

Monthly Indices Report

As of September 30, 2022

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
EQUITY									
S&P 500 TR USD	-9.21	-12.91	-4.88	-23.87	-15.47	4.83	8.16	9.24	11.70
S&P 500 Growth TR	-9.98	-14.79	-3.86	-30.41	-21.11	0.83	9.92	11.42	13.19
S&P 500 Value TR USD	-8.47	-11.07	-5.82	-16.56	-9.63	9.23	5.11	6.17	9.64
S&P 500 PR	-9.34	-13.19	-5.28	-24.77	-16.76	3.26	6.40	7.31	9.55
S&P MidCap 400 TR	-9.19	-12.01	-2.46	-21.52	-15.25	10.35	6.01	5.82	10.04
S&P MidCap 400 Growth TR	-8.84	-11.92	-0.74	-25.48	-19.52	3.56	5.10	5.69	9.76
S&P MidCap 400 Value TR USD	-9.51	-12.09	-4.01	-17.46	-10.88	17.81	6.31	5.54	10.00
S&P SmallCap 600 TR USD	-9.88	-13.83	-5.20	-23.16	-18.83	13.12	5.48	4.84	10.09
S&P SmallCap 600 Growth TR	-9.26	-13.44	-3.38	-26.23	-21.17	8.38	5.54	5.49	10.53
S&P SmallCap 600 Value TR	-10.43	-14.18	-6.78	-19.99	-16.41	18.03	5.02	3.99	9.51
S&P 1000 TR	-9.40	-12.56	-3.30	-22.02	-16.35	11.14	5.86	5.52	10.06
S&P 1500 TR	-9.23	-12.88	-4.76	-23.72	-15.55	5.33	7.96	8.90	11.56
DJ Industrial Average TR USD	-8.76	-12.16	-6.17	-19.72	-13.40	3.69	4.36	7.42	10.45
NYSE Composite PR	-8.98	-12.11	-7.01	-21.51	-16.56	2.99	1.18	1.99	5.03
AMEX Composite	-4.62	-1.76	4.64	18.81	26.03	46.09	17.84	9.06	5.27
NASDAQ Composite TR USD	-10.44	-14.50	-3.91	-32.00	-26.26	-1.99	10.63	11.25	14.22
Russell 1000 TR USD	-9.25	-12.74	-4.61	-24.59	-17.22	4.12	7.95	9.00	11.60
Russell 1000 Growth TR USD	-9.72	-13.93	-3.60	-30.66	-22.59	-0.72	10.67	12.17	13.70
Russell 1000 Value TR USD	-8.77	-11.49	-5.62	-17.75	-11.36	9.39	4.36	5.29	9.17
Russell 2000 TR USD	-9.58	-11.43	-2.19	-25.10	-23.50	6.29	4.29	3.56	8.55
Russell 2000 Growth TR USD	-9.00	-9.85	0.24	-29.28	-29.27	-2.91	2.94	3.60	8.81
Russell 2000 Value TR USD	-10.19	-13.03	-4.61	-21.12	-17.69	16.16	4.73	2.87	7.94
Russell 2500 TR USD	-9.53	-11.93	-2.82	-24.01	-21.11	6.97	5.36	5.45	9.58
Russell 2500 Growth TR USD	-8.61	-10.35	-0.12	-29.54	-29.40	-3.47	4.76	6.30	10.30
Russell 2500 Value TR USD	-10.11	-12.93	-4.50	-20.42	-15.35	14.32	4.52	3.79	8.41
Russell 3000 TR USD	-9.27	-12.66	-4.47	-24.62	-17.63	4.23	7.70	8.62	11.39
Russell 3000 Growth TR USD	-9.68	-13.69	-3.37	-30.57	-23.01	-0.90	10.16	11.57	13.36
Russell 3000 Value TR USD	-8.86	-11.58	-5.56	-17.97	-11.79	9.79	4.38	5.11	9.08
Russell Mid Cap TR USD	-9.27	-12.12	-3.44	-24.27	-19.39	5.51	5.19	6.48	10.30
Russell Mid Cap Growth TR USD	-8.49	-11.49	-0.65	-31.45	-29.50	-4.10	4.26	7.62	10.85
Russell Mid Cap Value TR USD	-9.70	-12.46	-4.93	-20.36	-13.56	10.95	4.50	4.76	9.44
Russell Top 200 TR USD	-9.25	-12.96	-5.02	-24.71	-16.43	3.68	8.96	9.95	12.09
Russell Top 200 Value TR USD	-8.28	-10.98	-5.97	-16.33	-10.18	8.59	4.26	5.54	9.07
Russell Small Cap Complete TR USD	-9.80	-11.64	-2.37	-28.94	-28.00	0.94	5.03	5.35	9.70
Russell Small Cap Complete Growth TR USD	-9.29	-9.84	0.17	-34.69	-36.94	-8.40	6.22	7.35	11.24
Russell Small Cap Complete Value TR USD	-10.24	-13.13	-4.46	-23.39	-18.50	10.71	2.81	2.72	7.78
Wilshire 5000 Total Mkt TR USD	-9.34	-12.77	-4.45	-24.41	-17.17	4.71	8.07	8.85	11.53
Wilshire 4500 Completion TR USD	-9.68	-11.66	-2.48	-27.72	-26.47	3.73	6.36	6.09	10.38
MSCI EAFE NR USD	-9.36	-13.66	-9.36	-27.09	-25.13	-2.98	-1.83	-0.84	3.67
MSCI EAFE NR LCL	-6.22	-8.35	-3.59	-14.46	-11.11	6.33	2.51	2.83	7.44
MSCI EAFE Growth NR USD	-9.74	-15.21	-8.50	-33.02	-30.29	-8.20	-1.49	0.68	4.70
MSCI EAFE Value NR USD	-8.97	-12.04	-10.21	-21.08	-20.16	2.14	-2.79	-2.74	2.39
MSCI EAFE Small Cap NR USD	-11.50	-15.42	-9.83	-32.11	-32.06	-6.38	-2.16	-1.79	5.28
MSCI World NR USD	-9.30	-13.09	-6.19	-25.42	-19.63	1.75	4.56	5.30	8.11
MSCI World NR LCL	-8.31	-11.48	-4.42	-21.86	-15.53	4.41	5.77	6.46	9.57
MSCI World Ex US NR USD	-9.26	-13.50	-9.20	-26.23	-23.91	-1.89	-1.21	-0.40	3.62
MSCI World Ex USA NR LCL	-5.96	-8.06	-3.40	-14.20	-10.59	6.64	2.79	3.07	7.34
MSCI ACWI NR USD	-9.57	-12.90	-6.82	-25.63	-20.66	0.55	3.75	4.44	7.28
MSCI ACWI NR LCL	-8.43	-11.13	-4.86	-21.74	-16.24	3.32	5.20	5.82	8.96
MSCI ACWI Ex USA NR USD	-9.99	-12.89	-9.91	-26.50	-25.17	-3.70	-1.52	-0.81	3.01
MSCI ACWI Ex USA NR LCL	-6.99	-8.15	-4.85	-16.18	-13.93	3.28	2.17	2.46	6.60
MSCI ACWI Ex USA Value NR USD	-9.35	-11.62	-10.44	-21.00	-20.02	2.51	-2.15	-2.12	1.87
MSCI ACWI Ex USA Value NR LCL	-6.20	-6.60	-5.24	-9.58	-7.68	9.97	1.52	1.15	5.48
MSCI ACWI Ex USA Growth NR USD	-10.61	-14.10	-9.37	-31.84	-30.23	-9.67	-1.38	0.18	3.95
MSCI ACWI Ex USA Growth NR LCL	-7.74	-9.62	-4.45	-22.54	-20.03	-3.13	2.31	3.45	7.52
MSCI Pacific NR USD	-10.46	-12.48	-8.09	-23.80	-25.87	-4.46	-2.15	-0.16	4.11
MSCI Pacific NR LCL	-6.47	-6.01	-2.67	-8.99	-9.70	7.42	4.82	4.12	9.43
MSCI Pacific Ex Japan NR USD	-10.63	-12.19	-8.82	-18.72	-18.79	1.07	-1.39	0.59	2.91
MSCI Pacific Ex Japan NR LCL	-6.59	-7.06	-4.45	-11.22	-11.68	5.17	-0.12	3.23	6.24
MSCI Europe NR USD	-8.70	-14.38	-10.15	-28.83	-24.80	-2.18	-1.72	-1.24	3.45

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MSCI Europe NR LCL	-6.04	-9.67	-4.14	-17.16	-11.77	5.83	1.25	2.17	6.46
MSCI Europe Ex UK NR USD	-8.65	-14.52	-9.94	-31.69	-27.82	-4.58	-1.68	-1.31	4.18
MSCI Europe Ex UK NR LCL	-6.38	-10.77	-4.54	-21.56	-16.15	3.31	1.13	1.95	6.80
MSCI UK NR USD	-8.84	-13.98	-10.77	-18.65	-14.08	6.17	-1.73	-1.06	1.88
MSCI United Kingdom NR LCL	-4.98	-6.23	-2.92	-1.30	3.77	14.26	1.56	2.65	5.71
MSCI Japan NR USD	-10.36	-12.65	-7.67	-26.38	-29.30	-7.10	-2.65	-0.63	4.84
MSCI Japan NR JPY	-6.40	-5.40	-1.63	-7.47	-8.28	8.80	7.31	4.50	11.55
MSCI US Small Cap 1750 GR USD	-9.71	-12.08	-3.04	-23.87	-21.02	9.66	6.14	5.07	9.52
S&P Developed Small TR USD	-10.42	-13.06	-5.16	-26.50	-24.95	2.33	2.59	2.44	7.65
S&P Developed Ex US Small TR USD	-12.04	-16.03	-10.69	-32.47	-32.69	-6.48	-1.88	-1.79	4.83
S&P Developed Property TR USD	-12.62	-17.93	-11.41	-29.47	-22.51	0.48	-5.10	0.10	4.17
Value Line 100 TR USD	-9.96	-13.68	-3.83	-34.60	-30.21	-6.47	-4.18	-2.08	5.18
Emerging Market Equity									
MSCI EM NR USD	-11.72	-11.36	-11.57	-27.16	-28.11	-7.82	-2.07	-1.81	1.05
MSCI EM GR USD	-11.67	-11.27	-11.42	-26.90	-27.80	-7.47	-1.71	-1.44	1.42
MSCI EM USD	-11.90	-11.87	-12.48	-28.91	-30.11	-10.03	-4.36	-4.14	-1.34
MSCI EM LCL	-9.57	-8.82	-9.13	-22.66	-23.65	-6.50	-1.31	-1.28	1.99
Specialty									
ICE BofAML US Convt Bonds TR USD	-5.92	-4.47	0.72	-20.66	-22.17	0.14	11.60	10.14	11.26
ICE BofAML Fxd Rate Pref TR USD	-3.41	-6.68	-0.95	-14.74	-14.72	-4.54	-1.67	1.06	3.65
FTSE NAREIT All REITs TR	-13.19	-18.32	-11.18	-28.34	-17.41	4.61	-1.74	3.48	6.62
FTSE NAREIT Equity REITs TR USD	-12.18	-17.42	-9.94	-28.13	-16.41	7.17	-2.05	2.93	6.26
FTSE NAREIT Equity REITs TR USD	-12.18	-17.42	-9.94	-28.13	-16.41	7.17	-2.05	2.93	6.26
Fixed Income									
BBgBarc US Agg Bond TR USD	-4.32	-7.02	-4.75	-14.61	-14.60	-8.00	-3.26	-0.27	0.89
BBgBarc US Agg Interm TR USD	-3.48	-5.88	-3.84	-11.04	-11.49	-6.10	-2.33	-0.05	0.85
BBgBarc US Govt/Credit TR USD	-4.08	-6.58	-4.56	-15.10	-14.95	-8.30	-3.15	-0.05	1.02
BBgBarc US Govt/Credit Interm TR USD	-2.67	-4.62	-3.06	-9.63	-10.14	-5.39	-1.64	0.38	1.00
BBgBarc US Govt/Credit Long TR USD	-8.30	-12.33	-9.04	-28.94	-27.41	-16.07	-7.35	-1.17	1.36
BBgBarc US Credit TR USD	-5.07	-7.75	-4.95	-18.07	-17.89	-8.73	-3.61	-0.05	1.58
BBgBarc US Interm Credit TR USD	-3.22	-5.16	-3.08	-11.33	-11.82	-5.60	-1.73	0.60	1.60
BBgBarc US Long Credit TR USD	-8.64	-12.63	-8.57	-29.05	-27.98	-14.23	-7.02	-1.17	1.73
BBgBarc US Government TR USD	-3.41	-5.79	-4.30	-12.95	-12.82	-8.13	-3.05	-0.20	0.53
BBgBarc US Government Long TR USD	-7.89	-11.96	-9.61	-28.77	-26.60	-18.78	-8.48	-1.62	0.60
BBgBarc US MBS TR USD	-5.05	-8.30	-5.35	-13.66	-13.98	-7.45	-3.67	-0.92	0.51
BBgBarc ABS TR USD	-1.16	-1.82	-1.34	-5.06	-5.61	-2.56	-0.24	1.02	1.17
BBgBarc CMBS ERISA Eligible TR USD	-3.11	-5.58	-3.85	-11.81	-12.38	-6.15	-2.07	0.63	1.57
BBgBarc CMBS IG TR USD	-3.09	-5.53	-3.82	-11.78	-12.36	-5.92	-2.12	0.65	1.64
BBgBarc US Govt 1-3 Yr TR USD	-1.17	-1.95	-1.54	-4.50	-5.06	-2.55	-0.53	0.54	0.60
BBgBarc US Govt/Credit 1-3 Yr TR USD	-1.22	-1.99	-1.48	-4.54	-5.07	-2.42	-0.42	0.70	0.81
BBgBarc US Corporate High Yield TR USD	-3.97	-6.19	-0.65	-14.75	-14.14	-2.25	-0.45	1.57	3.94
BBgBarc US Long Corporate TR USD	-8.74	-12.85	-8.65	-29.43	-28.40	-14.35	-6.95	-1.14	1.80
BBgBarc Municipal TR USD	-3.84	-5.95	-3.46	-12.13	-11.50	-4.70	-1.85	0.59	1.79
BBgBarc US Universal TR USD	-4.31	-6.80	-4.45	-14.90	-14.93	-7.67	-3.11	-0.18	1.17
BBgBarc Gbl Infl Linked US TIPS TR USD	-6.62	-9.10	-5.14	-13.61	-11.57	-3.55	0.79	1.95	0.98
ICE BofAML 1-3Y US Trsy TR USD	-1.18	-1.89	-1.56	-4.35	-4.86	-2.45	-0.48	0.57	0.60
ICE BofAML US High Yield TR USD	-4.02	-6.32	-0.68	-14.62	-14.06	-2.13	-0.67	1.41	3.87
ICE BofAML US 3M Trsy Bill Yld USD	0.23	0.44	0.62	0.90	0.92	0.48	0.57	1.12	0.66
FTSE USBIG	-4.38	-6.98	-4.81	-14.85	-14.87	-8.11	-3.30	-0.27	0.89
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	-3.37	-5.71	-4.46	-12.80	-12.62	-8.03	-3.00	-0.18	0.53
FTSE USBIG Mortgage	-5.11	-8.23	-5.32	-13.92	-14.30	-7.66	-3.78	-0.95	0.49
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	-4.17	-6.35	-0.69	-14.44	-13.81	-2.03	-0.48	1.48	3.68
FTSE STRIPS 10+ Yr USD	-9.82	-14.73	-12.82	-34.72	-31.63	-22.64	-10.54	-2.22	0.70
FTSE WGBI USD	-5.10	-9.23	-7.61	-21.27	-22.14	-13.24	-7.03	-3.07	-1.76
FTSE WGBI LCL	-3.29	-6.32	-4.18	-13.18	-13.17	-7.96	-4.29	-0.79	1.01
FTSE WGBI Hdg USD	-3.14	-6.04	-3.84	-12.57	-12.50	-7.45	-3.69	0.16	1.64
FTSE WGBI NonUSD USD	-6.41	-11.82	-9.95	-26.83	-28.27	-16.77	-9.89	-5.12	-3.12
FTSE WGBI NonUSD LCL	-3.18	-6.71	-3.91	-13.32	-13.45	-7.88	-5.16	-1.26	1.11
FTSE WGBI NonUSD Hdg USD	-2.91	-6.21	-3.30	-12.26	-12.30	-7.03	-4.17	0.27	2.10
JPM GBI Broad TR USD	-4.90	-8.88	-7.16	-20.07	-20.73	-12.42	-6.48	-2.67	-1.40
JPM GBI Global TR Hdg USD	-3.02	-5.76	-3.70	-12.04	-11.86	-7.24	-3.49	0.28	1.64
JPM EMBI Global TR USD	-6.07	-7.17	-4.20	-22.24	-22.23	-10.12	-6.11	-2.31	0.95
JPM EMBI Plus TR USD	-6.91	-9.19	-5.52	-30.70	-30.93	-16.40	-9.87	-5.52	-0.86

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
Commodities									
Bloomberg Commodity TR	-8.11	-8.03	-4.11	13.57	11.80	26.13	13.45	6.96	-2.14
S&P GSCI TR	-7.80	-10.27	-10.31	21.80	23.64	39.90	12.19	7.75	-3.95
S&P GSCI Brent Crude Spot	-10.98	-18.11	-21.91	9.46	8.72	41.87	12.85	8.44	-2.67
S&P GSCI Gold Spot	-3.14	-6.16	-7.49	-8.56	-4.84	-6.08	4.32	5.41	-0.59

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