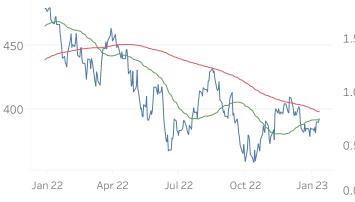


# U.S. Size & Style Performance

Large Growth

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



Large Value (IVE) Large Cap (IVV) (IVW) 1.5% 1.16% 1.0% 0.73% 0.72% 0.62% 0.5% 0.0%

#### Mid Cap Blend (S&P 400) IJH



#### Small Cap Blend (S&P 600) IJR



### Size & Style 1-Day Performance Leaders

| Ticker | Fund                                       |       |
|--------|--|-------|
| IPO    | Renaissance IPO ETF                        | 1.99% |
| BUZZ   | VanEck Social Sentiment ETF                | 1.86% |
| AIEQ   | AI Powered Equity ETF                      | 1.86% |
| IWC    | iShares Micro-Cap ETF                      | 1.82% |
| EES    | WisdomTree U.S. SmallCap Fund              | 1.82% |
| DWAS   | Invesco DWA SmallCap Momentum ETF          | 1.71% |
| IWO    | iShares Russell 2000 Growth ETF            | 1.63% |
| VBK    | Vanguard Small-Cap Growth ETF              | 1.59% |
| WBIY   | WBI Power Factor High Dividend ETF         | 1.58% |
| FYC    | First Trust Small Cap Growth AlphaDEX Fund | 1.53% |
|        |  |       |

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

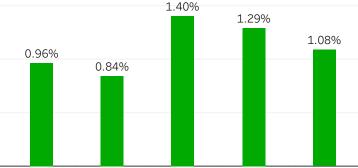
| Ticker | Fund   |        |
|--------|--|--------|
| RPHS   | Regents Park Hedged Market Strategy ETF              | -0.12% |
| HUSV   | First Trust Horizon Managed Volatility Domestic ETF  | -0.12% |
| PTLC   | Pacer Trendpilot US Large Cap ETF                    | -0.08% |
| ONOF   | Global X Adaptive U.S. Risk Management ETF           | -0.03% |
| SPMO   | Invesco S&P 500 Momentum ETF                         | 0.02%  |
| LVHD   | Franklin U.S. Low Volatility High Dividend Index ETF | 0.03%  |
| XRLV   | Invesco S&P 500 ex-Rate Sensitive Low Volatility ETF | 0.03%  |
| SPLV   | Invesco S&P 500 Low Volatility ETF                   | 0.09%  |
| PALC   | Pacer Lunt Large Cap Multi-Factor Alternator ETF     | 0.11%  |
| ALTL   | Pacer Lunt Large Cap Alternator ETF                  | 0.15%  |
|        |  |        |

#### 200 Day Moving Average

U.S. Size & Style 1-Day Performance

Mid Value (IJJ)

Mid Growth (IJK) Small Value (IJS) Small Cap (IJR) Small Growth (IJT) Mid Cap (IJH)



Size & Style Most Overbought

|          |        | _ ·   |       |
|----------|--------|---|-------|
|          | Ticker | Fund  |       |
| ó        | RPV    | Invesco S&P 500 Pure Value ETF                      | 68.55 |
| 6        | RFV    | Invesco S&P Midcap 400 Pure Value ETF               | 68.29 |
| <u>б</u> | SDOG   | ALPS Sector Dividend Dogs ETF                       | 66.05 |
| 6        | FNK    | First Trust Mid Cap Value AlphaDEX Fund             | 64.63 |
| <u>ó</u> | DGRS   | WisdomTree US Smallcap Quality Dividend Growth Fund | 64.16 |
| 6        | IJ     | iShares S&P Mid-Cap 400 Value ETF                   | 63.86 |
| <u>ю</u> | FAB    | First Trust Multi Cap Value AlphaDEX Fund           | 63.84 |
| 6        | RZV    | Invesco S&P Smallcap 600 Pure Value ETF             | 63.79 |
| б        | FTA    | First Trust Large Cap Value AlphaDEX Fund           | 63.62 |
| б        | SPVU   | Invesco S&P 500 Enhanced Value ETF                  | 63.41 |
|          |        |   |       |

#### Size & Style Most Oversold

|   | Ticker | Fund  |       |
|---|--------|---|-------|
| % | PTLC   | Pacer Trendpilot US Large Cap ETF           | 33.34 |
| % | RPHS   | Regents Park Hedged Market Strategy ETF     | 37.45 |
| % | QMOM   | Momentumshares US Quantitative Momementum E | 40.52 |
| % | FFTY   | Innovator IBD 50 ETF                        | 40.69 |
| % | WBIG   | WBI BullBear Yield 3000 ETF                 | 40.95 |
| % | SPMO   | Invesco S&P 500 Momentum ETF                | 45.26 |
| % | MTUM   | iShares MSCI USA Momentum Factor ETF        | 45.49 |
| % | ONOF   | Global X Adaptive U.S. Risk Management ETF  | 45.49 |
| % | FDMO   | Fidelity Momentum Factor ETF                | 45.93 |
| % | AUSF   | Global X Adaptive U.S. Factor ETF           | 46.24 |

# 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    |
|-------------------------------|-------|----------|-----------|----------|-----------|-----------|
| arge Cap, Beta, Beta          | 25    | \$1,195B | \$0.03B   | \$10.31B | \$36.99B  | \$62.50B  |
| arge Cap, Beta, Beta: Growth  | 10    | \$214B   | (\$0.80B) | \$8.13B  | \$14.14B  | \$20.97B  |
| arge Cap, Beta, Beta: Value   | 11    | \$226B   | (\$0.69B) | \$0.74B  | \$2.41B   | \$18.90B  |
| Vid Cap, Beta, Beta           | 10    | \$182B   | \$0.02B   | \$4.58B  | \$6.91B   | \$11.42B  |
| Mid Cap, Beta, Beta: Growth   | 6     | \$32B    | (\$0.05B) | \$0.50B  | \$1.04B   | \$0.73B   |
| Nid Cap, Beta, Beta: Value    | 6     | \$41B    | (\$0.29B) | \$1.05B  | \$1.48B   | \$1.58B   |
| Small Cap, Beta, Beta         | 13    | \$189B   | (\$0.86B) | \$1.31B  | \$4.42B   | \$0.30B   |
| Small Cap, Beta, Beta: Growth | 7     | \$31B    | (\$0.02B) | \$0.99B  | \$0.95B   | \$1.96B   |
| Small Cap, Beta, Beta: Value  | 7     | \$50B    | (\$0.07B) | \$1.04B  | (\$0.28B) | (\$2.49B) |

U.S. Size & Style Landscape Flows

U.S. Size & Style Flow Leaders

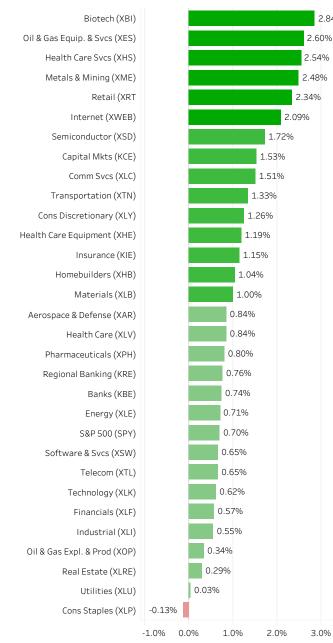
| Ticker | Fund                                 | 1 Week  | 3 Month   | 6 Month   | 1 Year     | AUM       |
|--------|--------------------------------------|---------|-----------|-----------|------------|-----------|
| SPY    | SPDR S&P 500 ETF Trust               | \$0.67B | \$6.64B   | \$10.83B  | (\$13.77B) | \$362.12B |
| V00    | Vanguard S&P 500 ETF                 | \$0.54B | \$2.41B   | \$13.63B  | \$41.65B   | \$266.55B |
| SCHD   | Schwab US Dividend Equity ETF        | \$0.26B | \$4.61B   | \$8.25B   | \$15.29B   | \$45.96B  |
| RSP    | Invesco S&P 500 Equal Weight ETF     | \$0.21B | \$2.40B   | \$2.30B   | \$4.52B    | \$33.77B  |
| VTV    | Vanguard Value ETF                   | \$0.14B | (\$3.52B) | (\$1.47B) | \$10.51B   | \$101.00B |
| COWZ   | Pacer US Cash Cows 100 ETF           | \$0.11B | \$2.57B   | \$4.11B   | \$9.41B    | \$10.77B  |
| ESGU   | iShares ESG Aware MSCI USA ETF       | \$0.11B | (\$1.61B) | (\$1.61B) | (\$0.54B)  | \$19.96B  |
| VB     | Vanguard Small-Cap ETF               | \$0.10B | \$0.26B   | \$0.16B   | (\$0.03B)  | \$41.70B  |
| AVUV   | Avantis U.S. Small Cap Value ETF     | \$0.10B | \$0.95B   | \$1.45B   | \$2.69B    | \$4.99B   |
| SPSM   | SPDR Portfolio S&P 600 Small Cap ETF | \$0.09B | \$0.35B   | \$0.54B   | \$0.81B    | \$4.73B   |

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

| Ticker | Fund  | 1 Week    | 3 Month   | 6 Month   | 1 Year    | AUM       |
|--------|---|-----------|-----------|-----------|-----------|-----------|
| IWM    | iShares Russell 2000 ETF                    | (\$1.02B) | (\$0.67B) | (\$0.19B) | (\$3.14B) | \$51.77B  |
| QQQ    | Invesco QQQ Trust                           | (\$0.86B) | (\$2.53B) | (\$1.48B) | \$0.35B   | \$146.57B |
| IWF    | iShares Russell 1000 Growth ETF             | (\$0.82B) | \$2.04B   | \$2.26B   | \$2.91B   | \$58.76B  |
| IWD    | iShares Russell 1000 Value ETF              | (\$0.68B) | \$0.29B   | (\$0.01B) | (\$0.17B) | \$54.38B  |
| VYM    | Vanguard High Dividend Yield Index ETF      | (\$0.49B) | \$0.76B   | \$2.52B   | \$8.28B   | \$50.53B  |
| DIA    | SPDR Dow Jones Industrial Average ETF Trust | (\$0.22B) | \$0.20B   | \$0.75B   | \$0.99B   | \$29.60B  |
| III    | iShares S&P Mid-Cap 400 Value ETF           | (\$0.21B) | \$0.05B   | \$0.19B   | (\$0.64B) | \$7.52B   |
| IWB    | iShares Russell 1000 ETF                    | (\$0.16B) | \$0.70B   | \$1.08B   | \$1.45B   | \$27.85B  |
| IVE    | iShares S&P 500 Value ETF                   | (\$0.15B) | \$0.50B   | \$0.04B   | \$2.00B   | \$25.23B  |
| IVV    | iShares Core S&P 500 ETF                    | (\$0.15B) | \$0.51B   | \$6.14B   | \$21.20B  | \$293.12B |

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

2.84%



| Ticker | Fund Name                                      | % From 52W<br>High | % From 52W<br>Low | % Abv/Below<br>50 SMA | % Abv/Below<br>200 SMA | RSI (14D) |
|--------|--|--------------------|-------------------|-----------------------|------------------------|-----------|
| XLI    | Industrial Select Sector SPDR Fund             | -3.53%             | 21.93%            | 2.06%                 | 7.52%                  | 59.20     |
| XLV    | Health Care Select Sector SPDR Fund            | -5.82%             | 12.20%            | -0.78%                | 2.80%                  | 45.73     |
| XLE    | Energy Select Sector SPDR Fund                 | -6.60%             | 39.76%            | -0.67%                | 8.16%                  | 53.81     |
| XLP    | Consumer Staples Select Sector SPDR Fund       | -6.99%             | 12.69%            | 0.14%                 | 1.63%                  | 50.28     |
| XLU    | Utilities Select Sector SPDR Fund              | -8.47%             | 16.22%            | 2.28%                 | 0.45%                  | 55.55     |
| XLB    | Materials Select Sector SPDR Fund              | -9.78%             | 21.35%            | 2.57%                 | 4.14%                  | 60.66     |
| XLF    | Financial Select Sector SPDR Fund              | -13.62%            | 17.04%            | 1.91%                 | 4.93%                  | 62.06     |
| SPY    | SPDR S&P 500 ETF Trust                         | -15.38%            | 9.54%             | 0.12%                 | -1.29%                 | 54.39     |
| XLK    | Technology Select Sector SPDR Fund             | -22.61%            | 8.92%             | -1.15%                | -4.89%                 | 51.47     |
| XLRE   | Real Estate Select Sector SPDR Fund            | -24.96%            | 12.44%            | 0.72%                 | -7.13%                 | 53.95     |
| XLY    | Consumer Discretionary Select Sector SPDR Fund | -29.76%            | 6.56%             | -1.66%                | -10.19%                | 53.42     |
| XLC    | Communication Services Select Sector SPDR Fund | -32.65%            | 12.84%            | 4.68%                 | -5.67%                 | 65.40     |

Select Sector SPDRs Technicals

#### Sector & Industry 1 Day Performance Leaders

| Ticker | Fund   |       |
|--------|--|-------|
| PBE    | Invesco Dynamic Biotechnology & Genome ETF     | 3.00% |
| XBI    | SPDR S&P BIOTECH ETF                           | 2.84% |
| PXJ    | Invesco Dynamic Oil & Gas Services ETF         | 2.72% |
| XES    | SPDR S&P Oil & Gas Equipment & Services ETF    | 2.60% |
| XHS    | SPDR S&P Health Care Services ETF              | 2.54% |
| XME    | SPDR S&P Metals & Mining ETF                   | 2.48% |
| XRT    | SPDR S&P Retail ETF                            | 2.34% |
| IBB    | iShares Biotechnology ETF                      | 2.26% |
| FBT    | First Trust NYSE Arca Biotechnology Index Fund | 2.26% |
| PSCE   | Invesco S&P SmallCap Energy ETF                | 2.22% |

#### Sector & Industry 1 Day Performance Laggards

| Ticker | Fund  |        |
|--------|---|--------|
| AMLP   | Alerian MLP ETF                                     | -0.53% |
| NETL   | NETLease Corporate Real Estate ETF                  | -0.47% |
| INDS   | Pacer Industrial Real Estate ETF                    | -0.43% |
| MLPA   | Global X MLP ETF                                    | -0.35% |
| AMZA   | InfraCap MLP ETF                                    | -0.34% |
| EWRE   | Invesco S&P 500 Equal Weight Real Estate ETF        | -0.32% |
| REZ    | iShares Residential and Multisector Real Estate ETF | -0.24% |
| IYK    | iShares U.S. Consumer Staples ETF                   | -0.23% |
| RHS    | Invesco S&P 500 Equal Weight Consumer Staples ETF   | -0.21% |
| IDU    | iShares U.S. Utilities ETF                          | -0.17% |
|        |   |        |

#### Sector & Industry Most Overbought

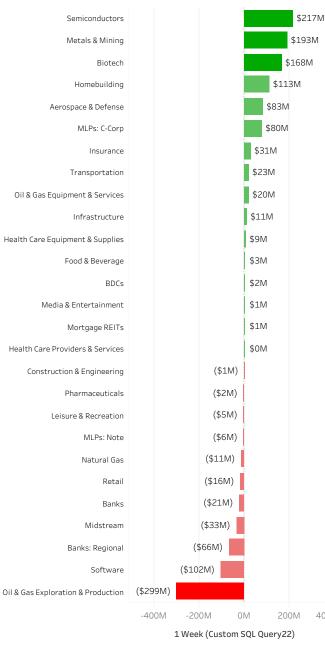
| Ticker | Fund   |       |
|--------|--|-------|
| IYZ    | iShares U.S. Telecommunications ETF                    | 68.80 |
| FXZ    | First Trust Materials AlphaDEX Fund                    | 68.06 |
| FXD    | First Trust Consumer Discretionary AlphaDEX Fund       | 67.37 |
| ITB    | iShares U.S. Home Construction ETF                     | 66.01 |
| RCD    | Invesco S&P 500 Equal Weight Consumer Discretionary    | 65.68 |
| PEJ    | Invesco Dynamic Leisure & Entertainment ETF            | 65.66 |
| IAI    | iShares U.S. Broker-Dealers & Securities Exchanges ETF | 65.43 |
| XLC    | Communication Services Select Sector SPDR Fund         | 65.40 |
| VOX    | Vanguard Communication Services ETF                    | 64.63 |
| IYG    | iShares US Financial Services ETF                      | 64.54 |

#### Sector & Industry Most Oversold

|   | Ticker | Fund  |       |
|---|--------|---|-------|
| ó | IHF    | iShares U.S. Healthcare Providers ETF               | 34.95 |
| ó | PINK   | Simplify Health Care ETF                            | 37.10 |
| 5 | PXE    | Invesco Dynamic Energy Exploration & Production ETF | 45.34 |
| Ś | XOP    | SPDR S&P Oil & Gas Exploration & Production ETF     | 45.56 |
| ć | XLV    | Health Care Select Sector SPDR Fund                 | 45.73 |
| Ś | JPRE   | JPMorgan Realty Income ETF                          | 46.39 |
| ć | PSJ    | Invesco Dynamic Software ETF                        | 46.48 |
| Ś | FCG    | First Trust Natural Gas ETF                         | 46.57 |
| ć | FXN    | First Trust Energy AlphaDEX Fund                    | 47.14 |
| ó | IYH    | iShares U.S. Healthcare ETF                         | 47.27 |

# U.S. Sector Landscape

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



|                        | Funds | AUM    | 1 Week   | 3 Month  | 6 Month    | 1 Year      |
|------------------------|-------|--------|----------|----------|------------|-------------|
| Communication Services | 7     | \$12B  | (\$15M)  | \$268M   | (\$278M)   | (\$978M)    |
| Consumer Discretionary | 12    | \$20B  | \$198M   | (\$545M) | (\$673M)   | (\$6,079M)  |
| Consumer Staples       | 10    | \$30B  | \$300M   | \$2,114M | \$3,107M   | \$7,452M    |
| Energy                 | 32    | \$80B  | (\$398M) | \$342M   | (\$618M)   | (\$2,042M)  |
| Financials             | 26    | \$60B  | \$370M   | \$917M   | (\$256M)   | (\$15,557M) |
| Health Care            | 23    | \$95B  | \$115M   | \$3,590M | \$3,170M   | \$10,182N   |
| Industrial             | 13    | \$32B  | \$1,291M | \$2,256M | \$1,539M   | (\$1,864M)  |
| Materials              | 9     | \$14B  | \$332M   | \$352M   | (\$1,809M) | (\$1,669M)  |
| Multi-Sector           | 19    | \$13B  | \$119M   | (\$185M) | (\$1,802M) | (\$6,942M)  |
| Real Estate            | 25    | \$60B  | (\$234M) | \$297M   | (\$1,240M) | (\$5,984M)  |
| Technology             | 23    | \$112B | (\$374M) | \$2,010M | \$868M     | (\$1,349M)  |
| Utilities              | 9     | \$27B  | \$125M   | (\$747M) | \$785M     | \$5,290M    |

U.S. Sector Landscape

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

| Ticker | Fund   | 1 Week   | 3 Month  | 6 Month  | 1 Year     | AUM       |
|--------|--|----------|----------|----------|------------|-----------|
| XLI    | Industrial Select Sector SPDR Fund           | \$1,175M | \$1,354M | \$972M   | (\$2,446M) | \$14,842M |
| XLF    | Financial Select Sector SPDR Fund            | \$456M   | \$1,544M | \$686M   | (\$8,620M) | \$32,643M |
| XLP    | Consumer Staples Select Sector SPDR Fund     | \$266M   | \$1,536M | \$1,949M | \$3,828M   | \$17,598M |
| XLY    | Consumer Discretionary Select Sector SPDR Fu | \$248M   | (\$384M) | (\$22M)  | (\$2,698M) | \$13,108M |
| SOXX   | iShares Semiconductor ETF                    | \$239M   | \$45M    | (\$174M) | (\$397M)   | \$6,432M  |
| XME    | SPDR S&P Metals & Mining ETF                 | \$193M   | \$331M   | (\$28M)  | \$84M      | \$2,277M  |
| XBI    | SPDR S&P BIOTECH ETF                         | \$164M   | \$1,214M | \$728M   | \$3,479M   | \$8,165M  |
| XLB    | Materials Select Sector SPDR Fund            | \$163M   | \$233M   | (\$921M) | (\$2,022M) | \$5,681M  |
| XLU    | Utilities Select Sector SPDR Fund            | \$105M   | (\$562M) | \$406M   | \$3,630M   | \$16,682M |
| AMLP   | Alerian MLP ETF                              | \$93M    | \$87M    | \$98M    | \$489M     | \$6,650M  |

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

| Ticker | Fund  | 1 Week   | 3 Month  | 6 Month  | 1 Year     | AUN       |
|--------|---|----------|----------|----------|------------|-----------|
| XOP    | SPDR S&P Oil & Gas Exploration & Production E | (\$287M) | \$244M   | (\$525M) | (\$852M)   | \$4,314N  |
| XLK    | Technology Select Sector SPDR Fund            | (\$274M) | \$584M   | \$898M   | \$465M     | \$38,364N |
| IYR    | iShares U.S. Real Estate ETF                  | (\$233M) | \$422M   | (\$222M) | (\$2,524M) | \$3,7191  |
| VGT    | Vanguard Information Technology ETF           | (\$207M) | \$359M   | (\$385M) | (\$453M)   | \$39,740N |
| XLE    | Energy Select Sector SPDR Fund                | (\$125M) | (\$576M) | (\$123M) | (\$2,497M) | \$40,5651 |
| IGV    | iShares Expanded Tech-Software Sector ETF     | (\$102M) | (\$324M) | (\$58M)  | \$557M     | \$4,3491  |
| XLV    | Health Care Select Sector SPDR Fund           | (\$87M)  | \$1,743M | \$1,801M | \$6,118M   | \$41,158  |
| KRE    | SPDR S&P Regional Banking ETF                 | (\$64M)  | (\$494M) | (\$430M) | (\$2,021M) | \$2,634   |
| VOX    | Vanguard Communication Services ETF           | (\$38M)  | \$3M     | \$47M    | (\$203M)   | \$2,4691  |
| TPYP   | Tortoise North American Pipeline Fund         | (\$30M)  | \$24M    | \$10M    | \$57M      | \$5561    |



# U.S. Sector Rolling 30-Day Flows

January 10, 2023

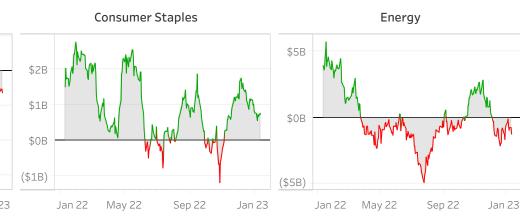
Materials





May 22

**Consumer Discretionary** 

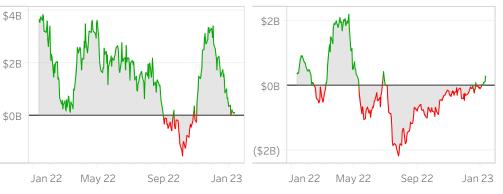






Health Care







Jan 23

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

Sep 22

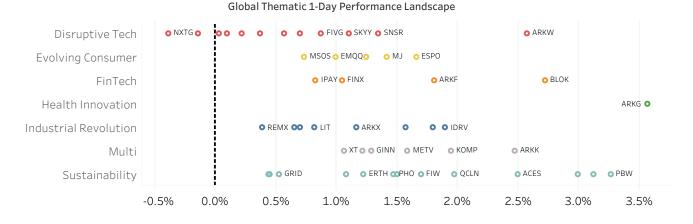


Global Thematic Segment 1-Day Performance

### **Global Thematic Performance**

January 10, 2023

#### 3.56% Genomics (ARKG) Clean Energy (PBW) 3.26% Clean Energy: Solar (TAN) 3.12% Blockchain (BLOK) 2.72% Disruptive Tech (ARKW) 2.57% Multi-Theme (ARKK) 2.47% Biotech .. 2.37% Evolving Consumer (SOCL) 2.35% Online Retail (IBUY) 2.00% NextGen Transportation (DRIV) 1.79% Casinos & Gaming (BETZ) 1.78% eSports & Video Games (ESPO 1.66% 1.57% Industrial Revolution (ARKQ) Water (PHO) 1.47% 1.41% Cannabis (MJ) Space (UFO) 1.39% 3D Printing (PRNT) 1.26% 1.10% Cloud Computing (SKYY) 1.04% FinTech (FINX) Big Data (AIQ) 0.99% Connectivity (FIVG) 0.87% Digital Payments (IPAY) 0.82% Robotics & AI (ROBO) 0.70% Digital Infrastructure (SRVR) 0.70% Smart Infrastructure (GRID) 0.52% Clean Energy: Wind (FAN) 0.45% Advanced Materials (REMX) 0.38% Cyber Security (HACK) 0.09% 0.00% 2.00% 4.00%



#### Global Thematic 1-Day Performance Leaders

| Ticker | Fund  |       |
|--------|---|-------|
| ARKG   | ARK Genomic Revolution ETF                            | 3.56% |
| PBW    | Invesco WilderHill Clean Energy ETF                   | 3.26% |
| ONLN   | ProShares Online Retail ETF                           | 3.13% |
| TAN    | Invesco Solar ETF                                     | 3.12% |
| GNOM   | Global X Genomics & Biotechnology ETF                 | 3.02% |
| CNRG   | SPDR S&P Kensho Clean Power ETF                       | 2.99% |
| EDOC   | Global X Telemedicine & Digital Health ETF Registered | 2.78% |
| BLOK   | Amplify Transformational Data Sharing ETF             | 2.72% |
| CTEC   | Global X CleanTech ETF                                | 2.62% |
| ARKW   | ARK Next Generation Internet ETF                      | 2.57% |

#### Global Thematic 1-Day Performance Laggards

| Ticker | Fund   |        |
|--------|--|--------|
| MJUS   | ETFMG U.S. Alternative Harvest ETF                     | -0.52% |
| NXTG   | First Trust Indxx NextG ETF                            | -0.39% |
| BLCN   | Siren ETF Trust Siren Nasdaq NexGen Economy ETF        | -0.37% |
| BUG    | Global X Cybersecurity ETF                             | -0.15% |
| CIBR   | First Trust NASDAQ Cybersecurity ETF                   | 0.03%  |
| НАСК   | ETFMG Prime Cyber Security ETFMG Prime Cyber Secu      | 0.09%  |
| LEGR   | First Trust Indxx Innovative Transaction & Process ETF | 0.14%  |
| IHAK   | iShares Cybersecurity & Tech ETF                       | 0.21%  |
| SAMT   | Strategas Macro Thematic Opportunities ETF             | 0.25%  |
| YOLO   | AdvisorShares Pure Cannabis ETF                        | 0.27%  |
|        |  |        |

#### Thematic Most Overbought

| Ticker | Fund   |       |
|--------|--|-------|
| SOCL   | Global X Social Media ETF                                      | 72.31 |
| EMQQ   | EMQQ The Emerging Markets Internet & Ecommerce ETF             | 71.66 |
| KWEB   | KraneShares CSI China Internet ETF                             | 70.28 |
| AWAY   | ETFMG Travel Tech ETF  | 69.60 |
| BJK    | VanEck Gaming ETF  | 67.40 |
| LEGR   | First Trust Indxx Innovative Transaction & Process ETF         | 66.67 |
| KGRN   | KraneShares MSCI China Clean Technology Index ETF              | 65.31 |
| HERO   | Global X Video Games & Esports ETF                             | 64.62 |
| IPAY   | ETFMG Prime Mobile Payments ETFMG Prime Mobile Pay             | 64.48 |
| IRBO   | iShares Robotics and Artificial Intelligence Multisector $ETF$ | 64.07 |

#### Thematic Most Oversold

|   | Ticker | Fund  |       |
|---|--------|---|-------|
| ó | MSOS   | AdvisorShares Pure US Cannabis ETF                    | 36.33 |
| ó | MJUS   | ETFMG U.S. Alternative Harvest ETF                    | 36.41 |
| ó | YOLO   | AdvisorShares Pure Cannabis ETF                       | 37.01 |
| ó | BUG    | Global X Cybersecurity ETF                            | 38.59 |
| 6 | MJ     | ETFMG Alternative Harvest ETFMG Alternative Harvest   | 39.44 |
| 6 | НАСК   | ETFMG Prime Cyber Security ETFMG Prime Cyber Securit  | 41.10 |
| 6 | CIBR   | First Trust NASDAQ Cybersecurity ETF                  | 43.71 |
| 6 | IHAK   | iShares Cybersecurity & Tech ETF                      | 43.86 |
| 6 | QCLN   | First Trust Nasdaq Clean Edge Green Energy Index Fund | 45.18 |
| 6 | ACES   | ALPS Clean Energy ETF                                 | 47.46 |
|   |        |   |       |



### **Global Thematic Flows**

### Thematic 1 Week Flow Leaders

| Ticker | Fund   |       | S |
|--------|--|-------|---|
| KWEB   | KraneShares CSI China Internet ETF                   | \$34M |   |
| ARKG   | ARK Genomic Revolution ETF                           | \$31M | D |
| ARKW   | ARK Next Generation Internet ETF                     | \$27M |   |
| KOMP   | SPDR S&P Kensho New Economies Composite ETF          | \$9M  |   |
| ONLN   | ProShares Online Retail ETF                          | \$8M  | E |
| HTEC   | ROBO Global Healthcare Technology and Innovation ETF | \$3M  |   |
| AGNG   | Global X Aging Population ETF                        | \$3M  |   |
| GCLN   | Goldman Sachs Bloomberg Clean Energy Equity ETF      | \$2M  | F |
| SAMT   | Strategas Macro Thematic Opportunities ETF           | \$1M  | Г |
| EBIZ   | Global X E-Commerce ETF                              | \$1M  |   |

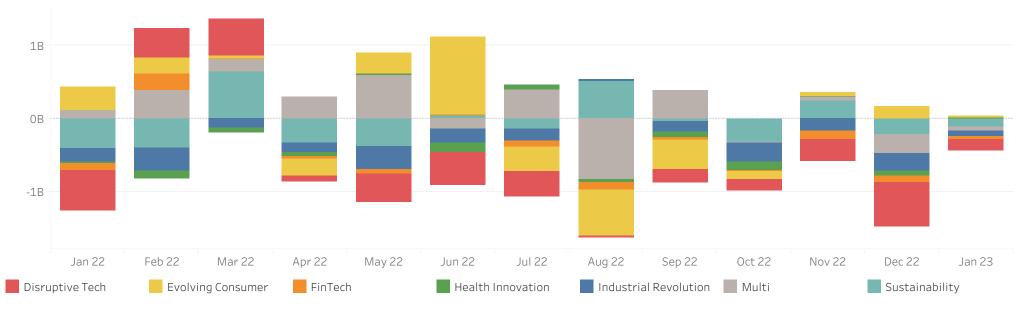
| Segment               | Funds | AUM   | 1 Week   | 3 Month    | 6 Month    | 1 Year     |
|-----------------------|-------|-------|----------|------------|------------|------------|
| Disruptive Tech       | 35    | \$15B | (\$93M)  | (\$1,219M) | (\$1,625M) | (\$2,330M) |
| Evolving Consumer     | 46    | \$11B | \$22M    | \$92M      | (\$1,360M) | \$471M     |
| FinTech               | 21    | \$2B  | (\$25M)  | (\$259M)   | (\$466M)   | (\$414M)   |
| Health Innovation     | 19    | \$3B  | \$20M    | (\$120M)   | (\$382M)   | (\$563M)   |
| Industrial Revolution | 32    | \$10B | (\$52M)  | (\$697M)   | (\$936M)   | (\$2,301M) |
| Multi                 | 41    | \$13B | (\$36M)  | (\$55M)    | (\$618M)   | \$1,074M   |
| Sustainability        | 40    | \$17B | (\$83M)  | (\$410M)   | (\$30M)    | (\$927M)   |
| Grand Total           | 234   | \$71B | (\$247M) | (\$2,669M) | (\$5,417M) | (\$4,991M) |

Thematic Landscape Assets & Flows

#### Thematic 1 Week Flow Laggards

#### Ticker Fund BUG Global X Cybersecurity ETF (\$68M) (\$57M) iShares Global Clean Energy ETF ICLN ARKK ARK Innovation ETF (\$39M) Global X Lithium & Battery Tech ETF (\$36M) LIT (\$24M) SRVR Pacer Data & Infrastructure Real Estate ETF (\$23M) First Trust Cloud Computing ETF SKYY CIBR First Trust NASDAQ Cybersecurity ETF (\$19M) TAN Invesco Solar ETF (\$17M) Global X FinTech ETF (\$15M) FINX IPAY ETFMG Prime Mobile Payments ETFMG Prime Mobile Payments F.. (\$10M)

Thematic Monthly Flows



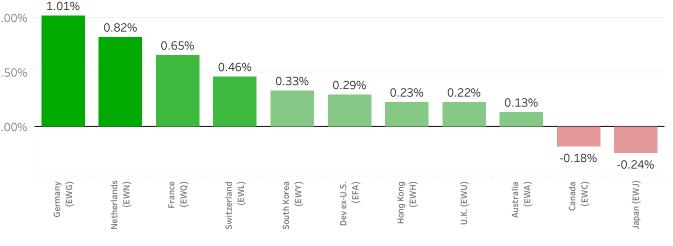


### Developed Markets ex-U.S. Performance

January 10, 2023

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





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

#### Developed ex-U.S. 30-Day Rolling Flows



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

| Ticker | Fund  |       |
|--------|---|-------|
| ENZL   | iShares MSCI New Zealand ETF                            | 1.32% |
| EWP    | iShares MSCI Spain ETF                                  | 1.25% |
| EIS    | iShares MSCI Israel ETF                                 | 1.24% |
| AIA    | iShares Asia 50 ETF                                     | 1.22% |
| EIRL   | iShares MSCI Ireland ETF                                | 1.20% |
| GREK   | Global X MSCI Greece ETF                                | 1.11% |
| EWG    | iShares MSCI Germany ETF                                | 1.01% |
| EWI    | iShares MSCI Italy ETF                                  | 0.94% |
| ISRA   | VanEck Israel ETF                                       | 0.89% |
| IMOM   | Alpha Architect International Quantitative Momentum ETF | 0.87% |

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

| Ticker | Fund  |        |
|--------|---|--------|
| CIL    | VictoryShares International Volatility Wtd ETF    | -0.88% |
| EWS    | iShares MSCI Singapore ETF                        | -0.72% |
| EWJV   | iShares MSCI Japan Value ETF                      | -0.71% |
| NORW   | Global X MSCI Norway ETF                          | -0.67% |
| FDT    | First Trust Developed Markets ex-US AlphaDEX Fund | -0.61% |
| EDEN   | iShares MSCI Denmark ETF                          | -0.60% |
| BBCA   | JPMorgan BetaBuilders Canada ETF                  | -0.32% |
| FLCA   | Franklin FTSE Canada ETF                          | -0.31% |
| DFJ    | WisdomTree Japan SmallCap Dividend Fund           | -0.28% |
| VPL    | Vanguard FTSE Pacific ETF                         | -0.27% |

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

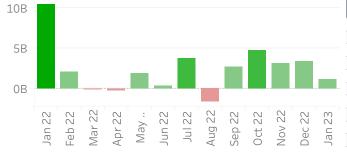
| Ticker | Fund  |       |
|--------|---|-------|
| EWP    | iShares MSCI Spain ETF                                  | 75.69 |
| EIRL   | iShares MSCI Ireland ETF                                | 75.03 |
| EWG    | iShares MSCI Germany ETF                                | 73.19 |
| AIA    | iShares Asia 50 ETF                                     | 72.55 |
| IMFL   | Invesco International Developed Dynamic Multifactor ETF | 71.75 |
| GREK   | Global X MSCI Greece ETF                                | 71.59 |
| EZU    | iShares MSCI Eurozone ETF                               | 71.11 |
| IDV    | iShares International Select Dividend ETF               | 70.83 |
| EWI    | iShares MSCI Italy ETF                                  | 70.13 |
| FDD    | First Trust Stoxx European Select Dividend Index Fund   | 70.13 |

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

| Ticker | Fund   |       |
|--------|--|-------|
| HEWJ   | iShares Currency Hedged MSCI Japan ETF               | 25.48 |
| DXJ    | WisdomTree Japan Hedged Equity Fund                  | 42.97 |
| IVAL   | Alpha Architect International Quantitative Value ETF | 44.13 |
| IMOM   | Alpha Architect International Quantitative Moment    | 44.31 |
| DBJP   | Xtrackers MSCI Japan Hedged Equity ETF               | 44.43 |
| HSCZ   | iShares Currency Hedged MSCI EAFE Small-Cap ETF      | 44.82 |
| NORW   | Global X MSCI Norway ETF                             | 46.64 |
| HEFA   | iShares Currency Hedged MSCI EAFE ETF                | 48.08 |
| BBJP   | JPMorgan BetaBuilders Japan ETF                      | 50.57 |
| DBEF   | Xtrackers MSCI EAFE Hedged Equity ETF                | 50.84 |

\* 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



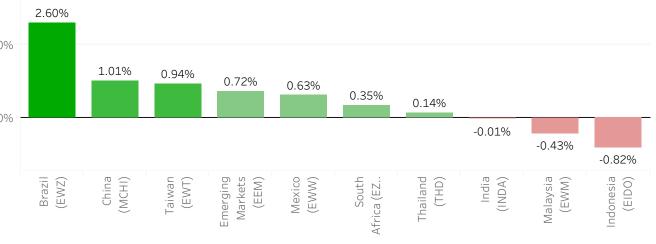


# **Emerging Markets Performance**

January 10, 2023

Emerging (EEM)





Emerging 1-Day Performance Top 10 Countries

**Emerging 30-Day Rolling Flows** 



Emerging 1-Day Performance Leaders

| Ticker | Fund                                    |       |
|--------|---|-------|
| EMXF   | iShares ESG Advanced MSCI EM ETF        | 4.57% |
| EWZS   | iShares MSCI Brazil Small-Cap ETF       | 3.58% |
| FLBR   | Franklin FTSE Brazil ETF                | 3.01% |
| EPOL   | iShares MSCI Poland ETF                 | 2.73% |
| EWZ    | iShares MSCI Brazil ETF                 | 2.60% |
| FLLA   | Franklin FTSE Latin America ETF         | 1.98% |
| PGJ    | Invesco Golden Dragon China ETF         | 1.95% |
| EPU    | iShares MSCI Peru ETF                   | 1.93% |
| ILF    | iShares Latin America 40 ETF            | 1.65% |
| FLN    | First Trust Latin America AlphaDEX Fund | 1.63% |

### Emerging Most Overbought

| Ticker | Fund   |  |
|--------|--|--|
| EPU    | iShares MSCI Peru ETF  | 76.43  |
| EPOL   | iShares MSCI Poland ETF  | 74.58  |
| ADRE   | Invesco BLDRS Emerging Markets 50 ADR Index Fund                 | 72.56  |
| MCHI   | iShares MSCI China ETF   | 71.79  |
| THD    | iShares MSCI Thailand ETF  | 71.74  |
| ECNS   | iShares MSCI China Small-Cap ETF                                 | 71.61  |
| CXSE   | WisdomTree China ex-State-Owned Enterprises Fund                 | 71.37  |
| GEM    | Goldman Sachs ActiveBeta Emerging Markets Equity                 | 71.32  |
| BKF    | iShares MSCI BIC ETF   | 71.30  |
| FLCH   | Franklin FTSE China ETF  | 71.20  |
|        | EPU<br>EPOL<br>ADRE<br>MCHI<br>THD<br>ECNS<br>CXSE<br>GEM<br>BKF | EPOL iShares MSCI Poland ETF   ADRE Invesco BLDRS Emerging Markets 50 ADR Index Fund   MCHI iShares MSCI China ETF   THD iShares MSCI Thailand ETF   ECNS iShares MSCI China Small-Cap ETF   CXSE WisdomTree China ex-State-Owned Enterprises Fund   GEM Goldman Sachs ActiveBeta Emerging Markets Equity   BKF iShares MSCI BIC ETF |

**Emerging Monthly Flows** 



Emerging 1-Day Performance Laggards

| Ticker | Fund                                   |        | Ticker |
|--------|--|--------|--------|
| TUR    | iShares MSCI Turkey ETF                | -2.68% | PIN    |
| EIDO   | iShares MSCI Indonesia ETF             | -0.82% | EIDO   |
| EWM    | iShares MSCI Malaysia ETF              | -0.43% | TUR    |
| KSA    | iShares MSCI Saudi Arabia ETF          | -0.18% | INDY   |
| EPHE   | iShares MSCI Philippines ETF           | -0.18% | NFTY   |
| INDY   | iShares India 50 ETF                   | -0.07% | INDA   |
| PIN    | Invesco India ETF                      | -0.06% | FLIN   |
| EEMA   | iShares MSCI Emerging Markets Asia ETF | -0.03% | SMIN   |
| INDA   | iShares MSCI India ETF                 | -0.01% | EWT    |
| QAT    | iShares MSCI Qatar ETF                 | 0.00%  | КВА    |

#### Emerging Most Oversold

|   | Ticker | Fund   |       |
|---|--------|--|-------|
| 5 | PIN    | Invesco India ETF                                | 33.03 |
| ó | EIDO   | iShares MSCI Indonesia ETF                       | 36.99 |
| ó | TUR    | iShares MSCI Turkey ETF                          | 43.06 |
| ó | INDY   | iShares India 50 ETF                             | 44.70 |
| 5 | NFTY   | First Trust India NIFTY 50 Equal Weight ETF      | 49.17 |
| ó | INDA   | iShares MSCI India ETF                           | 49.26 |
| ò | FLIN   | Franklin FTSE India ETF                          | 49.92 |
| ó | SMIN   | iShares MSCI India Small Cap ETF                 | 51.65 |
| ò | EWT    | iShares MSCI Taiwan ETF                          | 52.56 |
| ó | KBA    | KraneShares Bosera MSCI China A 50 Connect Index | 53.19 |
|   |        |  |       |

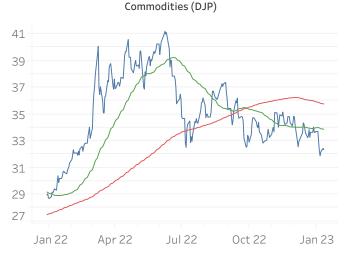


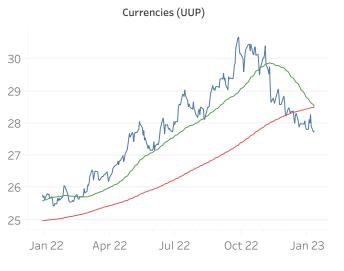
### Fixed Income, Commodities & Currencies

### January 10, 2023

#### 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 YTD 1 Day 1 Day -0.31% -2.65% -4.03% DJP **Broad Commodities** -0.38% 0.40% 2.03% AGG U.S. Aggregate -0.51% 0.08% -6.09% 0.07% -1.29% -0.22% DBE Energy UUP Long Dollar 0.03% 4.85% -6.00% US0 WTI Crude Oil SHY 1-3 Year Treasury Bonds -0.09% 0.48% 0.44% 0.27% 4.20% -6.97% BNO Brent Crude Oil -8.05% IEF 7-10 Year Treasury Bonds -0.63% 0.36% 2.33% UNG Natural Gas -40.65% -18.94% -0.16% 1.74% 0.27% UDN Short Dollar 0.96% 12.09% -6.56% UGA Gasoline -1.97% 4.45% TLT 20+ Year Treasury Bonds -1.66% DBP Precious Metals 0.27% 3.72% 1.96% 0.37% 4.60% 3.01% GLD Gold 0.03% 2.02% 0.31% FXE Euro -0.41% -0.34% 1.19% TIP **TIPS Bonds** -0.05% 0.79% -1.32% SLV Silver PPLT abrdn Physical Platin. 0.00% 5.52% 0.78% 0.00% 0.74% 0.18% FLOT Floating Rate Bonds PALL abrdn Physical Palla. 0.29% -8.74% -0.19% FXB British Pound Sterling -0.23% -0.69% 0.72% -0.34% 0.12% 3.06% DBB Base Metals 1.12% 1.93% 6.43% LQD Investment Grade Corporate CPER Copper 1.65% 6.28% 6.93% HYG High Yield Corporate -0.12% 1.43% 2.82% 1.39% LD -1.56% -4.76% Lead -0.18% 1.29% 0.17% FXF Swiss Franc 0.30% -4.18% -8.35% JJN Nickel -0.14% 2.24% 1.92% BKLN Senior Loan JJU 1.36% -0.56% 2.50% Aluminum JJT Tin 0.31% 7.47% 3.07% 0.25% 4.91% PFF Preferred & Income Securities 3.17% -0.31% 3.44% -0.68% FXY Japanese Yen -1.07% -0.23% -3.62% DBA Agriculture 0.08% 0.78% -3.68% CORN Corn 0.07% 0.87% 1.35% MUB Municipal Bonds -0.46% -0.32% -2.35% SOYB Soybeans Canadian Dollar -0.30% 1.90% 0.90% -0.41% 0.86% 2.12% -1.73% -0.67% -7.27% FXC MBS WEAT Wheat MBB 1.21% -0.52% -2.08% CANE Sugar -0.62% 0.30% 1.69% EMB Dollar Denominated EM Bonds -2.04% 4.57% BAL 1.39% Cotton -3.12% 5.10% 0.92% FXA Australian Dollar -0.26% 1.54% 1.25% NIB Cocoa 0.18% 2.71% 2.06% LEMB Local Currency EM Bond -4.03% -4.77% -10.36% JO Coffee

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