

Global Equity Index Data

U.S. Equity	Mtd	Qtd	Ytd	2016	2015	2014	2013	2012	1 Yr	3 Yr	5 Yr	7 Yr	10 Yr
DJ Industrial Average	2.16	5.58	15.45	16.50	0.21	10.04	29.65	10.24	25.45	12.34	13.57	13.87	7.72
NASDAQ Composite	1.11	6.06	21.67	8.87	6.96	14.75	40.12	17.45	23.68	14.40	17.27	16.88	10.38
S&P 500	2.06	4.48	14.24	11.96	1.38	13.69	32.39	16.00	18.61	10.81	14.23	14.37	7.44
Market Cap & Style													
Russell 1000	2.13	4.48	14.17	12.05	0.92	13.24	33.11	16.42	18.54	10.63	14.27	14.35	7.55
Russell 1000 Growth	1.30	5.90	20.72	7.08	5.67	13.05	33.48	15.26	21.94	12.69	15.26	15.41	9.08
Russell 1000 Value	2.96	3.11	7.92	17.34	(3.83)	13.45	32.53	17.51	15.12	8.53	13.20	13.24	5.91
Russell Mid Cap	2.77	3.47	11.74	13.80	(2.44)	13.22	34.76	17.28	15.32	9.54	14.26	13.80	8.08
Russell Mid Cap Growth	2.83	5.28	17.29	7.33	(0.20)	11.90	35.74	15.81	17.82	9.96	14.18	13.84	8.20
Russell Mid Cap Value	2.73	2.14	7.43	20.00	(4.78)	14.75	33.46	18.51	13.37	9.19	14.33	13.76	7.85
Russell 2000	6.24	5.67	10.94	21.31	(4.41)	4.89	38.82	16.35	20.74	12.17	13.79	13.51	7.85
Russell 2000 Growth	5.45	6.22	16.81	11.32	(1.38)	5.60	43.30	14.59	20.98	12.17	14.28	14.17	8.47
Russell 2000 Value	7.08	5.11	5.68	31.74	(7.47)	4.22	34.52	18.05	20.55	12.11	13.27	12.80	7.14
Russell 3000	2.44	4.57	13.91	12.74	0.48	12.56	33.55	16.42	18.71	10.73	14.23	14.28	7.57
Russell 3000 Value	3.26	3.27	7.72	18.40	(4.13)	12.70	32.69	17.55	15.53	8.79	13.20	13.20	6.01
Russell 3000 Growth	1.62	5.93	20.43	7.39	5.09	12.44	34.23	15.21	21.87	12.64	15.18	15.31	9.03
Russell Micro Cap	8.15	6.65	11.16	20.37	(5.16)	3.65	45.62	19.75	22.33	12.16	13.89	13.88	6.65
Sector													
S&P 500 Sec/Consumer Discretionary	0.84	0.84	11.93	6.03	10.11	9.68	43.08	23.92	14.52	12.42	15.93	17.20	11.28
S&P 500 Sec/Consumer Staples	(0.86)	(1.35)	6.57	5.38	6.60	15.98	26.14	10.76	4.42	8.99	11.47	12.95	9.79
S&P 500 Sec/Energy	9.94	6.84	(6.63)	27.36	(21.12)	(7.78)	25.07	4.61	0.16	(5.73)	1.02	5.34	1.00
S&P 500 Sec/Financials	5.14	5.24	12.48	22.80	(1.53)	15.20	35.63	28.82	36.21	13.41	17.62	14.20	1.34
S&P 500 Sec/Health Care	0.99	3.65	20.31	(2.69)	6.89	25.34	41.46	17.89	15.49	10.38	17.30	17.30	10.85
S&P 500 Sec/Industrials	4.00	4.22	14.13	18.86	(2.53)	9.83	40.68	15.35	22.35	12.17	16.20	14.74	7.48
S&P 500 Sec/Information Technology	0.64	8.65	27.36	13.85	5.92	20.12	28.43	14.82	28.88	17.36	17.44	17.39	10.94
S&P 500 Sec/Materials	3.52	6.05	15.82	16.69	(8.38)	6.91	25.60	14.97	21.26	6.73	11.29	10.82	5.47
S&P 500 Sec/Telecom Services	3.52	6.78	(4.69)	23.49	3.40	2.99	11.47	18.31	(0.14)	5.26	5.60	9.48	4.15
S&P 500 Sec/Utilities	(2.74)	2.87	11.87	16.29	(4.85)	28.98	13.21	1.29	12.03	11.90	11.92	12.06	7.06
International													
MSCI ACWI	1.97	5.31	17.75	8.48	(1.84)	4.71	23.44	16.80	19.29	8.02	10.79	9.75	4.45
MSCI ACWI Ex USA	1.89	6.25	21.61	5.01	(5.25)	(3.44)	15.78	17.39	20.15	5.19	7.45	5.72	1.74
MSCI EAFE	2.53	5.47	20.47	1.51	(0.39)	(4.48)	23.29	17.90	19.65	5.52	8.87	6.87	1.82
MSCI EAFE Growth	1.92	4.98	22.86	(2.66)	4.47	(4.06)	22.94	17.28	16.11	6.89	9.29	7.36	2.49
MSCI EAFE Value	3.14	5.95	18.23	5.68	(5.22)	(4.92)	23.59	18.43	23.22	4.07	8.38	6.31	1.07
MSCI EAFE Small Cap	2.89	7.52	25.84	2.55	9.94	(4.63)	29.69	20.42	22.29	11.52	13.23	10.35	4.99
MSCI EM	(0.37)	8.04	28.14	11.60	(14.60)	(1.82)	(2.27)	18.63	22.91	5.28	4.36	2.90	1.65
MSCI Frontier Emerging Market	1.93	6.30	21.06	5.41	(17.99)	7.52	4.59	21.23	15.91	(2.12)	4.48	3.22	-0.82
MSCI Europe	3.32	6.49	23.45	0.22	(2.34)	(5.68)	25.96	19.93	23.01	4.96	8.97	7.05	1.69
MSCI Japan	2.08	4.10	14.63	2.73	9.90	(3.72)	27.35	8.36	14.46	8.09	10.92	7.46	1.91
Alternative													
Alerian MLP	0.69	(3.05)	(5.62)	18.31	(32.59)	4.80	27.58	4.80	(3.70)	(12.92)	(0.57)	3.96	6.49
Wilshire US REIT	(0.08)	0.61	2.44	7.24	4.23	31.78	1.86	17.59	0.10	9.65	9.52	11.40	5.55



Global Fixed Income & Alternative Index Data

U.S. Fixed Income	Mtd	Qtd	Ytd	2016	2015	2014	2013	2012	1 Yr	3 Yr	5 Yr	7 Yr	10 Yr
BBgBarc US Agg Bond	(0.48)	0.85	3.14	2.65	0.55	5.97	(2.02)	4.21	0.07	2.71	2.06	2.95	4.27
BBgBarc US Govt/Credit Interm	(0.45)	0.60	2.34	2.08	1.07	3.13	(0.86)	3.89	0.23	2.13	1.61	2.26	3.64
U.S. Corporate													
BofAML US Convertible	1.34	3.77	11.96	10.43	(2.99)	9.44	24.92	14.96	14.31	6.82	11.01	9.77	6.83
BofAML US Corps AAA	(0.27)	1.41	5.76	3.18	0.57	9.43	(4.27)	3.97	0.75	4.14	2.77	3.51	4.24
BofAML US Corps AA	(0.42)	1.02	3.96	3.80	0.86	7.06	(1.91)	7.44	0.83	3.62	2.85	3.64	4.55
BofAML US Corps A	(0.38)	1.20	4.67	4.38	0.62	7.37	(1.82)	9.82	1.40	3.88	3.17	4.27	4.99
BofAML US Corps BBB	(0.06)	1.58	6.11	8.14	(2.19)	7.70	(0.95)	11.98	3.38	4.16	4.03	5.27	6.68
BofAML US HY BB	0.77	2.05	6.79	13.22	(1.04)	5.34	5.19	14.36	7.52	6.43	6.37	7.27	8.00
BofAML US HY B	0.80	1.80	6.36	16.94	(5.00)	1.32	7.47	15.02	8.60	5.12	5.89	6.94	6.41
BofAML US HY Master II	0.90	2.04	7.05	17.49	(4.64)	2.50	7.42	15.58	9.06	5.86	6.38	7.34	7.72
Credit Suisse Leveraged Loan	0.41	1.06	3.04	9.88	(0.38)	2.06	6.15	9.43	5.36	3.96	4.40	4.99	4.43
Government													
BBgBarc Short Treasury	0.08	0.28	0.58	0.53	0.13	0.09	0.14	0.15	0.67	0.41	0.30	0.27	0.65
BBgBarc Interm US Treasury	(0.60)	0.34	1.56	1.06	1.18	2.57	(1.34)	1.71	(0.73)	1.59	1.00	1.62	3.15
BBgBarc Long Term US Treasury	(2.16)	0.58	6.02	1.33	(1.21)	25.07	(12.66)	3.56	(6.35)	4.85	2.84	5.27	6.89
BBgBarc US Treasury (1987)	(0.86)	0.38	2.26	1.04	0.84	5.05	(2.75)	1.99	(1.67)	2.03	1.24	2.15	3.71
BBgBarc US Treasury US TIPS	(0.64)	0.86	1.72	4.68	(1.44)	3.64	(8.61)	6.98	(0.73)	1.62	0.02	2.64	3.90
Citi WGBI NonUSD	(1.38)	2.57	8.63	1.81	(5.54)	(2.68)	(4.56)	1.51	(3.14)	0.47	(1.07)	0.29	2.67
Citi WGBI	(1.20)	1.81	6.38	1.60	(3.57)	(0.48)	(4.00)	1.65	(2.69)	0.88	(0.43)	0.80	2.95
JPM EMBI Global Core	(0.07)	2.68	9.18	10.17	0.81	7.60	(6.45)	18.62	4.42	6.47	4.69	6.26	7.48
Municipal													
BBgBarc Municipal 3 Yr 2-4	(0.33)	0.53	2.35	0.08	1.18	1.22	1.33	1.86	1.22	1.16	1.22	1.53	2.62
BBgBarc Municipal 3-15 Yr Blend 2-17Y	(0.51)	1.00	4.53	(0.05)	3.06	6.96	(1.24)	5.15	0.96	2.83	2.71	3.50	4.42
BBgBarc Municipal 5 Yr 4-6	(0.69)	0.68	3.87	(0.39)	2.43	3.19	0.81	2.96	1.14	1.98	1.93	2.58	3.81
BBgBarc Municipal 7 Yr 6-8	(0.78)	0.78	4.72	(0.50)	3.26	6.09	(0.97)	4.20	0.88	2.75	2.56	3.44	4.53
BBgBarc Municipal	(0.51)	1.06	4.66	0.25	3.30	9.05	(2.55)	6.78	0.87	3.19	3.01	3.87	4.52
Bloomberg Commodities													
Bloomberg Commodity	(0.15)	2.52	(2.87)	11.77	(24.66)	(17.01)	(9.52)	(1.06)	(0.29)	(10.41)	(10.47)	(6.82)	(6.82)
Bloomberg Sub Energy	3.51	9.79	(12.16)	16.27	(38.87)	(39.34)	5.20	(9.36)	(2.87)	(26.56)	(17.71)	(14.67)	(17.28)
Bloomberg Sub Industrial Metals	(3.75)	9.87	16.83	19.92	(26.88)	(6.87)	(13.63)	0.67	24.00	(1.32)	(4.51)	(4.84)	(5.15)
Bloomberg Sub Livestock	3.57	(7.54)	2.96	(5.63)	(18.83)	11.56	(3.54)	(3.54)	24.41	(9.28)	(2.34)	(2.89)	(7.05)
Bloomberg Sub Precious Metals	(3.34)	2.30	8.72	9.50	(11.45)	(6.71)	(30.80)	6.29	(6.56)	0.44	(8.81)	(1.69)	3.99
Bloomberg Sub Softs	(3.36)	(0.71)	(18.99)	13.16	(9.85)	(10.10)	(16.86)	(22.39)	(28.08)	(10.06)	(10.49)	(7.78)	(3.52)
HFRI Hedge Funds													
HFRI ED: Distressed/Restructuring	0.41	1.24	4.38	15.15	-8.06	-1.39	14.05	10.12	10.21	2.05	5.26	5.01	3.68
HFRI ED: Merger Arbitrage	0.55	0.84	4.28	3.63	3.32	1.69	4.74	2.76	5.79	3.74	3.75	3.25	3.22
HFRI EH: Equity Market Neutral	0.40	2.04	2.81	2.23	4.27	3.06	6.46	2.98	4.38	3.50	3.95	3.09	1.86
HFRI Fund of Funds Composite	0.36	2.24	5.50	0.49	-0.26	3.37	8.96	4.79	6.42	2.20	3.83	2.87	1.06
HFRI RV: Multi-Strategy	0.00	0.80	3.17	6.36	0.66	3.40	7.90	8.18	4.81	3.34	4.76	4.31	3.85