

# U.S. Size & Style Performance

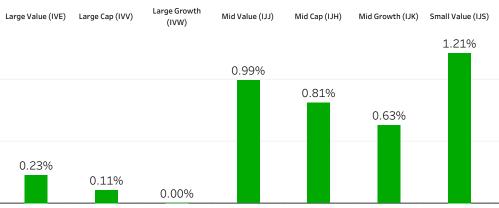
1.11%

Small Cap (IJR) Small Growth (IJT)

0.92%

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





U.S. Size & Style 1-Day Performance

Mid Cap Blend (S&P 400) IJH



Small Cap Blend (S&P 600) IJR

May 23

Aug 23

100

90

Nov 22

**Closing Price** 

Feb 23

Size & Style 1-Day Performance Leaders

| Ticker | Fund   |       |
|--------|--|-------|
| IWC    | iShares Micro-Cap ETF                        | 2.06% |
| WBIY   | WBI Power Factor High Dividend ETF           | 1.85% |
| AVUV   | Avantis U.S. Small Cap Value ETF             | 1.76% |
| BKSE   | BNY Mellon US Small Cap Core Equity ETF      | 1.75% |
| OMFS   | Invesco Russell 2000 Dynamic Multifactor ETF | 1.69% |
| RZV    | Invesco S&P Smallcap 600 Pure Value ETF      | 1.69% |
| RFV    | Invesco S&P Midcap 400 Pure Value ETF        | 1.68% |
| DWAS   | Invesco Dorsey Wright SmallCap Momentum ETF  | 1.61% |
| RYJ    | Invesco Raymond James SB-1 Equity ETF        | 1.61% |
| AVSC   | Avantis U.S Small Cap Equity ETF             | 1.57% |
|        |  |       |

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

| Ticker | Fund   |        |
|--------|--|--------|
| FDLO   | Fidelity Low Volatility Factor ETF                   | -0.279 |
| MGK    | Vanguard Mega Cap Growth ETF                         | -0.219 |
| NULG   | Nuveen ESG Large-Cap Growth ETF                      | -0.209 |
| ZECP   | Zacks Earnings Consistent Portfolio ETF              | -0.209 |
| SPUS   | SP Funds S&P 500 Sharia Industry Exclusions ETF      | -0.189 |
| SUSL   | iShares ESG MSCI USA Leaders ETF                     | -0.189 |
| DSI    | iShares MSCI KLD 400 Social ETF                      | -0.179 |
| USSG   | Xtrackers MSCI USA ESG Leaders Equity ETF            | -0.179 |
| IWY    | iShares Russell Top 200 Growth ETF                   | -0.169 |
| VSMV   | VictoryShares US Multi-Factor Minimum Volatility ETF | -0.129 |
|        |  |        |

### 50 Day Moving Average 200 Day Moving Average

No

Size & Style Most Overbought

|   | Ticker | Fund                                 |       |
|---|--------|--------------------------------------|-------|
| 6 | PWB    | Invesco Large Cap Growth ETF         | 73.74 |
| 6 | MBCC   | Monarch Blue Chips Core ETF          | 72.86 |
| 6 | LCG    | Sterling Capital Focus Equity ETF    | 72.38 |
| 6 | MMTM   | SPDR S&P 1500 Momentum Tilt ETF      | 70.97 |
| 6 | CGGR   | Capital Group Growth ETF             | 70.91 |
| 6 | USXF   | iShares ESG Advanced MSCI USA ETF    | 70.86 |
| 6 | VOOV   | Vanguard S&P 500 Value ETF           | 70.77 |
| 6 | PTNQ   | Pacer Trendpilot 100 ETF             | 70.56 |
| 6 | MTUM   | iShares MSCI USA Momentum Factor ETF | 70.45 |
| 6 | IVE    | iShares S&P 500 Value ETF            | 70.43 |
|   |        |                                      |       |

#### Size & Style Most Oversold

|    | Ticker | Fund   |       |
|----|--------|--|-------|
| 7% | PTMC   | Pacer Trendpilot US Mid Cap ETF                  | 39.11 |
| 1% | ALTL   | Pacer Lunt Large Cap Alternator ETF              | 48.30 |
| 0% | ONOF   | Global X Adaptive U.S. Risk Management ETF       | 51.47 |
| J% | TPHE   | Timothy Plan High Dividend Stock Enhanced ETF    | 52.11 |
| 3% | TPLE   | Timothy Plan Us Large/Mid Cap Core Enhanced ETF  | 52.33 |
| 3% | CFO    | VictoryShares US 500 Enhanced Volatility Wtd ETF | 52.79 |
| 7% | HDV    | iShares Core High Dividend ETF                   | 53.59 |
| 7% | LSAT   | Leadershares Alphafactor Tactical Focused ETF    | 54.00 |
| 5% | DURA   | VanEck Durable High Dividend ETF                 | 54.58 |
| 2% | RFG    | Invesco S&P Midcap 400 Pure Growth ETF           | 55.21 |
|    |        |  |       |

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

# 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, Beta         | 26    | \$1,535B | \$14.60B  | \$55.21B  | \$97.85B  | \$85.34B  |
| Large Cap, Beta, Beta: Growth | 10    | \$302B   | \$1.36B   | \$11.91B  | \$13.33B  | \$18.73B  |
| Large Cap, Beta, Beta: Value  | 11    | \$222B   | \$0.61B   | \$1.70B   | \$2.65B   | (\$6.24B) |
| Mid Cap, Beta, Beta           | 10    | \$191B   | \$0.24B   | \$1.45B   | \$6.88B   | \$9.29B   |
| Mid Cap, Beta, Beta: Growth   | 6     | \$35B    | \$0.06B   | \$0.12B   | \$0.86B   | \$0.45B   |
| Mid Cap, Beta, Beta: Value    | 6     | \$37B    | (\$0.01B) | (\$1.05B) | (\$1.65B) | (\$2.52B) |
| Small Cap, Beta, Beta         | 11    | \$197B   | \$1.57B   | \$3.53B   | \$10.82B  | \$10.40B  |
| Small Cap, Beta, Beta: Growth | 7     | \$32B    | \$0.09B   | \$0.77B   | \$1.07B   | \$1.23B   |
| Small Cap, Beta, Beta: Value  | 7     | \$47B    | \$0.06B   | (\$0.47B) | (\$0.96B) | (\$1.43B) |

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                      | \$5.75B | \$10.25B  | \$9.27B   | \$1.79B   | \$428.73B |
| QQQ    | Invesco QQQ Trust Series I                  | \$5.33B | \$8.43B   | \$12.48B  | \$4.96B   | \$219.71B |
| IWM    | iShares Russell 2000 ETF                    | \$1.66B | \$2.29B   | \$3.45B   | \$0.30B   | \$53.34B  |
| V00    | Vanguard S&P 500 ETF                        | \$1.63B | \$11.24B  | \$28.63B  | \$34.81B  | \$348.04B |
| IVV    | iShares Core S&P 500 ETF                    | \$0.90B | \$16.50B  | \$34.01B  | \$26.99B  | \$370.41B |
| VTI    | Vanguard Total Stock Market ETF             | \$0.84B | \$6.01B   | \$11.93B  | \$19.42B  | \$322.12B |
| RSP    | Invesco S&P 500 Equal Weight ETF            | \$0.65B | (\$0.85B) | \$8.42B   | \$8.21B   | \$41.00B  |
| IWF    | iShares Russell 1000 Growth ETF             | \$0.34B | \$2.86B   | \$2.65B   | \$0.07B   | \$76.81B  |
| DIA    | SPDR Dow Jones Industrial Average ETF Trust | \$0.33B | (\$0.42B) | \$0.24B   | (\$1.88B) | \$29.49B  |
| USMV   | iShares MSCI USA Min Vol Factor ETF         | \$0.31B | (\$0.18B) | (\$0.60B) | (\$2.23B) | \$28.75B  |

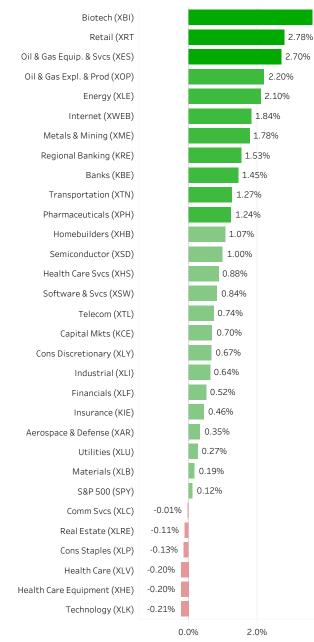
# U.S. Size & Style Flow Laggards

| Ticker | Fund   | 1 Week    | 3 Month   | 6 Month   | 1 Year    | AUM      |
|--------|--|-----------|-----------|-----------|-----------|----------|
| LCTU   | BlackRock U.S. Carbon Transition Readiness E | (\$0.17B) | (\$0.21B) | (\$0.13B) | (\$0.18B) | \$1.41B  |
| IJR    | iShares Core S&P Small Cap ETF               | (\$0.12B) | (\$0.06B) | \$1.95B   | \$2.29B   | \$66.91B |
| SDY    | SPDR S&P Dividend ETF                        | (\$0.10B) | (\$0.99B) | (\$1.60B) | (\$1.85B) | \$19.88B |
| VYM    | Vanguard High Dividend Yield Index ETF       | (\$0.09B) | (\$0.10B) | (\$0.17B) | (\$0.44B) | \$47.84B |
| FVD    | First Trust Value Line Dividend Index Fund   | (\$0.06B) | (\$0.80B) | (\$1.09B) | (\$1.40B) | \$10.56B |
| GSLC   | Goldman Sachs ActiveBeta U.S. Large Cap Eq   | (\$0.06B) | (\$0.52B) | (\$0.72B) | (\$0.99B) | \$10.91B |
| FDL    | First Trust Morningstar Dividend Leaders Ind | (\$0.06B) | (\$0.34B) | (\$0.84B) | \$0.00B   | \$3.86B  |
| OMFL   | Invesco Russell 1000 Dynamic Multifactor ETF | (\$0.05B) | \$0.32B   | \$1.18B   | \$2.53B   | \$4.83B  |
| мтим   | iShares MSCI USA Momentum Factor ETF         | (\$0.05B) | (\$0.90B) | (\$1.57B) | (\$3.83B) | \$8.22B  |
| FTCS   | First Trust Capital Strength ETF             | (\$0.05B) | (\$0.33B) | (\$0.57B) | (\$0.24B) | \$8.40B  |

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

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

3.61%



Select Sector SPDRs Technicals

| Ticker | Fund Name                                      | % From 52W<br>High | % From 52W<br>Low | % Abv/Below<br>50 SMA | % Abv/Below<br>200 SMA | RSI (14D) |
|--------|--|--------------------|-------------------|-----------------------|------------------------|-----------|
| XLC    | Communication Services Select Sector SPDR Fund | -0.01%             | 50.11%            | 4.72%                 | 11.54%                 | 66.41     |
| XLK    | Technology Select Sector SPDR Fund             | -0.21%             | 50.85%            | 8.08%                 | 13.16%                 | 72.94     |
| SPY    | SPDR S&P 500 ETF Trust                         | -1.53%             | 19.68%            | 4.17%                 | 5.77%                  | 69.52     |
| XLI    | Industrial Select Sector SPDR Fund             | -4.64%             | 9.51%             | 3.84%                 | 2.79%                  | 69.11     |
| XLF    | Financial Select Sector SPDR Fund              | -5.38%             | 13.01%            | 4.67%                 | 4.40%                  | 70.76     |
| XLY    | Consumer Discretionary Select Sector SPDR Fund | -5.55%             | 32.38%            | 3.81%                 | 5.88%                  | 63.14     |
| XLB    | Materials Select Sector SPDR Fund              | -6.36%             | 7.80%             | 2.69%                 | 0.26%                  | 62.91     |
| XLV    | Health Care Select Sector SPDR Fund            | -8.46%             | 4.15%             | -0.48%                | -1.95%                 | 52.49     |
| XLE    | Energy Select Sector SPDR Fund                 | -9.29%             | 10.58%            | -3.84%                | 0.09%                  | 45.66     |
| XLP    | Consumer Staples Select Sector SPDR Fund       | -10.34%            | 4.94%             | 0.94%                 | -4.56%                 | 56.14     |
| XLRE   | Real Estate Select Sector SPDR Fund            | -14.01%            | 11.74%            | 4.65%                 | -1.54%                 | 63.07     |
| XLU    | Utilities Select Sector SPDR Fund              | -14.28%            | 10.86%            | 2.96%                 | -3.96%                 | 60.12     |

#### Sector & Industry 1 Day Performance Leaders

| Ticker | Fund  |       |
|--------|---|-------|
| XBI    | SPDR S&P BIOTECH ETF                                | 3.61% |
| PSCE   | Invesco S&P SmallCap Energy ETF                     | 3.04% |
| XRT    | SPDR S&P Retail ETF                                 | 2.78% |
| PXI    | Invesco Dorsey Wright Energy Momentum ETF           | 2.75% |
| XES    | SPDR S&P Oil & Gas Equipment & Services ETF         | 2.70% |
| PXJ    | Invesco Oil & Gas Services ETF                      | 2.40% |
| AMLP   | Alerian MLP ETF                                     | 2.30% |
| IEO    | iShares U.S. Oil & Gas Exploration & Production ETF | 2.25% |
| FCG    | First Trust Natural Gas ETF                         | 2.24% |
| XOP    | SPDR S&P Oil & Gas Exploration & Production ETF     | 2.20% |

#### Sector & Industry 1 Day Performance Laggards

| Ticker | Fund  |        |
|--------|---|--------|
| IHI    | iShares U.S. Medical Devices ETF                    | -0.35% |
| JPRE   | JPMorgan Realty Income ETF                          | -0.32% |
| REZ    | iShares Residential and Multisector Real Estate ETF | -0.30% |
| RSPH   | Invesco S&P 500 Equal Weight Health Care ETF        | -0.30% |
| RSPR   | Invesco S&P 500 Equal Weight Real Estate ETF        | -0.22% |
| ICF    | iShares Cohen & Steers REIT ETF                     | -0.21% |
| XLK    | Technology Select Sector SPDR Fund                  | -0.21% |
| XHE    | SPDR S&P Health Care Equipment ETF                  | -0.20% |
| XLV    | Health Care Select Sector SPDR Fund                 | -0.20% |
| IYR    | iShares U.S. Real Estate ETF                        | -0.20% |

#### Sector & Industry Most Overbought

| Ticker | Fund  |       |
|--------|---|-------|
| FTEC   | Fidelity MSCI Information Technology Index ETF      | 73.00 |
| XLK    | Technology Select Sector SPDR Fund                  | 72.94 |
| VGT    | Vanguard Information Technology ETF                 | 72.54 |
| IGPT   | Invesco AI and Next Gen Software ETF                | 72.48 |
| XNTK   | SPDR NYSE Technology ETF                            | 72.30 |
| IGM    | iShares Expanded Tech Sector ETF                    | 71.54 |
| IYW    | iShares U.S. Technology ETF                         | 71.36 |
| ITB    | iShares U.S. Home Construction ETF                  | 71.33 |
| IETC   | iShares U.S. Tech Independence Focused ETF          | 71.31 |
| QTEC   | First Trust NASDAQ-100 Technology Sector Index Fund | 71.20 |

#### Sector & Industry Most Oversold

|   | Ticker | Fund  |       |
|---|--------|---|-------|
| 6 | XES    | SPDR S&P Oil & Gas Equipment & Services ETF     | 40.81 |
| 6 | IEZ    | iShares U.S. Oil Equipment & Services ETF       | 41.06 |
| 6 | PXJ    | Invesco Oil & Gas Services ETF                  | 43.42 |
| 6 | XOP    | SPDR S&P Oil & Gas Exploration & Production ETF | 44.38 |
| 6 | FCG    | First Trust Natural Gas ETF                     | 44.83 |
| 6 | PSCE   | Invesco S&P SmallCap Energy ETF                 | 44.91 |
| 6 | FTXN   | First Trust Nasdaq Oil & Gas ETF                | 45.29 |
| 6 | VDE    | Vanguard Energy ETF                             | 45.31 |
| 6 | IYE    | iShares U.S. Energy ETF                         | 45.56 |
| 6 | FENY   | Fidelity MSCI Energy Index ETF                  | 45.57 |
|   |        |   |       |

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

4.0%

# U.S. Sector Landscape

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

\$440M

500M

| Biotech                            |          | i           | 9                 |
|------------------------------------|----------|-------------|-------------------|
| Banks: Regional                    |          |             | \$223M            |
| Retail                             |          |             | \$209M            |
| Software                           |          |             | \$167M            |
| Homebuilding                       |          |             | \$66M             |
| Oil & Gas Exploration & Production |          |             | \$51M             |
| Aerospace & Defense                |          |             | \$44M             |
| Infrastructure                     |          |             | \$36M             |
| Health Care Equipment & Supplies   |          |             | \$36M             |
| Pharmaceuticals                    |          |             | \$12M             |
| BDCs                               |          |             | \$5M              |
| Construction & Engineering         |          |             | \$0M              |
| Media & Entertainment              |          |             | \$0M              |
| Midstream                          |          | \$0M        |                   |
| Health Care Providers & Services   |          | (\$1M)      |                   |
| Transportation                     |          | (\$1M)      |                   |
| Natural Gas                        |          | (\$1M)      |                   |
| Mortgage REITs                     |          | (\$2M)      |                   |
| MLPs: C-Corp                       |          | (\$3M)      |                   |
| MLPs: Note                         |          | (\$6M)      |                   |
| Banks                              |          | (\$7M)      |                   |
| Leisure & Recreation               |          | (\$7M)      |                   |
| Oil & Gas Equipment & Services     |          | (\$8M)      |                   |
| Food & Beverage                    |          | (\$17M)     |                   |
| Insurance                          |          | (\$23M)     |                   |
| Metals & Mining                    |          | (\$40M)     |                   |
| Semiconductors                     | (\$261M) |             |                   |
|                                    | -500M    | 10          |                   |
|                                    |          | 1 Week (Cus | stom SQL Query22) |

|                        | Funds | AUM    | 1 Week   | 3 Month    | 6 Month    | 1 Year     |
|------------------------|-------|--------|----------|------------|------------|------------|
| Communication Services | 7     | \$19B  | \$183M   | (\$539M)   | \$1,019M   | \$2,731M   |
| Consumer Discretionary | 12    | \$26B  | \$462M   | (\$58M)    | \$1,134M   | \$1,510M   |
| Consumer Staples       | 10    | \$26B  | (\$181M) | (\$3,067M) | (\$3,758M) | (\$1,610M) |
| Energy                 | 30    | \$71B  | (\$96M)  | \$2,174M   | (\$45M)    | (\$7,717M) |
| Financials             | 26    | \$54B  | \$1,145M | (\$4,618M) | (\$2,525M) | (\$4,131M) |
| Health Care            | 23    | \$82B  | \$622M   | (\$3,157M) | (\$4,741M) | (\$8,130M) |
| Industrial             | 13    | \$33B  | (\$390M) | (\$1,285M) | \$735M     | \$1,341M   |
| Materials              | 9     | \$12B  | (\$120M) | (\$796M)   | (\$1,879M) | (\$1,880M) |
| Multi-Sector           | 18    | \$18B  | \$174M   | (\$404M)   | \$2,120M   | \$1,915M   |
| Real Estate            | 25    | \$53B  | \$185M   | (\$313M)   | \$292M     | (\$3,235M) |
| Technology             | 23    | \$163B | \$525M   | \$4,422M   | \$3,584M   | \$2,924N   |
| Utilities              | 9     | \$21B  | (\$278M) | (\$1,387M) | (\$2,143M) | (\$1,858M) |

U.S. Sector Landscape

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

| Ticker | Fund   | 1 Week | 3 Month    | 6 Month    | 1 Year     | AUM       |
|--------|--|--------|------------|------------|------------|-----------|
| XLF    | Financial Select Sector SPDR Fund            | \$781M | (\$3,323M) | (\$774M)   | (\$1,828M) | \$30,437M |
| XBI    | SPDR S&P BIOTECH ETF                         | \$465M | \$539M     | \$663M     | (\$1,202M) | \$5,864M  |
| XLK    | Technology Select Sector SPDR Fund           | \$412M | \$1,397M   | \$1,962M   | (\$839M)   | \$54,301M |
| XLY    | Consumer Discretionary Select Sector SPDR Fu | \$261M | \$336M     | \$971M     | \$781M     | \$17,213M |
| VFH    | Vanguard Financials ETF                      | \$248M | (\$440M)   | \$296M     | (\$487M)   | \$8,330M  |
| KRE    | SPDR S&P Regional Banking ETF                | \$241M | \$48M      | (\$733M)   | \$493M     | \$2,820M  |
| XRT    | SPDR S&P Retail ETF                          | \$209M | \$230M     | \$89M      | \$82M      | \$526M    |
| XLV    | Health Care Select Sector SPDR Fund          | \$192M | (\$1,923M) | (\$2,755M) | (\$2,556M) | \$36,705M |
| IGV    | iShares Expanded Tech-Software Sector ETF    | \$168M | \$349M     | \$708M     | \$775M     | \$7,248M  |
| XLC    | Communication Services Select Sector SPDR Fu | \$146M | (\$496M)   | \$809M     | \$2,463M   | \$14,578M |

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

| Ticker | Fund                                     | 1 Week   | 3 Month    | 6 Month    | 1 Year     | AUN       |
|--------|--|----------|------------|------------|------------|-----------|
| XLI    | Industrial Select Sector SPDR Fund       | (\$405M) | (\$886M)   | \$508M     | (\$236M)   | \$14,317N |
| SOXX   | iShares Semiconductor ETF                | (\$231M) | \$253M     | \$55M      | \$416M     | \$9,399N  |
| XLU    | Utilities Select Sector SPDR Fund        | (\$229M) | (\$614M)   | (\$1,220M) | (\$795M)   | \$13,472N |
| XLE    | Energy Select Sector SPDR Fund           | (\$113M) | \$1,754M   | (\$41M)    | (\$2,323M) | \$36,752N |
| XLP    | Consumer Staples Select Sector SPDR Fund | (\$88M)  | (\$1,120M) | (\$1,547M) | (\$133M)   | \$15,525N |
| IYF    | iShares U.S. Financials ETF              | (\$54M)  | (\$55M)    | (\$70M)    | (\$293M)   | \$1,831N  |
| XLB    | Materials Select Sector SPDR Fund        | (\$48M)  | (\$157M)   | (\$197M)   | (\$121M)   | \$5,329N  |
| XME    | SPDR S&P Metals & Mining ETF             | (\$40M)  | (\$57M)    | (\$153M)   | (\$263M)   | \$1,697N  |
| VHT    | Vanguard Health Care ETF                 | (\$35M)  | (\$695M)   | (\$573M)   | (\$569M)   | \$15,647N |
| VPU    | Vanguard Utilities ETF                   | (\$33M)  | (\$303M)   | (\$128M)   | (\$255M)   | \$4,671N  |

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



# U.S. Sector Rolling 30-Day Flows







Industrial



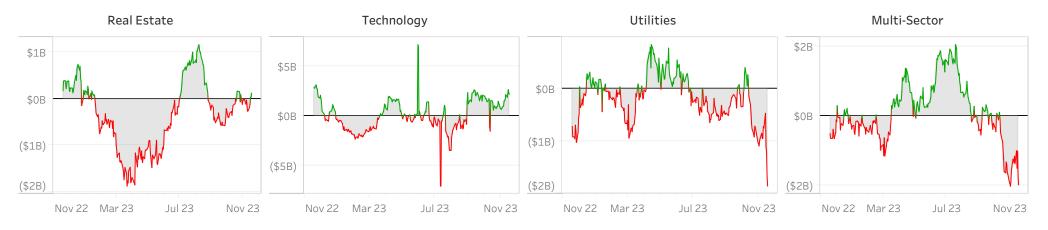
Nov 22 Mar 23

Jul 23





Materials



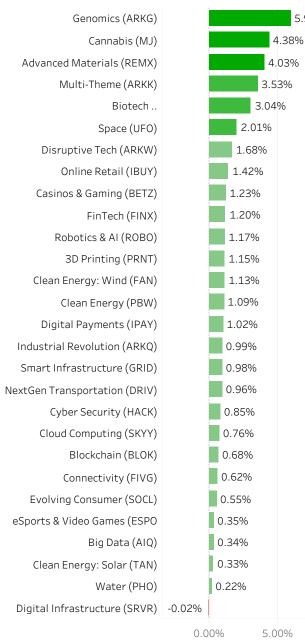
\* ETF Landscape represented using the ETF Action classification system \*\* Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify \*\*\* Flows delayed one day



# **Global Thematic Performance**

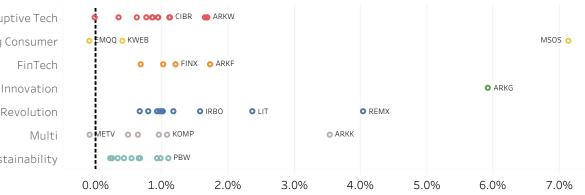
November 18, 2023

### **Global Thematic Segment 1-Day Performance**





5.92%



Global Thematic 1-Day Performance Landscape

### Global Thematic 1-Day Performance Leaders

| Ticker | Fund  |       |
|--------|---|-------|
| MJUS   | ETFMG U.S. Alternative Harvest ETF                  | 8.55% |
| MSOS   | AdvisorShares Pure US Cannabis ETF                  | 7.13% |
| ARKG   | ARK Genomic Revolution ETF                          | 5.92% |
| MJ     | ETFMG Alternative Harvest ETFMG Alternative Harvest | 4.38% |
| IDNA   | iShares Genomics Immunology and Healthcare ETF      | 4.31% |
| REMX   | VanEck Rare Earth/Strategic Metals ETF              | 4.03% |
| GNOM   | Global X Genomics & Biotechnology ETF               | 3.87% |
| ARKK   | ARK Innovation ETF                                  | 3.53% |
| SBIO   | ALPS Medical Breakthroughs ETF                      | 3.04% |
| LIT    | Global X Lithium & Battery Tech ETF                 | 2.36% |

#### Global Thematic 1-Day Performance Laggards

| Ticker | Fund   |        |
|--------|--|--------|
| EMQQ   | EMQQ The Emerging Markets Internet & Ecommerce E | -0.10% |
| METV   | Roundhill Ball Metaverse ETF                     | -0.09% |
| SRVR   | Pacer Data & Infrastructure Real Estate ETF      | -0.02% |
| HERO   | Global X Video Games & Esports ETF               | 0.05%  |
| MILN   | Global X Millennial Consumer ETF                 | 0.09%  |
| PHO    | Invesco Water Resources ETF                      | 0.22%  |
| SAMT   | Strategas Macro Thematic Opportunities ETF       | 0.24%  |
| FIW    | First Trust Water ETF                            | 0.24%  |
| GBUY   | Goldman Sachs Future Consumer Equity ETF         | 0.25%  |
| TAN    | Invesco Solar ETF                                | 0.33%  |
|        |  |        |

#### Thematic Most Overbought

|   | Ticker | Fund  |       |
|---|--------|---|-------|
| ) | PIO    | Invesco Global Water ETF                          | 73.15 |
| ) | AIQ    | Global X Artificial Intelligence & Technology ETF | 71.67 |
| ) | NXTG   | First Trust Indxx NextG ETF                       | 71.28 |
| ) | BOTZ   | Global X Robotics & Artificial Intelligence ETF   | 70.57 |
| ) | TECB   | iShares U.S. Tech Breakthrough Multisector ETF    | 70.39 |
| ) | CGW    | Invesco S&P Global Water Index ETF                | 70.12 |
| ) | METV   | Roundhill Ball Metaverse ETF                      | 70.09 |
| ) | ARKF   | ARK Fintech Innovation ETF                        | 70.03 |
| ) | PHO    | Invesco Water Resources ETF                       | 69.31 |
| ) | AWAY   | ETFMG Travel Tech ETF                             | 69.22 |
|   |        |   |       |

#### Thematic Most Oversold

| Ticker | Fund   |   |
|--------|--|---|
| ACES   | ALPS Clean Energy ETF  | 46.64   |
| LIT    | Global X Lithium & Battery Tech ETF                                | 48.21   |
| REMX   | VanEck Rare Earth/Strategic Metals ETF                             | 48.48   |
| QCLN   | First Trust Nasdaq Clean Edge Green Energy Index Fund              | 48.49   |
| KARS   | KraneShares Electric Vehicles & Future Mobility Index ETF          | 48.55   |
| PBW    | Invesco WilderHill Clean Energy ETF                                | 48.68   |
| KGRN   | KraneShares MSCI China Clean Technology Index ETF                  | 48.70   |
| BATT   | Amplify Lithium & Battery Technology ETF                           | 49.28   |
| CTEC   | Global X CleanTech ETF   | 50.44   |
| MJ     | ETFMG Alternative Harvest ETFMG Alternative Harvest                | 50.47   |
|        | ACES<br>LIT<br>REMX<br>QCLN<br>KARS<br>PBW<br>KGRN<br>BATT<br>CTEC | ACES ALPS Clean Energy ETF   LIT Global X Lithium & Battery Tech ETF   REMX VanEck Rare Earth/Strategic Metals ETF   QCLN First Trust Nasdaq Clean Edge Green Energy Index Fund   KARS KraneShares Electric Vehicles & Future Mobility Index ETF   PBW Invesco WilderHill Clean Energy ETF   KGRN KraneShares MSCI China Clean Technology Index ETF   BATT Amplify Lithium & Battery Technology ETF   CTEC Global X CleanTech ETF |

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



# **Global Thematic Flows**

# Thematic 1 Week Flow Leaders

| Ticker | Fund   |        |
|--------|--|--------|
| ARKK   | ARK Innovation ETF   | \$324M |
| KWEB   | KraneShares CSI China Internet ETF                           | \$161M |
| TAN    | Invesco Solar ETF  | \$56M  |
| ARKG   | ARK Genomic Revolution ETF                                   | \$32M  |
| AIQ    | Global X Artificial Intelligence & Technology ETF            | \$15M  |
| TMAT   | Main Thematic Innovation ETF                                 | \$15M  |
| IRBO   | iShares Robotics and Artificial Intelligence Multisector ETF | \$13M  |
| FIW    | First Trust Water ETF  | \$8M   |
| FMIL   | Fidelity New Millennium ETF                                  | \$7M   |
| IZRL   | ARK Israel Innovative Technology ETF                         | \$6M   |

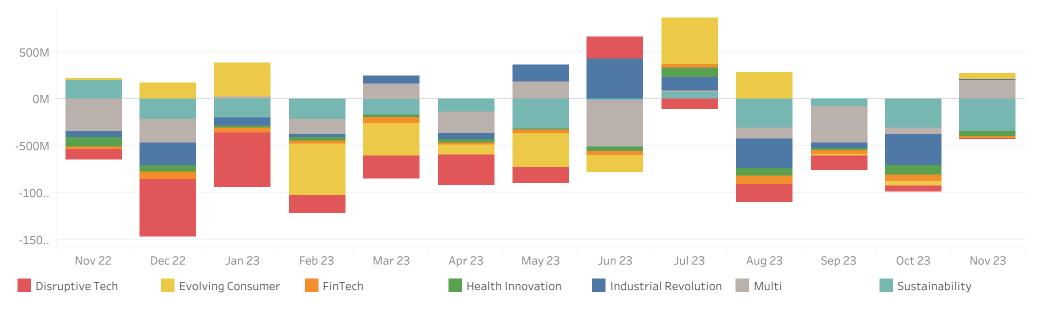
| Segment               | Funds | AUM   | 1 Week  | 3 Month    | 6 Month    | 1 Year     |
|-----------------------|-------|-------|---------|------------|------------|------------|
| Disruptive Tech       | 34    | \$16B | (\$81M) | (\$274M)   | (\$325M)   | (\$2,513M) |
| Evolving Consumer     | 37    | \$9B  | \$65M   | (\$46M)    | \$515M     | (\$230M)   |
| FinTech               | 17    | \$2B  | (\$25M) | (\$148M)   | (\$208M)   | (\$526M)   |
| Health Innovation     | 18    | \$2B  | (\$44M) | (\$173M)   | (\$256M)   | (\$544M)   |
| Industrial Revolution | 30    | \$10B | (\$12M) | (\$432M)   | \$91M      | (\$318M)   |
| Multi                 | 35    | \$14B | \$229M  | (\$82M)    | (\$757M)   | (\$1,496M) |
| Sustainability        | 40    | \$12B | (\$60M) | (\$795M)   | (\$1,115M) | (\$2,068M) |
| Grand Total           | 211   | \$66B | \$72M   | (\$1,951M) | (\$2,055M) | (\$7,695M) |

**Thematic Landscape Assets & Flows** 

#### Thematic 1 Week Flow Laggards

#### Ticker Fund GTEK Goldman Sachs Future Tech Leaders Equity ETF (\$95M) (\$91M) GBUY Goldman Sachs Future Consumer Equity ETF GDOC Goldman Sachs Future Health Care Equity ETF (\$74M) First Trust Nasdaq Clean Edge Smart GRID Infrastructure Index (\$69M) GRID (\$35M) BUG Global X Cybersecurity ETF Global X Cloud Computing ETF (\$18M) CLOU iShares Global Clean Energy ETF ICLN (\$16M) REMX VanEck Rare Earth/Strategic Metals ETF (\$12M) HACK ETFMG Prime Cyber Security ETFMG Prime Cyber Security Fund (\$11M) CIBR First Trust NASDAQ Cybersecurity ETF (\$9M)

Thematic Monthly Flows



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

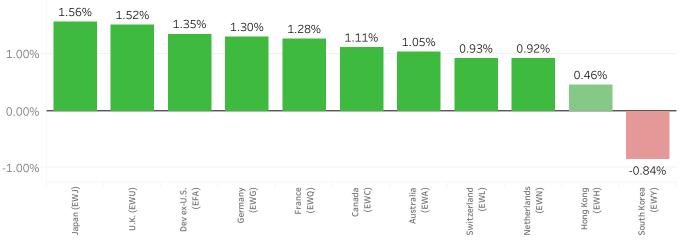


November 18, 2023



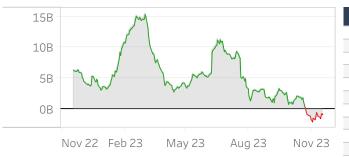
Developed ex-U.S. (EFA)





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

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

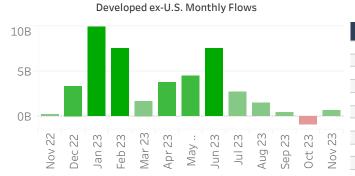


Developed ex-U.S. 1-Day Performance Leaders

| Ticker | Fund   |       |
|--------|--|-------|
| EWJV   | iShares MSCI Japan Value ETF                         | 2.40% |
| FYLD   | Cambria Foreign Shareholder Yield ETF                | 2.26% |
| NORW   | Global X MSCI Norway ETF                             | 2.11% |
| DFJ    | WisdomTree Japan SmallCap Dividend Fund              | 2.00% |
| DFE    | WisdomTree Europe SmallCap Dividend Fund             | 1.99% |
| EWD    | iShares MSCI Sweden ETF                              | 1.96% |
| IVAL   | Alpha Architect International Quantitative Value ETF | 1.91% |
| EDEN   | iShares MSCI Denmark ETF                             | 1.88% |
| IEUS   | iShares MSCI Europe Small-Cap ETF                    | 1.86% |
| FEP    | First Trust Europe AlphaDEX Fund                     | 1.84% |
|        |  |       |

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

|          | Ticker | Fund                                      |       |
|----------|--------|---|-------|
|          | EWG    | iShares MSCI Germany ETF                  | 77.50 |
| <b>)</b> | BKCI   | BNY Mellon Concentrated International ETF | 76.99 |
|          | EWP    | iShares MSCI Spain ETF                    | 76.57 |
| <b>)</b> | EWN    | iShares MSCI Netherlands ETF              | 76.23 |
| )        | DAX    | Global X DAX Germany ETF                  | 75.79 |
| <b>)</b> | FEZ    | SPDR EURO STOXX 50 ETF                    | 75.78 |
| )        | EZU    | iShares MSCI Eurozone ETF                 | 75.33 |
|          | EWO    | iShares MSCI Austria ETF                  | 73.82 |
|          | EFG    | iShares MSCI EAFE Growth ETF              | 73.28 |
| •        | HEZU   | iShares Currency Hedged MSCI Eurozone ETF | 73.03 |



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

| Ticker | Fund                                       |        |
|--------|--|--------|
| EWY    | iShares MSCI South Korea ETF               | -0.84% |
| FLKR   | Franklin FTSE South Korea ETF              | -0.70% |
| AIA    | iShares Asia 50 ETF                        | 0.09%  |
| MINV   | Matthews Asia Innovators Active ETF        | 0.15%  |
| AAXJ   | iShares MSCI All Country Asia ex Japan ETF | 0.17%  |
| ENZL   | iShares MSCI New Zealand ETF               | 0.18%  |
| ток    | iShares MSCI Kokusai ETF                   | 0.46%  |
| EWH    | iShares MSCI Hong Kong ETF                 | 0.46%  |
| EWO    | iShares MSCI Austria ETF                   | 0.62%  |
| EWS    | iShares MSCI Singapore ETF                 | 0.66%  |
|        |  |        |

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

|   | Ticker | Fund   |       |
|---|--------|--|-------|
| 6 | ENZL   | iShares MSCI New Zealand ETF                 | 54.65 |
| 6 | EWS    | iShares MSCI Singapore ETF                   | 54.94 |
| 6 | EWH    | iShares MSCI Hong Kong ETF                   | 56.76 |
| 6 | DXJS   | WisdomTree Japan Hedged SmallCap Equity Fund | 57.51 |
| 6 | NORW   | Global X MSCI Norway ETF                     | 57.59 |
| 6 | SCJ    | iShares MSCI Japan Small-Cap ETF             | 57.67 |
| 6 | DFJ    | WisdomTree Japan SmallCap Dividend Fund      | 57.81 |
| 6 | FJP    | First Trust Japan AlphaDEX Fund              | 58.40 |
| 6 | EWJV   | iShares MSCI Japan Value ETF                 | 59.10 |
| 6 | MINV   | Matthews Asia Innovators Active ETF          | 59.51 |
|   |        |  |       |

\* 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 Markets Performance**

November 18, 2023

Emerging (EEM)





Emerging 1-Day Performance Top 10 Countries

Emerging 30-Day Rolling Flows



**Emerging Monthly Flows** 

Apr 23

May 23 Jun 23

Feb 23 Mar 23 Jul 23 Aug 23 Sep 23 Oct 23 Nov 23

5B

0B

Nov 22

Dec 22 Jan 23

## Emerging 1-Day Performance Leaders

| Ticker | Fund   |       |
|--------|--|-------|
| TUR    | iShares MSCI Turkey ETF                              | 1.56% |
| MEM    | Matthews Emerging Markets Equity Active ETF          | 1.09% |
| EPU    | iShares MSCI Peru and Global Exposure ETF            | 1.05% |
| ASHR   | Xtrackers Harvest CSI 300 China A-Shares ETF         | 1.04% |
| CNYA   | iShares MSCI China A ETF                             | 1.03% |
| QAT    | iShares MSCI Qatar ETF                               | 1.03% |
| КВА    | KraneShares Bosera MSCI China A 50 Connect Index ETF | 0.97% |
| RAYC   | Rayliant Quantamental China Equity ETF               | 0.95% |
| FLTW   | Franklin FTSE Taiwan ETF                             | 0.90% |
| EPHE   | iShares MSCI Philippines ETF                         | 0.89% |

#### Emerging 1-Day Performance Laggards

| Ticker | Fund   |        |
|--------|--|--------|
| EWZS   | iShares MSCI Brazil Small-Cap ETF                  | -0.70% |
| FLBR   | Franklin FTSE Brazil ETF                           | -0.57% |
| EWZ    | iShares MSCI Brazil ETF                            | -0.53% |
| HEEM   | iShares Currency Hedged MSCI Emerging Markets ETF  | -0.41% |
| EWM    | iShares MSCI Malaysia ETF                          | -0.37% |
| FLLA   | Franklin FTSE Latin America ETF                    | -0.16% |
| DGRE   | WisdomTree Emerging Markets Quality Dividend Growt | -0.13% |
| NUEM   | Nuveen ESG Emerging Markets Equity ETF             | -0.11% |
| FEM    | First Trust Emerging Markets AlphaDEX Fund         | -0.05% |
| EEMA   | iShares MSCI Emerging Markets Asia ETF             | -0.05% |

# Emerging Most Overbought

| Ticker | Fund                             |       |
|--------|----------------------------------|-------|
| EPOL   | iShares MSCI Poland ETF          | 72.13 |
| FLTW   | Franklin FTSE Taiwan ETF         | 72.10 |
| EWT    | iShares MSCI Taiwan ETF          | 71.63 |
| FLLA   | Franklin FTSE Latin America ETF  | 71.35 |
| GLIN   | VanEck India Growth Leaders ETF  | 71.13 |
| FRDM   | Freedom 100 Emerging Markets ETF | 70.72 |
| ILF    | iShares Latin America 40 ETF     | 70.44 |
| EWW    | iShares MSCI Mexico ETF          | 69.73 |
| FLBR   | Franklin FTSE Brazil ETF         | 69.35 |
| EWZ    | iShares MSCI Brazil ETF          | 69.07 |

### **Emerging Most Oversold**

| Ticker | Fund   |       |
|--------|--|-------|
| RAYC   | Rayliant Quantamental China Equity ETF           | 46.45 |
| KBA    | KraneShares Bosera MSCI China A 50 Connect Index | 48.53 |
| TUR    | iShares MSCI Turkey ETF                          | 49.19 |
| FXI    | iShares China Large-Cap ETF                      | 49.54 |
| CXSE   | WisdomTree China ex-State-Owned Enterprises Fund | 49.58 |
| ASHR   | Xtrackers Harvest CSI 300 China A-Shares ETF     | 50.83 |
| VNM    | VanEck Vietnam ETF                               | 51.38 |
| PGJ    | Invesco Golden Dragon China ETF                  | 51.57 |
| FLCH   | Franklin FTSE China ETF                          | 51.61 |
| MCHI   | iShares MSCI China ETF                           | 51.86 |

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



IEF

TIP

MUB

MBB

EMB

LEMB

Municipal Bonds

Dollar Denominated EM Bonds

Local Currency EM Bond

MBS

# Fixed Income, Commodities & Currencies

# November 18, 2023

#### Fixed Income (AGG)



0.07%

0.32%

0.32%

-0.03%

3.26%

4.14%

4.66%

4.35%





#### **Fixed Income Performance Commodities Performance Currencies Performance** Ticker Name 1 Month YTD Ticker Name 1 Day 1 Month YTD Ticker Name 1 Month 1 Day 1 Day 0.38% -2.82% DJP Broad Commodities -6.91% 0.20% 3.33% 0.82% AGG U.S. Aggregate -0.54% -1.71% 5.36% Long Dollar UUP DBE Energy 2.70% -7.92% -6.09% -0.07% 1.01% 2.56% SHY 1-3 Year Treasury Bonds WTI Crude Oil 3.97% -10.22% 0.91% US0 7-10 Year Treasury Bonds 0.06% 3.31% -1.06% 0.54% 2.55% 2.00% UDN Short Dollar BNO Brent Crude Oil 3.86% -9.37% 0.88% 5.97% 20+ Year Treasury Bonds 0.47% -7.00% UNG -3.30% -14.21% -56.31% TLT Natural Gas 3.90% -4.11% UGA Gasoline 3.45% 0.58% 3.28% 3.35% FXE Euro 2.02% 0.64% **TIPS Bonds** 0.11% DBP Precious Metals -0.02% 3.09% 5.71% -0.04% 0.52% 5.62% FLOT Floating Rate Bonds -0.01% GLD Gold 3.02% 8.27% FXB British Pound Sterling 0.41% 2.51% 5.70% 0.29% 4.90% 2.46% LQD Investment Grade Corporate SLV Silver -0.05% 3.97% -1.23% abrdn Physical Platin. PPLT 0.45% 0.22% -16.37% HYG High Yield Corporate 0.23% 3.84% 6.74% FXF 0.38% 1.63% 4.10% Swiss Franc PALL abrdn Physical Palla. 1.32% -7.51% -41.09% 10.26% 0.10% 0.91% BKLN Senior Loan 0.05% DBB **Base Metals** 3.66% -3.96% 0.08% 5.50% 4.31% PFF Preferred & Income Securities 0.70% 0.03% FXY -12.78% Japanese Yen

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

Copper

Corn

Agriculture

Soybeans

Wheat

Sugar

CPER

DBA

CORN

SOYB

WEAT

CANE

1.58%

-0.09%

3.76%

3.57%

1.26%

-0.18%

-0.90%

-0.78%

-0.54%

-0.05%

4.91%

1.01%

-2.26%

2.37%

-3.30%

-0.79%

0.87%

9.58%

-18.05%

-1.33%

-30.20%

58.34%

FXC

FXA

Canadian Dollar

Australian Dollar

-0.28%

2.46%

0.59%

-3.42%

0.34%

0.75%

YTD

# **Definitions & Disclosures**

### Disclaimer of Warranties

Except for the express warranties set forth in the terms of service, all services, including all ETF Action materials, are provided on an "as is," "where is" basis, and ETF Action and its licensors disclaim all representations or warranties, express or implied as to the services. ETF Action and its licensors specifically disclaim all implied warranties of merchantability, fitness for a particular purpose, title and non-infringement, and all warranties arising from course of dealing, usage or trade practice. Without limiting the foregoing, ETF Action and its licensors make no warranty of any kind that the services or ETF Action materials, or any products or results of the use thereof, will meet customer's or any other person's requirements, operate without interruption, achieve any intended result, be compatible or work with any software, system or other services, or be secure, accurate, complete, timely, free of harmful code or error free. All third-party materials are provided "as is" and any representation or warranty of or concerning any third-party materials is strictly between customer and the third-party owner or distributor of the third-party materials.

### Additional Disclaimers

The services are not intended and should not be construed as financial or investment advice, a recommendation or promotion. Neither ETF Action nor its licensors shall be responsible for investment decisions, damages, or other losses *resulting from use of the services*. *Past performance* does not guarantee future performance. Neither ETF Action nor its licensors shall be considered an "expert" under the securities act of 1933. Neither ETF Action nor its licensors warrant that the services comply with the requirements of the NASD or any similar organization or with the securities laws of any jurisdiction. Any information contained in in the services should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Distribution prohibited without prior permission. Full terms of service, including terms of use, copyrights, and disclaimers are available at <a href="https://www.etfaction.com/terms.">https://www.etfaction.com/terms.</a>

© Copyright ETF Action, Inc. All Rights Reserved.

## Data Reliability and Definitions

ETF Action, LLC believes the information herein to be accurate (at time of publication) and was obtained from reliable sources, but makes no guarantees with respect to its accuracy. Calculations of fundamental data are based on weighted averages of reported results and consensus estimates of current ETF constituents. Valuation data (price/earnings, price/sales, price/cash flow, price/book value) are calculated using per share data divided by current NAV of corresponding ETF. Performance, risk and technical data (moving averages, relative performance, RSI) calculated for specified periods using ETF market price which may differ from net asset value (NAV). ETF Action Sector Beta Composites represent ETFs that meet stringent criteria surrounding index methodology, liquidity, assets under management, and management fee.

Source Data & ETF Issuer Information ..

ETF Action is an independent technology and research firm focused on helping advisors build better portfolios, create engaging experiences with their clients, and navigate the vast ETF landscape.

Contact us at:

team@etfaction.com www.etfaction.com