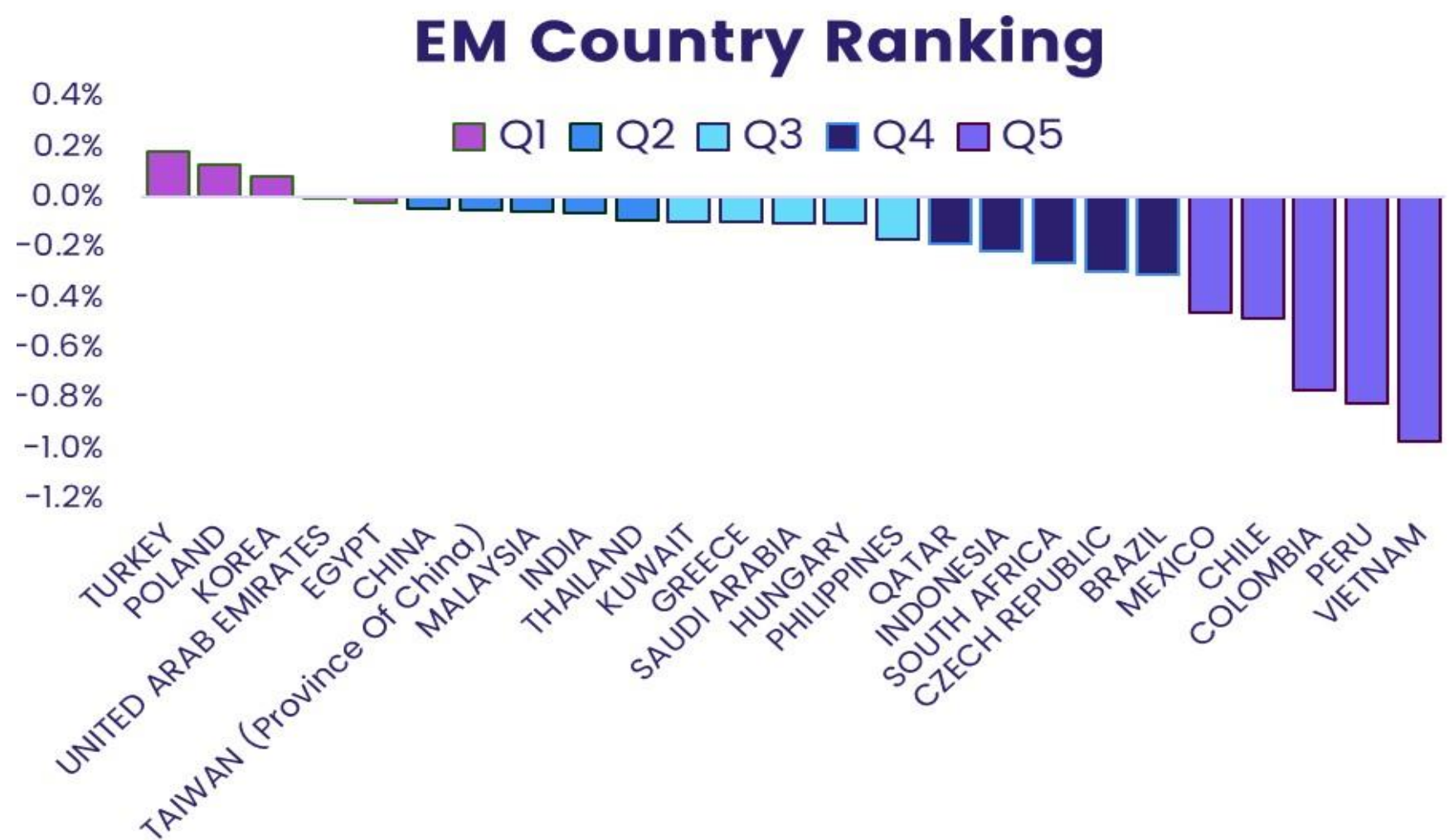


Emerging market country

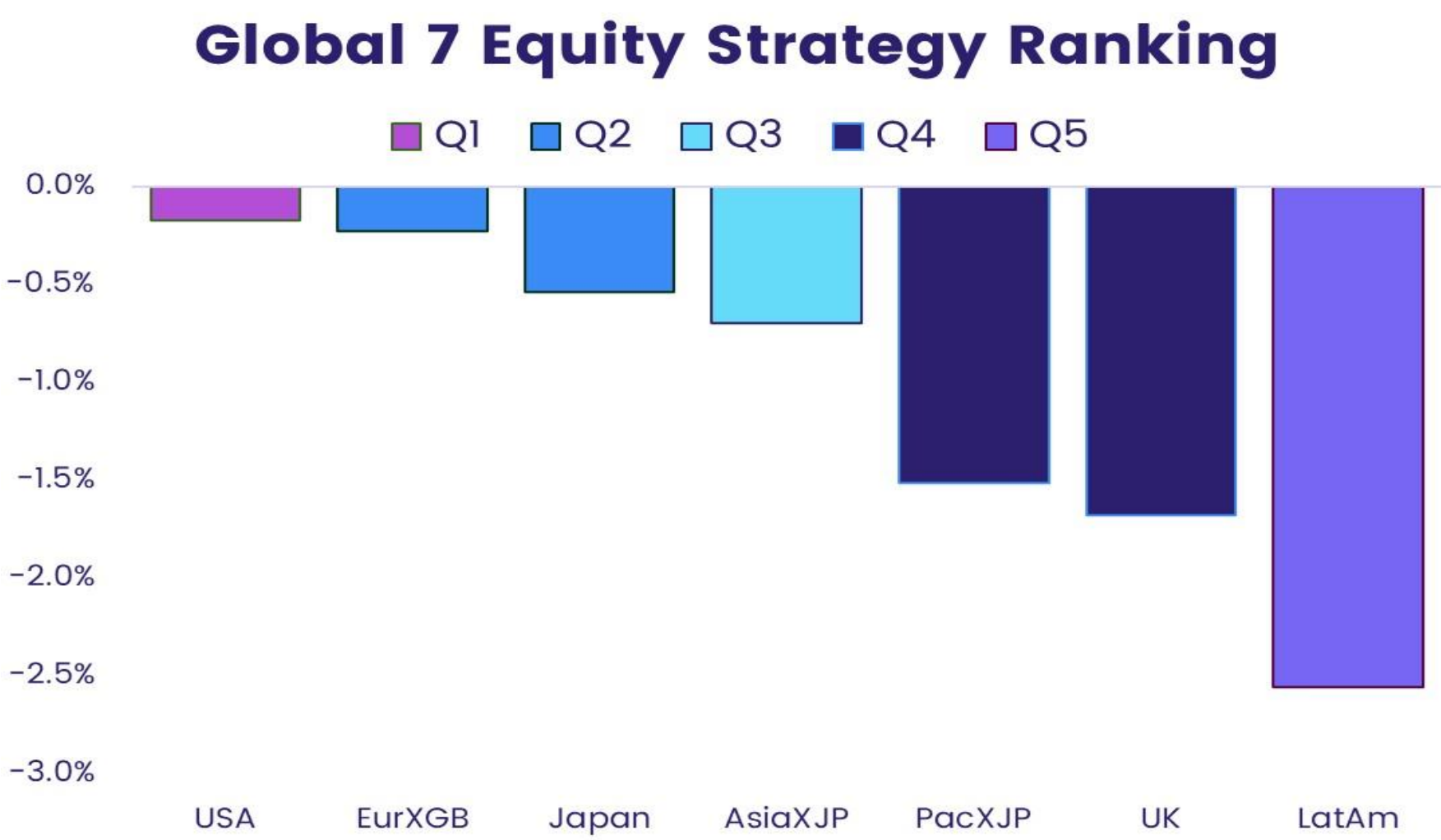


Position at 12-Jun-24			
	Country	Current	Rank change
	TURKEY	0.2%	0
	POLAND	0.1%	0
▲	KOREA	0.1%	+6
▲	UNITED ARAB EMIRATES	0.0%	+1
▼	EGYPT	0.0%	-2
▲	CHINA	0.0%	+6
▲	TAIWAN (Province Of China)	0.0%	+4
▼	MALAYSIA	-0.1%	-2
▲	INDIA	-0.1%	+5
▲	THAILAND	-0.1%	+3
▼	KUWAIT	-0.1%	-7
▼	GREECE	-0.1%	-2
▼	SAUDI ARABIA	-0.1%	-6
▲	HUNGARY	-0.1%	+2
▲	PHILIPPINES	-0.2%	+3
▼	QATAR	-0.2%	-8
▲	INDONESIA	-0.2%	+4
▲	SOUTH AFRICA	-0.3%	+1
▼	CZECH REPUBLIC	-0.3%	-4
▲	BRAZIL	-0.3%	+2
▲	MEXICO	-0.5%	+3
▼	CHILE	-0.5%	-2
	COLOMBIA	-0.8%	0
▲	PERU	-0.8%	+1
▼	VIETNAM	-1.0%	-8

Average weekly return (annualized)							
Q ₁ ex Q ₅			Return over equal-weight currency basket				
Universe	Sharpe	Return	Q ₁	Q ₂	Q ₃	Q ₄	Q ₅
EM currency	0.42	6.7%	5.3%	-2.4%	-1.4%	0.4%	-1.4%

EPFR uses flow into a country as a percentage of assets held in that country, summed over the trailing four weeks, to predict future performance of – and drive cross-sectional models for – EM equities.

Global 7 Equity Strategy

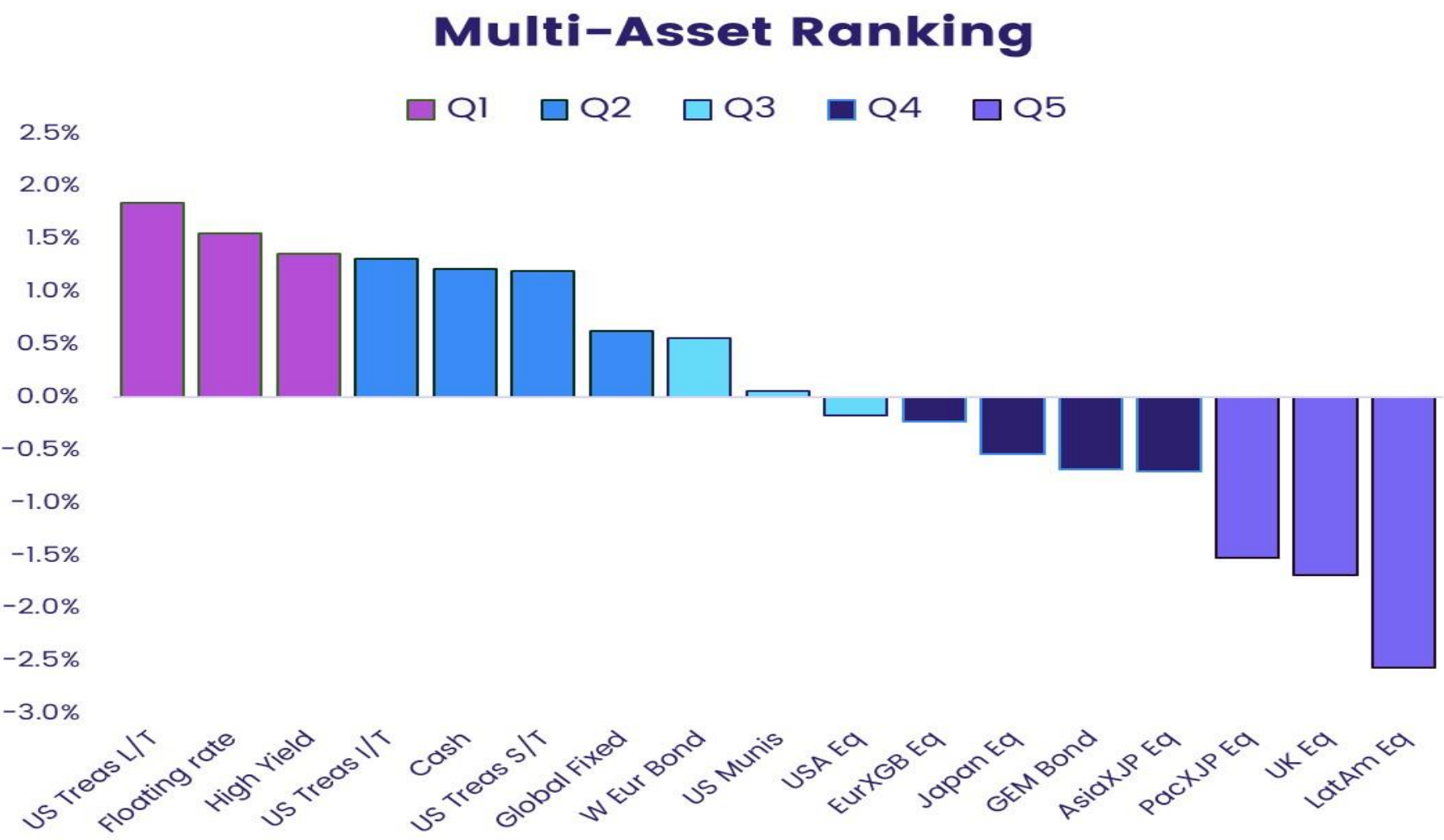


Position at 12-Jun-24			
	Region	Current	Rank Change
▲	USA	-0.2%	+1
▼	EurXGB	-0.2%	-1
	Japan	-0.5%	0
	AsiaXJP	-0.7%	0
	PacXJP	-1.5%	0
	UK	-1.7%	0
	LatAm	-2.6%	0

Average weekly return (annualized)							
Q ₁ ex Q ₅			Return over equal-weight universe				
Universe	Sharpe	Return	Q ₁	Q ₂	Q ₃	Q ₄	Q ₅
Global 7 Equity	0.49	10.6%	2.8%	-0.9%	1.5%	2.7%	-7.8%

EPFR uses flow into a region as a percentage of assets held in that region, summed over the trailing four weeks, to predict future performance of – and drive cross-sectional models for – regional equity markets.

Multi Asset

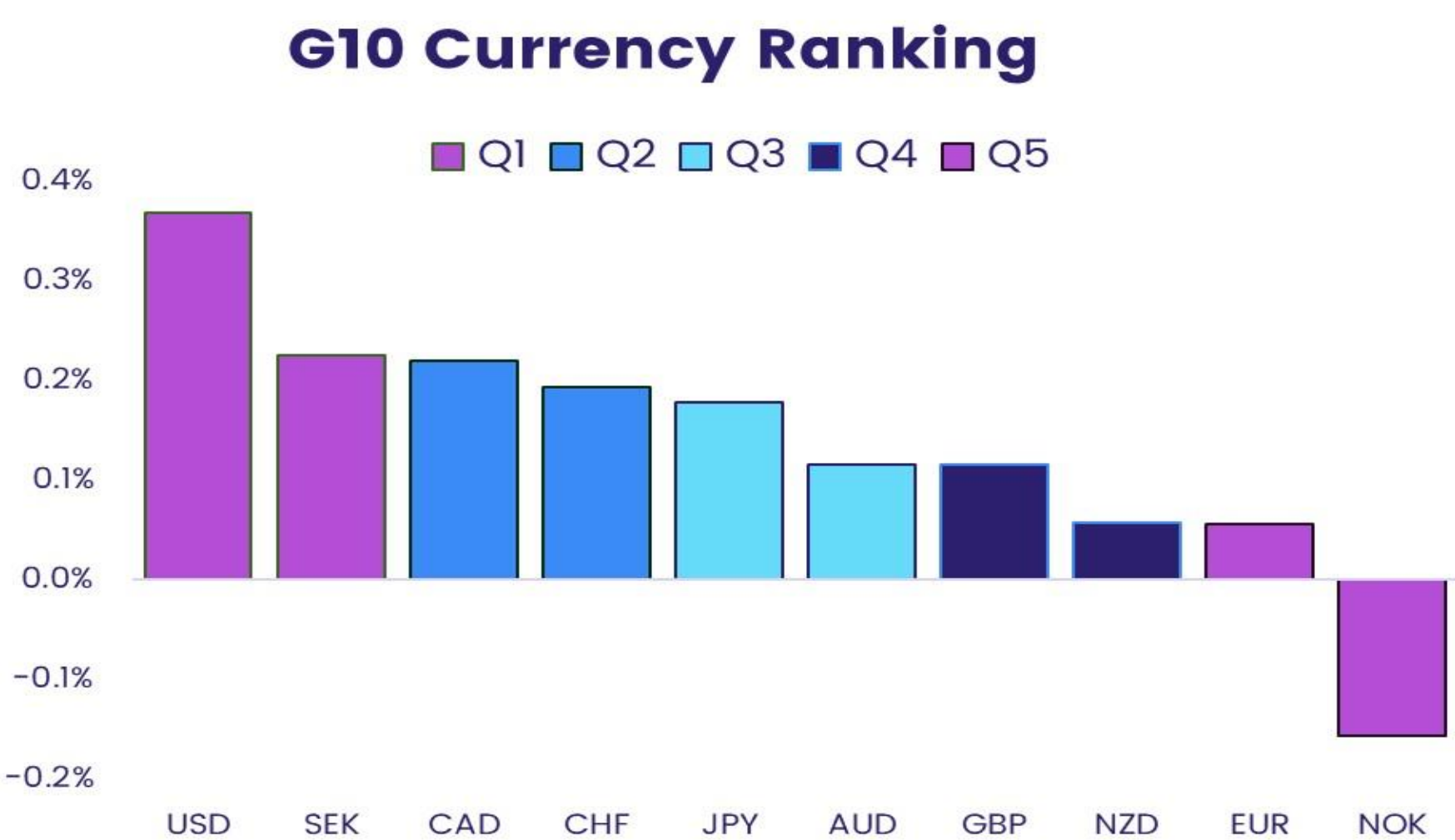


Position at 12-Jun-24			
	Asset	Current	Rank Change
▲	US Treas L/T	1.8%	+1
▼	Floating rate	1.6%	-1
	High Yield	1.4%	0
▲	US Treas I/T	1.3%	+1
▲	Cash	1.2%	+1
▼	US Treas S/T	1.2%	-2
	Global Fixed	0.6%	0
	W Eur Bond	0.6%	0
	US Munis	0.1%	0
▲	USA Eq	-0.2%	+1
▼	EurXGB Eq	-0.2%	-1
▲	Japan Eq	-0.5%	+1
▼	GEM Bond	-0.7%	-1
	AsiaXJP Eq	-0.7%	0
	PacXJP Eq	-1.5%	0
	UK Eq	-1.7%	0
	LatAm Eq	-2.6%	0

Average weekly return (annualized)							
Q ₁ ex Q ₅			Return over equal-weight universe				
Universe	Sharpe	Return	Q ₁	Q ₂	Q ₃	Q ₄	Q ₅
Multi-asset	0.52	3.9%	1.5%	1.1%	-0.2%	-0.4%	-2.4%

EPFR uses flow into an asset class as a percentage of assets held in that asset class, summed over the trailing four weeks, to predict future performance of – and drive cross-sectional models for – equity and fixed-income asset-classes.

G10 Currency

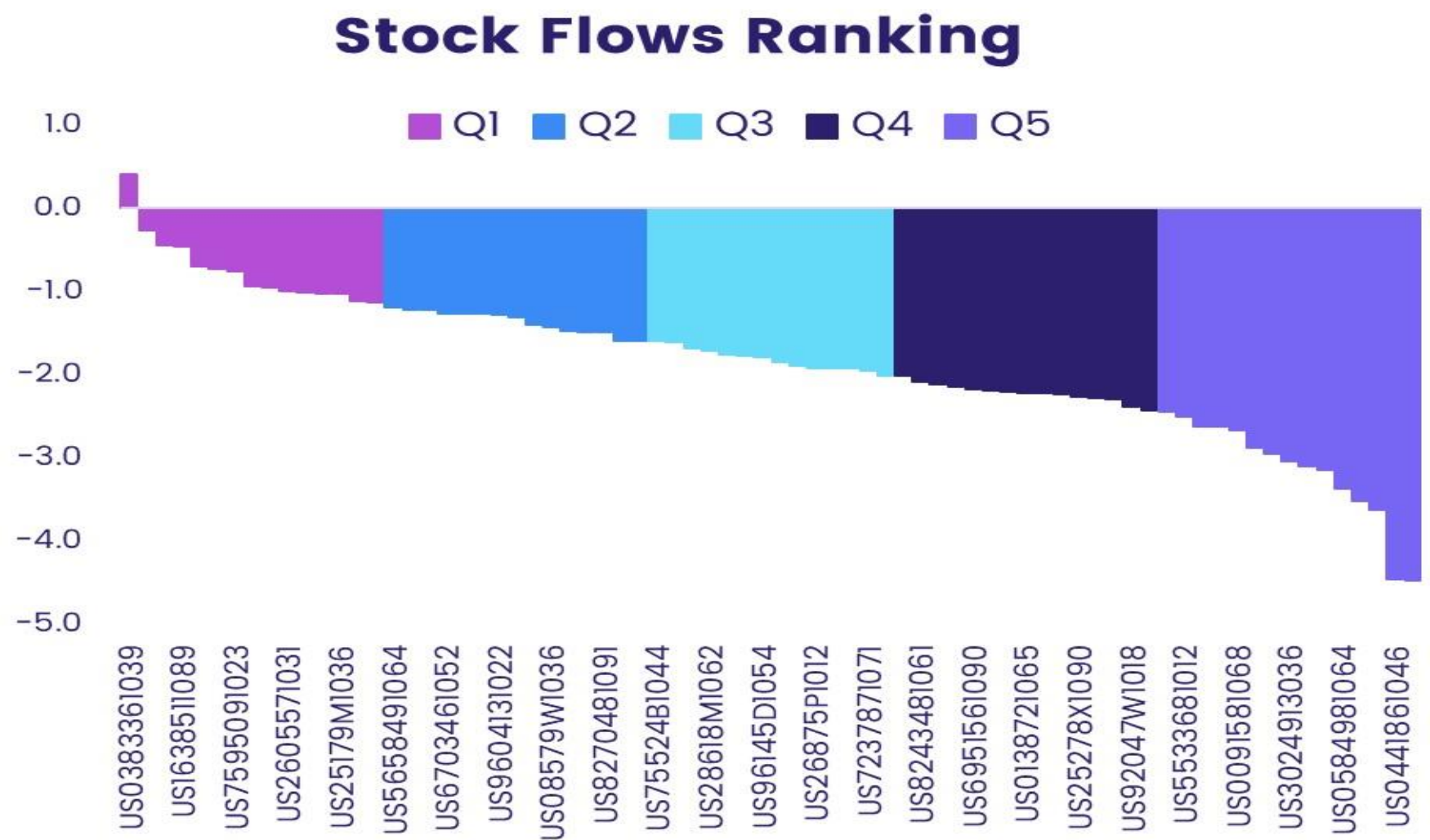


Position at 12-Jun-24			
	Currency	Current	Rank Change
	USD	0.4%	0
▲	SEK	0.2%	+2
▼	CAD	0.2%	-1
▲	CHF	0.2%	+1
▼	JPY	0.2%	-2
▲	AUD	0.1%	+1
▼	GBP	0.1%	-1
▲	NZD	0.1%	+2
▼	EUR	0.1%	-1
▼	NOK	-0.2%	-1

Average weekly return (annualized)							
Q ₁ ex Q ₅			Return over equal-weight currency basket				
Universe	Sharpe	Return	Q ₁	Q ₂	Q ₃	Q ₄	Q ₅
G10 currency	0.53	4.9%	2.0%	2.5%	0.7%	-2.2%	-2.9%

EPFR uses flow into a currency area as a percentage of assets held in that currency area, summed over the trailing four weeks, to predict – and drive cross-sectional models for – future performance of – and drive cross-sectional models for – G10 currencies.

Stock Flows – Russel 1000 – Materials Sector



Average weekly return (annualized)							
Q ₁ ex Q ₅			Return over equal-weight R1000 Materials				
Universe	Sharpe	Return	Q ₁	Q ₂	Q ₃	Q ₄	Q ₅
Indicator	0.72	9.6%	6.4%	3.5%	-3.8%	-2.9%	-3.2%

Position at 12-Jun-24				
	Ticker	Company Name	Current	Rank Change
▲	US0383361039	Aptargroup, Inc.	0.40	+1
▼	US84265	SOUTHERN COPPER CORP	-0.27	-1
▲	US26969	EAGLE MATLS INC	-0.44	+1
▲	US163851	Chemours Co	-0.46	+1
▲	US37611X1	Ginkgo Bioworks Holdings, Inc.	-0.70	+9
	CA78473	SSR MINING INCORPORATED NPV	-0.72	0
▼	US75950	Reliance Steel & Aluminum Co.	-0.76	-4
▲	US74968	RPM INTERNATIONAL INC.	-0.93	+3
▲	US67459	Occidental Petroleum Corp.	-0.96	+7
▲	US26055	Dow, Inc.	-0.99	+2
▲	JE00BJ1F	Arcor plc	-1.01	+9
▲	NL00094	LyondellBasell Industries N.V. Class A	-1.02	+5
▲	US25179M	DEVON ENERGY CORP NEW	-1.03	+6
▼	US858119	STEEL DYNAMICS INC	-1.11	-7
▼	US30231G	Exxon Mobil Corp.	-1.13	-6
▲	US56584	Marathon Oil Corp.	-1.18	+9
▼	US57328	Martin Marietta Materials, Inc.	-1.21	-4
▼	US15087C	Celanese Corp.	-1.22	-3
▼	US67034	NUCOR CORP	-1.26	-11
▲	US03948	Archer-Daniels-Midland Co.	-1.26	+9
▼	US166764	CHEVRON CORP NEW	-1.26	-3
	US960413	Westlake Corp.	-1.27	0
▼	US185895	CLEVELAND-CLIFFS INC Common Sto	-1.30	-13
▲	US127097	Coterra Energy Inc Ordinary Shares	-1.40	+2
▲	US08579	Berry Global Group, Inc.	-1.43	+16

EPFR uses the alignment of fund flow and fund active weight, over the trailing three weeks, to predict future performance of – and drive cross-sectional models for – equities within Large-cap U.S. Materials. Stocks rank highly on this measure if funds receiving inflows are overweight that stock and those suffering outflows are underweight.