

# Factor & Strategy Flows & Performance

## Domestic Equity Peer Groups

Combined Fund Flows													
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR							
Equity Income	862.99B	-2.5%	-1.98B	-1.61B	-21.21B	-31.14B							
Equity Leverage	113.65B	3.5%	4.07B	4.59B	3.98B	-2.42B							
Large-Cap Value	894.79B	-1.3%	-282.76M	-4.27B	-11.34B	-17.43B							
Large-Cap Core	1,532.19B	0.5%	1.38B	1.28B	7.51B	-6.00B							
Large-Cap Growth	2,472.63B	0.3%	4.67B	-3.84B	7.93B	-4.69B							
Mid-Cap Value	150.77B	-7.7%	-1.07B	-2.29B	-11.57B	-14.92B							
Mid-Cap Core	460.95B	-1.6%	326.42M	-2.42B	-7.15B	-9.39B							
Mid-Cap Growth	337.73B	-7.8%	-4.76B	-9.51B	-26.50B	-31.30B							
Small-Cap Value	119.02B	4.7%	916.39M	2.23B	5.54B	6.31B							
Small-Cap Core	985.13B	1.0%	7.52B	2.44B	10.05B	15.99B							
Small-Cap Growth	299.19B	-1.9%	-118.23M	-4.38B	-5.68B	-7.20B							
Multi-Cap Value	751.30B	0.1%	1.10B	-3.79B	1.08B	-1.64B							
Multi-Cap Core	2,878.55B	0.2%	-3.21B	-492.90M	4.32B	-3.40B							
Multi-Cap Growth	346.74B	-4.5%	-849.19M	-3.77B	-15.75B	-20.02B							
S&P 500 Index	3,815.87B	5.0%	31.08B	84.19B	191.90B	245.01B							
Mutual Fund Flows							ETF Flows						
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR	
Equity Income	466.70B	-8.2%	-5.24B	-11.55B	-38.28B	-48.58B	396.29B	4.3%	3.26B	9.94B	17.07B	17.44B	
Equity Leverage	5.25B	-8.0%	167.80M	-247.41M	-419.98M	-92.79M	108.41B	4.1%	3.90B	4.84B	4.40B	-2.33B	
Large-Cap Value	665.89B	-4.0%	-2.96B	-9.20B	-26.86B	-33.85B	228.90B	6.8%	2.68B	4.93B	15.52B	16.42B	
Large-Cap Core	1,123.45B	-3.9%	-7.22B	-16.85B	-43.51B	-51.72B	408.75B	12.5%	8.60B	18.13B	51.03B	45.72B	
Large-Cap Growth	1,622.84B	-4.4%	-11.91B	-25.38B	-71.31B	-87.36B	849.78B	9.3%	16.58B	21.54B	79.24B	82.67B	
Mid-Cap Value	129.92B	-8.2%	-1.06B	-2.32B	-10.67B	-13.89B	20.84B	-4.3%	-14.01M	37.85M	-893.19M	-1.03B	
Mid-Cap Core	319.54B	-4.3%	-2.09B	-6.04B	-13.87B	-16.68B	141.41B	4.8%	2.42B	3.63B	6.72B	7.29B	
Mid-Cap Growth	299.01B	-9.4%	-5.68B	-11.02B	-27.97B	-33.00B	38.72B	3.8%	917.65M	1.51B	1.48B	1.70B	
Small-Cap Value	63.88B	0.8%	34.91M	406.75M	541.05M	-316.29M	55.14B	9.1%	881.48M	1.83B	5.00B	6.62B	
Small-Cap Core	522.19B	-3.5%	-3.19B	-7.58B	-18.53B	-23.36B	462.95B	6.2%	10.71B	10.01B	28.58B	39.35B	
Small-Cap Growth	229.23B	-5.6%	-2.29B	-6.12B	-12.86B	-15.36B	69.95B	10.3%	2.17B	1.74B	7.18B	8.16B	
Multi-Cap Value	467.49B	-2.1%	-2.93B	-8.76B	-9.77B	-15.51B	283.81B	3.8%	4.03B	4.97B	10.86B	13.87B	
Multi-Cap Core	2,081.66B	-1.7%	-11.35B	-11.95B	-36.08B	-50.20B	796.89B	5.1%	8.14B	11.45B	40.40B	46.80B	
Multi-Cap Growth	324.20B	-6.1%	-1.76B	-5.18B	-19.64B	-23.78B	22.54B	17.2%	910.45M	1.41B	3.89B	3.76B	
S&P 500 Index	2,020.07B	0.6%	-5.77B	-3.78B	12.73B	17.68B	1,795.80B	10.0%	36.86B	87.97B	179.17B	227.32B	
Active vs Passive Equity ETFs													
	TOTAL AUM (\$B)	% OF AUM	NOVEMBER 2024 FLOWS (\$B)	% OF FLOWS	NOV. '23 - NOV. '24 FUND FLOWS (\$B)	% OF FLOWS							
Passive	7,712.02B	93.21%	102.11B	85.90%	506.19B	77.93%							
Active	561.94B	6.79%	16.77B	14.10%	143.35B	22.07%							
<b>Total</b>	<b>8,273.96B</b>		<b>118.88B</b>		<b>649.53B</b>								

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## Fixed Income Peer Groups

Combined Fund Flows												
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR						
Money Market	698.18B	69.0%	96.31B	368.81B	481.89B	698.18B						
Core Bond	1,709.07B	8.3%	19.15B	45.13B	141.04B	158.80B						
Core Plus Bond	414.03B	1.5%	-109.75M	-179.94M	6.38B	5.25B						
Convertible Securities	19.49B	-3.6%	383.98M	696.59M	-694.56M	-1.40B						
Corporate Debt Funds A Rated	45.94B	-1.2%	-267.47M	-39.79M	-549.63M	-319.24M						
Corporate Debt Funds BBB-Rated	258.74B	13.5%	3.66B	7.32B	34.85B	42.71B						
Emerging Mkts Hard Currency Debt	70.24B	-0.5%	-176.92M	-1.60B	-345.96M	-520.75M						
Emerging Markets Local Currency Debt	11.98B	-1.3%	-135.39M	22.81M	-158.74M	-167.80M						
Flexible Income	71.43B	2.9%	61.00M	1.48B	2.07B	1.95B						
General Bond	173.23B	-0.7%	2.07B	1.86B	-1.19B	-512.93M						
General U.S. Government	34.11B	-0.8%	348.65M	174.37M	-270.64M	-20.98M						
General U.S. Treasury	276.97B	8.6%	-10.25B	-11.64B	23.73B	26.03B						
Global Income	81.97B	0.2%	38.16M	-857.21M	144.42M	-999.75M						
GNMA	25.36B	-9.3%	-268.61M	-752.70M	-2.35B	-2.83B						
High Yield	317.53B	4.8%	3.37B	7.33B	15.18B	20.46B						
High Yield Municipal Debt	145.24B	9.8%	824.93M	4.98B	14.26B	13.20B						
Inflation Protected Bond	219.47B	-4.1%	-2.74B	-2.61B	-9.03B	-13.85B						
Intermediate U.S. Government	65.84B	19.4%	1.12B	2.48B	12.74B	13.44B						
International Income	274.25B	8.6%	1.75B	4.34B	23.67B	25.45B						
Loan Participation	119.75B	14.4%	4.63B	5.30B	17.23B	17.54B						
Multi-Sector Income	375.38B	13.3%	6.00B	20.25B	50.04B	52.46B						
Short-Intermediate U.S. Government	4.00B	0.1%	-2.47M	118.01M	2.87M	-52.49M						
Short U.S. Government	46.07B	-8.2%	-120.65M	-897.57M	-3.78B	-4.71B						
Short U.S. Treasury	177.65B	1.8%	2.86B	1.42B	3.27B	-4.78B						
Specialty Fixed Income	12.80B	27.7%	554.50M	1.26B	3.55B	3.96B						
U.S. Mortgage	143.16B	9.4%	3.65B	6.25B	13.52B	11.16B						
Mutual Fund Flows												
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR	ETF Flows					
							AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR
Core Bond	1,378.02B	6.2%	12.27B	21.93B	85.46B	96.99B	331.05B	16.8%	6.88B	23.19B	55.59B	61.81B
Core Plus Bond	389.49B	-1.0%	-794.07M	-3.58B	-3.77B	-5.81B	24.54B	41.4%	684.32M	3.40B	10.15B	11.07B
Convertible Securities	12.47B	-11.9%	-78.62M	-377.97M	-1.48B	-2.23B	7.02B	11.2%	462.60M	1.07B	788.22M	827.19M
Corporate Debt Funds A Rated	37.86B	-3.1%	-130.16M	-446.63M	-1.17B	-1.32B	8.08B	7.6%	-137.30M	406.84M	616.14M	1.00B
Corporate Debt Funds BBB-Rated	78.73B	8.2%	569.42M	2.44B	6.46B	7.62B	180.01B	15.8%	3.09B	4.88B	28.39B	35.08B
Emerging Mkts Hard Currency Debt	45.27B	1.0%	-110.06M	-529.26M	451.06M	-654.37M	24.97B	-3.2%	-66.86M	-1.07B	-797.02M	133.62M
Emerging Markets Local Currency Debt	6.73B	4.6%	36.15M	119.41M	306.24M	331.01M	5.25B	-8.9%	-171.54M	-96.60M	-464.98M	-498.81M
Flexible Income	34.07B	0.9%	-134.08M	243.04M	295.70M	237.17M	37.36B	4.7%	195.07M	1.24B	1.77B	1.71B
General Bond	134.29B	-6.1%	3.44B	-409.40M	-8.21B	-7.92B	38.94B	18.0%	-1.37B	2.27B	7.01B	7.40B
General U.S. Government	33.40B	-0.8%	356.24M	175.15M	-273.78M	-14.90M	703.81M	0.4%	-7.59M	-0.78M	3.13M	-6.08M
General U.S. Treasury	72.14B	-8.7%	-3.65B	-8.45B	-6.31B	-5.63B	204.83B	14.7%	-6.61B	-3.19B	30.04B	31.66B
Global Income	78.21B	-2.1%	-94.94M	-1.42B	-1.66B	-2.79B	3.76B	47.9%	133.10M	567.10M	1.80B	1.79B
GNMA	25.04B	-9.0%	-278.39M	-762.52M	-2.26B	-2.82B	326.88M	-28.8%	9.78M	9.82M	-94.09M	-16.97M
High Yield	232.26B	2.2%	1.02B	3.18B	5.10B	6.53B	85.27B	11.8%	2.35B	4.15B	10.08B	13.92B
High Yield Municipal Debt	137.40B	10.0%	689.72M	4.59B	13.75B	12.62B	7.83B	6.5%	135.21M	387.98M	510.95M	577.41M
Inflation Protected Bond	161.62B	-1.6%	-452.45M	407.90M	-2.54B	-4.05B	57.85B	-11.2%	-2.29B	-3.02B	-6.50B	-9.81B
Intermediate U.S. Government	34.72B	8.7%	770.69M	986.72M	3.03B	3.49B	31.13B	31.2%	349.57M	1.50B	9.71B	9.95B
International Income	202.06B	7.5%	1.01B	1.48B	15.06B	15.50B	72.19B	11.9%	731.45M	2.86B	8.62B	9.95B
Loan Participation	76.15B	-3.5%	-430.40M	-4.18B	-2.70B	-4.24B	43.60B	45.7%	5.07B	9.48B	19.92B	21.77B
Multi-Sector Income	350.49B	10.9%	4.79B	15.04B	38.37B	40.67B	24.89B	46.9%	1.21B	5.22B	11.67B	11.78B
Short-Intermediate U.S. Government	3.91B	-1.2%	13.50M	108.74M	-45.99M	-102.09M	84.57M	57.8%	-15.97M	9.26M	48.86M	49.60M
Short U.S. Government	25.98B	-4.6%	-175.42M	-454.60M	-1.19B	-2.25B	20.09B	-12.9%	54.77M	-442.97M	-2.59B	-2.47B
Short U.S. Treasury	9.80B	-13.1%	73.08M	-441.46M	-1.28B	-2.33B	167.85B	2.7%	2.79B	1.86B	4.56B	-2.45B
Specialty Fixed Income	2.44B	7.7%	-13.81M	41.75M	187.86M	162.08M	10.36B	32.4%	568.30M	1.22B	3.36B	3.80B
U.S. Mortgage	68.53B	0.6%	691.17M	573.40M	437.72M	-1.88B	74.64B	17.5%	2.96B	5.68B	13.08B	13.04B
Active vs Passive Fixed Income ETFs												
	TOTAL AUM (\$B)	% OF AUM	NOVEMBER 2024 FLOWS (\$B)	% OF FLOWS	NOV. '23 - NOV. '24 FUND FLOWS (\$B)	% OF FLOWS						
Passive	1,522.26B	84.4%	10.86B	47.1%	155.52B	62.25%						
Active	281.68B	15.6%	12.21B	52.9%	94.33B	37.75%						
<b>Total</b>	<b>1,803.94B</b>		<b>23.07B</b>		<b>249.86B</b>							

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## Geographic Equity Peer Groups

Combined Fund Flows												
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR						
China Region	26.23B	12.0%	-3.74B	6.18B	3.16B	1.79B						
Emerging Markets	718.19B	0.8%	-5.61B	-1.27B	5.80B	4.45B						
European Region	64.90B	-5.2%	-1.92B	-2.98B	-3.39B	-3.22B						
India Region	21.27B	22.0%	-411.46M	-558.79M	4.68B	6.25B						
International Equity Income	45.36B	-0.4%	-76.50M	393.92M	-171.21M	-205.78M						
International Large-Cap Core	532.21B	3.0%	4.02B	4.85B	15.79B	17.39B						
International Large-Cap Growth	509.70B	-1.7%	-2.09B	-4.67B	-8.51B	-14.47B						
International Large-Cap Value	184.23B	2.6%	865.95M	5.81B	4.71B	4.32B						
International Small/Mid-Cap Core	61.02B	-2.9%	-395.33M	-787.26M	-1.76B	-1.53B						
International Small/Mid-Cap Growth	43.99B	-12.8%	-954.44M	-2.30B	-5.64B	-7.44B						
International Small/Mid-Cap Value	24.82B	2.0%	-58.90M	-168.08M	496.26M	421.57M						
International Multi-Cap Core	989.73B	2.7%	-1.55B	3.81B	26.52B	27.34B						
International Multi-Cap Growth	182.47B	1.4%	-127.33M	785.37M	2.47B	2.25B						
International Multi-Cap Value	177.87B	-5.9%	-1.24B	-4.86B	-10.46B	-13.32B						
Japanese	37.37B	2.3%	-525.23M	-1.81B	858.65M	-232.16M						
Latin American	8.39B	-22.1%	141.23M	198.73M	-1.86B	-1.37B						
Pacific Ex Japan	18.56B	-13.5%	-489.30M	-1.37B	-2.51B	-3.82B						
Pacific Region	16.01B	-6.6%	-95.08M	-6.33M	-1.05B	-1.30B						
Mutual Fund Flows							ETF Flows					
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR
China Region	2.24B	-10.1%	32.74M	-73.49M	-226.90M	-420.00M	23.99B	14.1%	-3.77B	6.26B	3.39B	2.21B
Emerging Markets	451.54B	-0.3%	-5.93B	-5.33B	-1.31B	-4.24B	266.65B	2.7%	319.53M	4.06B	7.11B	8.70B
European Region	11.18B	-6.6%	-74.67M	-237.91M	-737.47M	-913.31M	53.72B	-4.9%	-1.85B	-2.75B	-2.65B	-2.31B
India Region	2.33B	3.7%	-1.02M	-1.28M	86.27M	110.54M	18.94B	24.3%	-410.44M	-557.51M	4.60B	6.14B
International Equity Income	6.81B	2.8%	-1.36M	220.22M	189.29M	37.58M	38.55B	-0.9%	-75.15M	173.70M	-360.50M	-243.36M
International Large-Cap Core	337.28B	2.3%	2.74B	2.82B	7.72B	8.70B	194.93B	4.1%	1.28B	2.02B	8.07B	8.69B
International Large-Cap Growth	476.70B	-3.4%	-3.52B	-6.22B	-16.00B	-22.33B	33.00B	22.7%	1.43B	1.55B	7.49B	7.86B
International Large-Cap Value	146.08B	1.5%	362.02M	595.53M	2.19B	2.04B	38.14B	6.6%	503.93M	5.22B	2.52B	2.27B
International Small/Mid-Cap Core	32.37B	-0.1%	-424.69M	-447.95M	-32.50M	-33.10M	28.64B	-6.0%	29.35M	-339.31M	-1.73B	-1.50B
International Small/Mid-Cap Growth	43.76B	-13.0%	-954.13M	-2.31B	-5.68B	-7.48B	234.86M	16.6%	-0.31M	4.48M	39.10M	37.99M
International Small/Mid-Cap Value	15.43B	-4.9%	-25.23M	-169.78M	-757.39M	-1.00B	9.40B	13.3%	-33.67M	1.71M	1.25B	1.42B
International Multi-Cap Core	545.40B	-1.5%	-3.79B	-6.10B	-8.29B	-9.89B	444.33B	7.8%	2.24B	9.91B	34.82B	37.22B
International Multi-Cap Growth	180.94B	1.4%	-171.97M	727.68M	2.51B	2.31B	1.53B	-2.4%	44.64M	57.69M	-36.52M	-62.69M
International Multi-Cap Value	150.84B	-8.0%	-1.40B	-5.22B	-12.11B	-15.14B	27.03B	6.1%	154.15M	358.88M	1.65B	1.82B
Japanese	3.75B	-0.2%	-26.35M	-69.97M	-7.45M	-637.88M	33.62B	2.6%	-498.89M	-1.74B	866.10M	405.72M
Latin American	636.57M	-24.0%	-10.48M	-29.59M	-153.07M	-167.21M	7.75B	-22.0%	151.70M	228.32M	-1.70B	-1.20B
Pacific Ex Japan	4.16B	-37.1%	-84.94M	-271.06M	-1.54B	-2.81B	14.39B	-6.7%	-404.35M	-1.10B	-967.83M	-1.02B
Pacific Region	4.20B	-7.9%	-62.32M	-136.50M	-331.12M	-438.64M	11.81B	-6.1%	-32.76M	130.17M	-721.82M	-857.47M

## US Equity Sector Peer Groups

Combined Fund Flows												
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR						
Basic Materials	25.89B	2.2%	533.37M	848.44M	577.78M	-157.21M						
Consumer Goods	32.31B	-7.0%	-667.61M	-667.28M	-2.27B	-3.62B						
Consumer Services	49.90B	-1.4%	1.46B	1.47B	-706.13M	359.70M						
Financial Services	102.86B	7.9%	6.92B	4.88B	8.13B	9.19B						
Health/Biotechnology	153.91B	-9.2%	-1.92B	-4.89B	-14.20B	-18.51B						
Industrials	76.12B	8.7%	2.63B	2.85B	6.60B	6.41B						
Natural Resources	68.50B	-11.9%	247.71M	-2.73B	-8.13B	-10.65B						
Real Estate	180.93B	-0.1%	-1.19B	293.68M	-213.72M	-658.34M						
Science & Technology	414.56B	4.3%	3.13B	966.37M	17.94B	19.70B						
Telecommunication	38.44B	-5.9%	468.76M	-178.11M	-2.26B	-1.58B						
Utility	51.09B	-0.3%	-568.23M	100.87M	-128.75M	-661.35M						
Mutual Fund Flows							ETF Flows					
CATEGORY	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR	AUM	YTD/AUM	1 MONTH	3 MONTH	YTD	1 YEAR
Basic Materials	2.75B	-7.6%	-19.62M	-65.33M	-208.09M	-305.94M	23.14B	3.4%	552.99M	913.77M	785.87M	148.73M
Consumer Goods	3.83B	-8.0%	21.70M	-29.21M	-305.28M	-431.33M	28.48B	-6.9%	-689.31M	-638.07M	-1.97B	-3.19B
Consumer Services	6.93B	-10.5%	-86.42M	-262.28M	-728.50M	-877.53M	42.98B	0.1%	1.55B	1.73B	22.36M	1.24B
Financial Services	10.62B	-3.0%	-20.42M	-81.08M	-314.68M	-402.62M	92.24B	9.2%	6.94B	4.96B	8.44B	9.60B
Health/Biotechnology	63.23B	-11.7%	-662.85M	-1.88B	-7.42B	-10.42B	90.68B	-7.5%	-1.26B	-3.01B	-6.78B	-8.09B
Industrials	4.70B	-7.1%	-1.62M	-71.71M	-333.18M	-386.24M	71.42B	9.7%	2.63B	2.93B	6.93B	6.80B
Natural Resources	10.40B	-9.1%	-36.95M	-340.97M	-949.06M	-1.85B	58.10B	-12.4%	284.65M	-2.39B	-7.18B	-8.79B
Real Estate	108.19B	-2.6%	99.80M	-412.63M	-2.76B	-4.89B	72.74B	3.5%	-1.29B	706.31M	2.55B	4.23B
Science & Technology	127.42B	-0.2%	-753.97M	-2.27B	-282.90M	-490.44M	287.14B	6.3%	3.89B	3.24B	18.23B	20.19B
Telecommunication	10.26B	-4.9%	-11.89M	-146.15M	-503.33M	-620.86M	28.18B	-6.2%	480.65M	-31.97M	-1.76B	-954.65M
Utility	21.64B	-4.9%	92.31M	201.28M	-1.05B	-1.74B	29.46B	3.1%	-660.53M	-100.41M	926.08M	1.08B

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