

## Monthly Index Report

	Ending June 30, 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	3.6	4.3	15.3	24.6	10.0	15.0	14.3	12.9
Dow Jones Industrial Average	1.2	-1.3	4.8	16.0	6.4	10.3	11.4	11.3
Russell 3000 Value Index	-1.0	-2.3	6.2	12.9	5.1	8.9	8.4	8.1
Russell 3000 Index	3.1	3.2	13.6	23.1	8.1	14.1	13.5	12.1
Russell 3000 Growth Index	6.4	7.8	19.9	32.2	10.3	18.5	17.9	15.8
<b>Small Cap</b>								
Russell 2000 Value Index	-1.7	-3.6	-0.8	10.9	-0.5	7.1	5.9	6.2
Russell 2000 Index	-0.9	-3.3	1.7	10.1	-2.6	6.9	6.8	7.0
Russell 2000 Growth Index	-0.2	-2.9	4.4	9.1	-4.9	6.2	7.3	7.4
<b>Mid Cap</b>								
Russell Mid Cap Value Index	-1.6	-3.4	4.5	12.0	3.7	8.5	7.7	7.6
Russell Mid Cap Index	-0.7	-3.3	5.0	12.9	2.4	9.5	9.6	9.0
Russell Mid Cap Growth Index	1.7	-3.2	6.0	15.1	-0.1	9.9	11.7	10.5
<b>Large Cap</b>								
Russell 1000 Value Index	-0.9	-2.2	6.6	13.1	5.5	9.0	8.6	8.2
Russell 1000 Index	3.3	3.6	14.2	23.9	8.7	14.6	13.9	12.5
Russell 1000 Growth Index	6.7	8.3	20.7	33.5	11.3	19.3	18.6	16.3
<b>Non-U.S. Equity</b>								
<b>Developed Markets</b>								
MSCI ACWI	2.2	2.9	11.3	19.4	5.4	10.8	10.0	8.4
MSCI ACWI Ex-U.S.	-0.1	1.0	5.7	11.6	0.5	5.5	5.2	3.8
MSCI EAFE Value Index	-2.8	0.0	4.5	13.7	5.5	6.1	4.6	3.0
MSCI EAFE Index	-1.6	-0.4	5.3	11.5	2.9	6.5	5.7	4.3
MSCI EAFE Growth Index	-0.4	-0.8	6.2	9.4	0.1	6.5	6.6	5.4
MSCI EAFE Small Cap Index	-3.0	-1.8	0.5	7.8	-3.4	4.2	3.7	4.3
<b>Developing Markets</b>								
MSCI Emerging Markets Index	3.9	5.0	7.5	12.5	-5.1	3.1	3.5	2.8
MSCI Emerging Markets Small Cap Index	3.2	5.9	7.0	20.0	2.5	10.0	7.1	5.2
MSCI Frontier Markets	0.0	0.6	5.9	12.3	-3.2	2.2	2.5	0.7

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	1 Mo (%)	QTD (%)	YTD (%)	Ending June 30, 2024				
				1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
<b>Fixed Income</b>								
<b>Broad Market</b>								
BBgBarc US Aggregate TR	0.9	0.1	-0.7	2.6	-3.0	-0.2	0.9	1.3
BBgBarc US Int TR	0.9	0.5	0.0	3.5	-1.8	0.2	1.0	1.3
BBgBarc US Govt/Credit TR	0.9	0.0	-0.7	2.7	-3.1	-0.1	1.0	1.5
BBgBarc US Govt/Credit Int TR	0.8	0.6	0.5	4.2	-1.2	0.7	1.4	1.5
<b>Government</b>								
BBgBarc US Govt TR	1.0	0.1	-0.8	1.6	-3.2	-0.6	0.5	0.9
BBgBarc US Govt 1-3 Yr TR	0.6	0.9	1.2	4.5	0.3	1.0	1.3	1.1
BBgBarc US Govt Int TR	0.8	0.6	0.2	3.4	-1.4	0.3	1.0	1.1
BBgBarc US Govt Long TR	1.7	-1.8	-5.0	-5.6	-10.4	-4.2	-1.5	0.6
<b>Credit</b>								
BBgBarc US Credit TR	0.7	0.0	-0.5	4.4	-2.9	0.5	1.7	2.2
BBgBarc US Credit 1-3 Yr TR	0.5	1.0	1.8	5.6	1.0	1.7	2.0	1.8
BBgBarc US Credit Int TR	0.7	0.7	0.9	5.6	-0.8	1.3	2.0	2.2
BBgBarc US Credit Long TR	0.6	-1.7	-3.3	2.0	-6.8	-0.9	1.2	2.4
BBgBarc US High Yield TR	0.9	1.1	2.6	10.4	1.6	3.9	4.2	4.3
<b>Mortgage/Asset Backed</b>								
BBgBarc US Mortgage TR	1.2	0.1	-1.0	2.1	-2.9	-0.8	0.3	0.9
BBgBarc US ABS TR	0.7	1.0	1.7	5.5	0.7	1.6	1.9	1.8
<b>Inflation Protected</b>								
BBgBarc US TIPS TR	0.8	0.8	0.7	2.7	-1.3	2.1	2.5	1.9
<b>Non-U.S. Fixed Income</b>								
Citi World Government Bond Index	0.0	-1.6	-4.0	-0.6	-6.9	-3.2	-1.3	-1.2
BBgBarc Global Aggregate TR	0.1	-1.1	-3.2	0.9	-5.5	-2.0	-0.5	-0.4
BBgBarc Emerging Markets TR	0.6	0.7	2.2	8.0	-2.2	0.5	1.7	2.5

Monthly Index Report

Annualized Return vs. Annualized Standard Deviation  
10 Years Ending June 30, 2024

