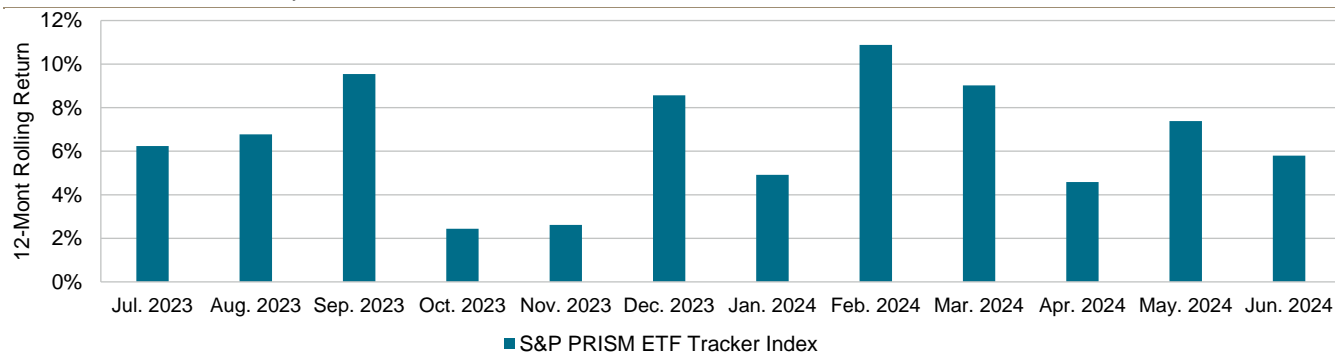


Performance Summary

- The S&P PRISM ETF Tracker Index posted 1.61% in June, with all three asset classes contributing to the positive performance of the index.
- U.S. equities posted another solid month of returns, in part thanks to a slightly better CPI reading, which showed inflation dropping from 3.4% in April to 3.3% in May. The iShares Core S&P 500® ETF returned 3.26% in June.
- Corporate bond prices moved slightly upward in June, with the iShares iBoxx \$ Investment Grade Corporate Bond ETF returning 0.22%. With falling inflation, investors speculated on the timing of rate cuts by the Federal Reserve, driving the yields of corporate bonds down.
- Commodities as a whole were up in June, with the iShares S&P GSCI Commodity-Indexed Trust returning 0.91%. Livestock and energy were the only sectors in the S&P GSCI to post positive performance.
- Similar to last month, weight in equities and bonds increased, while weight in commodities decreased. Total weight in risky assets remained at 75%.

Exhibit 1: Index Returns

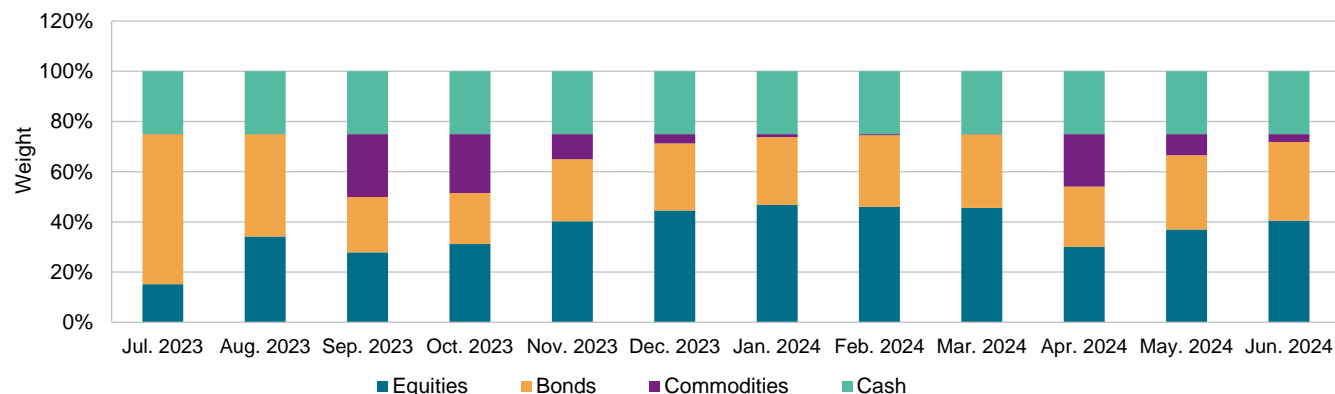
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P PRISM ETF Tracker Index	1.61	0.58	5.59	5.80
iShares Core S&P 500 ETF	3.26	4.09	14.57	22.78
iShares iBoxx \$ Investment Grade Corporate Bond ETF	0.22	-0.89	-2.86	-0.28
iShares S&P GSCI Commodity-Indexed Trust	0.91	0.41	10.42	13.65



Source: S&P Dow Jones Indices LLC. Data as of June 28, 2024. Index performance based on returns in USD. Chart and table are provided for illustrative purposes. Past performance is no guarantee of future results.

Exhibit 2: Asset Class Weights

Index	June 2024 (%)					12-Month Average (%)				
	Equities	Bonds	Commodities	Cash	Total	Equities	Bonds	Commodities	Cash	Total
S&P PRISM ETF Tracker Index	39.08	30.67	5.25	25.00	100.00	36.21	34.89	6.90	22.00	100.00



Source: S&P Dow Jones Indices LLC. Data as of June 28, 2024. Chart and table are provided for illustrative purposes. Past performance is no guarantee of future results.

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