

# U.S. Size & Style Performance

## Large Cap Blend (S&P 500) IVV



Large Growth Large Value (IVE) Large Cap (IVV) Mid Value (IJJ) Mid Cap (IJH) Mid Growth (IJK) Small Value (IJS) Small Cap (IJR) Small Growth (IJT) (IVW) 1.47% 1.5% 1.10% 1.0% 0.78% 0.70% 0.60% 0.55% 0.47% 0.5% 0.32% 0.0% -0.08%

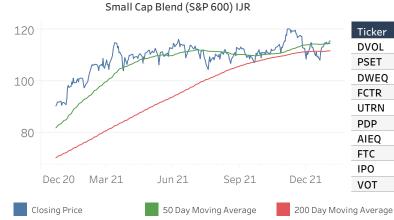
Mid Cap Blend (S&P 400) IJH



#### Size & Style 1-Day Performance Leaders

Ticker	Fund	
RZV	Invesco S&P Smallcap 600 Pure Value ETF	1.95%
IWC	iShares Micro-Cap ETF	1.87%
QQH	HCM Defender 100 Index ETF	1.65%
SLYV	SPDR S&P 600 Small Cap Value ETF	1.61%
EWSC	Invesco S&P Smallcap 600 Equal Weight ETF	1.57%
XSVM	Invesco S&P SmallCap Value with Momentum ETF	1.54%
VLUE	iShares MSCI USA Value Factor ETF	1.50%
RWJ	Invesco S&P SmallCap 600 Revenue ETF	1.49%
VIOV	Vanguard S&P Small-Cap 600 Value ETF	1.48%
IJS	iShares S&P Small-Cap 600 Value ETF	1.47%

#### Size & Style 1-Day Performance Laggards



Ticker Fund -2.23% DVOL First Trust Dorsey Wright Momentum & Low Volatility E.. -1.60% PSET Principal Quality ETF -1.52% DWEQ AdvisorShares Dorsey Wright Alpha Equal Weight ETF FCTR -1.52% First Trust Lunt U.S. Factor Rotation ETF -1.48% UTRN Vesper U.S. Large Cap Short-Term Reversal Strategy ETF -1.46% PDP Invesco DWA Momentum ETF AIEQ AI Powered Equity ETF -1.41% FTC First Trust Large Cap Growth AlphaDEX Fund -1.31% IPO Renaissance IPO ETF -1.28% VOT -1.28% Vanguard Mid-Cap Growth ETF

#### Size & Style Most Overbought

Ticker	Fund	
FDL	First Trust Morningstar Dividend Leaders Index Fund	69.76
SPHD	Invesco S&P 500 High Dividend Low Volatility ETF	69.34
DHS	WisdomTree U.S. High Dividend Fund	69.32
RFDA	RiverFront Dynamic US Dividend Advantage ETF	68.36
VLUE	iShares MSCI USA Value Factor ETF	67.97
PEY	Invesco High Yield Equity Dividend Achievers ETF	67.64
DTN	WisdomTree U.S. Dividend ex-Financials Fund	67.41
DLN	WisdomTree U.S. LargeCap Dividend Fund	67.19
DTD	WisdomTree U.S. Total Dividend Fund	67.02
SPYD	SPDR Portfolio S&P 500 High Dividend ETF	66.61

#### Size & Style Most Oversold

	Ticker	Fund	
6	UTRN	Vesper U.S. Large Cap Short-Term Reversal Strategy	24.69
6	TTAC	FCF US Quality ETF	33.44
6	NUMG	Nuveen ESG Mid-Cap Growth ETF	34.67
6	BIBL	Inspire 100 ETF	36.62
6	DFNV	TrimTabs Donoghue Forlines Risk Managed Innovati	39.73
б	SQEW	LeaderShares Equity Skew ETF	40.24
6	IPO	Renaissance IPO ETF	42.22
6	DWEQ	AdvisorShares Dorsey Wright Alpha Equal Weight E	42.34
6	FEVR	Inspire Faithward Large Cap Momentum ESG ETF	43.66
6	AIEQ	AI Powered Equity ETF	43.82

\* ETF Landscape represented using the ETF Action classification system\*\*Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify

## U.S. Size & Style 1-Day Performance



# U.S. Size & Style Flows

# Large-Cap 30-Day Rolling Flows



Mid-Cap 30-Day Rolling Flows



Small-Cap 30-Day Rolling Flows



	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta Growth, Beta	24	\$1,436B	\$18.29B	\$79.07B	\$108.73B	\$156.77B
Large Cap, Beta Growth, Beta: Growth	10	\$282B	\$0.64B	\$4.66B	\$10.73B	\$9.27B
Large Cap, Beta Growth, Beta: Value	11	\$217B	\$0.54B	\$6.76B	\$10.27B	\$30.30B
Mid Cap, Beta, Beta	10	\$200B	\$0.34B	\$6.41B	\$7.02B	\$12.35B
Mid Cap, Beta, Beta: Value	6	\$43B	\$0.29B	\$0.77B	\$0.79B	\$4.04B
Mid Cap, Beta, Beta: Growth	6	\$42B	\$0.17B	\$1.08B	\$1.12B	(\$1.55B)
Small Cap, Beta, Beta: Value	7	\$59B	\$0.11B	\$0.84B	(\$0.31B)	\$7.05B
Small Cap, Beta, Beta: Growth	7	\$39B	\$0.05B	\$0.69B	\$1.19B	\$1.68B
Small Cap, Beta, Beta	12	\$229B	(\$0.50B)	\$8.24B	\$11.95B	\$22.54B

U.S. Size & Style Landscape Flows

U.S. Size & Style Flow Leaders

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
SPY	SPDR S&P 500 ETF Trust	\$12.44B	\$36.02B	\$42.58B	\$40.14B	\$460.78B
IVV	iShares Core S&P 500 ETF	\$2.77B	\$19.01B	\$18.97B	\$31.03B	\$337.14B
QQQ	Invesco QQQ Trust	\$1.30B	\$13.06B	\$17.87B	\$22.61B	\$215.95B
VOO	Vanguard S&P 500 ETF	\$1.05B	\$6.01B	\$19.90B	\$47.04B	\$279.85B
VTI	Vanguard Total Stock Market ETF	\$0.84B	\$12.62B	\$24.03B	\$44.39B	\$299.09B
VTV	Vanguard Value ETF	\$0.31B	\$2.81B	\$5.15B	\$15.31B	\$92.78B
IWB	iShares Russell 1000 ETF	\$0.29B	\$0.31B	\$0.22B	\$0.44B	\$32.73B
IWF	iShares Russell 1000 Growth ETF	\$0.28B	(\$0.30B)	\$1.15B	(\$1.87B)	\$79.18B
IJR	iShares Core S&P Small Cap ETF	\$0.28B	\$3.86B	\$3.08B	\$5.51B	\$75.62B
ALTL	Pacer Lunt Large Cap Alternator ETF	\$0.22B	\$0.35B	\$0.43B	\$0.47B	\$0.56B

### U.S. Size & Style Flow Laggards

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
IWM	iShares Russell 2000 ETF	(\$1.06B)	\$0.99B	\$2.41B	\$3.08B	\$69.14B
USSG	Xtrackers MSCI USA ESG Leaders Equity ETF	(\$0.48B)	(\$0.29B)	(\$0.27B)	\$0.04B	\$3.85B
SUSL	iShares ESG MSCI USA Leaders ETF	(\$0.20B)	(\$0.08B)	\$0.17B	\$0.47B	\$4.25B
MDY	SPDR S&P Midcap 400 ETF Trust	(\$0.16B)	\$0.46B	(\$0.40B)	\$0.06B	\$21.94B
SLYV	SPDR S&P 600 Small Cap Value ETF	(\$0.06B)	\$0.16B	\$0.19B	\$0.65B	\$4.25B
VONG	Vanguard Russell 1000 Growth ETF	(\$0.04B)	\$0.38B	\$0.70B	\$1.19B	\$8.28B
SPHB	Invesco S&P 500 High Beta ETF	(\$0.03B)	\$0.09B	(\$0.61B)	\$0.60B	\$1.48B
XMMO	Invesco S&P MidCap Momentum ETF	(\$0.03B)	(\$0.05B)	(\$0.01B)	(\$0.02B)	\$0.96B
IPO	Renaissance IPO ETF	(\$0.02B)	(\$0.06B)	(\$0.17B)	(\$0.28B)	\$0.39B
CFA	VictoryShares US 500 Volatility Wtd ETF	(\$0.02B)	(\$0.05B)	(\$0.08B)	(\$0.15B)	\$0.69B

#### S&P Sector & Industry 1 Day Performance

7.20%



#### Select Sector SPDRs Technicals

Ticker	Fund Name	% From 52W High	% From 52W Low	% Abv/Below 50 SMA	% Abv/Below 200 SMA	RSI (14D)
SPY	SPDR S&P 500 ETF Trust	0.00%	29.09%	2.57%	8.79%	60.35
XLP	Consumer Staples Select Sector SPDR Fund	-0.01%	21.80%	5.05%	8.18%	69.58
XLY	Consumer Discretionary Select Sector SPDR Fund	-0.53%	34.96%	3.05%	13.64%	62.32
XLK	Technology Select Sector SPDR Fund	-0.64%	39.49%	3.98%	14.69%	58.22
XLRE	Real Estate Select Sector SPDR Fund	-0.93%	42.19%	4.79%	12.07%	63.28
XLU	Utilities Select Sector SPDR Fund	-0.99%	21.44%	3.80%	6.42%	61.30
XLB	Materials Select Sector SPDR Fund	-1.30%	26.60%	1.92%	5.74%	56.03
XLV	Health Care Select Sector SPDR Fund	-1.45%	25.85%	3.49%	7.98%	60.37
XLI	Industrial Select Sector SPDR Fund	-2.04%	23.79%	0.26%	1.88%	53.00
XLF	Financial Select Sector SPDR Fund	-2.68%	36.55%	0.42%	4.73%	56.00
XLE	Energy Select Sector SPDR Fund	-3.25%	45.52%	1.26%	8.60%	58.34
XLC	Communication Services Select Sector SPDR Fund	-9.10%	19.80%	-0.29%	-2.01%	52.74

#### Sector & Industry 1 Day Performance Leaders

Ticker	Fund	
XES	SPDR S&P Oil & Gas Equipment & Services ETF	7.20%
IEZ	iShares U.S. Oil Equipment & Services ETF	6.36%
PSCE	Invesco S&P SmallCap Energy ETF	5.94%
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	4.75%
PXE	Invesco Dynamic Energy Exploration & Production	4.56%
FCG	First Trust Natural Gas ETF	3.90%
AMZA	InfraCap MLP ETF	3.84%
PXI	Invesco DWA Energy Momentum ETF	3.81%
RYE	Invesco S&P 500 Equal Weight Energy ETF	3.50%
FENY	Fidelity MSCI Energy Index ETF	3.23%

#### Sector & Industry 1 Day Performance Laggards

Ticker	Fund	
ITB	iShares U.S. Home Construction ETF	-2.69%
PTH	Invesco DWA Healthcare Momentum ETF	-2.09%
PRN	Invesco DWA Industrials Momentum ETF	-2.09%
INDS	Pacer Benchmark Industrial Real Estate SCTR ETF	-2.00%
XHB	SPDR S&P Homebuilders ETF	-1.96%
PFI	Invesco DWA Financial Momentum ETF	-1.32%
FXH	First Trust Health Care AlphaDEX Fund	-1.31%
XLB	Materials Select Sector SPDR Fund	-1.30%
РКВ	Invesco Dynamic Building & Construction ETF	-1.30%
IGV	iShares Expanded Tech-Software Sector ETF	-1.15%

#### Sector & Industry Most Overbought

Ticker	Fund	
KBWY	Invesco KBW Premium Yield Equity REIT ETF	75.26
IYK	iShares U.S. Consumer Staples ETF	74.31
VDC	Vanguard Consumer Staples ETF	73.14
PSCC	Invesco S&P SmallCap Consumer Staples ETF	71.54
FXG	First Trust Consumer Staples AlphaDEX Fund	71.49
FSTA	FIDELITY COVINGTON TRUST MSCI CONSUMER STAPLES	70.71
DFRA	Donoghue Forlines Yield Enhanced Real Asset ETF	70.66
RHS	Invesco S&P 500 Equal Weight Consumer Staples ETF	70.31
XLP	Consumer Staples Select Sector SPDR Fund	69.58
PBJ	Invesco Dynamic Food & Beverage ETF	69.38

#### Sector & Industry Most Oversold

	Ticker	Fund	
%	PSJ	Invesco Dynamic Software ETF	37.52
%	IGV	iShares Expanded Tech-Software Sector ETF	42.08
%	PFI	Invesco DWA Financial Momentum ETF	44.23
%	PNQI	Invesco NASDAQ Internet ETF	44.61
%	FDN	First Trust Dow Jones Internet Index Fund	45.88
%	PEZ	Invesco DWA Consumer Cyclicals Momentum ETF	46.11
%	PRN	Invesco DWA Industrials Momentum ETF	47.28
%	IBB	iShares Biotechnology ETF	48.43
%	MORT	VanEck Mortgage REIT Income ETF	48.59
6	PTH	Invesco DWA Healthcare Momentum ETF	48.62

\* ETF Landscape represented using the ETF Action classification system \*\*Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify

10.0%

# U.S. Sector Landscape

### U.S. Sector & Industry 1-Week Flows

Semiconductors				\$80M
Infrastructure				\$38M
Transportation				\$14M
Pharmaceuticals				\$10M
Banks				\$8M
Health Care Equipment & Supplies				\$5M
BDCs				\$3M
Midstream				\$2M
Natural Gas				\$0M
MLPs (C-Corp)			\$0M	
MLPs (Note)			(\$1M)	
Insurance			(\$1M)	
Food & Beverage			(\$2M)	
Media & Entertainment			(\$2M)	
Oil & Gas Equipment & Services			(\$2M)	
Leisure & Recreation			(\$3M)	
Construction & Engineering			(\$4M)	
Mortgage REITs			(\$5M)	
Health Care Providers & Services			(\$5M)	
Software			(\$7M)	
Banks: Regional			(\$18M)	
Metals & Mining			(\$20M)	
Homebuilding			(\$22M)	
Aerospace & Defense			(\$29M)	
Retail		(\$11	17M)	
Biotech	(\$242	2M)		
Oil & Gas Exploration & Production	(\$307M)			
	-400M	-20	0M 0	M 20
	2	1 Week (	Custom SQL Qı	iery22)

	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Communication Services	9	\$20B	\$128M	(\$555M)	\$1,152M	\$1,196M
Consumer Discretionary	13	\$38B	(\$226M)	\$1,450M	\$494M	\$2,244M
Consumer Staples	12	\$23B	\$152M	\$635M	\$1,429M	(\$1,349M)
Energy	34	\$55B	(\$84M)	\$552M	\$401M	\$9,322M
Financials	28	\$82B	(\$401M)	\$1,409M	\$1,034M	\$19,316M
Health Care	26	\$95B	(\$268M)	\$3,049M	\$6,748M	\$5,173M
Industrial	14	\$35B	\$87M	(\$1,108M)	(\$3,726M)	(\$294M)
Materials	10	\$17B	(\$43M)	(\$384M)	(\$2,501M)	\$3,580M
Multi-Sector	19	\$27B	\$33M	\$1,791M	\$2,040M	\$4,674M
Real Estate	22	\$86B	\$621M	\$2,775M	\$5,861M	\$13,036M
Technology	24	\$160B	\$252M	\$4,597M	\$7,167M	\$6,525M
Utilities	10	\$21B	(\$185M)	(\$292M)	\$329M	\$25M

U.S. Sector Landscape

### U.S. Sector & Industry Flow Leaders

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
VNQ	Vanguard Real Estate ETF	\$256M	\$1,706M	\$2,268M	\$6,396M	\$49,938M
XLE	Energy Select Sector SPDR Fund	\$158M	(\$621M)	\$144M	\$5,404M	\$26,425M
XLK	Technology Select Sector SPDR Fund	\$149M	\$1,644M	\$1,908M	\$1,172M	\$51,968M
XLRE	Real Estate Select Sector SPDR Fund	\$123M	\$1,164M	\$2,011M	\$2,747M	\$6,207M
XLC	Communication Services Select Sector SPDR Fu	\$107M	(\$434M)	\$751M	\$400M	\$14,214M
XLI	Industrial Select Sector SPDR Fund	\$95M	(\$1,263M)	(\$2,426M)	(\$1,956M)	\$17,538M
IYR	iShares U.S. Real Estate ETF	\$88M	(\$793M)	(\$285M)	\$386M	\$7,366M
XLP	Consumer Staples Select Sector SPDR Fund	\$58M	\$245M	\$817M	(\$1,294M)	\$13,455M
SOXX	iShares Semiconductor ETF	\$54M	\$1,236M	\$1,681M	\$2,658M	\$10,007M
VDC	Vanguard Consumer Staples ETF	\$50M	\$325M	\$546M	\$164M	\$6,715M

### U.S. Sector & Industry Flow Laggards

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUI
ХОР	SPDR S&P Oil & Gas Exploration & Production E	(\$310M)	(\$788M)	(\$771M)	(\$478M)	\$3,3371
XLF Financial Select Sector SPDR Fund		(\$268M)	\$1,726M	\$823M	\$9,644M	\$44,072
XLU	Utilities Select Sector SPDR Fund	(\$213M)	(\$461M)	(\$69M)	(\$456M)	\$12,974
IBB	iShares Biotechnology ETF	(\$138M)	(\$92M)	(\$217M)	(\$365M)	\$9,928
XLV	Health Care Select Sector SPDR Fund	(\$126M)	\$1,927M	\$4,041M	\$3,812M	\$35,640
XRT	SPDR S&P Retail ETF	(\$117M)	(\$24M)	(\$426M)	(\$240M)	\$650
FXO	First Trust Financials AlphaDEX Fund	(\$109M)	(\$33M)	(\$64M)	\$604M	\$1,561
XBI	SPDR S&P BIOTECH ETF	(\$96M)	\$815M	\$1,178M	\$1,852M	\$7,073
XLY	Consumer Discretionary Select Sector SPDR Fu	(\$93M)	\$1,104M	\$513M	\$240M	\$23,544
XLB	Materials Select Sector SPDR Fund	(\$27M)	(\$243M)	(\$1,792M)	\$1,598M	\$8,231



# U.S. Sector Rolling 30-Day Flows

January 3, 2022







# **Global Thematic Performance**

# January 3, 2022

### Global Thematic Segment 1-Day Performance

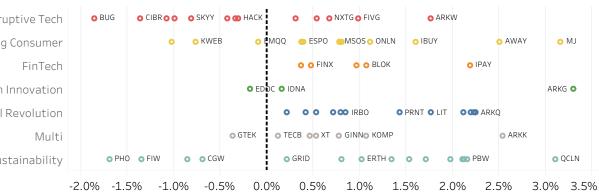
Genomics (ARKG)					3.30
Cannabis (MJ)				3	8.169
Biotech				3	.02%
Multi-Theme (ARKK)				2.5	4%
Industrial Revolution (ARKQ)				2.25	%
NextGen Transportation (DRI				2.23	%
Digital Payments (IPAY)				2.19	%
Clean Energy (PBW)				2.16	%
Clean Energy: Solar (TAN)				1.97%	6
Disruptive Tech (ARKW)				1.76%	)
Online Retail (IBUY)				1.60%	
Clean Energy: Wind (FAN)				1.53%	
3D Printing (PRNT)				1.43%	
Blockchain (BLOK)			-	1.07%	
Connectivity (FIVG)			C	).98%	
Casinos & Gaming (BETZ)			0	.81%	
Advanced Materials (REMX)			0	.79%	
Space (UFO)			0.	59%	
FinTech (FINX)			0.4	17%	
eSports & Video Games (ESPO			0.3	9%	
Evolving Consumer (SOCL)			0.3	7%	
Big Data (AIQ)			0.2	8%	
Smart Infrastructure (GRID)			0.22	1%	
Robotics & AI (ROBO)			0.22	1%	
Cyber Security (HACK)	-0.3	1%			
Cloud Computing (SKYY)	-0.81%	%			
Digital Infrastructure (SRVR)	-0.99%	6			
Water (PHO)	-1.69%				
		0.0	0%		5.



3.30%

3.16%

3.02%



Global Thematic 1-Day Performance Landscape

#### Global Thematic 1-Day Performance Leaders

Ticker	Fund	
POTX	Global X Cannabis ETF	4.48%
ARKG	ARK Genomic Revolution ETF	3.30%
THCX	Cannabis ETF	3.28%
MJ	ETFMG Alternative Harvest ETF	3.16%
QCLN	First Trust Nasdaq Clean Edge Green Energy Index Fund	3.10%
SBIO	ALPS Medical Breakthroughs ETF	3.02%
MOON	Direxion Moonshot Innovators ETF	3.00%
HAIL	SPDR S&P Kensho Smart Mobility ETF	2.61%
ARKK	ARK Innovation ETF	2.54%
AWAY	ETFMG Travel Tech ETF	2.50%

#### Global Thematic 1-Day Performance Laggards

Ticker	Fund	
BUG	Global X Cybersecurity ETF	-1.86%
PHO	Invesco Water Resources ETF	-1.69%
CIBR	First Trust NASDAQ Cybersecurity ETF	-1.36%
FIW	First Trust Water ETF	-1.35%
WCLD	WisdomTree Cloud Computing Fund	-1.08%
EBLU	Ecofin Global Water ESG Fund	-1.08%
PAWZ	ProShares Pet Care ETF	-1.03%
SRVR	Pacer Benchmark Data & Infrastructure Real Estate S	-0.99%
ENTR	ERShares Entrepreneurs ETF	-0.92%
PIO	Invesco Global Water ETF	-0.86%

#### Thematic Most Overbought

	L	
Ticker	Fund	
SRVR	Pacer Benchmark Data & Infrastructure Real Estate SCTR	63.40
NXTG	First Trust Indxx NextG ETF	60.84
LEGR	First Trust Indxx Innovative Transaction & Process ETF	60.54
FIVG	Defiance Next Gen Connectivity ETF	60.35
DRIV	Global X Autonomous & Electric Vehicles ETF	59.24
FAN	First Trust Global Wind Energy ETF	58.86
VPN	Global X Data Center REITs & Digital Infrastructure ETF	58.51
QTUM	Defiance Quantum ETF	57.58
IDRV	iShares Self-driving EV & Tech ETF	57.18
PIO	Invesco Global Water ETF	56.86

#### Thematic Most Oversold

	Ticker	Fund	
6	ENTR	ERShares Entrepreneurs ETF	14.89
6	BLOK	Amplify Transformational Data Sharing ETF	30.59
6	FINX	Global X FinTech ETF	33.66
6	вксн	Global X Blockchain ETF	35.28
6	KWEB	KraneShares CSI China Internet ETF	35.85
6	BITQ	Bitwise Crypto Industry Innovators ETF	36.25
6	POTX	Global X Cannabis ETF	37.15
6	CLOU	Global X Cloud Computing ETF	37.26
6	IDNA	iShares Genomics Immunology and Healthcare ETF Geno	39.28
6	BLCN	Siren ETF Trust Siren Nasdaq NexGen Economy ETF	39.87

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5.00%

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Ticker Fund

# **Global Thematic Flows**

## Thematic 1 Week Flow Leaders

Ticker	Fund	
META	Roundhill Ball Metaverse ETF	\$29M
KOMP	SPDR S&P Kensho New Economies Composite ETF	\$28M
ERTH	Invesco MSCI Sustainable Future ETF	\$23M
IDRV	iShares Self-driving EV & Tech ETF	\$22M
KARS	KraneShares Electric Vehicles & Future Mobility Index ETF	\$16M
MSOS	AdvisorShares Pure US Cannabis ETF	\$15M
FIW	First Trust Water ETF	\$14M
BKCH	Global X Blockchain ETF	\$13M
DRIV	Global X Autonomous & Electric Vehicles ETF	\$10M
LRNZ	TrueShares Technology; AI & Deep Learning ETF	\$9M

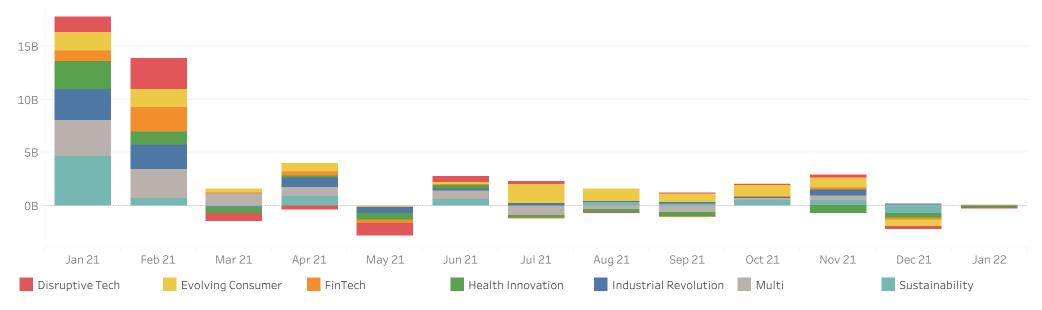
			•			
Segment	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Disruptive Tech	38	\$28B	(\$103M)	\$47M	\$378M	\$3,054M
Evolving Consumer	44	\$14B	(\$193M)	\$1,527M	\$4,987M	\$9,911M
FinTech	19	\$6B	(\$88M)	\$12M	(\$309M)	\$3,162M
Health Innovation	17	\$7B	(\$149M)	(\$1,082M)	(\$1,937M)	\$1,358M
Industrial Revolution	25	\$18B	\$16M	\$859M	\$1,392M	\$6,941M
Multi	30	\$26B	(\$204M)	\$418M	(\$938M)	\$7,472M
Sustainability	37	\$22B	(\$51M)	\$440M	\$881M	\$7,794M
Grand Total	210	\$121B	(\$772M)	\$2,221M	\$4,455M	\$39,691M

Thematic Landscape Assets & Flows

# Thematic 1 Week Flow Laggards

ARKK	ARK Innovation ETF	(\$333M)	
ARKG	ARK Genomic Revolution ETF	(\$193M)	
KWEB	KraneShares CSI China Internet ETF	(\$186M)	Mu
ARKF	ARK Fintech Innovation ETF	(\$71M)	
ARKW	ARK Next Generation Internet ETF	(\$43M)	
ICLN	iShares Global Clean Energy ETF	(\$38M)	Sus
CLOU	Global X Cloud Computing ETF	(\$35M)	
IHAK	iShares Cybersecurity & Tech ETF	(\$31M)	
PBW	Invesco WilderHill Clean Energy ETF	(\$31M)	Gra
TAN	Invesco Solar ETF	(\$24M)	

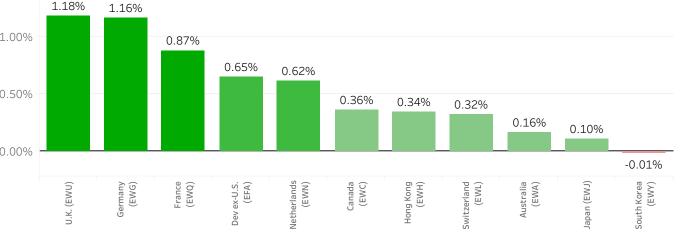
Thematic Monthly Flows











Developed ex-U.S. 1-Day Performance Top 10 Countries

### Developed ex-U.S. (EFA)





Developed ex-U.S. 1-Day Performance Leaders

<b>T</b> :-1	From d	
Ticker	Fund	
HEWG	iShares Currency Hedged MSCI Germany ETF	1.76%
HEZU	iShares Currency Hedged MSCI Eurozone ETF	1.67%
EWI	iShares MSCI Italy ETF	1.62%
EUSC	WisdomTree Europe Hedged SmallCap Equity Fund	1.53%
HEDJ	WisdomTree Europe Hedged Equity Fund	1.45%
DBEU	Xtrackers MSCI Europe Hedged Equity ETF	1.35%
EIS	iShares MSCI Israel ETF	1.28%
EWU	iShares MSCI United Kingdom ETF	1.18%
EWG	iShares MSCI Germany ETF	1.16%
FLGB	Franklin FTSE United Kingdom ETF	1.14%

#### Developed ex-U.S. 1-Day Performance Laggards

Ticker	Fund	
ENZL	iShares MSCI New Zealand ETF	-1.44%
EDEN	iShares MSCI Denmark ETF	-0.21%
EFAV	iShares MSCI EAFE Min Vol Factor ETF	-0.18%
EFAD	ProShares MSCI EAFE Dividend Growers ETF	-0.16%
FLJP	Franklin FTSE Japan ETF	-0.15%
RBIN	Nationwide Risk-Based International Equity ETF	-0.14%
DFJ	WisdomTree Japan SmallCap Dividend Fund	-0.14%
IDLV	Invesco S&P International Developed Low Volatility ETF	-0.13%
PIZ	Invesco DWA Developed Markets Momentum ETF	-0.10%
	ElexShares Developed Markets ex-US Quality Low Volatilit.	-0 10%

#### Developed ex-U.S. Most Overbought

	Ticker	Fund	
)	EWL	iShares MSCI Switzerland ETF	67.08
5	DFE	WisdomTree Europe SmallCap Dividend Fund	67.05
)	FLSW	Franklin FTSE Switzerland ETF	66.96
<b>b</b>	LVHI	Legg Mason International Low Volatility High Dividend ETF	66.15
)	FDD	First Trust Stoxx European Select Dividend Index Fund	65.48
5	EUSC	WisdomTree Europe Hedged SmallCap Equity Fund	65.48
)	FKU	First Trust United Kingdom AlphaDEX Fund	65.40
5	DBEU	Xtrackers MSCI Europe Hedged Equity ETF	65.18
)	EIRL	iShares MSCI Ireland ETF	64.41
)	HDEF	Xtrackers MSCI EAFE High Dividend Yield Equity ETF	64.31

#### Developed ex-U.S. Most Oversold

	Ticker	Fund	
6	BBJP	JPMorgan BetaBuilders Japan ETF	37.15
6	EWS	iShares MSCI Singapore ETF	41.25
6	SCJ	iShares MSCI Japan Small-Cap ETF	41.44
6	JPXN	iShares JPX-Nikkei 400 ETF	41.89
6	FLJP	Franklin FTSE Japan ETF	42.56
6	ENZL	iShares MSCI New Zealand ETF	42.85
6	EWJV	iShares MSCI Japan Value ETF	42.99
6	IPAC	iShares Core MSCI Pacific ETF	43.20
6	VPL	Vanguard FTSE Pacific ETF	43.39
6	EWJ	iShares MSCI Japan ETF	43.91

\* ETF Landscape represented using the ETF Action classification system \*\*Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify \*\*\*Flows delayed one day

# Developed ex-U.S. Monthly Flows

10B 5B 0B Mar 21 Jul 21 Aug 21 Nov 21 Dec 21 Jan 22 Feb 21 May .. Jun 21 Sep 21 Jan 21 Apr 21 Oct 21

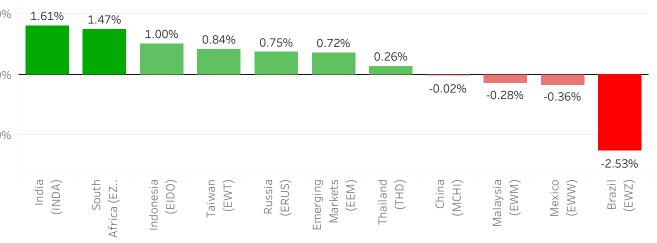


# **Emerging Markets Performance**

January 3, 2022



Emerging (EEM)



-5.17% -2.53%

-2.33% -1.27% -1.11% -0.78%

-0.68% -0.36%

-0.32% -0.28%

Emerging 1-Day Performance Top 10 Countries

Emerging 30-Day Rolling Flows



**Emerging Monthly Flows** 

0ct 21

Aug 21 Sep 21

May 21 Jun 21 Jul 21

10B

5B

0B

Jan 21

Feb 21 Mar 21 Apr 21 **Emerging 1-Day Performance Leaders** 

Ticker	Fund	
TUR	iShares MSCI Turkey ETF	7.59%
NFTY	First Trust India NIFTY 50 Equal Weight ETF	2.04%
SMIN	iShares MSCI India Small Cap ETF	1.86%
EPI	WisdomTree India Earnings Fund	1.84%
IDX	VanEck Indonesia Index ETF	1.76%
INDY	iShares India 50 ETF	1.71%
EPU	iShares MSCI Peru ETF	1.64%
INDA	iShares MSCI India ETF	1.61%
ADRE	Invesco BLDRS Emerging Markets 50 ADR Index Fund	1.60%
EPOL	iShares MSCI Poland ETF	1.52%

### Emerging 1-Day Performance Laggards

		Ticker	Fund
		EWZS	iShares MSCI Brazil Small-Cap ETF
		EWZ	iShares MSCI Brazil ETF
		FLBR	Franklin FTSE Brazil ETF
		QAT	iShares MSCI Qatar ETF
		EPHE	iShares MSCI Philippines ETF
		EELV	Invesco S&P Emerging Markets Low Volatility ETF
		ILF	iShares Latin America 40 ETF
21 21	22	EWW	iShares MSCI Mexico ETF
Nov Dec	Jan	RAYC	Rayliant Quantamental China Equity ETF
Z		EWM	iShares MSCI Malaysia ETF

#### **Emerging Most Oversold**

	Ticker	Fund	
5	MFEM	PIMCO RAFI Dynamic Multi-Factor Emerging Market	27.49
5	KBA	KraneShares Bosera MSCI China A Share ETF	27.91
)	EPHE	iShares MSCI Philippines ETF	37.61
5	QAT	iShares MSCI Qatar ETF	38.56
)	EWZ	iShares MSCI Brazil ETF	38.87
5	FLBR	Franklin FTSE Brazil ETF	40.23
)	FXI	iShares China Large-Cap ETF	42.44
5	EWZS	iShares MSCI Brazil Small-Cap ETF	42.63
)	RSX	VanEck Russia ETF	42.72
5	LDEM	iShares ESG MSCI EM Leaders ETF	43.02

\* ETF Landscape represented using the ETF Action classification system\*\*Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify \*\*\*Flows delayed one day

Emerging Most Overbought

	Ticker	Fund	
	GLIN	VanEck India Growth Leaders ETF	67.70
	EWW	iShares MSCI Mexico ETF	65.31
	EPU	iShares MSCI Peru ETF	64.61
	VNM	VanEck Vietnam ETF	63.44
	SMIN	iShares MSCI India Small Cap ETF	62.39
	EYLD	Cambria Emerging Shareholder Yield ETF	61.96
	EWT	iShares MSCI Taiwan ETF	61.55
	UEVM	VictoryShares USAA MSCI Emerging Markets Value M	60.91
	EPOL	iShares MSCI Poland ETF	59.80
	FEM	First Trust Emerging Markets AlphaDEX Fund	59.73



# Fixed Income, Commodities & Currencies

#### Fixed Income (AGG)







**Currencies Performance** 

### Fixed Income Performance

#### **Commodities Performance**

#### Ticker Name 1 Month YTD Ticker Name 1 Day 1 Month YTD Ticker Name 1 Month 1 Day 1 Day 0.49% 4.61% 0.49% DJP Broad Commodities -0.68% -0.68% -1.44% AGG U.S. Aggregate 1.64% 11.93% 1.64% 0.62% 0.08% 0.62% DBE Energy UUP Long Dollar 0.86% 14.23% 0.86% US0 WTI Crude Oil SHY 1-3 Year Treasury Bonds -0.12% -0.12% -0.27% 1.20% 12.85% 1.20% BNO Brent Crude Oil IEF 7-10 Year Treasury Bonds -0.93% -2.00% -0.93% UNG Natural Gas 2.24% -4.20% 2.24% -0.64% -0.22% -0.64% UDN Short Dollar 1.49% 15.96% 1.49% UGA Gasoline TLT 20+ Year Treasury Bonds -2.63% -6.41% -2.63% DBP Precious Metals -1.69% 1.02% -1.69% -1.54% 1.02% -1.54% GLD Gold -0.22% -0.73% -0.73% FXE Euro -0.36% -0.57% TIP **TIPS Bonds** -0.57% 1.58% -1.53% -1.53% SLV Silver PPLT Platinum -0.86% 2.34% -0.86% -0.05% 0.10% -0.05% FLOT Floating Rate Bonds PALL Palladium -3.88% 1.25% -3.88% FXB British Pound Sterling -0.34% 1.79% -0.34% -1.06% -2.16% -1.06% DBB Base Metals -0.81% 6.46% -0.81% LQD Investment Grade Corporate CPER -0.92% 3.37% -0.92% Copper HYG High Yield Corporate -0.05% 1.47% -0.05% 5.56% LD -1.30% -1.30% Lead -0.73% -0.15% -0.73% FXF Swiss Franc -0.22% 3.63% -0.22% JJN Nickel -0.05% -0.05% 1.17% BKLN Senior Loan JJU -0.16% 7.10% -0.16% Aluminum JJT Tin 0.33% -0.29% 0.33% -0.74% 2.55% -0.74% PFF Preferred & Income Securities -0.23% -2.39% -0.23% FXY Japanese Yen -0.41% -0.35% -0.41% DBA Agriculture -0.19% 0.09% -0.19% CORN Corn -0.09% -0.08% -0.09% MUB Municipal Bonds 1.36% 5.68% 1.36% SOYB Soybeans Canadian Dollar -0.85% 0.63% -0.85% -0.40% -0.59% -0.40% -1.62% -5.71% -1.62% FXC WEAT Wheat MBB MBS 0.00% 2.21% 0.00% CANE Sugar -0.99% -0.99% -0.27% EMB Dollar Denominated EM Bonds 0.72% 8.65% 0.72% BAL Cotton -1.48% 1.17% -1.48% FXA Australian Dollar -1.10% 2.55% -1.10% NIB Cocoa -0.19% 0.78% -0.19% LEMB Local Currency EM Bond JO -0.52% -8.08% -0.52% Coffee

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