-3.46	4.24	-3.86	-14.79	-11.27	7.45	9.72	8.82	10.76
MSCI World Ex US NR USD	-4.67	0.07	-9.35	-18.70	-18.56	1.53	2.98	2.08	4.95
MSCI World Ex USA NR LCL	-2.24	2.72	-4.07	-8.76	-6.26	9.34	6.09	4.92	8.18
MSCI ACWI NR USD	-3.68	3.04	-5.64	-17.75	-15.88	4.02	8.03	6.97	8.70
MSCI ACWI NR LCL	-2.95	3.90	-3.80	-14.54	-11.81	6.48	9.13	8.14	10.19
MSCI ACWI Ex USA NR USD	-3.22	0.10	-8.51	-18.34	-19.52	0.25	2.87	1.67	4.48
MSCI ACWI Ex USA NR LCL	-1.25	2.30	-3.85	-9.88	-9.15	6.40	5.66	4.41	7.62
MSCI ACWI Ex USA Value NR USD	-2.50	-1.20	-10.15	-12.85	-13.57	5.41	2.48	0.21	3.28
MSCI ACWI Ex USA Value NR LCL	-0.42	1.02	-5.40	-3.60	-2.20	11.87	5.19	2.91	6.42
MSCI ACWI Ex USA Growth NR USD	-3.90	1.39	-6.87	-23.75	-25.30	-4.87	2.78	2.81	5.49
MSCI ACWI Ex USA Growth NR LCL	-2.03	3.57	-2.30	-16.04	-15.88	0.97	5.64	5.58	8.62
MSCI Pacific NR USD	-2.26	2.64	-5.62	-14.90	-16.68	0.34	2.57	2.27	5.57
MSCI Pacific NR LCL	0.49	4.07	0.09	-2.69	-1.54	10.53	8.72	6.09	10.42
MSCI Pacific Ex Japan NR USD	-1.75	2.02	-6.47	-9.05	-12.41	3.67	2.83	2.70	4.46
MSCI Pacific Ex Japan NR LCL	-0.51	2.29	-3.49	-4.96	-8.06	6.53	2.61	4.58	7.30
MSCI Europe NR USD	-6.23	-1.59	-11.38	-22.05	-21.57	0.66	2.22	1.23	4.70

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
MSCI Europe NR LCL	-3.87	2.02	-5.81	-11.83	-8.92	8.66	4.43	4.00	7.25
MSCI Europe Ex UK NR USD	-6.42	-1.41	-11.65	-25.22	-25.36	-1.61	2.07	1.15	5.47
MSCI Europe Ex UK NR LCL	-4.68	1.97	-6.68	-16.21	-13.89	6.37	4.45	4.13	7.66
MSCI UK NR USD	-5.64	-2.11	-10.55	-10.77	-7.66	8.40	2.74	1.45	3.07
MSCI United Kingdom NR LCL	-1.32	2.16	-3.11	3.87	9.21	16.27	4.31	3.54	6.32
MSCI Japan NR USD	-2.55	3.00	-5.13	-17.87	-18.96	-1.40	2.31	1.97	6.23
MSCI Japan NR JPY	1.07	5.10	2.23	-1.14	2.26	12.73	11.83	6.78	12.48
MSCI US Small Cap 1750 GR USD	-2.62	7.40	-2.31	-15.68	-14.69	13.30	10.62	8.39	10.95
S&P Developed Small TR USD	-2.94	5.87	-4.99	-17.95	-18.97	6.73	7.00	5.50	9.19
S&P Developed Ex US Small TR USD	-4.54	1.54	-10.09	-23.22	-26.13	-1.15	3.13	1.30	6.63
S&P Developed Property TR USD	-6.07	1.39	-7.26	-19.28	-15.94	5.87	0.09	2.81	5.77
Value Line 100 TR USD	-4.13	6.81	-4.66	-27.36	-25.96	-2.90	-1.01	1.02	6.60
Emerging Market Equity									
MSCI EM NR USD	0.42	0.17	-6.49	-17.49	-21.80	-2.68	2.74	0.59	2.92
MSCI EM GR USD	0.45	0.29	-6.29	-17.23	-21.48	-2.33	3.10	0.96	3.29
MSCI EM USD	0.03	-0.65	-7.75	-19.31	-24.04	-5.00	0.33	-1.78	0.48
MSCI EM LCL	0.82	0.49	-4.60	-14.48	-18.19	-2.58	2.48	0.78	3.43
Specialty									
ICE BofAML US Convt Bonds TR USD	1.54	7.06	0.44	-15.67	-18.46	1.95	13.59	11.96	12.11
ICE BofAML Fxd Rate Pref TR USD	-3.38	2.55	-1.58	-11.73	-11.75	-3.31	-0.30	1.82	4.07
FTSE NAREIT All REITs TR	-5.92	2.31	-5.13	-17.45	-10.32	10.84	3.73	6.32	8.04
FTSE NAREIT Equity REITs TR USD	-5.97	2.54	-5.06	-18.17	-9.96	12.47	3.28	5.63	7.45
FTSE NAREIT Equity REITs TR USD	-5.97	2.54	-5.06	-18.17	-9.96	12.47	3.28	5.63	7.45
Fixed Income									
BBgBarc US Agg Bond TR USD	-2.83	-0.45	-2.01	-10.75	-11.52	-5.97	-2.00	0.52	1.35
BBgBarc US Agg Interm TR USD	-2.49	-0.38	-1.64	-7.83	-8.76	-4.44	-1.25	0.58	1.23
BBgBarc US Govt/Credit TR USD	-2.61	-0.50	-2.07	-11.49	-12.28	-6.39	-2.04	0.67	1.45
BBgBarc US Govt/Credit Interm TR USD	-2.00	-0.40	-1.51	-7.14	-8.20	-4.11	-0.87	0.84	1.29
BBgBarc US Govt/Credit Long TR USD	-4.39	-0.80	-3.75	-22.51	-22.69	-12.42	-5.24	0.36	2.17
BBgBarc US Credit TR USD	-2.83	0.12	-2.49	-13.70	-14.43	-6.46	-2.14	0.95	2.17
BBgBarc US Interm Credit TR USD	-2.01	0.14	-1.65	-8.38	-9.37	-4.11	-0.73	1.21	2.00
BBgBarc US Long Credit TR USD	-4.37	0.07	-4.08	-22.34	-22.72	-10.50	-4.65	0.60	2.68
BBgBarc US Government TR USD	-2.46	-0.92	-1.78	-9.87	-10.70	-6.46	-2.20	0.33	0.85
BBgBarc US Government Long TR USD	-4.42	-1.87	-3.31	-22.67	-22.59	-15.21	-6.72	-0.42	1.24
BBgBarc US MBS TR USD	-3.42	-0.31	-1.91	-9.07	-9.73	-5.07	-1.97	0.06	1.05
BBgBarc ABS TR USD	-0.66	-0.18	-0.64	-3.94	-4.64	-1.92	0.10	1.21	1.31
BBgBarc CMBS ERISA Eligible TR USD	-2.55	-0.77	-1.52	-8.98	-10.26	-4.49	-1.26	1.07	2.02
BBgBarc CMBS IG TR USD	-2.52	-0.75	-1.53	-8.97	-10.25	-4.24	-1.29	1.09	2.09
BBgBarc US Govt 1-3 Yr TR USD	-0.80	-0.38	-1.01	-3.38	-4.03	-1.96	-0.18	0.75	0.72
BBgBarc US Govt/Credit 1-3 Yr TR USD	-0.78	-0.26	-0.96	-3.36	-3.98	-1.82	-0.02	0.92	0.94
BBgBarc US Corporate High Yield TR USD	-2.30	3.46	-3.50	-11.22	-10.60	-0.77	1.03	2.58	4.51
BBgBarc US Long Corporate TR USD	-4.50	0.10	-4.23	-22.67	-23.03	-10.55	-4.53	0.67	2.78
BBgBarc Municipal TR USD	-2.19	0.39	-1.25	-8.62	-8.63	-2.80	-0.83	1.28	2.25
BBgBarc US Universal TR USD	-2.60	-0.15	-2.15	-11.07	-11.85	-5.70	-1.82	0.63	1.64
BBgBarc Gbl Infl Linked US TIPS TR USD	-2.66	1.58	-1.64	-7.49	-5.98	-0.38	2.65	3.22	1.73
ICE BofAML 1-3Y US Trsy TR USD	-0.72	-0.39	-0.96	-3.21	-3.82	-1.85	-0.12	0.78	0.72
ICE BofAML US High Yield TR USD	-2.39	3.48	-3.56	-11.04	-10.43	-0.62	0.80	2.43	4.44
ICE BofAML US 3M Trsy Bill Yld USD	0.21	0.38	0.49	0.67	0.69	0.37	0.54	1.09	0.64
FTSE USBIG	-2.71	-0.45	-2.01	-10.95	-11.76	-6.04	-2.02	0.53	1.35
FTSE USBIG Corp AAA/AA 10+ Yr	-3.51	-6.11	-11.01	-11.01	-3.47	-2.12	3.88	4.83	5.09
FTSE USBIG Treasury/Govt Spnsd	-2.43	-1.14	-1.85	-9.77	-10.58	-6.37	-2.16	0.34	0.84
FTSE USBIG Mortgage	-3.29	-0.22	-1.83	-9.29	-10.00	-5.24	-2.04	0.06	1.04
FTSE USBIG Treasury 10+ Yr	-4.90	-6.76	-10.42	-10.42	-0.84	-8.69	3.34	3.96	4.03
FTSE HY Market TR USD	-2.28	3.63	-3.37	-10.72	-10.01	-0.46	1.02	2.52	4.26
FTSE STRIPS 10+ Yr USD	-5.45	-3.33	-4.27	-27.62	-26.97	-18.35	-8.36	-0.71	1.44
FTSE WGBI USD	-4.35	-2.65	-5.72	-17.05	-19.82	-11.04	-5.81	-2.29	-1.12
FTSE WGBI LCL	-3.14	-0.93	-2.19	-10.23	-11.31	-6.06	-3.45	-0.27	1.38
FTSE WGBI Hdg USD	-3.00	-0.72	-1.90	-9.74	-10.73	-5.61	-2.85	0.67	1.99
FTSE WGBI NonUSD USD	-5.78	-3.79	-8.51	-21.82	-25.62	-14.14	-8.37	-4.12	-2.29
FTSE WGBI NonUSD LCL	-3.65	-0.75	-2.42	-10.48	-11.74	-5.88	-4.34	-0.75	1.49
FTSE WGBI NonUSD Hdg USD	-3.40	-0.40	-1.91	-9.63	-10.76	-5.13	-3.36	0.76	2.46
JPM GBI Broad TR USD	-4.18	-2.37	-5.41	-15.95	-18.41	-10.23	-5.30	-1.91	-0.79
JPM GBI Global TR Hdg USD	-2.82	-0.70	-1.85	-9.30	-10.17	-5.48	-2.70	0.75	1.98
JPM EMBI Global TR USD	-1.17	1.99	-3.66	-17.21	-18.82	-8.03	-4.24	-1.08	1.74
JPM EMBI Plus TR USD	-2.45	1.49	-5.53	-25.55	-28.08	-14.20	-7.63	-4.18	-0.01

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
Commodities									
Bloomberg Commodity TR	0.09	4.35	-6.89	23.59	27.72	29.35	17.15	8.75	-1.15
S&P GSCI TR	-2.68	-2.72	-10.16	32.10	42.19	43.02	15.94	10.24	-3.30
S&P GSCI Brent Crude Spot	-8.01	-12.28	-17.27	22.96	33.52	45.33	17.31	12.59	-1.75
S&P GSCI Gold Spot	-3.12	-4.49	-6.61	-5.60	-5.05	-6.60	4.12	5.48	0.23

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