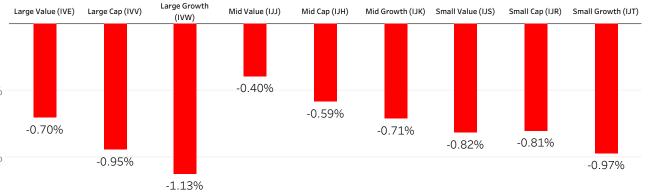
# U.S. Size & Style Performance

# September 20, 2023

# 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



Size & Style 1-Day Performance Leaders

Ticker	Fund	
SPLV	Invesco S&P 500 Low Volatility ETF	0.31%
XMLV	Invesco S&P MidCap Low Volatility ETF	0.20%
SIXL	ETC 6 Meridian Low Beta Equity ETF	0.17%
SPHD	Invesco S&P 500 High Dividend Low Volatility ETF	0.07%
LGLV	SPDR SSGA US Large Cap Low Volatility Index ETF	0.06%
DVOL	First Trust Dorsey Wright Momentum & Low Volatility E	0.05%
TMFS	Motley Fool Small-Cap Growth ETF	0.05%
USMV	iShares MSCI USA Min Vol Factor ETF	0.05%
SPC	CrossingBridge Pre-Merger SPAC ETF	0.05%
HUSV	First Trust Horizon Managed Volatility Domestic ETF	-0.01%

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

Ticker	Fund	
QQH	HCM Defender 100 Index ETF	-2.09%
MGK	Vanguard Mega Cap Growth ETF	-1.62%
ONEQ	Fidelity Nasdaq Composite Index ETF	-1.58%
DWAS	Invesco Dorsey Wright SmallCap Momentum ETF	-1.53%
FPX	First Trust US Equity Opportunities ETF	-1.52%
VUG	Vanguard Growth ETF	-1.52%
BUZZ	VanEck Social Sentiment ETF	-1.51%
SCHG	Schwab U.S. Large-Cap Growth ETF	-1.51%
WINN	Harbor Long-Term Growers ETF	-1.46%
QQQ	Invesco QQQ Trust Series I	-1.44%

200 Day Moving Average

#### Size & Style Most Overbought

Ticker	Fund	
SPC	CrossingBridge Pre-Merger SPAC ETF	62.36
ABEQ	Absolute Select Value ETF	55.11
USMV	iShares MSCI USA Min Vol Factor ETF	53.80
HDV	iShares Core High Dividend ETF	51.24
FTCS	First Trust Capital Strength ETF	50.02
SPLV	Invesco S&P 500 Low Volatility ETF	49.81
USMF	WisdomTree U.S. Multifactor Fund	49.53
DVOL	First Trust Dorsey Wright Momentum & Low Volatility ETF	49.21
FDL	First Trust Morningstar Dividend Leaders Index Fund	48.86
DIVZ	TrueShares Low Volatility Equity Income ETF	48.71

#### Size & Style Most Oversold

	Ticker	Fund	
%	QQQN	VictoryShares Nasdaq Next 50 ETF	28.97
%	JSML	Janus Henderson Small Cap Growth Alpha ETF	29.52
%	RZG	Invesco S&P Smallcap 600 Pure Growth ETF	30.36
%	IWC	iShares Micro-Cap ETF	30.48
%	FFTY	Innovator IBD 50 ETF	30.89
%	BBSC	JPMorgan BetaBuilders U.S. Small Cap Equity ETF	31.29
%	FYC	First Trust Small Cap Growth AlphaDEX Fund	31.73
%	QQQJ	Invesco NASDAQ Next Gen 100 ETF	31.75
%	IWO	iShares Russell 2000 Growth ETF	31.88
%	VTWG	Vanguard Russell 2000 Growth ETF	32.33

# 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	\$1,461B	\$0.49B	\$40.15B	\$58.88B	\$75.18B
Large Cap, Beta, Beta: Growth	10	\$282B	(\$1.65B)	\$2.08B	\$5.76B	\$16.22B
Large Cap, Beta, Beta: Value	11	\$224B	(\$0.35B)	\$1.30B	(\$5.83B)	(\$4.08B)
Mid Cap, Beta, Beta	10	\$195B	(\$2.26B)	\$6.06B	\$5.94B	\$12.84B
Mid Cap, Beta, Beta: Growth	6	\$35B	(\$0.12B)	\$0.22B	\$0.82B	\$0.56B
Mid Cap, Beta, Beta: Value	6	\$38B	(\$0.82B)	(\$0.73B)	(\$1.95B)	(\$1.20B)
Small Cap, Beta, Beta	11	\$197B	(\$1.72B)	\$1.67B	\$3.64B	\$9.76B
Small Cap, Beta, Beta: Growth	7	\$32B	(\$0.45B)	\$0.14B	\$0.35B	\$0.98B
Small Cap, Beta, Beta: Value	7	\$48B	(\$0.53B)	(\$0.41B)	(\$1.89B)	(\$0.24B)

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	\$1.07B	(\$3.61B)	(\$1.15B)	\$6.18B	\$410.45B
IWM	iShares Russell 2000 ETF	\$0.41B	(\$1.63B)	(\$1.58B)	(\$0.84B)	\$51.44B
IWD	iShares Russell 1000 Value ETF	\$0.32B	(\$0.40B)	(\$2.08B)	(\$3.92B)	\$50.74B
IVV	iShares Core S&P 500 ETF	\$0.30B	\$17.57B	\$20.75B	\$19.84B	\$352.93B
RSP	Invesco S&P 500 Equal Weight ETF	\$0.29B	\$4.50B	\$7.11B	\$9.78B	\$41.55B
IWF	iShares Russell 1000 Growth ETF	\$0.18B	(\$0.87B)	(\$0.53B)	(\$1.14B)	\$70.98B
JEPQ	J.P. Morgan Nasdaq Equity Premium Income	\$0.17B	\$2.01B	\$3.34B	\$4.84B	\$5.54B
DIA	SPDR Dow Jones Industrial Average ETF Trust	\$0.15B	(\$0.28B)	\$0.08B	(\$0.75B)	\$29.40B
IJH	iShares Core S&P Mid-Cap ETF	\$0.14B	\$4.90B	\$4.47B	\$8.37B	\$72.63B
IJR	iShares Core S&P Small Cap ETF	\$0.13B	\$1.35B	\$1.40B	\$2.94B	\$68.19B

# U.S. Size & Style Flow Laggards

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
ПСКЕГ	Fulld					-
VTI	Vanguard Total Stock Market ETF	(\$2.90B)	\$5.35B	\$10.23B	\$21.10B	\$314.68B
VO	Vanguard Mid-Cap ETF	(\$1.88B)	\$0.35B	\$0.66B	\$2.21B	\$53.80B
MOAT	VanEck Morningstar Wide Moat ETF	(\$1.82B)	\$1.60B	\$2.87B	\$3.13B	\$10.84B
VUG	Vanguard Growth ETF	(\$1.68B)	(\$0.56B)	\$0.04B	\$3.83B	\$92.60B
VXF	Vanguard Extended Market ETF	(\$1.35B)	\$0.23B	\$0.68B	\$1.19B	\$15.39B
SCHA	Schwab U.S. Small-Cap ETF	(\$1.23B)	\$0.09B	\$0.01B	\$0.24B	\$13.94B
VB	Vanguard Small-Cap ETF	(\$0.98B)	\$0.78B	\$0.57B	\$2.26B	\$44.79B
VOE	Vanguard Mid-Cap Value ETF	(\$0.84B)	(\$0.52B)	(\$0.53B)	(\$0.13B)	\$15.62B
VTV	Vanguard Value ETF	(\$0.73B)	\$0.62B	(\$3.31B)	(\$2.90B)	\$101.59B
QQQ	Invesco QQQ Trust Series I	(\$0.61B)	\$7.08B	\$5.44B	\$1.65B	\$205.12B
	Vanguard Value ETF	(\$0.73B)	\$0.62B	(\$3.31B)	(\$2.90B)	

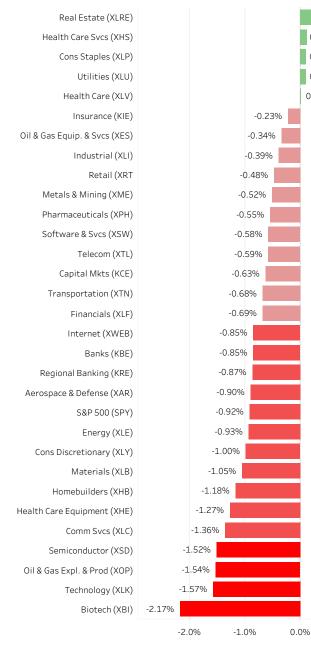
### S&P Sector & Industry 1 Day Performance

0.19%

0.11%

0.10%

0.09% 0.01%



Ticker	Fund Name	% From 52W High	% From 52W Low	% Abv/Below 50 SMA	% Abv/Below 200 SMA	RSI (14D)
XLC	Communication Services Select Sector SPDR Fund	-3.33%	46.49%	-0.75%	11.50%	45.93
XLE	Energy Select Sector SPDR Fund	-3.91%	18.03%	2.75%	6.73%	51.72
SPY	SPDR S&P 500 ETF Trust	-4.18%	23.02%	-1.99%	4.79%	39.70
XLY	Consumer Discretionary Select Sector SPDR Fund	-5.58%	32.34%	-1.73%	8.86%	43.96
XLV	Health Care Select Sector SPDR Fund	-6.09%	7.98%	-1.47%	-0.40%	40.96
XLI	Industrial Select Sector SPDR Fund	-6.24%	22.54%	-3.66%	1.26%	33.73
XLB	Materials Select Sector SPDR Fund	-6.60%	17.42%	-3.24%	-0.94%	36.33
XLF	Financial Select Sector SPDR Fund	-6.78%	13.87%	-0.55%	1.53%	49.05
XLK	Technology Select Sector SPDR Fund	-7.58%	42.93%	-3.47%	8.53%	38.06
XLP	Consumer Staples Select Sector SPDR Fund	-7.82%	7.43%	-2.90%	-3.49%	39.70
XLU	Utilities Select Sector SPDR Fund	-11.82%	4.16%	-0.90%	-4.34%	51.72
XLRE	Real Estate Select Sector SPDR Fund	-13.79%	6.78%	-3.18%	-3.92%	39.91

Select Sector SPDRs Technicals

#### Sector & Industry 1 Day Performance Leaders

Ticker	Fund	
IHF	iShares U.S. Healthcare Providers ETF	0.90%
AMLP	Alerian MLP ETF	0.62%
JPRE	JPMorgan Realty Income ETF	0.56%
REZ	iShares Residential and Multisector Real Estate E	0.54%
INDS	Pacer Industrial Real Estate ETF	0.52%
MLPA	Global X MLP ETF	0.42%
FTXG	First Trust Nasdaq Food & Beverage ETF	0.40%
PPTY	US Diversified Real Estate ETF	0.38%
RSPR	Invesco S&P 500 Equal Weight Real Estate ETF	0.33%
EMLP	First Trust North American Energy Infrastructure	0.29%

#### Sector & Industry 1 Day Performance Laggards

Ticker	Fund	
XBI	SPDR S&P BIOTECH ETF	-2.17%
PTH	Invesco Dorsey Wright Healthcare Momentum ETF	-2.04%
PSI	Invesco Semiconductors ETF	-1.91%
PTF	Invesco Dorsey Wright Technology Momentum ETF	-1.88%
PNQI	Invesco NASDAQ Internet ETF	-1.73%
IYW	iShares U.S. Technology ETF	-1.70%
FCG	First Trust Natural Gas ETF	-1.69%
FTXL	First Trust Nasdaq Semiconductor ETF	-1.67%
SOXX	iShares Semiconductor ETF	-1.64%
SOXQ	Invesco PHLX Semiconductor ETF	-1.62%

#### Sector & Industry Most Overbought

Ticker	Fund	
IAK	iShares U.S. Insurance ETF	69.86
AMLP	Alerian MLP ETF	67.94
KBWP	Invesco KBW Property & Casualty Insurance ETF	66.81
MLPA	Global X MLP ETF	66.67
KIE	SPDR S&P Insurance ETF	65.72
BIZD	VanEck BDC Income ETF	64.95
EMLP	First Trust North American Energy Infrastructure Fund	59.47
MLPX	Global X MLP & Energy Infrastructure ETF	56.29
IDU	iShares U.S. Utilities ETF	56.05
ENFR	Alerian Energy Infrastructure ETF	55.72

#### Sector & Industry Most Oversold

	Ticker	Fund	
%	XHS	SPDR S&P Health Care Services ETF	23.96
%	PSCH	Invesco S&P SmallCap Health Care ETF	24.52
%	XHE	SPDR S&P Health Care Equipment ETF	26.11
%	XBI	SPDR S&P BIOTECH ETF	26.79
%	PTH	Invesco Dorsey Wright Healthcare Momentum ETF	28.96
%	ITA	iShares U.S. Aerospace & Defense ETF	29.34
%	XAR	SPDR S&P Aerospace & Defense ETF	29.87
%	IHI	iShares U.S. Medical Devices ETF	30.36
%	XTN	SPDR S&P Transportation ETF	30.48
%	XPH	SPDR S&P Pharmaceuticals ETF	31.33

# U.S. Sector Landscape

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

\$236M

Banks: Regional	\$2
Retail	\$92M
Oil & Gas Exploration & Production	\$87M
Metals & Mining	\$83M
Software	\$51M
Insurance	\$34M
Oil & Gas Equipment & Services	\$34M
MLPs: C-Corp	\$28M
BDCs	\$21M
Infrastructure	\$10M
Natural Gas	\$8M
MLPs: Note	\$8M
Mortgage REITs	\$3M
Construction & Engineering	\$0M
Media & Entertainment	\$0M
Pharmaceuticals	(\$1M)
Midstream	(\$4M)
Leisure & Recreation	(\$7M)
Health Care Providers & Services	(\$12M)
Food & Beverage	(\$16M)
Health Care Equipment & Supplies	(\$28M)
Transportation	(\$37M)
Homebuilding	(\$51M)
Biotech	(\$91M)
Semiconductors	(\$162M)
Aerospace & Defense	(\$203M)
Banks	(\$372M)
	-600M -400M -200M 0M 200M
	1 Week (Custom SQL Query22)

	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Communication Services	7	\$18B	(\$71M)	\$995M	\$2,826M	\$2,699M
Consumer Discretionary	12	\$28B	\$427M	\$1,786M	\$3,540M	\$2,833M
Consumer Staples	10	\$28B	\$251M	(\$1,035M)	(\$268M)	\$697M
Energy	31	\$75B	\$370M	\$1,862M	(\$4,836M)	(\$6,809M)
Financials	26	\$57B	(\$1,125M)	(\$1,584M)	(\$1,161M)	(\$134M)
Health Care	23	\$87B	(\$17M)	(\$2,029M)	(\$2,801M)	(\$3,465M)
Industrial	13	\$34B	(\$106M)	\$964M	\$744M	\$2,615M
Materials	9	\$12B	\$155M	(\$527M)	(\$1,749M)	(\$1,623M)
Multi-Sector	18	\$19B	(\$15M)	\$1,378M	\$2,755M	\$2,171M
Real Estate	25	\$54B	(\$220M)	\$265M	(\$1,098M)	(\$4,020M)
Technology	23	\$149B	(\$281M)	\$332M	\$1,289M	\$3,088M
Utilities	9	\$23B	(\$42M)	(\$780M)	(\$467M)	(\$1,340M)

U.S. Sector Landscape

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

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
XLY	Consumer Discretionary Select Sector SPDR Fu	\$352M	\$1,287M	\$2,340M	\$1,599M	\$18,685M
XLP	Consumer Staples Select Sector SPDR Fund	\$284M	(\$19M)	\$677M	\$1,368M	\$16,981M
KRE	SPDR S&P Regional Banking ETF	\$238M	(\$328M)	\$7M	\$633M	\$2,873M
XLE	Energy Select Sector SPDR Fund	\$229M	\$937M	(\$2,279M)	(\$2,445M)	\$39,007M
XLV	Health Care Select Sector SPDR Fund	\$159M	(\$1,371M)	(\$145M)	(\$97M)	\$39,287M
XLI	Industrial Select Sector SPDR Fund	\$147M	\$484M	\$540M	\$567M	\$14,980M
XRT	SPDR S&P Retail ETF	\$92M	\$97M	(\$76M)	\$136M	\$418M
XME	SPDR S&P Metals & Mining ETF	\$83M	(\$138M)	(\$456M)	(\$94M)	\$1,812M
IEO	iShares U.S. Oil & Gas Exploration & Production	\$81M	\$177M	(\$74M)	(\$107M)	\$901M
IGV	iShares Expanded Tech-Software Sector ETF	\$53M	(\$5M)	\$323M	\$1,156M	\$6,516M

# U.S. Sector & Industry Flow Laggards

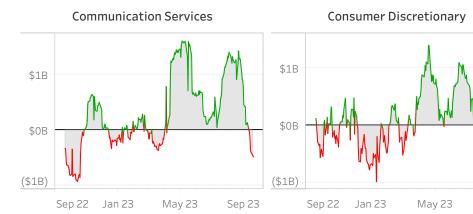
Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
XLF	Financial Select Sector SPDR Fund	(\$1,039M)	(\$1,415M)	\$503M	\$601M	\$32,083N
KBESPDR S&P Bank ETFXARSPDR S&P Aerospace & Defense ETF		(\$365M)	(\$286M)	(\$246M)	(\$581M)	\$1,162N
		(\$178M)	\$36M	\$22M	\$105M	\$1,496N
FTXL	First Trust Nasdaq Semiconductor ETF	(\$144M)	\$38M	\$922M	\$964M	\$1,144N
XLRE	Real Estate Select Sector SPDR Fund	(\$108M)	\$22M	(\$88M)	(\$183M)	\$4,384N
XLC	Communication Services Select Sector SPDR Fu	(\$85M)	\$620M	\$2,426M	\$2,448M	\$13,885N
IBB	iShares Biotechnology ETF	(\$82M)	(\$189M)	(\$590M)	(\$898M)	\$7,309N
XLK	Technology Select Sector SPDR Fund	(\$68M)	\$497M	(\$89M)	(\$1,623M)	\$49,036N
QTEC	First Trust NASDAQ-100 Technology Sector Ind	(\$59M)	\$920M	\$1,013M	\$877M	\$2,8471
FXN	First Trust Energy AlphaDEX Fund	(\$59M)	(\$9M)	(\$238M)	(\$1,162M)	\$601

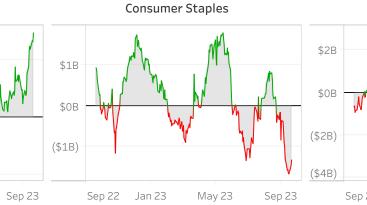


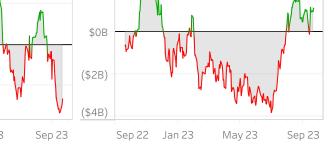
# U.S. Sector Rolling 30-Day Flows

September 20, 2023

Energy

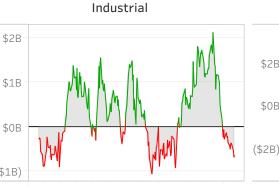








Financials



May 23

Sep 22

Jan 23









Sep 23

\$2B

\$0B

Sep 22

Jan 23



# **Global Thematic Performance**

# Global Thematic Segment 1-Day Performance

	Clean Energy: Wind (FAN)
	Cyber Security (HACK)
	Digital Infrastructure (SRVR)
	Smart Infrastructure (GRID)
-0.11%	Clean Energy: Solar (TAN)
-0.25%	Cannabis (MJ)
-0.29%	Casinos & Gaming (BETZ)
-0.50%	Water (PHO)
-0.63%	3D Printing (PRNT)
-0.72%	Cloud Computing (SKYY)
-1.00%	Connectivity (FIVG)
-1.04%	Robotics & AI (ROBO)
-1.13%	Digital Payments (IPAY)
-1.22%	Industrial Revolution (ARKQ)
-1.22%	Big Data (AIQ)
-1.34%	FinTech (FINX)
-1.34%	Online Retail (IBUY)
-1.41%	Space (UFO)
-1.53%	eSports & Video Games (ESPO
-1.54%	Evolving Consumer (SOCL)
-1.61%	Clean Energy (PBW)
-1.68%	Blockchain (BLOK)
-1.68%	Advanced Materials (REMX)
-1.76%	Multi-Theme (ARKK)
-1.79%	Genomics (ARKG)
-1.82%	Disruptive Tech (ARKW)
-1.93%	NextGen Transportation (DRIV)
-2.43%	Biotech
-2.00% 0.	



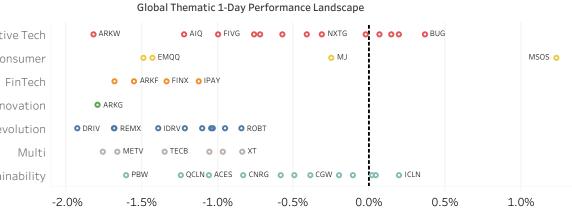
0.24%

0.19%

0.14%

0.04%

0.00%



#### Global Thematic 1-Day Performance Leaders

Ticker	Fund	
MSOS	AdvisorShares Pure US Cannabis ETF	1.23%
MJUS	ETFMG U.S. Alternative Harvest ETF	1.02%
IZRL	ARK Israel Innovative Technology ETF	0.68%
RNRG	Global X Renewable Energy Producers ETF	0.65%
BUG	Global X Cybersecurity ETF	0.37%
BJK	VanEck Gaming ETF	0.26%
CTEC	Global X CleanTech ETF	0.26%
FAN	First Trust Global Wind Energy ETF	0.24%
ICLN	iShares Global Clean Energy ETF	0.19%
НАСК	ETFMG Prime Cyber Security ETFMG Prime Cyber Securit	0.19%

#### Global Thematic 1-Day Performance Laggards

Ticker	Fund	
BITQ	Bitwise Crypto Industry Innovators ETF	-2.66%
SBIO	ALPS Medical Breakthroughs ETF	-2.43%
вксн	Global X Blockchain ETF	-2.42%
DRIV	Global X Autonomous & Electric Vehicles ETF	-1.93%
ONLN	ProShares Online Retail ETF	-1.87%
ARKW	ARK Next Generation Internet ETF	-1.82%
IDNA	iShares Genomics Immunology and Healthcare ETF	-1.81%
ARKG	ARK Genomic Revolution ETF	-1.79%
ARKK	ARK Innovation ETF	-1.76%
HERO	Global X Video Games & Esports ETF	-1.73%

#### Thematic Most Overbought

Ticker	Fund	
MSOS	AdvisorShares Pure US Cannabis ETF	61.99
MJUS	ETFMG U.S. Alternative Harvest ETF	61.90
MJ	ETFMG Alternative Harvest ETFMG Alternative Harvest	55.62
IHAK	iShares Cybersecurity & Tech ETF	52.16
BUG	Global X Cybersecurity ETF	51.21
НАСК	${\sf ETFMG}\ {\sf Prime}\ {\sf Cyber}\ {\sf Security}\ {\sf ETFMG}\ {\sf Prime}\ {\sf Cyber}\ {\sf Security}\$	49.32
CIBR	First Trust NASDAQ Cybersecurity ETF	47.31
LEGR	First Trust Indxx Innovative Transaction & Process ETF	47.16
NXTG	First Trust Indxx NextG ETF	45.29
RNRG	Global X Renewable Energy Producers ETF	43.17

#### Thematic Most Oversold

	Ticker	Fund	
6	PAWZ	ProShares Pet Care ETF	21.53
6	EDOC	Global X Telemedicine & Digital Health ETF Registered	22.02
6	HTEC	ROBO Global Healthcare Technology and Innovation ETF	25.05
6	SBIO	ALPS Medical Breakthroughs ETF	27.55
6	ARKG	ARK Genomic Revolution ETF	28.04
6	ROBO	ROBO Global Robotics & Automation Index ETF	28.91
6	GNOM	Global X Genomics & Biotechnology ETF	28.98
6	GDOC	Goldman Sachs Future Health Care Equity ETF	29.16
6	комр	SPDR S&P Kensho New Economies Composite ETF	29.93
6	PBW	Invesco WilderHill Clean Energy ETF	30.70



# **Global Thematic Flows**

# Thematic 1 Week Flow Leaders

Ticker	Fund	
AIQ	Global X Artificial Intelligence & Technology ETF	\$22M
IRBO	iShares Robotics and Artificial Intelligence Multisector ETF	\$12M
REMX	VanEck Rare Earth/Strategic Metals ETF	\$7M
KOMP	SPDR S&P Kensho New Economies Composite ETF	\$4M
MSOS	AdvisorShares Pure US Cannabis ETF	\$2M
FDIG	Fidelity Crypto Industry and Digital Payments ETF	\$2M
INQQ	India Internet & Ecommerce ETF	\$1M
TARK	AXS 2X Innovation ETF	\$1M
FMIL	Fidelity New Millennium ETF	\$1M
AHOY	Newday Ocean Health ETF	\$1M

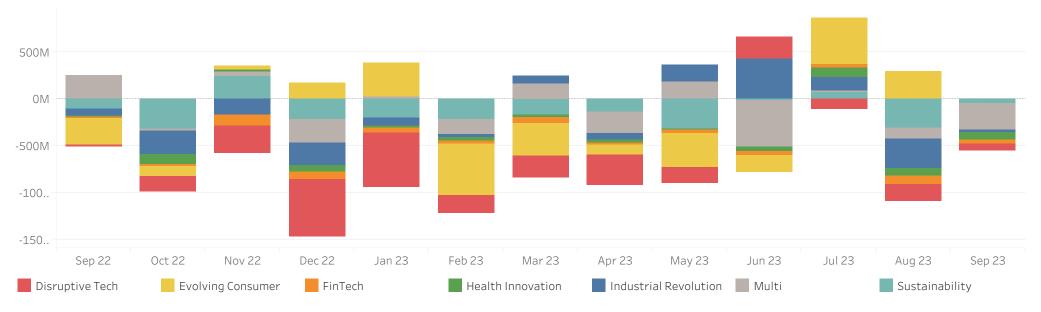
Segment	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Disruptive Tech	34	\$16B	(\$37M)	(\$376M)	(\$678M)	(\$2,709M)
Evolving Consumer	40	\$9B	(\$17M)	\$688M	\$153M	(\$585M)
FinTech	17	\$2B	(\$2M)	(\$108M)	(\$200M)	(\$562M)
Health Innovation	18	\$3B	(\$9M)	(\$48M)	(\$195M)	(\$446M)
Industrial Revolution	30	\$11B	(\$28M)	(\$208M)	\$404M	(\$411M)
Multi	38	\$14B	(\$58M)	(\$436M)	(\$859M)	(\$887M)
Sustainability	40	\$14B	(\$153M)	(\$358M)	(\$828M)	(\$1,768M)
Grand Total	217	\$69B	(\$305M)	(\$846M)	(\$2,202M)	(\$7,367M)

Thematic Landscape Assets & Flows

#### Thematic 1 Week Flow Laggards

#### Ticker Fund ARKK ARK Innovation ETF (\$30M) (\$27M) Global X Lithium & Battery Tech ETF LIT CIBR First Trust NASDAQ Cybersecurity ETF (\$19M) ARK Genomic Revolution ETF (\$16M) ARKG (\$12M) SKYY First Trust Cloud Computing ETF BOTZ Global X Robotics & Artificial Intelligence ETF (\$11M) ESPO VanEck Video Gaming and eSports ETF (\$10M) BUG Global X Cybersecurity ETF (\$10M) QCLN First Trust Nasdaq Clean Edge Green Energy Index Fund (\$9M) ROBO ROBO Global Robotics & Automation Index ETF (\$9M)

Thematic Monthly Flows

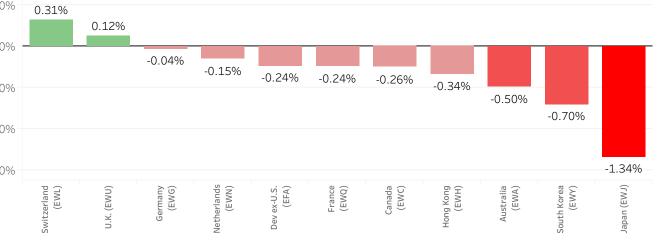


# Developed Markets ex-U.S. Performance

September 20, 2023

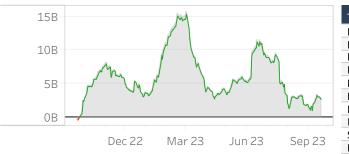
### Developed ex-U.S. (EFA)





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

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

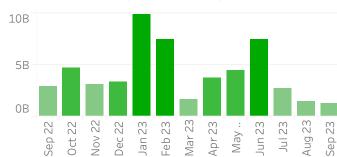


Developed ex-U.S. 1-Day Performance Leaders

Ticker	Fund	
EWI	iShares MSCI Italy ETF	0.89%
EDEN	iShares MSCI Denmark ETF	0.84%
EWD	iShares MSCI Sweden ETF	0.64%
HEDJ	WisdomTree Europe Hedged Equity Fund	0.53%
EWP	iShares MSCI Spain ETF	0.46%
EIRL	iShares MSCI Ireland ETF	0.45%
FDD	First Trust Stoxx European Select Dividend Index Fund	0.43%
ISRA	VanEck Israel ETF	0.41%
SPEU	SPDR Portfolio Europe ETF	0.32%
EWL	iShares MSCI Switzerland ETF	0.31%

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

	Ticker	Fund	
Ś	DXJ	WisdomTree Japan Hedged Equity Fund	69.57
5	LVHI	Franklin International Low Volatility High Dividend Index	68.18
Ś	EWJV	iShares MSCI Japan Value ETF	66.63
5	FJP	First Trust Japan AlphaDEX Fund	66.56
ò	HEWJ	iShares Currency Hedged MSCI Japan ETF	65.35
Ś	DBJP	Xtrackers MSCI Japan Hedged Equity ETF	64.86
ò	IDV	iShares International Select Dividend ETF	64.79
Ś	FLJH	Franklin FTSE Japan Hedged ETF	63.98
ò	IVLU	iShares MSCI Intl Value Factor ETF	61.93
ó	EFV	iShares MSCI EAFE Value ETF	61.90



Developed ex-U.S. Monthly Flows

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

Ticker	Fund	
GREK	Global X MSCI Greece ETF	-3.56%
DXJS	WisdomTree Japan Hedged SmallCap Equity Fund	-1.75%
DFJ	WisdomTree Japan SmallCap Dividend Fund	-1.60%
EWJV	iShares MSCI Japan Value ETF	-1.59%
SCJ	iShares MSCI Japan Small-Cap ETF	-1.42%
FLJP	Franklin FTSE Japan ETF	-1.37%
EWJ	iShares MSCI Japan ETF	-1.34%
FLJH	Franklin FTSE Japan Hedged ETF	-1.31%
BBJP	JPMorgan BetaBuilders Japan ETF	-1.30%
JPXN	iShares JPX-Nikkei 400 ETF	-1.29%

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

	Tieles	Fund	
	Ticker	Fund	
5	GREK	Global X MSCI Greece ETF	26.09
ó	EWN	iShares MSCI Netherlands ETF	29.88
ó	EWH	iShares MSCI Hong Kong ETF	32.99
ó	MINV	Matthews Asia Innovators Active ETF	35.42
5	BKCI	BNY Mellon Concentrated International ETF	36.06
ó	EFG	iShares MSCI EAFE Growth ETF	36.09
ó	AIA	iShares Asia 50 ETF	37.25
5	DAX	Global X DAX Germany ETF	38.17
ó	EWG	iShares MSCI Germany ETF	39.11
Ś	PIZ	Invesco Dorsey Wright Developed Markets Moment	39.48

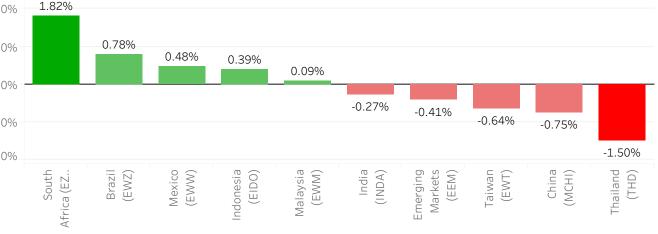


# **Emerging Markets Performance**

September 20, 2023

# Emerging (EEM)





Emerging 1-Day Performance Top 10 Countries

Emerging 30-Day Rolling Flows



**Emerging Monthly Flows** 

Feb 23 Mar 23

Dec 22 Jan 23 Jun 23 Jul 23 Aug 23 Sep 23

Apr 23 May 23

5B

0B

Sep 22

Oct 22 Nov 22 Emerging 1-Day Performance Leaders

Ticker	Fund	
EPOL	iShares MSCI Poland ETF	2.01%
EZA	iShares MSCI South Africa ETF	1.82%
FEMS	First Trust Emerging Markets Small Cap AlphaDEX Fund	0.88%
EWZ	iShares MSCI Brazil ETF	0.78%
FLLA	Franklin FTSE Latin America ETF	0.53%
FLBR	Franklin FTSE Brazil ETF	0.53%
PIE	Invesco Dorsey Wright Emerging Markets Momentum E	0.51%
EWZS	iShares MSCI Brazil Small-Cap ETF	0.50%
EWW	iShares MSCI Mexico ETF	0.48%
DBEM	Xtrackers MSCI Emerging Markets Hedged Equity ETF	0.45%

### Emerging 1-Day Performance Laggards

Ticker	Fund	
THD	iShares MSCI Thailand ETF	-1.50%
CXSE	WisdomTree China ex-State-Owned Enterprises Fund	-1.20%
FLCH	Franklin FTSE China ETF	-0.98%
PGJ	Invesco Golden Dragon China ETF	-0.93%
EEMA	iShares MSCI Emerging Markets Asia ETF	-0.90%
GLIN	VanEck India Growth Leaders ETF	-0.85%
GXC	SPDR S&P China ETF	-0.79%
MCHI	iShares MSCI China ETF	-0.75%
INDY	iShares India 50 ETF	-0.74%
ECNS	iShares MSCI China Small-Cap ETF	-0.72%

#### Emerging Most Overbought

	Ticker	Fund	
6	EYLD	Cambria Emerging Shareholder Yield ETF	60.72
6	DVYE	iShares Emerging Markets Dividend ETF	59.27
6	NFTY	First Trust India NIFTY 50 Equal Weight ETF	58.96
6	DEM	WisdomTree Emerging Markets High Dividend Fund	58.07
6	GLIN	VanEck India Growth Leaders ETF	57.14
6	EWZ	iShares MSCI Brazil ETF	56.94
6	INDA	iShares MSCI India ETF	56.78
6	EPI	WisdomTree India Earnings Fund	55.91
6	FLBR	Franklin FTSE Brazil ETF	55.64
6	FLN	First Trust Latin America AlphaDEX Fund	55.21

### Emerging Most Oversold

	Ticker	Fund	
)	THD	iShares MSCI Thailand ETF	27.35
)	EPHE	iShares MSCI Philippines ETF	30.17
)	KSA	iShares MSCI Saudi Arabia ETF	30.48
)	PGJ	Invesco Golden Dragon China ETF	36.12
)	EELV	Invesco S&P Emerging Markets Low Volatility ETF	36.32
)	EPOL	iShares MSCI Poland ETF	36.33
)	CXSE	WisdomTree China ex-State-Owned Enterprises Fund	36.34
)	FRDM	Freedom 100 Emerging Markets ETF	37.57
)	DFAE	Dimensional Emerging Core Equity Market ETF	37.76
)	KWT	iShares MSCI Kuwait ETF	38.15

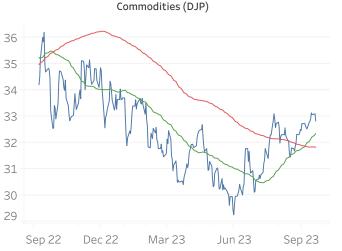


# Fixed Income, Commodities & Currencies

# September 20, 2023

#### Fixed Income (AGG)







**Currencies Performance** 

Currencies (UUP)

### Fixed Income Performance

# Closing Price

#### Ticker Name 1 Month YTD Ticker Name 1 Day 1 Month YTD Ticker Name 1 Month 1 Day 1 Day -0.85% 3.21% DJP Broad Commodities -2.61% -0.06% -0.05% 0.30% AGG U.S. Aggregate 0.17% 2.33% 5.86% UUP Long Dollar 4.98% DBE Energy -1.61% 6.53% -0.03% SHY -0.06% 1.38% 1-3 Year Treasury Bonds WTI Crude Oil -1.67% 10.10% 14.31% US0 IEF 7-10 Year Treasury Bonds -0.08% -0.63% -1.34% -0.24% -1.81% -0.16% UDN Short Dollar BNO Brent Crude Oil -1.48% 10.78% 13.05% 0.31% -0.42% TLT 20+ Year Treasury Bonds -4.48% UNG -3.41% -2.16% -51.84% Natural Gas -2.09% 1.44% UGA Gasoline 20.17% -0.16% -1.81% 0.59% FXE Euro -0.21% 0.05% 0.37% TIP **TIPS Bonds** DBP Precious Metals 0.19% 2.30% 3.47% 0.04% 0.58% 4.73% FLOT Floating Rate Bonds 2.29% GLD Gold 0.07% 5.72% FXB British Pound Sterling -0.33% -2.85% 4.21% 0.04% 0.51% 1.56% LQD Investment Grade Corporate SLV Silver 0.33% 2.25% -3.09% abrdn Physical Platin. PPLT -1.35% 1.91% -13.59% HYG High Yield Corporate -0.08% 0.89% 5.10% FXF -0.13% -1.89% 2.55% Swiss Franc PALL abrdn Physical Palla. 0.06% 0.32% -29.62% 9.73% 0.00% 1.93% BKLN Senior Loan DBB Base Metals 0.70% 4.61% -4.27% -0.03% 4.74% PFF Preferred & Income Securities 2.12% -0.22% -2.02% -11.83% FXY CPER Copper -0.39% 0.26% -0.22% Japanese Yen -0.07% -0.37% 0.84% 4.03% 10.22% MUB Municipal Bonds DBA -0.27% Agriculture CORN Corn 1.05% -1.42% -17.56% FXC Canadian Dollar -0.21% 0.76% 1.99% -0.11% -0.05% -0.39% MBS MBB 0.25% -2.30% -2.95% SOYB Soybeans -0.08% 2.99% 0.60% EMB Dollar Denominated EM Bonds 0.69% WEAT Wheat -6.68% -26.44% FXA Australian Dollar -0.15% 0.87% -4.60% -0.20% -2.18% 2.36% LEMB Local Currency EM Bond CANE Sugar -1.64% 12.27% 57.50%

**Commodities Performance** 

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