

Monthly Indices Report

As of July 31, 2022

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
EQUITY									
S&P 500 TR USD	9.22	0.21	0.39	-12.58	-4.64	14.07	13.36	12.83	13.80
S&P 500 Growth TR	12.83	3.49	2.08	-18.33	-9.13	11.63	15.78	15.64	15.53
S&P 500 Value TR USD	5.91	-2.81	-1.22	-6.18	-0.03	16.47	9.68	9.14	11.51
S&P 500 PR	9.11	-0.05	-0.04	-13.34	-6.03	12.37	11.49	10.83	11.59
S&P MidCap 400 TR	10.85	0.19	0.94	-10.81	-5.70	17.73	10.17	9.06	12.05
S&P MidCap 400 Growth TR	12.69	1.45	0.69	-15.40	-11.26	10.81	8.97	8.92	11.80
S&P MidCap 400 Value TR USD	9.20	-0.95	1.17	-6.10	-0.05	25.21	10.73	8.79	11.98
S&P SmallCap 600 TR USD	10.01	0.61	2.49	-10.83	-6.24	21.31	10.35	9.06	12.42
S&P SmallCap 600 Growth TR	11.63	2.66	4.08	-14.77	-10.19	15.72	9.64	9.51	12.70
S&P SmallCap 600 Value TR	8.62	-1.15	1.12	-6.77	-2.26	27.17	10.62	8.38	11.98
S&P 1000 TR	10.60	0.32	1.41	-10.81	-5.86	18.76	10.23	9.06	12.17
S&P 1500 TR	9.33	0.21	0.47	-12.44	-4.74	14.46	13.09	12.49	13.66
DJ Industrial Average TR USD	6.82	-0.19	0.13	-8.61	-4.14	13.67	9.22	10.86	12.31
NYSE Composite PR	5.80	-3.16	-1.84	-10.70	-7.68	10.89	5.46	5.07	6.90
AMEX Composite	6.52	-2.57	1.09	20.94	37.36	41.89	17.74	10.19	5.72
NASDAQ Composite TR USD	12.39	2.66	0.68	-20.47	-14.95	8.15	15.81	15.37	16.73
Russell 1000 TR USD	9.31	0.16	0.01	-13.58	-6.87	13.35	12.91	12.55	13.70
Russell 1000 Growth TR USD	12.00	3.13	0.73	-19.44	-11.93	9.72	16.05	16.30	15.95
Russell 1000 Value TR USD	6.63	-2.69	-0.79	-7.08	-1.43	17.19	8.88	8.27	11.10
Russell 2000 TR USD	10.44	1.36	1.51	-15.43	-14.29	14.13	7.51	7.12	10.60
Russell 2000 Growth TR USD	11.20	4.31	2.34	-21.55	-23.18	4.08	4.71	6.87	10.66
Russell 2000 Value TR USD	9.68	-1.15	0.74	-9.30	-4.77	24.86	9.45	6.71	10.18
Russell 2500 TR USD	10.35	-0.20	0.14	-13.72	-11.27	15.02	9.07	8.95	11.66
Russell 2500 Growth TR USD	11.41	3.70	1.18	-21.40	-22.35	3.82	6.93	9.59	12.20
Russell 2500 Value TR USD	9.68	-2.32	-0.45	-8.59	-3.38	22.83	9.27	7.34	10.60
Russell 3000 TR USD	9.38	0.23	0.10	-13.70	-7.35	13.37	12.55	12.18	13.48
Russell 3000 Growth TR USD	11.96	3.20	0.83	-19.56	-12.65	9.33	15.30	15.65	15.59
Russell 3000 Value TR USD	6.81	-2.59	-0.70	-7.23	-1.65	17.64	8.91	8.15	11.03
Russell Mid Cap TR USD	9.87	-1.10	-1.02	-13.83	-9.83	13.39	9.47	9.70	12.32
Russell Mid Cap Growth TR USD	12.24	3.85	-0.17	-22.56	-21.76	2.58	7.51	11.06	12.81
Russell Mid Cap Value TR USD	8.61	-3.33	-1.48	-9.02	-2.85	19.53	9.38	7.75	11.47
Russell Top 200 TR USD	9.12	0.60	0.36	-13.50	-5.80	13.37	14.19	13.64	14.20
Russell Top 200 Value TR USD	5.63	-2.33	-0.42	-6.02	-0.66	15.98	8.60	8.50	10.94
Russell Small Cap Complete TR USD	10.49	0.49	-1.28	-19.58	-20.03	9.83	8.24	8.81	11.74
Russell Small Cap Complete Growth TR USD	11.11	3.27	-2.50	-27.57	-31.67	0.42	7.87	10.63	13.13
Russell Small Cap Complete Value TR USD	9.98	-1.66	-0.27	-11.81	-7.46	18.98	7.36	6.27	9.92
Wilshire 5000 Total Mkt TR USD	9.55	0.38	0.23	-13.34	-6.58	13.94	13.01	12.45	13.62
Wilshire 4500 Completion TR USD	10.39	-0.17	-1.72	-18.18	-17.71	12.46	9.74	9.60	12.42
MSCI EAFE NR USD	4.98	-4.76	-4.04	-15.56	-14.32	5.67	3.16	2.62	5.79
MSCI EAFE NR LCL	5.19	-1.49	-1.68	-6.67	-2.13	12.76	5.89	5.19	8.72
MSCI EAFE Growth NR USD	7.92	-1.34	-2.49	-21.01	-19.11	1.56	4.05	4.56	6.92
MSCI EAFE Value NR USD	2.08	-8.08	-5.82	-10.29	-9.89	9.44	1.64	0.27	4.40
MSCI EAFE Small Cap NR USD	6.61	-5.10	-5.78	-19.73	-20.31	5.14	3.55	2.30	7.83
MSCI World NR USD	7.94	-1.41	-1.34	-14.19	-9.16	10.77	9.58	8.81	10.21
MSCI World NR LCL	7.98	-0.42	-0.65	-11.74	-5.64	12.73	10.28	9.62	11.37
MSCI World Ex US NR USD	4.97	-4.91	-4.12	-14.72	-13.20	6.64	3.78	3.06	5.75
MSCI World Ex USA NR LCL	5.07	-1.87	-2.00	-6.67	-2.04	12.75	6.10	5.40	8.61
MSCI ACWI NR USD	6.98	-2.04	-1.92	-14.61	-10.48	9.19	8.52	7.86	9.35
MSCI ACWI NR LCL	7.06	-0.87	-1.09	-11.94	-6.74	11.16	9.48	8.88	10.71
MSCI ACWI Ex USA NR USD	3.42	-5.47	-4.80	-15.63	-15.27	4.06	2.91	2.45	5.04
MSCI ACWI Ex USA NR LCL	3.59	-2.64	-2.78	-8.74	-5.99	8.89	5.29	4.78	7.89
MSCI ACWI Ex USA Value NR USD	1.33	-7.85	-5.85	-10.61	-10.00	9.13	1.78	0.73	3.80
MSCI ACWI Ex USA Value NR LCL	1.46	-4.99	-3.77	-3.19	-0.03	14.09	4.04	3.01	6.64
MSCI ACWI Ex USA Growth NR USD	5.50	-3.09	-3.92	-20.65	-20.51	-1.00	3.52	3.84	6.08
MSCI ACWI Ex USA Growth NR LCL	5.72	-0.27	-1.98	-14.30	-11.93	3.68	6.01	6.22	8.93
MSCI Pacific NR USD	5.02	-3.44	-2.59	-12.93	-12.82	5.00	2.43	2.75	5.78
MSCI Pacific NR LCL	3.56	-0.40	-0.22	-3.17	0.37	13.83	7.23	5.97	10.40
MSCI Pacific Ex Japan NR USD	3.84	-4.81	-5.19	-7.43	-10.24	7.56	1.41	3.12	4.67
MSCI Pacific Ex Japan NR LCL	2.82	-3.00	-4.03	-4.48	-6.69	8.79	1.29	4.85	7.51
MSCI Europe NR USD	4.95	-5.49	-4.78	-16.87	-15.10	6.06	3.55	2.55	5.83

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
MSCI Europe NR LCL	6.12	-2.03	-2.36	-8.29	-3.21	12.33	5.21	4.85	7.92
MSCI Europe Ex UK NR USD	5.35	-5.58	-5.17	-20.09	-18.89	3.86	3.75	2.58	6.69
MSCI Europe Ex UK NR LCL	6.98	-2.09	-2.96	-12.10	-7.63	10.61	5.85	5.04	8.45
MSCI UK NR USD	3.74	-5.20	-3.57	-5.43	-1.32	13.55	3.08	2.47	4.01
MSCI United Kingdom NR LCL	3.53	-1.82	-0.51	5.25	12.75	17.92	3.30	4.13	6.67
MSCI Japan NR USD	5.70	-2.64	-1.05	-15.72	-14.28	3.62	2.85	2.49	6.43
MSCI Japan NR JPY	3.98	1.14	2.07	-2.19	4.39	16.50	10.22	6.46	12.31
MSCI US Small Cap 1750 GR USD	10.29	0.32	0.54	-13.41	-10.39	17.59	9.83	8.73	11.62
S&P Developed Small TR USD	9.08	-2.11	-2.02	-15.46	-14.50	11.16	6.87	6.12	9.90
S&P Developed Ex US Small TR USD	6.37	-5.81	-5.85	-19.57	-20.70	4.59	3.82	2.40	7.46
S&P Developed Property TR USD	7.95	-1.26	-5.63	-14.06	-9.10	10.98	2.87	4.16	6.47
Value Line 100 TR USD	11.42	-0.56	-2.57	-24.23	-20.27	0.64	0.54	1.85	7.32
Emerging Market Equity									
MSCI EM NR USD	-0.25	-6.87	-6.46	-17.83	-20.09	-1.82	0.90	0.95	2.84
MSCI EM GR USD	-0.16	-6.71	-6.28	-17.61	-19.77	-1.47	1.25	1.32	3.21
MSCI EM USD	-0.69	-7.78	-7.66	-19.34	-22.23	-4.03	-1.41	-1.40	0.43
MSCI EM LCL	-0.33	-5.38	-5.83	-15.18	-17.19	-1.98	1.26	0.99	3.30
Specialty									
ICE BofAML US Convt Bonds TR USD	5.43	-1.09	-5.58	-16.96	-18.12	6.08	12.27	11.72	12.17
ICE BofAML Fxd Rate Pref TR USD	6.13	1.87	3.61	-8.64	-8.63	-0.87	1.09	2.61	4.53
FTSE NAREIT All REITs TR	8.74	0.84	-3.52	-12.26	-2.63	14.46	7.04	7.76	8.75
FTSE NAREIT Equity REITs TR USD	9.06	0.97	-5.32	-12.97	-2.48	16.44	6.60	6.89	8.12
FTSE NAREIT Equity REITs TR USD	9.06	0.97	-5.32	-12.97	-2.48	16.44	6.60	6.89	8.12
Fixed Income									
BBgBarc US Agg Bond TR USD	2.44	0.84	1.49	-8.16	-9.12	-5.00	-0.21	1.28	1.65
BBgBarc US Agg Interm TR USD	2.17	0.87	1.73	-5.48	-6.59	-3.25	0.08	1.22	1.50
BBgBarc US Govt/Credit TR USD	2.16	0.55	1.02	-9.12	-10.11	-5.70	-0.11	1.40	1.72
BBgBarc US Govt/Credit Interm TR USD	1.63	0.50	1.25	-5.25	-6.48	-3.19	0.39	1.37	1.52
BBgBarc US Govt/Credit Long TR USD	3.76	0.67	0.35	-18.95	-19.39	-12.13	-1.35	1.72	2.56
BBgBarc US Credit TR USD	3.04	0.35	1.24	-11.19	-12.15	-5.71	-0.18	1.70	2.48
BBgBarc US Interm Credit TR USD	2.20	0.37	1.24	-6.51	-7.66	-3.14	0.52	1.74	2.26
BBgBarc US Long Credit TR USD	4.65	0.30	1.23	-18.80	-19.49	-10.04	-1.33	1.80	3.10
BBgBarc US Government TR USD	1.58	0.69	0.88	-7.60	-8.60	-5.79	-0.29	1.04	1.09
BBgBarc US Government Long TR USD	2.67	1.16	-0.74	-19.09	-19.18	-15.14	-2.13	1.15	1.60
BBgBarc US MBS TR USD	3.22	1.56	2.69	-5.85	-6.69	-3.39	-0.53	0.91	1.42
BBgBarc ABS TR USD	0.49	0.02	0.33	-3.30	-4.00	-1.47	0.68	1.42	1.41
BBgBarc CMBS ERISA Eligible TR USD	1.83	1.05	1.26	-6.61	-8.08	-3.19	0.38	1.83	2.37
BBgBarc CMBS IG TR USD	1.82	1.02	1.19	-6.61	-8.11	-2.91	0.32	1.83	2.44
BBgBarc US Govt 1-3 Yr TR USD	0.42	-0.21	0.37	-2.60	-3.27	-1.58	0.36	0.95	0.80
BBgBarc US Govt/Credit 1-3 Yr TR USD	0.53	-0.18	0.43	-2.60	-3.22	-1.42	0.51	1.12	1.03
BBgBarc US Corporate High Yield TR USD	5.90	-1.23	-0.99	-9.12	-8.02	0.87	1.95	3.06	4.87
BBgBarc US Long Corporate TR USD	4.81	0.29	1.29	-19.03	-19.79	-10.13	-1.20	1.86	3.20
BBgBarc Municipal TR USD	2.64	0.96	2.46	-6.58	-6.93	-1.95	0.43	1.88	2.49
BBgBarc US Universal TR USD	2.51	0.47	1.02	-8.70	-9.56	-4.73	-0.22	1.34	1.93
BBgBarc Gbl Infl Linked US TIPS TR USD	4.35	1.05	0.05	-4.96	-3.58	1.52	4.39	4.00	1.97
ICE BofAML 1-3Y US Trsy TR USD	0.34	-0.25	0.31	-2.51	-3.13	-1.51	0.39	0.96	0.80
ICE BofAML US High Yield TR USD	6.02	-1.19	-0.95	-8.86	-7.73	1.09	1.75	2.92	4.82
ICE BofAML US 3M Trsy Bill Yld USD	0.17	0.28	0.35	0.46	0.48	0.27	0.53	1.07	0.62
FTSE USBIG	2.33	0.72	1.27	-8.46	-9.44	-5.17	-0.25	1.26	1.64
FTSE USBIG Corp AAA/AA 10+ Yr	-3.51	-6.11	-11.01	-11.01	-3.47	-2.12	3.88	4.83	5.09
FTSE USBIG Treasury/Govt Spnsd	1.32	0.59	0.74	-7.52	-8.49	-5.71	-0.28	1.04	1.08
FTSE USBIG Mortgage	3.17	1.51	2.47	-6.20	-7.09	-3.64	-0.64	0.87	1.39
FTSE USBIG Treasury 10+ Yr	-4.90	-6.76	-10.42	-10.42	-0.84	-8.69	3.34	3.96	4.03
FTSE HY Market TR USD	6.05	-1.12	-1.01	-8.64	-7.40	1.18	1.90	2.97	4.61
FTSE STRIPS 10+ Yr USD	2.24	1.25	-1.92	-23.45	-22.92	-18.34	-2.61	1.29	1.86
FTSE WGBI USD	1.78	-1.43	-1.49	-13.27	-16.65	-9.25	-3.56	-1.18	-0.61
FTSE WGBI LCL	2.28	0.98	0.26	-7.33	-8.74	-5.05	-1.52	0.55	1.72
FTSE WGBI Hdg USD	2.34	1.13	0.45	-6.95	-8.26	-4.66	-0.93	1.49	2.31
FTSE WGBI NonUSD USD	2.12	-2.90	-3.10	-17.02	-21.71	-11.59	-5.85	-2.74	-1.60
FTSE WGBI NonUSD LCL	3.01	1.28	-0.05	-7.09	-8.80	-4.60	-2.38	0.16	1.88
FTSE WGBI NonUSD Hdg USD	3.11	1.55	0.28	-6.45	-7.99	-3.95	-1.40	1.66	2.83
JPM GBI Broad TR USD	1.89	-1.29	-1.25	-12.28	-15.29	-8.56	-3.08	-0.85	-0.29
JPM GBI Global TR Hdg USD	2.19	1.00	0.49	-6.66	-7.79	-4.65	-0.79	1.55	2.28
JPM EMBI Global TR USD	3.20	-2.52	-2.33	-16.23	-17.12	-7.35	-3.69	-0.51	1.97
JPM EMBI Plus TR USD	4.03	-3.16	-1.95	-23.69	-25.26	-12.99	-7.70	-3.34	0.34

	1-Month	2-Month	3-Month	YTD	1-Yr	2-Yr	3-Yr	5-Yr	10-Yr
Commodities									
Bloomberg Commodity TR	4.26	-6.97	-5.55	23.49	27.23	33.59	16.21	8.82	-1.03
S&P GSCI TR	-0.04	-7.68	-3.00	35.74	42.74	48.26	14.76	10.66	-2.44
S&P GSCI Brent Crude Spot	-4.64	-10.06	-2.96	33.67	37.87	54.56	16.92	14.55	0.01
S&P GSCI Gold Spot	-1.41	-3.60	-6.80	-2.56	-1.95	-5.28	7.41	6.95	0.99

This report may not be distributed, disseminated or copied without the express permission of Clearbrook Investment Consulting, LLC ("CIC"). While the information (including any historical or hypothetical returns) in this report has been obtained from external sources that CIC deems to be reliable, neither CIC, nor its affiliates guarantee its accuracy, timeliness or completeness. While reasonable efforts are made to ensure that this data is accurate, CIC cannot accept responsibility for any errors that may occur. CIC and its affiliates assume no fiduciary responsibility or liability for any consequences, financial or otherwise, arising from, an investment in any security or financial instrument described herein or in any other security, or from the implementation of any investment strategy. The contents of this report are not to be construed as an offer or the solicitation of an offer to buy or sell any security. The material in this document should not be construed as legal, business or tax advice. Past performance is not indicative of future results, and it is impossible to predict whether the value of any fund or index will rise or fall over time.