# Global Equity Markets June 2016



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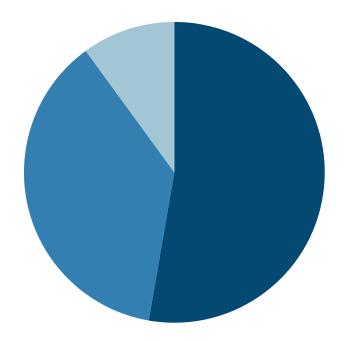
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### **Global Markets Overview**





	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
■ US	21,518,054	52.73%	0.25%	117,211	2.31	3515
Developed	15,191,639	37.23%	-3.06%	45,741	1.56	4989
Emerging	4,096,178	10.04%	4.37%	37,982	1.39	3853
Global	40.805.871	100%	-0.57%	82.651	1.86	12357



In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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### **Global Markets Breakdown**





Market Cap	■ Large Cap ■ Mid Cap ■ Small Cap	Total Value (\$ mm) 28,325,719 7,625,625 4,854,527	Weight 69.42% 18.69% 11.90%	Weighted Average Return -0.30% -0.94% -1.60%	Weighted Average Market Cap (\$ mm) 116,223 9,339 1,919	Aggregate P/B 1.94 1.89 1.46	Securities 1175 1720 9462
Price-to-Book	■ Growth ■ Neutral ■ Value	Total Value (\$ mm) 11,260,841 16,399,290 13,145,740	Weight 27.60% 40.19% 32.22%	Weighted Average Return 0.10% -0.32% -1.46%	Weighted Average Market Cap (\$ mm) 84,363 94,512 66,387	Aggregate P/B 6.16 2.33 1.00	Securities  2668 3987 5702
Sectors		Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
<b>S</b>	Financials Information Technology Consumer Discretionary Industrials Health Care Consumer Staples Energy Materials Telecommunication Utilities REIT Other	(\$ mm) 7,420,384 5,872,879 5,180,231 4,792,117 4,748,600 3,989,015 2,618,628 1,989,811 1,429,090 1,384,261 1,378,302 2,552	Weight 18.18% 14.39% 12.69% 11.74% 11.64% 9.78% 6.42% 4.88% 3.50% 3.39% 0.01%	Return -5.51% -1.69% -3.06% -1.43% 0.71% 3.68% 4.09% 1.37% 3.04% 5.47% 4.97% 2.86%	(\$ mm) 65,061 176,720 60,946 40,659 93,674 91,628 108,767 17,032 112,060 23,088 14,724 499	P/B 1.04 2.99 2.44 2.23 3.39 3.34 1.24 1.51 1.85 1.28 1.80 5.55	Securities 1996 1698 2028 2112 1127 800 504 1123 166 333 457 13
Countries	■ US ■ Japan ■ United Kingdom ■ Canada	Total Value (\$ mm) 21,518,054 3,417,511 2,674,488 1,308,760	Weight 52.73% 8.38% 6.55% 3.21%	Weighted Average Return 0.25% -2.05% -5.06% 1.41%	Weighted Average Market Cap (\$ mm) 117,211 26,423 58,048 28,644	Aggregate P/B 2.31 1.25 1.76 1.74	Securities 3515 1847 417 428
	France Germany Switzerland Australia China Korea Taiwan India	1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563	3.04% 2.93% 2.82% 2.41% 2.16% 1.63% 1.35% 1.11%	-5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40%	47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264	1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67	208 207 147 367 543 823 692 467
	Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil	446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501	1.09% 1.03% 1.02% 1.02% 0.76% 0.67% 0.65% 0.60%	0.43% -9.28% -4.98% -5.44% -10.01% -4.51% 7.99% 19.71%	26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259	1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26	332 77 158 57 115 55 121
	Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway	201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797	0.49% 0.48% 0.44% 0.37% 0.33% 0.30% 0.27% 0.26%	3.63% -1.34% 0.97% -0.79% 3.62% 3.89% 9.63% -1.98%	14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871	1.06 2.51 2.45 1.86 1.55 0.69 2.26 1.30	173 60 78 65 206 26 146 64
	Thailand Israel Ireland Philippines Turkey Poland New Zealand	101,421 85,833 77,477 69,307 58,616 52,677 50,436	0.25% 0.21% 0.19% 0.17% 0.14% 0.13% 0.12%	2.87% -2.92% -12.43% 4.47% 1.43% -2.61% 3.35%	7,919 24,105 15,219 7,307 5,647 4,748 2,669	1.93 1.47 2.39 2.30 1.26 1.09 2.05	184 87 14 76 103 70 59
	Chile United Arab Emirates Austria Qatar Portugal Colombia Greece Hungary Peru	46,533 42,846 41,169 37,849 29,168 25,110 21,833 11,633 10,937	0.11% 0.10% 0.10% 0.09% 0.07% 0.06% 0.05% 0.03%	5.88% 3.28% -6.66% 2.89% -6.82% 8.21% -22.36% -2.98% 10.27%	6,209 14,682 5,047 11,448 8,658 6,429 2,569 5,497 9,182	1.50 1.46 0.99 1.56 1.44 1.23 0.52 1.43 1.72	45 34 37 31 15 24 31 4

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

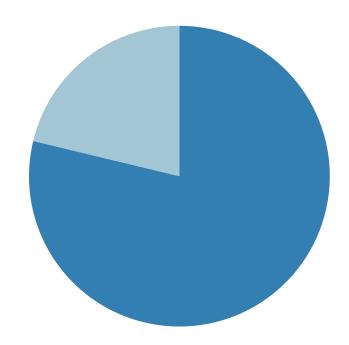
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# **Global ex US Markets Overview**





	Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
Developed	15,191,639	78.76%	-3.06%	45,741	1.56	4989
Emerging	4,096,178	21.24%	4.37%	37,982	1.39	3853
Global ex US	19.287.817	100%	-1.49%	44.094	1.52	8842



In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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### Global ex US Markets Breakdown





Market Cap	Larry Car	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
<u>a</u>	Large Cap Mid Cap	13,331,457 3,229,629	69.12% 16.74%	-0.99% -2.67%	61,758 6,905	1.56 1.57	949 1178
	■ Small Cap	2,726,731	14.14%	-2.51%	1,778	1.31	6715
Price-to-Book				Weighted	Weighted Average		
Ψ̈́		Total Value (\$ mm)	Weight	Average Return	Market Cap (\$ mm)	Aggregate P/B	Securities
유	Growth	5,473,166	28.38%	0.44%	46,179	4.65	2173
<u>.8</u>	Neutral	7,814,666	40.52%	-1.40%	47,422	1.82	2893
<b>P</b>	■ Value	5,999,985	31.11%	-3.35%	37,856	0.83	3776
ຂົ				Weighted	Weighted Average		
욙		Total Value		Average	Market Cap	Aggregate	
Sectors		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
0,	Financials Industrials	4,425,481 2,492,224	22.94% 12.92%	-5.73% -3.17%	39,852 17,321	0.99 1.80	1375 1659
	Consumer Discretionary	2,426,470	12.52%	-5.25%	30,949	1.78	1525
	Consumer Staples	2,011,444	10.43%	2.26%	73,836	3.29	668
	Health Care	1,716,077	8.90%	1.00%	83,518	3.62	548
	Information Technology  Materials	1,609,649 1,439,597	8.35% 7.46%	0.25% 1.68%	51,662 17,591	1.98 1.31	1148 976
	Energy	1,182,581	6.13%	5.50%	69,094	1.04	319
	Telecommunication	896,093	4.65%	-0.52%	64,465	1.94	128
	Utilities REIT	666,017 422,184	3.45% 2.19%	2.67% 1.03%	19,377 7,443	1.34 1.19	252 244
	Other	-	0.00%	-	-	-	-
တ္သ				W-!	Weighted		
Countries		Total Value		Weighted Average	Average Market Cap	Aggregate	
<u> </u>		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
ē	Japan	3,417,511	17.72%	-2.05%	26,423	1.25	1847
_							
	United Kingdom	2,674,488	13.87%	-5.06%	58,048	1.76	417
	Canada	1,308,760	6.79%	1.41%	28,644	1.74	428
	Canada France Germany Switzerland	1,308,760 1,242,068 1,193,911 1,151,222	6.79% 6.44% 6.19% 5.97%	1.41% -5.70% -5.60% -0.57%	28,644 47,694 48,924 129,740	1.74 1.50 1.65 2.46	428 208 207 147
	Canada France Germany Switzerland Australia	1,308,760 1,242,068 1,193,911 1,151,222 984,418	6.79% 6.44% 6.19% 5.97% 5.10%	1.41% -5.70% -5.60% -0.57% 0.34%	28,644 47,694 48,924 129,740 32,633	1.74 1.50 1.65 2.46 1.81	428 208 207 147 367
	Canada France Germany Switzerland	1,308,760 1,242,068 1,193,911 1,151,222	6.79% 6.44% 6.19% 5.97%	1.41% -5.70% -5.60% -0.57%	28,644 47,694 48,924 129,740	1.74 1.50 1.65 2.46	428 208 207 147
	Canada France Germany Switzerland Australia China Korea Taiwan	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.85%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348	1.74 1.50 1.65 2.46 1.81 1.23 1.04	428 208 207 147 367 543 823 692
	Canada France Germany Switzerland Australia China Korea Taiwan India	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.85% 2.34%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67	428 208 207 147 367 543 823 692 467
	Canada France Germany Switzerland Australia China Korea Taiwan	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.85%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348	1.74 1.50 1.65 2.46 1.81 1.23 1.04	428 208 207 147 367 543 823 692
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden	1,308,760 1,242,068 1,93,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.85% 2.34% 2.31% 2.18% 2.16%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 4.42% 2.40% 0.43% -9.28% -4.98%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28	428 208 207 147 367 543 823 692 467 332 77 158
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 2.34% 2.34% 2.31% 2.18% 2.16% 2.15%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -4.98% -5.44%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28	428 208 207 147 367 543 823 692 467 332 77 158 57
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden	1,308,760 1,242,068 1,93,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.85% 2.34% 2.31% 2.18% 2.16%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 4.42% 2.40% 0.43% -9.28% -4.98%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28	428 208 207 147 367 543 823 692 467 332 77 158
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023	6.79% 6.44% 6.19% 5.97% 4.58% 3.44% 2.34% 2.18% 2.16% 2.15% 1.61%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -4.98% -5.44% -10.01% -4.51% 7.99%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 309,606 274,969 265,023 244,501	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.15% 1.61% 1.43% 1.43%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 0.43% -9.28% -4.98% -4.98% -10.01% -4.51% 7.99% 19.71%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 3.93 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593	6.79% 6.44% 6.19% 5.97% 4.58% 3.44% 2.34% 2.18% 2.16% 2.15% 1.61%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -4.98% -5.44% -10.01% -4.51% 7.99%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 309,606 274,969 265,023 244,501	6.79% 6.44% 6.19% 5.97% 5.10% 4.585% 2.34% 2.18% 2.16% 1.61% 1.43% 1.27% 1.05% 1.05%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 4.42% 2.40% -0.43% -9.28% -1.91% -1.01% -4.51% -1.01%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 173 60 78
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,553 194,909 180,150 149,941	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.37% 1.27% 1.05% 1.01% 0.93%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -0.43% -9.28% -5.44% -10.01% 7.99% 19.71% 3.63% -1.34% 0.97%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 1.06 2.51	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 173 60 78
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941	6.79% 6.44% 6.19% 5.97% 5.10% 4.585% 2.34% 2.18% 2.16% 1.61% 1.43% 1.27% 1.05% 1.05%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -9.28% -5.44% -10.01% -4.51% 0.97% 0.97% 0.97%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 1.86	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 60 78 65 206
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.16% 2.16% 2.15% 1.61% 0.70% 0.73% 0.70% 0.65%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -4.98% -5.44% -10.01% -7.99% 19.71% 3.63% -0.79% 3.62% 3.82%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 31,810	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 5.69 1.86	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 173 60 78 65 206 26
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.43% 1.27% 1.05% 0.78% 0.78% 0.78%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -9.28% -5.44% -10.01% -4.51% 0.97% 0.97% 0.79% 3.63% 3.62% 3.89% 9.63%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 2.45 1.86 1.55 0.69 2.26	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 078 60 78 65 206 26 146 64
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421	6.79% 6.44% 6.19% 5.97% 5.10% 4.588% 2.34% 2.18% 2.16% 1.61% 1.27% 1.05% 1.07% 0.70% 0.70% 0.63% 0.56% 0.55%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 4.42% 2.40% -0.43% -9.28% -1.98% -1.91% -0.79% -0.79% 3.63% -1.98% -	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 11,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 2.45 1.86 1.55 0.69 2.26	428 208 207 147 367 543 823 692 467 332 77 158 55 121 136 173 60 78 65 206 26 146 64
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.43% 1.05% 0.78% 0.78% 0.55% 0.55% 0.55% 0.45%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -9.28% -5.44% -10.01% -4.51% 0.97% 0.79% 0.79% 0.79% 19.71% 3.63% 1.34% 0.97% 0.79% 19.71% 3.63% 1.98% 1.	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919 24,105	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 1.86 1.55 0.69 2.26 1.86 1.55 0.69 1.86 1.81 1.85 1.86 1.81 1.86 1.81 1.86 1.81 1.81 1.81	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 078 60 78 65 206 26 146 64 184 87
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307	6.79% 6.44% 6.19% 5.97% 5.10% 4.588% 2.34% 2.18% 2.16% 1.61% 1.43% 1.27% 1.05% 0.70% 0.63% 0.55% 0.45% 0.45%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% -0.43% -9.28% -4.98% -10.01% -4.51% -0.97% -0.79% 3.62% -1.93% -1.98% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 11,810 16,871 7,919 24,105 15,219 7,307	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 2.45 1.86 1.55 0.69 2.26 1.30 1.93 1.47	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 173 60 78 65 206 26 146 44 87 14
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.16% 2.15% 1.61% 1.37% 1.05% 1.07% 0.73% 0.76% 0.55% 0.55% 0.45% 0.45% 0.40% 0.30%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -4.98% -5.44% -10.01% -7.99% 19.71% 3.63% -1.34% 0.97% 3.62% 3.89% -1.98% -2.22% -12.43% 4.47%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 31,810 16,871 7,919 24,105 15,219 7,307 5,647	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 5.069 2.26 1.30 1.93 1.93 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 206 26 26 44 146 64 184 87 14 76
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,743 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677	6.79% 6.44% 6.19% 5.97% 5.10% 4.588% 2.34% 2.18% 2.16% 1.61% 1.43% 1.27% 1.05% 0.70% 0.63% 0.55% 0.45% 0.45%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% -0.43% -9.28% -4.98% -10.01% -4.51% -0.97% -0.79% 3.62% -1.93% -1.98% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24% -2.92% -1.24	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 11,810 16,871 7,919 24,105 15,219 7,307	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 2.45 1.86 1.55 0.69 2.26 1.30 1.93 1.47	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 173 60 78 65 206 26 146 44 87 14
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.16% 2.16% 2.15% 1.61% 1.37% 1.05% 0.76% 0.76% 0.55% 0.45% 0.45% 0.40% 0.36% 0.30% 0.27% 0.26%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% -4.98% -5.44% -10.01% -7.99% 19.71% 3.62% 3.89% -1.98% -2.27% -2.22% -12.43% 4.47% -2.92% -12.43% 4.47% -2.92% -12.43% -2.61% 3.35% -2.87% -2	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 31,810 16,871 7,919 7,307 7,617 7,307 7,647 4,748 2,669	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 5.069 2.26 1.30 1.93 2.30 2.30 1.93 2.30 2.30 2.30 2.30 2.30 2.30 2.30 2.3	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 206 26 26 146 64 184 87 14 146 76
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile United Arab Emirates	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,743 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533 42,846	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.37% 1.27% 1.05% 0.78% 0.78% 0.55% 0.55% 0.45% 0.45% 0.36% 0.36% 0.36% 0.36% 0.27% 0.26% 0.22%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -5.44% -10.01% -4.51% 0.97% 0.79% 0.79% 0.79% 3.62% 3.89% 9.287% 2.87% 2.87% 2.87% 2.42% 4.47% 1.43% 4.47% 1.43% 4.47% 1.43% 4.47% 1.43% 5.88% 5.88% 5.81%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919 24,105 15,219 7,307 5,647 4,748 2,669 6,209 14,682	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 1.86 1.55 0.69 2.26 1.30 1.93 2.27 2.28 2.29 2.20 2.21 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.51 2.51 2.55 2.26 2.26 2.26 2.26 2.26 2.26 2.27 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 60 78 65 206 26 146 64 184 87 14 76 103 70 59 45 33 467 33 467 33 467 467 467 467 467 467 467 467 467 467
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile United Arab Emirates Austria	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533 42,846 41,169	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.18% 1.15% 1.05% 1.07% 0.78% 0.70% 0.56% 0.53% 0.45% 0.40% 0.30% 0.27% 0.24% 0.22% 0.24%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 0.43% -9.28% -5.44% -10.01% -7.99% 19.71% 3.63% -1.34% 0.97% -0.79% 3.62% 3.89% 2.87% -2.92% -1.243% 4.47% 1.43% -2.61% 3.35% 5.88% 3.28% 5.88% 3.28% 6.66%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 38,938 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919 24,105 15,219 7,307 5,647 4,748 2,669 6,209 14,682 5,047	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 1.86 1.55 0.69 2.26 1.30 1.47 2.39 2.27 1.28 1.39 2.27 1.26 1.30 1.25 1.26 1.30 1.25 1.26 1.30 1.25 1.26 1.30 1.25 1.26 1.30 1.26 1.30 1.26 1.30 1.26 1.30 1.30 1.30 1.30 1.30 1.30 1.30 1.30	428 208 207 147 367 543 823 692 467 332 77 158 57 115 136 173 60 78 65 206 146 64 184 87 14 76 103 70 59 45
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile United Arab Emirates Austria	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,743 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533 42,846	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.37% 1.27% 1.05% 0.78% 0.78% 0.55% 0.55% 0.45% 0.45% 0.36% 0.36% 0.36% 0.36% 0.27% 0.26% 0.22%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -5.44% -10.01% -4.51% 0.97% 0.79% 0.79% 0.79% 3.62% 3.89% 9.287% 2.87% 2.87% 2.87% 2.42% 4.47% 1.43% 4.47% 1.43% 4.47% 1.43% 4.47% 1.43% 5.88% 5.88% 5.81%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919 24,105 15,219 7,307 5,647 4,748 2,669 6,209 14,682	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 1.86 1.55 0.69 2.26 1.30 1.93 2.27 2.28 2.29 2.20 2.21 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.45 2.51 2.51 2.51 2.55 2.26 2.26 2.26 2.26 2.26 2.26 2.27 2.27	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 60 78 65 206 26 146 64 184 87 14 76 103 70 59 45 33 467 33 467 33 467 467 467 467 467 467 467 467 467 467
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile United Arab Emirates Austria Qatar Portugal Colombia	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,745 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533 42,846 41,169 37,849 29,168 25,110	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.37% 1.05% 1.01% 0.70% 0.56% 0.53% 0.45% 0.45% 0.30% 0.26% 0.24% 0.22% 0.13%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -5.44% -10.01% 7.99% 19.71% 3.63% -1.34% 0.97% -0.79% 3.62% 3.89% -1.98% 2.87% 2.92% 1.43% -2.61% 3.35% 5.88% 3.28% -6.66% 2.89% -6.66% 2.89%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 38,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 17,919 24,105 15,219 7,307 5,647 4,748 2,669 6,209 14,682 5,047 11,448 8,658	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 1.06 2.51 1.86 1.55 0.69 2.26 1.30 1.47 2.39 2.30 1.47 2.39 2.30 1.26 1.09 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 2.50 1.50 1.50 1.50 1.50 1.50 1.50 1.50 1	428 208 207 147 367 543 823 692 467 332 77 1158 57 121 136 173 60 78 65 206 64 184 87 14 76 103 70 59 45 34 33 34 37 31 31 31 31 31 31 31 31 31 31 31 31 31
	Canada France Germany Switzerland Australia China Korea Taiwan India Hong Kong Spain Sweden Netherlands Italy Denmark South Africa Brazil Singapore Belgium Mexico Finland Malaysia Russia Indonesia Norway Thailand Israel Ireland Philippines Turkey Poland New Zealand Chile United Arab Emirates Austria Qatar Portugal	1,308,760 1,242,068 1,193,911 1,151,222 984,418 882,890 663,253 550,567 451,563 446,482 419,743 416,403 414,732 309,606 274,969 265,023 244,501 201,593 194,909 180,150 149,941 135,092 122,435 108,958 106,797 101,421 85,833 77,477 69,307 58,616 52,677 50,436 46,533 42,846 41,169 37,849 29,168	6.79% 6.44% 6.19% 5.97% 5.10% 4.58% 3.44% 2.31% 2.18% 2.15% 1.61% 1.37% 1.27% 1.05% 0.56% 0.55% 0.55% 0.45% 0.45% 0.30% 0.45% 0.20% 0.20% 0.20% 0.22% 0.21% 0.21%	1.41% -5.70% -5.60% -0.57% 0.34% 2.51% 3.33% 4.42% 2.40% 0.43% -9.28% -5.44% -10.01% -4.51% 0.97% 0.79% 0.79% 3.62% 3.63% -1.98% 2.87% 2.42% 4.47% 4.47% 4.47% 4.47% 4.47% 4.47% 4.47% 4.47% 4.47% 4.47% 5.88% 5.88% 6.66% 2.89%	28,644 47,694 48,924 129,740 32,633 90,587 35,301 33,348 20,264 26,283 39,823 18,998 45,685 24,148 63,281 21,825 24,259 14,660 110,206 16,416 16,335 8,343 31,753 11,810 16,871 7,919 24,105 15,219 7,307 5,647 4,748 2,669 6,209 14,682 5,047 11,448 8,658	1.74 1.50 1.65 2.46 1.81 1.23 1.04 1.47 2.67 1.08 1.25 2.28 1.75 0.95 3.93 2.27 1.26 2.51 2.45 1.86 1.55 0.69 2.26 1.30 1.93 2.30 2.30 2.30 2.30 2.30 2.30 2.30 2.3	428 208 207 147 367 543 823 692 467 332 77 158 57 115 55 121 136 60 78 65 206 26 146 64 184 87 14 76 103 70 59 45 31 467 33 467 33 467 33 467 467 33 467 467 467 467 467 467 467 467 467 467

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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### **US Market Breakdown**

### **June 2016**



Securities

**Securities** 

3.11

1.21

495

1094

1926

226

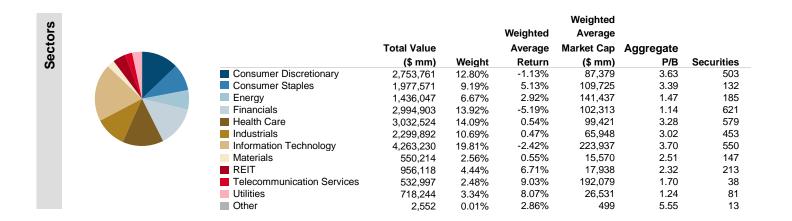
542

2747

Weighted Market Cap Weighted Average Market Cap **Total Value** Average Aggregate (\$ mm) Weight Return (\$ mm) P/B Large Cap 69.68% 0.32% 2.46 14,994,262 164,648 Mid Cap 4,395,996 20.43% 0.34% 2.22 11,127 Small Cap -0.42% 1.71 2,127,796 9.89% 2.099 Weighted Price-to-Book Average Weighted **Total Value** Market Cap Average Aggregate Weight Return (\$ mm) P/B (\$ mm) Growth 5,787,675 26.90% -0.22% 120,471 8.88

Neutral

Value



8,584,624

7,145,755

39.89%

33.21%

0.66%

0.14%

137,378

90,343

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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# Non-US Developed Markets Breakdown June 2016



Market Cap	■ Large Cap ■ Mid Cap ■ Small Cap	Total Value (\$ mm) 10,513,954 2,628,203 2,049,481	Weight 69.21% 17.30% 13.49%	Weighted Average Return -2.46% -4.24% -4.64%	Weighted Average Market Cap (\$ mm) 63,791 7,647 1,996	Aggregate P/B 1.60 1.58 1.36	Securities 495 681 3813
Price-to-Book	Growth	Total Value (\$ mm) 4,260,220	<b>Weight</b> 28.04%	Weighted Average Return -0.56%	Weighted Average Market Cap (\$ mm) 46,345	Aggregate P/B 4.66	Securities 1166
Pric	■ Neutral ■ Value	6,226,634 4,704,784	40.99% 30.97%	-2.80% -5.68%	49,514 40,202	1.90 0.85	1663 2160
ပ				Weighted	Weighted Average		
Sectors		Total Value		Average	Market Cap	Aggregate	
ě		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
U)	Consumer Discretionary	1,980,494	13.04%	-7.12%	34,290	1.77	919
	Consumer Staples	1,664,119	10.95%	1.60%	85,774	3.32	351
	Energy	905,951	5.96%	5.76%	77,829	1.15	216
	Financials	3,363,800	22.14%	-8.88%	40,274	0.96	741
	Health Care	1,564,793	10.30%	0.80%	90,997	3.61	295
	Industrials	2,157,393	14.20%	-3.98%	18,907	1.89	1061
	Information Technology	856,535	5.64%	-4.22%	22,746	2.08	535
	Materials	1,133,044	7.46%	0.73%	20,315	1.37	502
	REIT	387,960	2.55%	0.65%	7,844	1.20	197
	Telecommunication Services	651,128	4.29%	-2.26%	58,264	1.96	61
	Utilities Other	526,422 -	3.47%	1.74% -	22,026	1.43	111 -
S				Weighted	Weighted		
<u>:</u>		Tatal Value		_	Average	A	
₹		Total Value	147.1.1.4	Average	Market Cap	Aggregate	
Countries	Australia	(\$ mm)	Weight	0.34%	(\$ mm)	<b>P/B</b> 1.81	Securities
ŭ	Austria	984,418 41,169	6.48% 0.27%	-6.66%	32,633 5,047	0.99	367 37
	Belgium	194,909	1.28%	-1.34%	110,206	2.51	60
	Canada	1,308,760	8.62%	1.41%	28,644	1.74	428
	Denmark	274,969	1.81%	-4.51%	63,281	3.93	55
	Finland	149,941	0.99%	-0.79%	16,335	1.86	65
	France	1,242,068	8.18%	-5.70%	47,694	1.50	208
	Germany	1,193,911	7.86%	-5.60%	48,924	1.65	207
	Hong Kong	446,482	2.94%	0.43%	26,283	1.08	332
	Ireland	77,477	0.51%	-12.43%	15,219	2.39	14
	Israel	85,833	0.57%	-2.92%	24,105	1.47	87
	Italy	309,606	2.04%	-10.01%	24,148	0.95	115
	Japan Notherlands	3,417,511	22.50%	-2.05%	26,423	1.25	1847
	Netherlands	414,732	2.73%	-5.44%	45,685	1.75	57
	<ul><li>New Zealand</li><li>Norway</li></ul>	50,436	0.33%	3.35%	2,669	2.05	59 64
	Portugal	106,797	0.70%	-1.98% -6.82%	16,871	1.30	64 15
	Singapore	29,168	0.19%	-6.82% 3.63%	8,658	1.44	15 173
	Spain	201,593	1.33%	-9.28%	14,660 39,823	1.06 1.25	173 77
	Sweden	419,745 416,403	2.76% 2.74%	-9.26% -4.98%	18,998	2.28	158
	Switzerland	1,151,222	7.58%	-0.57%	129,740	2.46	147
	United Kingdom	2,674,488	17.61%	-5.06%	58,048	1.76	417
	<b>∵</b> · ·	_,,	, 0		30,0.0	0	

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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# **Emerging Markets Breakdown**





Market Cap	■ Large Cap ■ Mid Cap ■ Small Cap	Total Value (\$ mm) 2,817,503 601,425 677,250	Weight 68.78% 14.68% 16.53%	Weighted Average Return 4.51% 4.20% 3.92%	Weighted Average Market Cap (\$ mm) 54,170 3,662 1,118	Aggregate P/B 1.44 1.52 1.16	<b>Securities</b> 454 497 2902
Price-to-Book	<ul><li>■ Growth</li><li>■ Neutral</li><li>■ Value</li></ul>	Total Value (\$ mm) 1,212,946 1,588,032 1,295,200	Weight 29.61% 38.77% 31.62%	Weighted Average Return 3.97% 4.10% 5.08%	Weighted Average Market Cap (\$ mm) 45,596 39,219 29,336	Aggregate P/B 4.59 1.56 0.78	Securities 1007 1230 1616
Sectors		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Ø	Consumer Discretionary Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities Other	445,976 347,325 276,630 1,061,681 151,284 334,832 753,114 306,554 34,224 244,965 139,595	10.89% 8.48% 6.75% 25.92% 3.69% 8.17% 18.39% 7.48% 0.84% 5.98% 3.41%	3.10% 5.44% 4.67% 4.25% 3.15% 2.02% 5.33% 5.21% 5.35% 4.12% 6.18%	16,110 16,642 40,486 38,514 6,161 7,099 84,550 7,522 2,906 80,946 9,384	1.79 3.17 0.79 1.08 3.67 1.37 1.88 1.11 1.04 1.90	606 317 103 634 253 598 613 474 47 67 141
Countries		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
noo	■ Brazil ■ Chile ■ China ■ Colombia ■ Czech Republic ■ Egypt ■ Greece ■ Hungary ■ India ■ Indonesia ■ Korea ■ Malaysia ■ Mexico ■ Peru ■ Philippines ■ Poland ■ Qatar ■ Russia ■ South Africa ■ Taiwan ■ Thailand	244,501 46,533 882,890 25,110 6,964 6,021 21,833 11,633 451,563 108,958 663,253 135,092 180,150 10,937 69,307 52,677 37,849 122,435 265,023 550,567 101,421	5.97% 1.14% 21.55% 0.61% 0.17% 0.15% 0.28% 11.02% 2.66% 16.19% 4.40% 0.27% 1.69% 1.29% 0.92% 2.99% 6.47% 13.44% 2.48%	19.71% 5.88% 2.51% 8.21% -1.87% -4.57% -2.36% -2.98% 2.40% 9.63% 3.33% 3.62% 0.97% 10.27% 4.47% -2.61% 2.89% 3.89% 7.99% 4.42% 2.87%	24,259 6,209 90,587 6,429 7,380 4,964 2,569 5,497 20,264 11,810 35,301 8,343 16,416 9,182 7,307 4,748 11,448 31,753 21,825 33,348 7,919	1.26 1.50 1.23 1.23 1.25 3.55 0.52 1.43 2.67 2.26 1.04 1.55 2.45 1.72 2.30 1.09 1.56 0.69 2.27 1.47 1.93	136 45 543 24 7 2 31 4 467 146 823 206 78 4 76 70 31 26 121 692 184

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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### **UK Market Breakdown**





Market Cap	■ Large Cap ■ Mid Cap ■ Small Cap	Total Value (\$ mm) 1,841,795 478,686 354,006	Weight 68.87% 17.90% 13.24%	Weighted Average Return -1.68% -11.65% -13.73%	Weighted Average Market Cap (\$ mm) 81,782 7,959 2,299	Aggregate P/B 1.64 2.18 1.98	<b>Securities</b> 44 73 300
<del>S</del>				Weighted	Weighted Average		

-Book		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Ş	Growth	758,011	28.34%	-1.42%	62,805	9.07	71
ģ	Neutral	1,082,863	40.49%	-9.00%	24.917	2.45	247
Price-to	■ Value	833,614	31.17%	-3.26%	96,760	0.84	99

Sectors			Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
0,		Consumer Discretionary	329,295	12.31%	-15.26%	14,696	2.82	87
	Consumer Staples	430,890	16.11%	0.81%	78,920	5.46	27	
		Energy	308,169	11.52%	12.66%	151,404	1.01	19
		Financials	523,856	19.59%	-16.01%	54,752	0.99	69
		Health Care	253,548	9.48%	1.27%	69,379	5.52	17
		Industrials	260,149	9.73%	-9.31%	8,856	2.99	100
		Information Technology	81,191	3.04%	-6.99%	8,401	4.48	34
		Materials	155,239	5.80%	4.95%	30,233	1.29	32
		■ REIT	62,862	2.35%	-17.62%	7,238	0.90	19
		Telecommunication Services	150,788	5.64%	-9.22%	75,604	1.37	5
		Utilities	118,502	4.43%	0.23%	33,238	3.07	8
		Other	-	-	-	, -	-	-

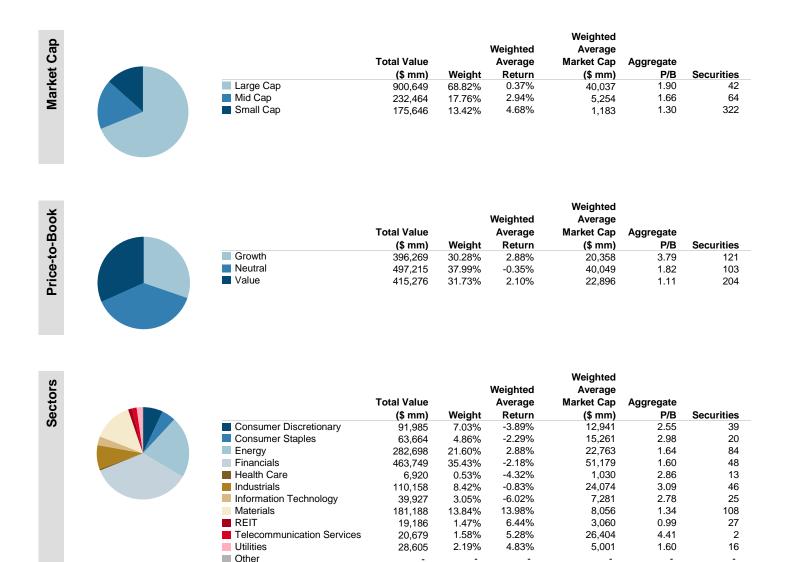
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### **Canadian Market Breakdown**







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# **Australian Market Breakdown**





Market Cap		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
훋	Large Cap	699,144	71.02%	-0.08%	44,627	1.84	35
<u>a</u>	■ Mid Cap	157,743	16.02%	1.02%	4,936	1.77	41
2	Small Cap	127,532	12.96%	1.78%	1,137	1.72	291
Price-to-Book		Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
<u> </u>		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
Ī	Growth	262,383	26.65%	0.48%	15,493	4.92	155
8	<ul><li>Neutral</li><li>Value</li></ul>	431,680 290,355	43.85% 29.50%	-0.30% 1.15%	46,257 27,867	1.83 1.14	70 142
<b>a</b>							
Sectors				Weighted	Weighted Average		
욙		Total Value		Average	Market Cap	Aggregate	
ě		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
0)	Consumer Discretionary	51,353	5.22%	2.85%	2,829	2.42	62
	Consumer Staples	70,657	7.18%	-1.35%	22,229	2.18	21
	Energy	45,076	4.58%	1.82%	9,464	1.07	23
	Financials	384,088	39.02%	-2.98%	55,537	1.73	50
	Health Care	71,620	7.28%	-0.08%	22,854	5.45	32
	<ul><li>Industrials</li><li>Information Technology</li></ul>	68,773	6.99%	1.96% -5.82%	10,234 2,042	2.61 4.74	45 28
	Materials	11,905 141,980	1.21% 14.42%	-5.82% 3.34%	2,042 30,416	4.74 1.48	28 59
	REIT	89,704	9.11%	6.34%	10,209	1.46	33
	Telecommunication Services	23,501	2.39%	0.57%	37,724	3.98	6
	Utilities	25,762	2.62%	8.75%	6,418	1.77	8
	Other	-	-	-	-	-	-

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# **Global Market Breakdown**





Global equity markets declined in June with a -0.57% aggregate return. Emerging markets (+4.37%) outperformed US markets (+0.25%) and Developed (ex US) markets (-3.06%).

In the US, mid cap (+0.34%) outperformed large cap (+0.32%) and small cap (-0.42%). Among price-to-book asset classes, neutral (+0.66%) beat value (+0.14%) and growth (-0.22%). Telecommunication Services (+9.03%) posted the largest return. Consumer Staples (+5.13%) made the largest contribution. Financials (-5.19%) fell the most and was the largest detractor for the month.

In Developed (ex US) markets, large cap (-2.46%) outperformed mid cap (-4.24%) and small cap (-4.64%) while growth (-0.56%) beat neutral (-2.80%) and value (-5.68%). Energy (+5.76%) gained the most and was the top contributor. Financials (-8.88%) declined the most and was the largest detractor. Among the twenty-two Developed (ex US) countries, Singapore (+3.63%) experienced the largest gain while Canada (+1.41%) made the largest contribution. Ireland (-12.43%) had the lowest return, and United Kingdom (-5.06%) was the largest detractor.

In Emerging markets, large cap (+4.51%) outperformed mid cap (+4.20%) and small cap (+3.92%). Among price-to-book asset classes, value (+5.08%) beat neutral (+4.10%) and growth (+3.97%). Of the eleven industry sectors, Utilities (+6.18%) posted the largest gain and Financials (+4.25%) contributed the most. Industrials (+2.02%) had the lowest return and REITs (+5.35%) was the largest detractor. Across emerging market countries, Brazil (+19.71%) provided the largest return and contributed the most. Greece (-22.36%) declined the most and was the largest detractor.

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#### **Data Series Definitions**

The US, non-US developed, and emerging markets proxies are generated by Dimensional Fund Advisors LP. The proxies for the UK, Canada, and Australia are the relevant subsets of the developed markets proxy.

Companies are classified as small, mid, and large by computing breakpoints based on total market capitalization in each country or region. Within the US, large is defined as the largest 70% of market cap, mid is the next 20%, and small is the smallest 10%. Within the non-US developed markets, large is the largest 70% of market cap, mid is the next 17.5%, and small is the smallest 12.5%. Within emerging markets, large is the largest 70% of market cap, mid is the next 15%, and small is the smallest 15%. Designations between value, neutral, and growth are constructed in each country or region based on price to book ratios. Value is defined as the 30% of market cap with the lowest price to book ratios, neutral is the next 40%, and growth is the highest 30%. Firms are assigned to industries based on their GIC code. Firms with missing GIC codes are assigned to "Other."