

Monthly Indices Report

As of May 31, 2023

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
EQUITY									
S&P 500 TR USD	0.44	2.00	5.75	9.65	2.92	1.30	12.92	11.01	11.99
S&P 500 Growth TR	2.50	3.96	10.04	13.98	1.96	-0.90	11.00	11.76	13.58
S&P 500 Value TR USD	-1.91	-0.22	1.08	4.94	3.02	2.74	13.86	9.25	9.68
S&P 500 PR	0.25	1.72	5.28	8.86	1.15	-0.29	11.15	9.09	9.87
S&P MidCap 400 TR	-3.19	-3.95	-7.03	-0.29	-2.63	-4.59	12.58	6.00	9.05
S&P MidCap 400 Growth TR	-2.78	-3.28	-4.37	1.60	-1.28	-6.13	8.73	5.47	8.92
S&P MidCap 400 Value TR USD	-3.62	-4.65	-9.73	-2.26	-4.05	-3.08	16.42	6.13	8.82
S&P SmallCap 600 TR USD	-1.75	-4.48	-9.41	-2.03	-7.26	-8.00	13.57	3.80	8.93
S&P SmallCap 600 Growth TR	0.20	-2.94	-6.79	-0.86	-5.77	-8.54	10.42	3.91	9.39
S&P SmallCap 600 Value TR	-3.74	-6.06	-12.07	-3.19	-8.69	-7.40	16.64	3.44	8.30
S&P 1000 TR	-2.77	-4.11	-7.75	-0.81	-4.03	-5.63	12.86	5.34	9.02
S&P 1500 TR	0.18	1.50	4.58	8.77	2.35	0.71	12.93	10.50	11.72
DJ Industrial Average TR USD	-3.17	-0.68	1.39	0.25	1.96	-0.37	11.27	8.49	10.61
NYSE Composite PR	-4.24	-3.17	-3.51	-1.96	-5.94	-5.17	8.05	3.51	4.82
AMEX Composite	-7.82	-9.43	-8.89	-6.39	-9.00	9.62	26.29	7.07	5.05
NASDAQ Composite TR USD	5.93	6.00	13.19	24.06	8.04	-2.23	11.74	12.69	15.30
Russell 1000 TR USD	0.47	1.71	4.93	9.30	2.45	-0.16	12.45	10.61	11.76
Russell 1000 Growth TR USD	4.56	5.59	12.81	20.76	9.55	1.34	12.85	13.84	14.76
Russell 1000 Value TR USD	-3.86	-2.41	-2.86	-1.43	-4.55	-1.85	11.63	6.78	8.42
Russell 2000 TR USD	-0.92	-2.71	-7.35	-0.04	-4.68	-11.01	9.23	2.74	7.36
Russell 2000 Growth TR USD	0.02	-1.14	-3.58	4.86	2.68	-12.66	4.63	2.74	7.90
Russell 2000 Value TR USD	-1.97	-4.41	-11.27	-5.04	-11.50	-9.60	13.60	2.09	6.43
Russell 2500 TR USD	-1.75	-3.04	-6.67	0.25	-5.34	-8.53	10.31	4.97	8.37
Russell 2500 Growth TR USD	-0.11	-1.37	-2.94	5.08	2.30	-11.13	5.16	5.56	9.42
Russell 2500 Value TR USD	-2.85	-4.15	-9.07	-2.81	-9.73	-6.82	13.52	3.66	6.99
Russell 3000 TR USD	0.39	1.46	4.17	8.74	2.04	-0.87	12.25	10.07	11.45
Russell 3000 Growth TR USD	4.30	5.20	11.78	19.77	9.15	0.43	12.32	13.09	14.29
Russell 3000 Value TR USD	-3.76	-2.52	-3.37	-1.63	-4.96	-2.34	11.76	6.45	8.29
Russell Mid Cap TR USD	-2.79	-3.31	-4.79	0.61	-4.51	-5.65	10.19	6.88	9.31
Russell Mid Cap Growth TR USD	0.06	-1.39	-0.03	7.62	5.75	-7.28	5.80	8.18	10.56
Russell Mid Cap Value TR USD	-4.44	-4.43	-7.44	-3.17	-9.50	-4.89	12.31	5.24	8.00
Russell Top 200 TR USD	1.56	3.43	8.47	12.40	4.88	1.81	13.23	11.97	12.67
Russell Top 200 Value TR USD	-3.58	-1.41	-0.49	-0.57	-1.95	-0.26	11.26	7.53	8.65
Russell Small Cap Complete TR USD	0.48	-1.72	-4.45	4.07	-3.12	-11.38	8.54	5.10	8.66
Russell Small Cap Complete Growth TR USD	2.95	0.47	0.42	11.07	4.73	-14.31	5.24	6.99	10.55
Russell Small Cap Complete Value TR USD	-1.76	-3.70	-8.67	-1.83	-9.40	-8.52	11.18	2.63	6.42
Wilshire 5000 Total Mkt TR USD	0.43	1.47	4.28	8.87	2.10	-0.43	12.61	10.34	11.63
Wilshire 4500 Completion TR USD	0.38	-1.62	-4.17	4.05	-3.33	-9.84	10.28	6.01	9.37
MSCI EAFE NR USD	-4.23	-1.53	0.91	6.81	3.06	-3.89	8.53	3.21	4.56
MSCI EAFE NR LCL	-1.58	0.66	1.16	8.21	6.22	3.64	11.39	5.60	6.89
MSCI EAFE Growth NR USD	-3.09	-0.73	4.57	10.28	6.13	-5.90	6.17	4.46	5.72
MSCI EAFE Value NR USD	-5.39	-2.34	-2.59	3.46	0.08	-2.22	10.61	1.55	3.16
MSCI EAFE Small Cap NR USD	-4.18	-2.25	-2.45	2.56	-4.68	-10.53	5.17	0.33	5.50
MSCI World NR USD	-1.00	0.74	3.85	8.53	2.07	-1.43	10.96	7.79	8.59
MSCI World NR LCL	-0.22	1.38	3.90	8.92	3.17	0.88	11.70	8.53	9.49
MSCI World Ex US NR USD	-4.36	-1.65	0.54	6.24	1.54	-3.90	8.84	3.38	4.51
MSCI World Ex USA NR LCL	-1.97	0.36	0.75	7.52	5.15	3.43	11.33	5.62	6.87
MSCI ACWI NR USD	-1.07	0.35	3.45	7.68	0.85	-3.04	10.07	6.77	7.82
MSCI ACWI NR LCL	-0.30	1.05	3.52	8.14	2.28	-0.51	10.88	7.72	8.95
MSCI ACWI Ex USA NR USD	-3.64	-1.96	0.44	4.77	-1.41	-7.07	7.23	2.22	3.83
MSCI ACWI Ex USA NR LCL	-1.70	-0.20	0.67	5.96	2.17	-0.85	9.38	4.47	6.28
MSCI ACWI Ex USA Value NR USD	-4.51	-2.15	-1.82	2.90	-3.02	-4.37	9.98	1.17	2.68
MSCI ACWI Ex USA Value NR LCL	-2.64	-0.40	-1.59	4.05	0.69	2.16	12.12	3.41	5.16
MSCI ACWI Ex USA Growth NR USD	-2.77	-1.79	2.73	6.65	0.23	-9.85	4.38	2.95	4.78
MSCI ACWI Ex USA Growth NR LCL	-0.77	-0.01	2.97	7.89	3.67	-3.94	6.52	5.21	7.20
MSCI Pacific NR USD	-0.91	-0.62	2.09	4.07	0.37	-5.79	5.36	1.71	4.40
MSCI Pacific NR LCL	1.29	3.42	4.77	9.20	8.21	4.07	11.78	5.86	7.54
MSCI Pacific Ex Japan NR USD	-5.96	-5.79	-5.27	-3.75	-6.91	-7.75	7.82	1.48	3.27
MSCI Pacific Ex Japan NR LCL	-4.53	-3.49	-2.68	-0.54	-0.78	-2.10	8.45	3.47	5.89
MSCI Europe NR USD	-5.87	-1.96	0.37	8.40	4.68	-2.80	10.42	4.07	4.68

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
MSCI Europe NR LCL	-2.99	-0.66	-0.54	7.91	5.43	3.63	11.37	5.57	6.61
MSCI Europe Ex UK NR USD	-5.66	-2.06	1.14	9.62	6.26	-3.96	10.00	4.84	5.37
MSCI Europe Ex UK NR LCL	-2.33	-0.32	0.65	9.95	6.61	2.18	11.19	6.29	7.20
MSCI UK NR USD	-6.57	-1.60	-2.22	4.41	-0.40	1.05	11.70	1.86	2.93
MSCI United Kingdom NR LCL	-5.25	-1.84	-4.49	1.33	1.28	8.22	11.60	3.31	5.03
MSCI Japan NR USD	1.86	2.23	6.29	8.56	4.53	-4.81	4.29	1.78	4.99
MSCI Japan NR JPY	4.52	7.32	9.02	14.95	13.53	7.57	13.73	7.04	8.45
MSCI US Small Cap 1750 GR USD	-1.79	-3.39	-7.63	0.05	-4.74	-8.06	12.07	4.71	8.36
S&P Developed Small TR USD	-2.89	-3.27	-5.56	1.05	-4.41	-8.75	9.07	3.15	7.16
S&P Developed Ex US Small TR USD	-4.37	-3.02	-2.76	3.36	-4.88	-10.64	6.02	0.67	5.42
S&P Developed Property TR USD	-4.23	-2.37	-5.34	-1.68	-14.51	-9.13	3.93	0.63	3.54
Value Line 100 TR USD	0.36	-0.12	-1.44	8.56	-0.40	-9.05	2.20	-0.21	5.00
Emerging Market Equity									
MSCI EM NR USD	-1.68	-2.79	0.15	1.05	-8.49	-14.35	3.47	-0.67	1.90
MSCI EM GR USD	-1.65	-2.75	0.24	1.16	-8.07	-14.01	3.86	-0.29	2.27
MSCI EM USD	-1.90	-3.21	-0.57	0.23	-11.06	-16.54	1.00	-3.08	-0.51
MSCI EM LCL	-1.21	-2.10	-0.28	1.20	-7.38	-12.66	2.44	-0.70	2.30
Specialty									
ICE BofAML US Convt Bonds TR USD	1.50	-0.19	-0.80	4.22	-0.83	-8.53	8.67	9.23	10.26
ICE BofAML Fxd Rate Pref TR USD	-1.41	0.22	-3.11	3.56	-1.38	-5.21	-0.41	1.89	3.63
FTSE NAREIT All REITs TR	-4.17	-3.87	-5.85	-2.43	-16.02	-6.91	5.17	4.00	5.79
FTSE NAREIT Equity REITs TR USD	-3.22	-2.41	-4.89	0.21	-12.07	-4.43	8.18	4.40	5.68
Fixed Income									
BBgBarc US Agg Bond TR USD	-1.09	-0.49	2.04	2.46	-2.14	-5.23	-3.65	0.81	1.40
BBgBarc US Agg Interm TR USD	-0.73	-0.15	1.99	2.23	-1.27	-4.02	-2.56	0.94	1.28
BBgBarc US Govt/Credit TR USD	-1.24	-0.62	2.18	2.53	-1.96	-5.29	-3.73	1.06	1.51
BBgBarc US Govt/Credit Interm TR USD	-0.74	-0.13	2.16	2.20	-0.53	-3.39	-2.03	1.36	1.36
BBgBarc US Govt/Credit Long TR USD	-2.73	-2.05	2.27	3.60	-6.19	-10.58	-8.36	0.38	2.31
BBgBarc US Credit TR USD	-1.39	-0.62	2.11	2.81	-1.56	-5.87	-2.90	1.50	2.18
BBgBarc US Interm Credit TR USD	-0.74	0.00	2.05	2.47	-0.01	-3.56	-1.31	1.84	2.00
BBgBarc US Long Credit TR USD	-2.69	-1.85	2.21	3.47	-4.52	-9.93	-5.72	1.00	2.78
BBgBarc US Government TR USD	-1.14	-0.61	2.24	2.35	-2.21	-4.86	-4.45	0.62	0.93
BBgBarc US Government Long TR USD	-2.78	-2.27	2.35	3.75	-8.15	-11.26	-11.97	-0.84	1.47
BBgBarc US MBS TR USD	-0.73	-0.22	1.73	2.30	-2.68	-5.17	-3.63	0.12	1.08
BBgBarc ABS TR USD	-0.34	0.16	1.46	2.02	0.99	-1.46	-0.17	1.59	1.45
BBgBarc CMBS ERISA Eligible TR USD	-0.61	0.25	1.34	2.06	-1.62	-4.87	-2.09	1.43	1.74
BBgBarc CMBS IG TR USD	-0.61	0.23	1.19	1.94	-1.80	-4.94	-1.88	1.36	1.78
BBgBarc US Govt 1-3 Yr TR USD	-0.34	-0.08	1.55	1.51	0.04	-1.52	-0.93	1.04	0.81
BBgBarc US Govt/Credit 1-3 Yr TR USD	-0.31	0.03	1.49	1.54	0.22	-1.42	-0.68	1.22	1.01
BBgBarc US Corporate High Yield TR USD	-0.92	0.07	1.14	3.64	0.05	-2.65	2.90	3.10	3.98
BBgBarc US Long Corporate TR USD	-2.78	-2.05	2.18	3.29	-4.85	-10.15	-5.86	1.02	2.86
BBgBarc Municipal TR USD	-0.87	-1.09	1.10	1.65	0.49	-3.22	-0.64	1.65	2.28
BBgBarc US Universal TR USD	-1.04	-0.43	1.90	2.48	-1.89	-5.21	-3.11	0.99	1.64
BBgBarc Gbl Infl Linked US TIPS TR USD	-1.20	-1.09	1.77	2.21	-4.20	-2.83	0.36	2.64	1.75
ICE BofAML 1-3Y US Trsy TR USD	-0.35	-0.09	1.51	1.47	0.03	-1.44	-0.88	1.05	0.81
ICE BofAML US High Yield TR USD	-0.95	0.01	1.13	3.73	-0.17	-2.61	2.99	2.92	3.89
ICE BofAML US 3M Trsy Bill Yld USD	0.43	0.83	1.23	1.97	3.71	1.94	1.32	1.52	0.95
FTSE USBIG	-1.16	-0.55	1.96	2.49	-2.20	-5.33	-3.70	0.81	1.40
FTSE USBIG Treasury/Govt Spnsd	-1.13	-0.60	2.24	2.58	-2.21	-4.76	-4.37	0.63	0.93
FTSE USBIG Mortgage	-1.00	-0.51	1.42	1.90	-2.87	-5.47	-3.83	0.06	1.05
FTSE HY Market TR USD	-0.91	0.16	1.23	3.80	-0.01	-2.44	3.12	2.94	3.73
FTSE STRIPS 10+ Yr USD	-3.61	-3.23	2.14	4.97	-11.78	-14.17	-15.00	-1.65	1.76
FTSE WGBI USD	-2.17	-1.78	1.93	1.67	-5.55	-10.38	-6.28	-2.09	-0.53
FTSE WGBI LCL	-0.57	-0.35	2.19	2.56	-3.63	-5.74	-4.51	-0.48	1.09
FTSE WGBI Hdg USD	-0.44	-0.10	2.60	3.24	-2.22	-4.86	-3.80	0.51	1.80
FTSE WGBI NonUSD USD	-2.93	-2.64	1.71	0.99	-7.91	-13.96	-7.68	-3.94	-1.49
FTSE WGBI NonUSD LCL	-0.14	-0.14	2.15	2.52	-4.63	-6.41	-4.64	-1.27	0.99
FTSE WGBI NonUSD Hdg USD	0.09	0.29	2.86	3.72	-2.16	-4.88	-3.43	0.36	2.15
JPM GBI Broad TR USD	-2.10	-1.95	1.55	1.03	-5.38	-9.60	-5.91	-1.75	-0.25
JPM GBI Global TR Hdg USD	-0.63	-0.32	2.31	2.93	-2.14	-4.55	-3.75	0.63	1.84
JPM EMBI Global TR USD	-0.89	-0.39	1.01	1.85	-0.98	-7.59	-2.37	0.23	1.88
JPM EMBI Plus TR USD	-1.33	-0.82	0.96	1.04	-3.41	-12.98	-7.38	-2.66	0.19

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
Commodities									
Bloomberg Commodity TR	-5.64	-6.35	-6.54	-11.37	-22.48	4.86	17.15	3.17	-1.86
S&P GSCI TR	-6.11	-6.82	-7.82	-11.42	-24.11	11.50	25.38	2.15	-3.91
S&P GSCI Brent Crude Spot	-9.62	-9.13	-13.00	-15.49	-37.20	2.78	24.26	-1.31	-3.17
S&P GSCI Gold Spot	-0.85	-0.21	7.92	8.54	7.23	2.00	4.21	8.72	3.59

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