

Monthly Index Report

	Ending May 31, 2023							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	0.4	2.0	9.6	2.9	12.9	11.0	12.4	12.0
Dow Jones Industrial Average	-3.2	-0.7	0.2	2.0	11.3	8.5	11.7	10.6
Russell 3000 Value Index	-3.8	-2.5	-1.6	-5.0	11.8	6.5	8.0	8.3
Russell 3000 Index	0.4	1.5	8.7	2.0	12.2	10.1	11.8	11.5
Russell 3000 Growth Index	4.3	5.2	19.8	9.2	12.3	13.1	15.2	14.3
Small Cap								
Russell 2000 Value Index	-2.0	-4.4	-5.0	-11.5	13.6	2.1	6.6	6.4
Russell 2000 Index	-0.9	-2.7	0.0	-4.7	9.2	2.7	7.5	7.4
Russell 2000 Growth Index	0.0	-1.1	4.9	2.7	4.6	2.7	8.0	7.9
Mid Cap								
Russell Mid Cap Value Index	-4.4	-4.4	-3.2	-9.5	12.3	5.2	7.1	8.0
Russell Mid Cap Index	-2.8	-3.3	0.6	-4.5	10.2	6.9	8.9	9.3
Russell Mid Cap Growth Index	0.1	-1.4	7.6	5.8	5.8	8.2	10.8	10.6
Large Cap								
Russell 1000 Value Index	-3.9	-2.4	-1.4	-4.5	11.6	6.8	8.1	8.4
Russell 1000 Index	0.5	1.7	9.3	2.4	12.5	10.6	12.1	11.8
Russell 1000 Growth Index	4.6	5.6	20.8	9.5	12.8	13.8	15.7	14.8
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	-1.1	0.4	7.7	0.9	10.1	6.8	9.0	7.8
MSCI ACWI Ex-U.S.	-3.6	-2.0	4.8	-1.4	7.2	2.2	5.4	3.8
MSCI EAFE Value Index	-5.4	-2.3	3.5	0.1	10.6	1.6	4.4	3.2
MSCI EAFE Index	-4.2	-1.5	6.8	3.1	8.5	3.2	5.7	4.6
MSCI EAFE Growth Index	-3.1	-0.7	10.3	6.1	6.2	4.5	6.6	5.7
MSCI EAFE Small Cap Index	-4.2	-2.2	2.6	-4.7	5.2	0.3	4.5	5.5
Developing Markets								
MSCI Emerging Markets Index	-1.7	-2.8	1.1	-8.5	3.5	-0.7	5.0	1.9
MSCI Emerging Markets Small Cap Index	1.1	1.8	5.7	-3.0	15.3	2.6	6.4	3.2
MSCI Frontier Markets	-0.6	-0.1	3.0	-9.6	3.6	-0.3	2.5	1.9

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	1 Mo (%)	QTD (%)	YTD (%)	Ending May 31, 2023				
				1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	-1.1	-0.5	2.5	-2.1	-3.6	0.8	0.8	1.4
BBgBarc US Int TR	-0.7	-0.2	2.2	-1.3	-2.6	0.9	0.8	1.3
BBgBarc US Govt/Credit TR	-1.2	-0.6	2.5	-2.0	-3.7	1.1	0.9	1.5
BBgBarc US Govt/Credit Int TR	-0.7	-0.1	2.2	-0.5	-2.0	1.4	1.1	1.4
Government								
BBgBarc US Govt TR	-1.1	-0.6	2.3	-2.2	-4.4	0.6	0.3	0.9
BBgBarc US Govt 1-3 Yr TR	-0.3	-0.1	1.5	0.0	-0.9	1.0	0.8	0.8
BBgBarc US Govt Int TR	-0.7	-0.2	2.0	-0.8	-2.5	1.0	0.6	0.9
BBgBarc US Govt Long TR	-2.8	-2.3	3.7	-8.1	-12.0	-0.8	-0.8	1.5
Credit								
BBgBarc US Credit TR	-1.4	-0.6	2.8	-1.6	-2.9	1.5	1.6	2.2
BBgBarc US Credit 1-3 Yr TR	-0.2	0.3	1.6	0.7	-0.1	1.6	1.5	1.5
BBgBarc US Credit Int TR	-0.7	0.0	2.5	0.0	-1.3	1.8	1.7	2.0
BBgBarc US Credit Long TR	-2.7	-1.8	3.5	-4.5	-5.7	1.0	1.7	2.8
BBgBarc US High Yield TR	-0.9	0.1	3.6	0.0	2.9	3.1	4.4	4.0
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	-0.7	-0.2	2.3	-2.7	-3.6	0.1	0.2	1.1
BBgBarc US ABS TR	-0.3	0.2	2.0	1.0	-0.2	1.6	1.4	1.5
Inflation Protected								
BBgBarc US TIPS TR	-1.2	-1.1	2.2	-4.2	0.4	2.6	2.3	1.7
Non-U.S. Fixed Income								
Citi World Government Bond Index	-2.2	-1.8	1.7	-5.5	-6.3	-2.1	-1.3	-0.5
BBgBarc Global Aggregate TR	-2.0	-1.5	1.4	-4.5	-4.7	-1.2	-0.5	0.1
BBgBarc Emerging Markets TR	-0.8	-0.4	1.8	-0.7	-2.4	0.6	1.6	2.1

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending May 31, 2023

