

## Monthly Index Report

	Ending May 31, 2024							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
<b>Equity</b>								
<b>U.S. Equity</b>								
<b>Broad Market</b>								
S&P 500 Index	5.0	0.7	11.3	28.2	9.6	15.8	13.8	12.7
Dow Jones Industrial Average	2.6	-2.5	3.5	20.0	6.0	11.6	11.5	11.3
Russell 3000 Value Index	3.3	-1.3	7.2	21.7	5.1	10.6	8.9	8.5
Russell 3000 Index	4.7	0.1	10.1	27.6	7.8	15.0	13.1	12.1
Russell 3000 Growth Index	6.0	1.3	12.7	32.8	10.2	18.7	16.9	15.3
<b>Small Cap</b>								
Russell 2000 Value Index	4.7	-2.0	0.8	21.8	-0.2	8.8	6.7	6.9
Russell 2000 Index	5.0	-2.4	2.7	20.1	-1.7	8.6	7.5	7.7
Russell 2000 Growth Index	5.4	-2.8	4.6	18.4	-3.3	7.8	7.8	8.1
<b>Mid Cap</b>								
Russell Mid Cap Value Index	3.6	-1.8	6.2	23.7	3.8	10.3	8.1	8.1
Russell Mid Cap Index	2.9	-2.7	5.7	23.1	3.1	11.1	9.9	9.5
Russell Mid Cap Growth Index	1.1	-4.8	4.2	21.9	1.6	11.1	11.5	10.7
<b>Large Cap</b>								
Russell 1000 Value Index	3.2	-1.2	7.6	21.7	5.5	10.7	9.0	8.6
Russell 1000 Index	4.7	0.3	10.6	28.0	8.5	15.4	13.5	12.4
Russell 1000 Growth Index	6.0	1.5	13.1	33.6	11.1	19.4	17.5	15.8
<b>Non-U.S. Equity</b>								
<b>Developed Markets</b>								
MSCI ACWI	4.1	0.6	8.9	23.6	5.1	11.7	9.7	8.4
MSCI ACWI Ex-U.S.	2.9	1.1	5.8	16.7	0.3	6.8	5.2	4.0
MSCI EAFE Value Index	3.9	2.9	7.5	23.6	5.7	7.8	5.1	3.4
MSCI EAFE Index	3.9	1.2	7.1	18.5	3.1	8.0	5.9	4.6
MSCI EAFE Growth Index	3.8	-0.3	6.7	13.8	0.2	7.9	6.5	5.5
MSCI EAFE Small Cap Index	4.3	1.2	3.7	14.4	-2.9	5.7	4.2	4.8
<b>Developing Markets</b>								
MSCI Emerging Markets Index	0.6	1.0	3.4	12.4	-6.2	3.5	3.1	2.7
MSCI Emerging Markets Small Cap Index	0.7	2.6	3.7	21.6	2.3	10.1	6.7	5.0
MSCI Frontier Markets	3.8	0.7	5.9	14.9	-2.4	2.7	2.6	0.7

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	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
<b>Fixed Income</b>								
<b>Broad Market</b>								
BBgBarc US Aggregate TR	1.7	-0.9	-1.6	1.3	-3.1	-0.2	0.7	1.3
BBgBarc US Int TR	1.5	-0.5	-0.9	2.0	-2.1	0.2	0.9	1.2
BBgBarc US Govt/Credit TR	1.6	-0.8	-1.5	1.5	-3.1	0.1	0.9	1.4
BBgBarc US Govt/Credit Int TR	1.2	-0.2	-0.3	2.7	-1.4	0.8	1.2	1.5
<b>Government</b>								
BBgBarc US Govt TR	1.4	-0.9	-1.8	-0.1	-3.3	-0.6	0.3	0.8
BBgBarc US Govt 1-3 Yr TR	0.7	0.3	0.6	3.4	0.1	1.0	1.2	1.1
BBgBarc US Govt Int TR	1.1	-0.3	-0.6	1.6	-1.7	0.3	0.8	1.0
BBgBarc US Govt Long TR	2.9	-3.4	-6.5	-7.1	-9.9	-4.3	-1.6	0.4
<b>Credit</b>								
BBgBarc US Credit TR	1.8	-0.7	-1.1	4.0	-2.7	0.9	1.7	2.2
BBgBarc US Credit 1-3 Yr TR	0.8	0.5	1.3	4.9	0.8	1.8	1.9	1.8
BBgBarc US Credit Int TR	1.4	0.0	0.2	4.6	-0.9	1.5	1.9	2.1
BBgBarc US Credit Long TR	2.8	-2.2	-3.8	2.9	-5.8	-0.2	1.3	2.4
BBgBarc US High Yield TR	1.1	0.1	1.6	11.2	1.8	4.2	4.1	4.3
<b>Mortgage/Asset Backed</b>								
BBgBarc US Mortgage TR	2.0	-1.1	-2.1	0.5	-3.3	-0.8	0.1	0.8
BBgBarc US ABS TR	0.9	0.3	1.0	4.5	0.5	1.6	1.8	1.8
<b>Inflation Protected</b>								
BBgBarc US TIPS TR	1.7	0.0	-0.1	1.6	-1.4	2.1	2.2	1.9
<b>Non-U.S. Fixed Income</b>								
Citi World Government Bond Index	1.1	-1.5	-3.9	-0.6	-7.2	-2.7	-1.3	-1.1
BBgBarc Global Aggregate TR	1.3	-1.2	-3.3	0.8	-5.8	-1.6	-0.5	-0.4
BBgBarc Emerging Markets TR	1.7	0.0	1.6	8.9	-2.2	0.9	1.6	2.5

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation  
10 Years Ending May 31, 2024

