

## 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	-1.40B	-11.45B	-8.69B	-77.59B	3.28%	9.28%	3.69%	14.13%
Large Blend	10.42B	67.28B	18.21B	162.07B	4.96%	11.59%	6.48%	26.34%
Large Growth	-6.02B	-14.33B	-6.94B	-46.68B	6.92%	15.16%	9.75%	41.18%
Mid-Cap Value	-2.63B	-5.93B	-5.01B	-21.45B	3.62%	9.81%	2.14%	9.87%
Mid-Cap Blend	1.51B	1.06B	2.44B	-2.39B	5.56%	12.65%	4.50%	14.73%
Mid-Cap Growth	-2.28B	-9.07B	-6.44B	-21.78B	7.34%	14.88%	6.47%	20.93%
Small Value	2.05B	5.11B	2.19B	1.31B	3.08%	10.50%	-0.18%	7.79%
Small Blend	858.25M	8.84B	-929.66M	10.62B	4.73%	12.72%	1.80%	9.54%
Small Growth	273.50M	-1.96B	-1.41B	-9.42B	7.07%	15.66%	4.77%	12.66%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Large Value	-3.14B	-17.50B	-8.98B	-73.59B	1.75B	6.05B	291.92M	-4.00B
Large Blend	1.41B	-8.41B	-1.71B	-65.44B	9.01B	75.68B	19.92B	227.52B
Large Growth	-10.88B	-33.39B	-21.52B	-100.15B	4.87B	19.07B	14.58B	53.47B
Mid-Cap Value	-2.11B	-6.60B	-4.64B	-20.21B	-513.20M	669.35M	-372.73M	-1.25B
Mid-Cap Blend	-698.48M	-1.76B	-203.83M	-14.04B	2.20B	2.82B	2.65B	11.65B
Mid-Cap Growth	-2.15B	-8.72B	-5.34B	-21.81B	-135.98M	-348.60M	-1.10B	35.70M
Small Value	-537.37M	-2.81B	-1.68B	-9.75B	2.58B	7.92B	3.86B	11.06B
Small Blend	11.13M	-1.10B	-293.32M	-7.78B	847.13M	9.93B	-636.34M	18.41B
Small Growth	-682.30M	-3.60B	-2.40B	-12.39B	955.80M	1.65B	990.63M	2.98B

## FIXED INCOME STRATEGY

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Money Market	44.58B	145.97B	119.17B	988.85B	0.37%	1.17%	0.76%	4.65%
Bank Loan	639.37M	941.16M	768.70M	-12.04B	0.81%	3.13%	1.44%	10.39%
Convertibles	-156.01M	-537.25M	-201.01M	-2.92B	1.30%	5.46%	0.64%	6.74%
Corporate Bond	-1.14B	10.28B	5.53B	13.29B	-1.32%	2.76%	-1.25%	5.88%
Emerging Markets Bond	-425.42M	-370.73M	-981.05M	-4.34B	0.82%	4.49%	0.38%	10.00%
Global Bond	954.41M	335.14M	1.30B	-1.01B	-0.94%	1.80%	-2.15%	4.48%
High Yield Bond	2.61B	14.38B	8.65B	16.37B	0.27%	3.82%	0.50%	10.10%
High Yield Muni	1.78B	2.48B	3.28B	-327.49M	0.58%	3.92%	0.92%	6.56%
Inflation-Protected Bond	-202.08M	-3.15B	-640.95M	-23.41B	-0.96%	1.51%	-0.55%	2.65%
Intermediate Core Bond	18.34B	44.05B	30.83B	127.41B	-1.35%	2.24%	-1.41%	3.46%
Intermediate Core-Plus Bond	9.45B	17.34B	15.05B	52.17B	-1.20%	2.65%	-1.16%	3.94%
Intermediate Government	5.67B	9.30B	9.79B	33.69B	-1.43%	1.78%	-1.57%	2.35%
Long Government	3.14B	5.34B	2.36B	48.24B	-2.32%	3.71%	-4.32%	-3.33%
Long-Term Bond	703.04M	823.78M	-110.66M	3.36B	-2.30%	3.68%	-2.82%	4.26%
Multisector Bond	5.41B	12.17B	9.94B	23.42B	-0.24%	3.31%	0.20%	6.76%
Muni National Intern	442.43M	4.61B	2.51B	14.09B	0.14%	2.26%	0.05%	5.05%
Muni National Long	756.72M	2.56B	2.12B	2.92B	0.16%	2.87%	0.06%	6.21%
Muni National Short	-837.58M	-2.92B	-1.41B	-22.80B	0.18%	1.18%	0.21%	3.73%
Nontraditional Bond	798.04M	2.20B	2.50B	-3.59B	0.13%	2.85%	0.51%	6.14%
Short Government	-3.79B	-5.28B	-3.51B	-7.29B	-0.51%	1.24%	-0.10%	3.94%
Short-Term Bond	1.26B	-2.37B	2.88B	-56.90B	-0.29%	1.83%	0.25%	5.29%
Ultrashort Bond	1.96B	-7.10B	-1.13B	8.03B	0.35%	1.64%	0.92%	5.82%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Bank Loan	61.63M	-1.50B	-266.21M	-14.51B	577.74M	2.44B	1.03B	2.47B
Convertibles	-189.48M	-709.21M	-313.68M	-2.18B	33.47M	171.96M	112.67M	-736.17M
Corporate Bond	23.84M	97.09M	420.81M	-2.52B	-1.16B	10.19B	5.11B	15.81B
Emerging Markets Bond	367.96M	-448.35M	226.78M	-4.38B	-793.38M	77.62M	-1.21B	44.29M
Global Bond	1.07B	1.14B	1.51B	-296.16M	-120.19M	-809.44M	-208.12M	-710.60M
High Yield Bond	3.09B	7.91B	7.20B	3.51B	-474.10M	6.48B	1.46B	12.86B
High Yield Muni	1.57B	2.42B	3.49B	-1.18B	210.85M	59.08M	-215.65M	855.75M
Inflation-Protected Bond	268.15M	874.95M	361.28M	-8.23B	-470.24M	-4.03B	-1.00B	-15.18B
Intermediate Core Bond	13.51B	30.51B	23.84B	80.16B	4.83B	13.54B	6.98B	47.24B
Intermediate Core-Plus Bond	7.19B	9.45B	9.12B	34.20B	2.26B	7.88B	5.93B	17.97B
Intermediate Government	1.55B	3.13B	3.42B	5.89B	4.12B	6.17B	6.37B	27.79B
Long Government	-41.78M	-1.97B	-1.88B	6.04B	3.18B	7.30B	4.25B	42.20B
Long-Term Bond	-38.37M	-130.31M	-332.95M	-420.54M	741.41M	954.10M	222.28M	3.78B
Multisector Bond	5.11B	11.36B	9.33B	22.06B	298.38M	812.32M	609.89M	1.37B
Muni National Intern	810.32M	4.03B	3.07B	1.40B	-367.89M	581.17M	-556.47M	12.69B
Muni National Long	979.42M	2.63B	2.32B	2.50B	-222.70M	-75.41M	-202.15M	418.56M
Muni National Short	-837.52M	-3.19B	-1.42B	-21.56B	-0.06M	261.47M	16.25M	-1.23B
Nontraditional Bond	693.18M	1.81B	2.22B	-4.03B	104.87M	390.26M	286.33M	442.96M
Short Government	-236.89M	-1.08B	-162.10M	-5.94B	-3.55B	-4.21B	-3.34B	-1.36B
Short-Term Bond	981.55M	-3.23B	1.56B	-41.87B	274.18M	857.22M	1.32B	-15.03B
Ultrashort Bond	-1.25B	-2.13B	-907.42M	-20.18B	3.21B	-4.97B	-219.21M	28.21B

## GEOGRAPHIC EQUITY FACTORS

Data as of February 29, 2024

CATEGORY	COMBINED FUND FLOWS				CATEGORY RETURNS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
China Region	243.29M	-1.09B	-485.42M	-4.56B	9.83%	-5.14%	-3.32%	-18.06%
Diversified Emerging Mkts	5.35B	12.98B	9.06B	5.42B	4.37%	4.81%	0.71%	10.89%
Diversified Pacific/Asia	54.32M	-332.88M	-122.71M	-865.91M	4.02%	6.04%	1.16%	9.71%
Europe Stock	1.27B	2.03B	1.35B	-2.68B	2.67%	7.94%	2.44%	13.13%
Foreign Equity	5.62B	10.52B	8.53B	29.63B	2.75%	7.07%	1.96%	12.70%
India Equity	1.07B	3.26B	1.61B	5.65B	2.01%	10.44%	4.16%	35.05%
Japan Stock	1.49B	3.41B	3.33B	8.63B	3.86%	11.04%	7.04%	26.28%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
China Region	7.54M	-150.08M	-3.59M	-636.00M	235.75M	-943.99M	-481.83M	-3.92B
Diversified Emerging Mkts	3.93B	5.80B	6.56B	-3.43B	1.42B	7.19B	2.50B	8.85B
Diversified Pacific/Asia	-98.87M	-452.55M	-241.94M	-1.44B	153.18M	119.67M	119.23M	571.97M
Europe Stock	202.41M	152.20M	345.83M	726.38M	1.07B	1.87B	1.01B	-3.40B
Foreign Equity	1.49B	-7.22B	998.71M	-20.98B	4.13B	17.74B	7.54B	50.61B
India Equity	22.39M	93.37M	43.74M	62.61M	1.05B	3.17B	1.57B	5.59B
Japan Stock	155.79M	-16.04M	166.81M	-620.42M	1.33B	3.43B	3.16B	9.26B

## 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	-173.64M	508.39M	-473.15M	3.38B	2.65%	9.09%	3.95%	25.71%
Consumer Cyclical	1.44B	1.85B	811.29M	3.98B	8.32%	15.24%	5.87%	25.57%
Consumer Defensive	-951.51M	-2.37B	-1.16B	-5.12B	2.64%	6.62%	2.26%	5.96%
Equity Energy	-1.46B	-4.32B	-2.42B	-10.93B	2.20%	0.83%	-0.59%	2.88%
Financial	-1.80B	443.46M	-1.58B	-4.91B	2.55%	11.79%	2.80%	9.58%
Health	-535.59M	-5.52B	-1.63B	-23.00B	4.86%	15.25%	5.27%	11.76%
Industrials	319.32M	472.66M	313.02M	146.59M	7.36%	12.11%	4.00%	19.41%
Natural Resources	-1.77B	-3.21B	-1.43B	-9.19B	1.90%	2.15%	-3.09%	0.52%
Real Estate	-864.84M	375.17M	-272.24M	-6.89B	1.58%	5.50%	-2.86%	4.13%
Technology	3.88B	10.64B	8.56B	17.42B	6.82%	15.68%	7.50%	39.40%
Utilities	-1.04B	-2.21B	-2.19B	-5.77B	1.22%	0.55%	-2.30%	-1.53%

CATEGORY	MUTUAL FUND FLOWS				ETF FLOWS			
	1 MONTH	3 MONTH	YTD	1 YEAR	1 MONTH	3 MONTH	YTD	1 YEAR
Communications	29.18M	110.24M	56.78M	41.92M	-202.82M	398.15M	-529.93M	3.34B
Consumer Cyclical	-86.66M	-254.81M	-195.00M	-633.56M	1.53B	2.11B	1.01B	4.61B
Consumer Defensive	-50.08M	-108.27M	-44.91M	-349.75M	-901.43M	-2.26B	-1.12B	-4.77B
Equity Energy	-264.51M	-1.07B	-635.76M	-4.22B	-1.19B	-3.25B	-1.78B	-6.71B
Financial	-126.19M	-60.09M	-135.95M	-1.75B	-1.67B	503.55M	-1.45B	-3.16B
Health	-1.03B	-4.30B	-2.28B	-14.64B	493.24M	-1.21B	652.24M	-8.36B
Industrials	-21.07M	-117.66M	-104.23M	-451.27M	340.38M	590.32M	417.25M	597.85M
Natural Resources	-275.63M	-857.78M	-50.71M	-2.84B	-1.50B	-2.35B	-1.38B	-6.35B
Real Estate	-232.59M	-1.54B	-187.29M	-6.69B	-632.26M	1.92B	-84.95M	-197.84M
Technology	1.81B	2.42B	2.27B	2.80B	2.07B	8.22B	6.29B	14.61B
Utilities	-305.42M	-827.04M	-518.74M	-3.22B	-732.10M	-1.38B	-1.67B	-2.55B

©2020 YCharts, Inc. All Rights Reserved. YCharts, Inc. ("YCharts") is not registered with the U.S. Securities and Exchange Commission (or with the securities regulatory authority or body of any state or any other jurisdiction) as an investment adviser, broker-dealer or in any other capacity, and does not purport to provide investment advice or make investment recommendations. This report has been generated through application of the analytical tools and data provided through ycharts.com and is intended solely to assist you or your investment or other adviser(s) in conducting investment research. You should not construe this report as an offer to buy or sell, as a solicitation of an offer to buy or sell, or as a recommendation to buy, sell, hold or trade, any security or other financial instrument. For further information regarding your use of this report, please go to: [ycharts.com/about/disclosure](https://ycharts.com/about/disclosure)