

DOMESTIC EQUITY STYLE FACTORS

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Large Value	2.48B	13.63B	48.09B	53.99B	-8.59%	-11.44%	-11.57%	-5.28%
Large Blend	15.14B	18.97B	81.88B	172.80B	-7.87%	-16.06%	-18.63%	-10.77%
Large Growth	-237.81M	-13.34B	-34.91B	-56.91B	-8.24%	-20.80%	-29.04%	-23.58%
Mid-Cap Value	-985.29M	-3.56B	-853.43M	-4.49B	-10.24%	-12.91%	-13.58%	-8.19%
Mid-Cap Blend	-222.95M	915.17M	4.94B	10.64B	-8.93%	-14.24%	-18.44%	-13.91%
Mid-Cap Growth	-2.58B	-10.59B	-15.73B	-34.63B	-7.83%	-20.63%	-30.38%	-28.96%
Small Value	976.60M	-1.67B	-1.41B	-7.12B	-9.72%	-13.36%	-14.94%	-11.72%
Small Blend	1.27B	-5.90B	-4.82B	3.81B	-8.50%	-14.87%	-20.18%	-17.50%
Small Growth	-911.60M	-4.32B	-9.79B	-20.01B	-7.35%	-20.00%	-30.21%	-30.45%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Large Value	-2.68B	-9.84B	-9.46B	-23.55B	5.17B	23.47B	57.55B	77.53B
Large Blend	-2.04B	13.84B	36.67B	-7.34B	17.18B	5.14B	45.21B	180.14B
Large Growth	-4.12B	-17.12B	-42.61B	-95.21B	3.89B	3.78B	7.71B	38.29B
Mid-Cap Value	-2.00B	-6.61B	-8.70B	-14.08B	1.01B	3.05B	7.85B	9.59B
Mid-Cap Blend	-411.63M	-1.86B	-515.33M	-1.91B	188.68M	2.77B	5.45B	12.55B
Mid-Cap Growth	-2.60B	-11.11B	-16.43B	-34.64B	17.14M	524.80M	697.75M	8.37M
Small Value	-270.45M	-2.39B	-3.26B	-9.65B	1.25B	721.42M	1.85B	2.53B
Small Blend	-1.15B	-3.90B	-4.12B	-7.57B	2.43B	-2.00B	-702.05M	11.38B
Small Growth	-1.13B	-4.92B	-10.13B	-21.34B	214.10M	597.92M	332.60M	1.33B

FIXED INCOME STRATEGY

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Bank Loan	-5.34B	-4.22B	15.35B	34.38B	-2.61%	-5.27%	-5.74%	-4.36%
Convertibles	-274.46M	-832.06M	-2.81B	-2.73B	-6.06%	-14.32%	-18.48%	-18.05%
Corporate Bond	-4.36B	-5.41B	-5.89B	-4.66B	-3.08%	-7.50%	-14.02%	-14.05%
Emerging Markets Bond	-1.30B	-3.33B	-6.67B	-5.53B	-6.07%	-10.30%	-17.94%	-20.23%
Global Bond	-744.08M	-1.96B	-4.36B	-5.57B	-3.86%	-7.98%	-12.67%	-14.30%
High Yield Bond	-9.81B	-18.50B	-47.43B	-44.46B	-6.18%	-9.46%	-12.93%	-11.87%
High Yield Muni	-2.72B	-7.93B	-13.40B	-2.81B	-3.50%	-6.01%	-12.54%	-11.74%
Inflation-Protected Bond	-321.82M	-2.84B	1.71B	34.78B	-2.96%	-5.20%	-6.56%	-3.50%
Intermediate Core Bond	-7.56B	-13.46B	-12.52B	21.28B	-1.66%	-4.97%	-10.58%	-10.78%
Intermediate Core-Plus Bond	615.29M	-21.19B	-29.09B	-20.03B	-2.17%	-5.52%	-10.90%	-11.14%
Intermediate Government	2.34B	9.63B	6.53B	7.82B	-1.29%	-3.51%	-8.11%	-8.56%
Long Government	3.02B	11.56B	23.78B	42.73B	-1.51%	-12.81%	-22.69%	-19.79%
Long-Term Bond	-40.76M	-727.44M	-2.57B	-3.02B	-3.71%	-11.73%	-20.53%	-19.49%
Multisector Bond	-5.27B	-17.82B	-31.24B	-16.13B	-3.23%	-6.09%	-9.91%	-9.46%
Muni National Interm	-1.10B	-9.30B	-13.82B	4.22B	-1.58%	-2.88%	-8.40%	-8.19%
Muni National Long	-7.04B	-13.84B	-9.15B	-39.70M	-2.57%	-4.63%	-11.18%	-10.79%
Muni National Short	-2.25B	-10.47B	-16.04B	-7.44B	-0.32%	-0.56%	-3.13%	-3.20%
Nontraditional Bond	-3.00B	-6.29B	-4.79B	431.03M	-2.47%	-4.13%	-6.66%	-6.82%
Short Government	-67.65M	3.00B	3.31B	3.78B	-0.62%	-1.04%	-3.78%	-4.47%
Short-Term Bond	-7.85B	-18.30B	-33.94B	-11.45B	-1.18%	-2.02%	-4.82%	-5.11%
Ultrashort Bond	1.78B	-2.10B	-3.31B	-8.01B	-0.37%	-0.54%	-1.36%	-1.48%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Bank Loan	-3.42B	-1.74B	16.20B	32.21B	-1.92B	-2.47B	-849.94M	2.18B
Convertibles	-278.08M	-1.00B	-2.15B	-2.34B	3.62M	172.22M	-662.90M	-390.24M
Corporate Bond	-979.04M	-3.44B	-5.29B	-5.58B	-3.38B	-1.97B	-599.76M	921.17M
Emerging Markets Bond	-587.32M	-2.20B	-4.41B	-4.59B	-717.47M	-1.13B	-2.25B	-937.75M
Global Bond	-784.49M	-2.15B	-4.52B	-5.80B	40.40M	195.10M	159.31M	225.06M
High Yield Bond	-5.68B	-13.97B	-30.88B	-33.25B	-4.12B	-4.53B	-16.55B	-11.21B
High Yield Muni	-2.50B	-8.08B	-13.28B	-2.96B	-227.90M	150.03M	-119.70M	150.95M
Inflation-Protected Bond	-1.66B	-2.04B	2.52B	12.77B	1.34B	-799.28M	-816.29M	22.01B
Intermediate Core Bond	-7.43B	-15.26B	-18.67B	2.14B	-121.10M	1.80B	6.15B	19.13B
Intermediate Core-Plus Bond	1.44B	-19.98B	-31.01B	-25.22B	-829.12M	-1.21B	1.92B	5.19B
Intermediate Government	1.00B	1.76B	-2.42B	-3.85B	1.34B	7.87B	8.95B	11.67B
Long Government	1.02B	4.41B	8.94B	16.48B	2.00B	7.15B	14.85B	26.25B
Long-Term Bond	-263.09M	-279.33M	-951.67M	-2.04B	222.33M	-448.11M	-1.62B	-979.45M
Multisector Bond	-5.20B	-17.57B	-30.90B	-16.12B	-67.52M	-252.87M	-336.75M	-3.58M
Muni National Interm	-2.98B	-18.45B	-24.40B	-11.03B	1.87B	9.15B	10.57B	15.25B
Muni National Long	-6.22B	-12.48B	-8.61B	-402.85M	-819.68M	-1.36B	-536.28M	363.15M
Muni National Short	-2.78B	-11.36B	-19.32B	-13.71B	527.79M	887.76M	3.28B	6.27B
Nontraditional Bond	-2.94B	-6.40B	-5.11B	-525.62M	-61.73M	108.92M	311.48M	956.65M
Short Government	-775.59M	-2.02B	-2.79B	-4.29B	707.94M	5.02B	6.10B	8.07B
Short-Term Bond	-6.46B	-20.20B	-33.25B	-19.71B	-1.39B	1.90B	-682.35M	8.26B
Ultrashort Bond	-6.24B	-24.07B	-36.89B	-46.35B	8.01B	21.96B	33.58B	38.34B

GEOGRAPHIC EQUITY FACTORS

Data as of June 30, 2022

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
China Region	3.40B	3.07B	6.65B	13.07B	8.06%	3.24%	-14.76%	-25.56%
Diversified Emerging Mkts	-3.73B	-3.19B	14.66B	30.55B	-6.89%	-12.26%	-20.23%	-26.49%
Diversified Pacific/Asia	552.31M	64.72M	-62.73M	-509.62M	-5.16%	-12.15%	-24.51%	-29.83%
Europe Stock	-3.50B	-8.08B	-7.24B	-3.45B	-9.89%	-14.39%	-23.30%	-20.06%
Foreign Equity	-4.69B	-10.01B	5.34B	105.21B	-8.77%	-13.17%	-19.43%	-19.17%
India Equity	-828.42M	-1.05B	-1.48B	-1.50B	-6.40%	-12.17%	-17.07%	-7.84%
Japan Stock	-29.31M	131.14M	-329.86M	-10.47M	-6.55%	-12.29%	-21.11%	-21.19%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
China Region	-6.12M	-188.34M	-246.63M	-978.67M	3.41B	3.25B	6.89B	14.05B
Diversified Emerging Mkts	-4.26B	-9.69B	-3.28B	5.43B	530.69M	6.50B	17.94B	25.12B
Diversified Pacific/Asia	-211.88M	-787.19M	-1.08B	-2.07B	764.19M	851.91M	1.02B	1.56B
Europe Stock	-144.26M	-129.13M	-440.57M	565.71M	-3.35B	-7.95B	-6.80B	-4.01B
Foreign Equity	-10.38B	-21.25B	-22.37B	26.91B	5.68B	11.24B	27.71B	78.30B
India Equity	-31.57M	-93.04M	-88.54M	-101.96M	-796.85M	-953.14M	-1.39B	-1.39B
Japan Stock	-114.86M	-425.59M	-625.05M	-932.02M	85.56M	556.73M	295.19M	921.55M

US EQUITY SECTOR SPECIFIC

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Communications	-231.31M	-826.94M	-2.30B	-1.10B	-7.86%	-18.92%	-28.48%	-31.63%
Consumer Cyclical	-936.06M	-3.50B	-8.44B	-8.43B	-10.67%	-23.51%	-33.49%	-31.79%
Consumer Defensive	-362.81M	2.74B	6.16B	7.92B	-3.69%	-6.43%	-8.63%	-3.28%
Equity Energy	-2.84B	-2.63B	2.72B	2.42B	-17.41%	-9.24%	20.37%	24.08%
Financial	-2.37B	-15.51B	-12.54B	-11.24B	-10.44%	-16.70%	-20.21%	-14.67%
Health	-458.33M	2.08B	1.57B	2.90B	-0.08%	-11.31%	-19.05%	-17.51%
Industrials	-523.18M	-3.15B	-3.63B	-6.99B	-8.21%	-17.33%	-20.99%	-17.43%
Natural Resources	-565.48M	2.26B	8.43B	8.77B	-14.19%	-16.54%	-9.17%	-2.17%
Real Estate	-2.93B	-3.96B	-6.64B	1.78B	-7.36%	-15.95%	-20.61%	-8.28%
Technology	-2.27B	-7.66B	-13.72B	-7.01B	-9.89%	-25.00%	-35.33%	-33.52%
Utilities	445.35M	3.19B	5.29B	5.26B	-5.82%	-6.05%	-1.78%	9.64%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Communications	-83.22M	-375.01M	-923.76M	-942.97M	-148.09M	-451.93M	-1.38B	-154.48M
Consumer Cyclical	-87.87M	-344.17M	-1.19B	-1.45B	-848.19M	-3.15B	-7.25B	-6.98B
Consumer Defensive	-34.43M	120.73M	650.93M	611.16M	-328.39M	2.62B	5.51B	7.30B
Equity Energy	-264.36M	706.37M	2.43B	1.81B	-2.58B	-3.34B	283.81M	610.84M
Financial	-241.33M	-830.35M	-186.23M	71.93M	-2.13B	-14.68B	-12.36B	-11.31B
Health	-853.90M	-2.46B	-5.90B	-9.69B	395.57M	4.55B	7.47B	12.58B
Industrials	-47.22M	-184.29M	-472.75M	-538.38M	-475.96M	-2.96B	-3.16B	-6.45B
Natural Resources	188.92M	1.27B	2.83B	1.60B	-754.40M	990.34M	5.61B	7.17B
Real Estate	-1.62B	-2.19B	-3.58B	-498.88M	-1.31B	-1.76B	-3.06B	2.28B
Technology	-935.95M	-3.93B	-9.17B	-9.73B	-1.34B	-3.73B	-4.55B	2.72B
Utilities	80.04M	738.93M	769.58M	331.46M	365.30M	2.45B	4.52B	4.92B

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