

# ETF Playbook

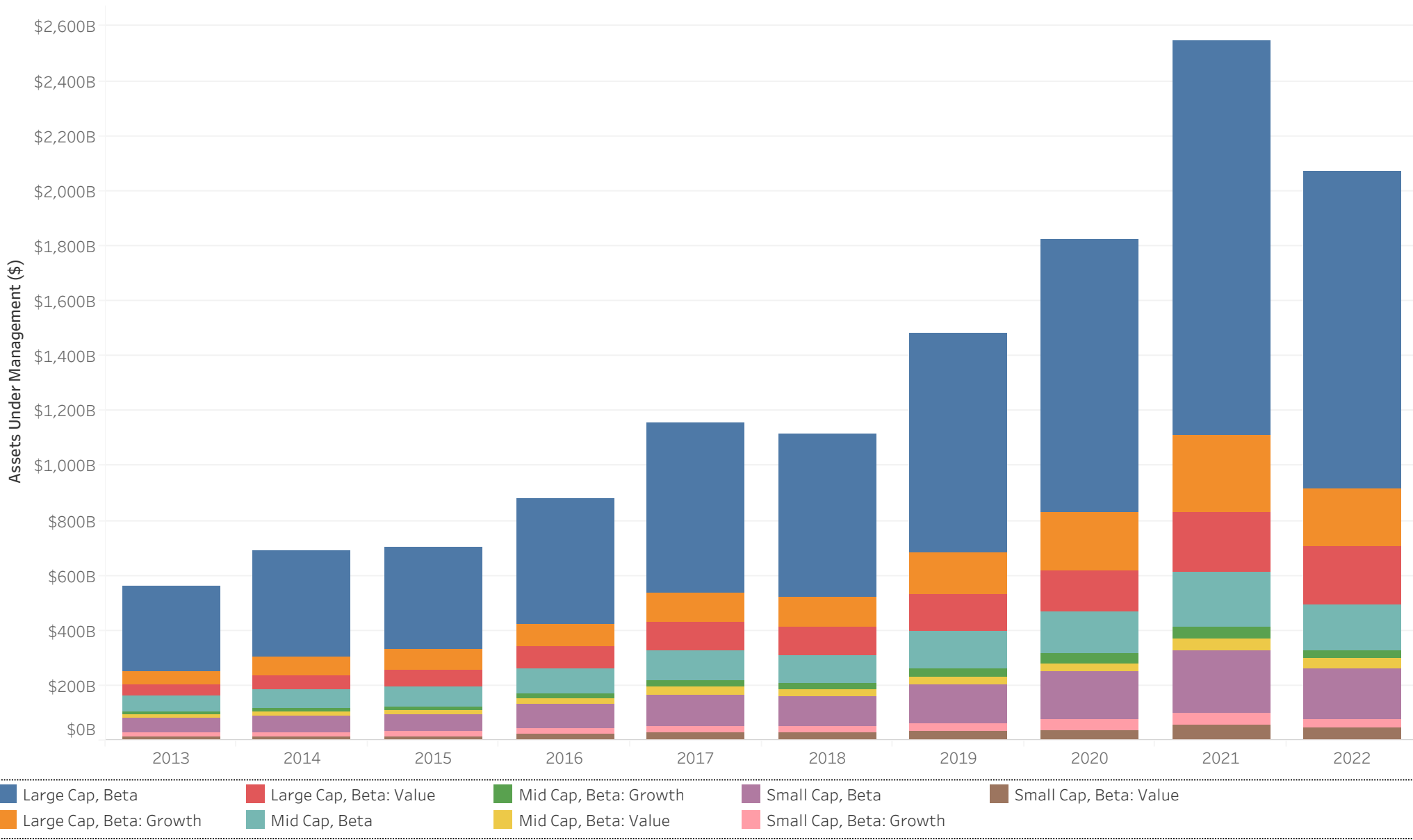
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

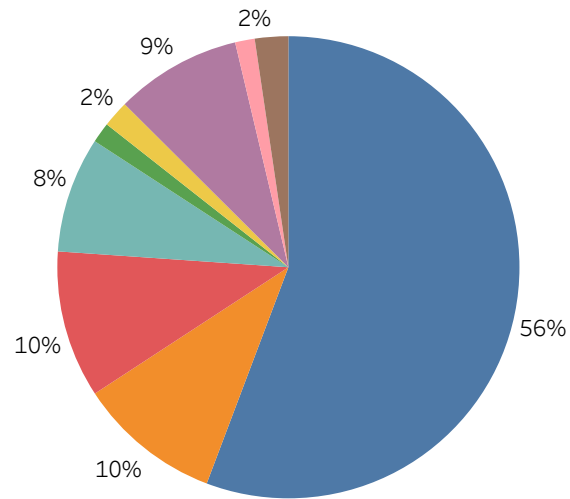
May 15, 2022

## Annual AUM Growth



\*Size & Style landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes inverse funds. \*\*Flows delayed one day.

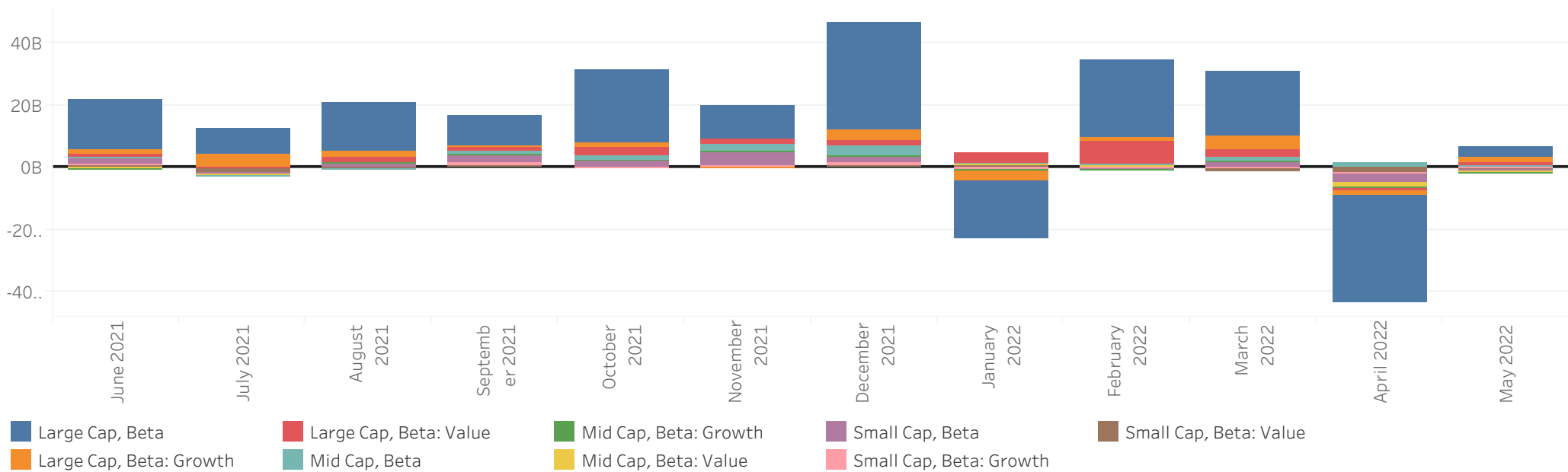
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

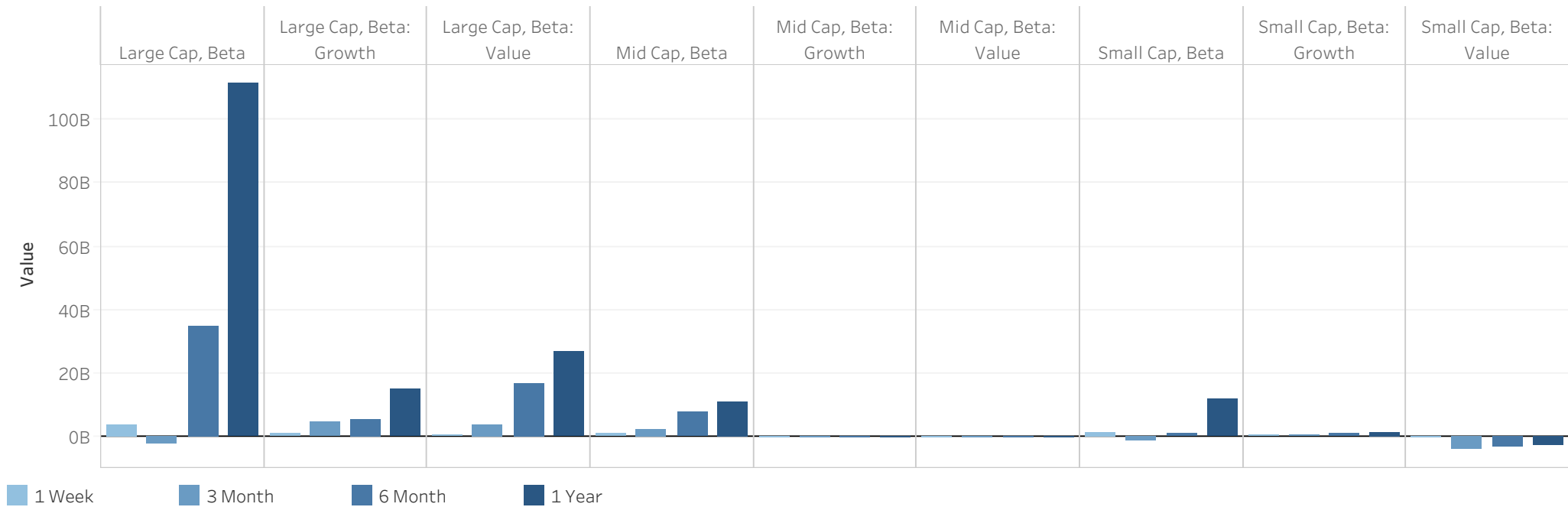
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,153,944M	\$3,383M	(\$2,458M)	\$34,902M	\$111,574M
Large Cap, Beta: Growth	10	\$208,011M	\$912M	\$4,467M	\$5,586M	\$14,919M
Large Cap, Beta: Value	11	\$213,158M	\$579M	\$3,460M	\$16,523M	\$26,767M
Mid Cap, Beta	10	\$167,667M	\$717M	\$2,266M	\$7,645M	\$10,838M
Mid Cap, Beta: Growth	6	\$29,426M	(\$40M)	(\$285M)	(\$590M)	(\$432M)
Mid Cap, Beta: Value	6	\$38,447M	(\$105M)	(\$761M)	(\$122M)	(\$35M)
Small Cap, Beta	13	\$182,940M	\$1,394M	(\$1,268M)	\$887M	\$11,823M
Small Cap, Beta: Growth	7	\$28,364M	\$148M	\$273M	\$924M	\$1,222M
Small Cap, Beta: Value	7	\$47,902M	(\$714M)	(\$4,266M)	(\$3,161M)	(\$2,870M)

## Monthly Flows



\*Size & Style landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes inverse funds. \*\*Flows delayed one day.

## Flows by Time Frames Bar Chart



## Weekly Flows Leaders

		AUM	1 Week
IWM	iShares Russell 2000 ETF	\$52,803M	\$1,335M
VOO	Vanguard S&P 500 ETF	\$257,474M	\$1,178M
SPY	SPDR S&P 500 ETF Trust	\$367,610M	\$962M
IWF	iShares Russell 1000 Growth ETF	\$61,251M	\$529M
VUG	Vanguard Growth ETF	\$72,814M	\$424M
IVV	iShares Core S&P 500 ETF	\$291,845M	\$349M
IWD	iShares Russell 1000 Value ETF	\$54,111M	\$312M
MGV	Vanguard Mega Cap Value ETF	\$5,356M	\$282M
VTV	Vanguard Value ETF	\$99,915M	\$234M
IWB	iShares Russell 1000 ETF	\$27,892M	\$198M

## Weekly Flows Laggards

		AUM	1 Week
QQQ	Invesco QQQ Trust	\$169,487M	(\$646M)
VBR	Vanguard Small Cap Value ETF	\$24,882M	(\$551M)
VB	Vanguard Small-Cap ETF	\$43,751M	(\$513M)
JMEE	JPMorgan Market Expansion Enhanced Equity ETF	\$188M	(\$504M)
IVE	iShares S&P 500 Value ETF	\$24,765M	(\$223M)
QQQM	Invesco NASDAQ 100 ETF	\$4,140M	(\$133M)
OEF	iShares S&P 100 ETF	\$8,110M	(\$118M)
IJR	iShares Core S&P Small Cap ETF	\$65,641M	(\$106M)
SPYV	SPDR Portfolio S&P 500 Value ETF	\$13,270M	(\$102M)
IJS	iShares S&P Small-Cap 600 Value ETF	\$7,200M	(\$97M)

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### Monthly Performance

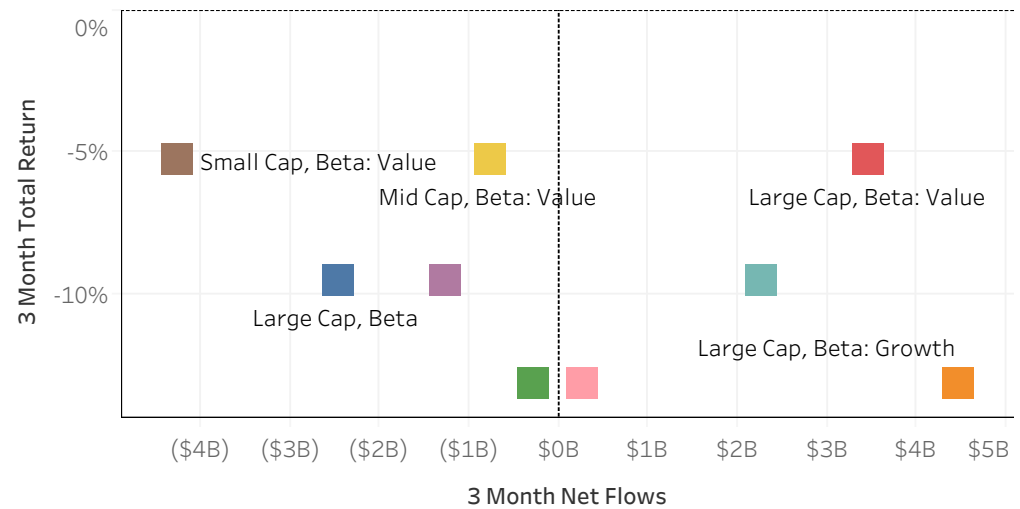
June 2021	July 2021	August 2021	September 2021	October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	MTD
5.99%	3.51%	3.90%	-1.77%	8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	-0.92%
3.34%	1.99%	3.12%	-2.77%	7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	-1.45%
3.13%	1.28%	2.50%	-3.53%	7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	-2.20%
3.11%	0.94%	2.37%	-3.59%	6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	-2.85%
1.03%	0.37%	2.28%	-3.70%	5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	-2.88%
0.31%	-0.01%	2.18%	-3.93%	4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-2.99%
-0.95%	-1.78%	2.12%	-4.52%	4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-3.81%
-1.01%	-2.75%	2.07%	-4.78%	4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-4.55%
-2.30%	-3.62%	1.89%	-5.63%	3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-4.57%

■ Large Cap, Beta      ■ Large Cap, Beta: Value      ■ Mid Cap, Beta: Growth      ■ Small Cap, Beta      ■ Small Cap, Beta: Value  
■ Large Cap, Beta: Growth      ■ Mid Cap, Beta      ■ Mid Cap, Beta: Value      ■ Small Cap, Beta: Growth

### Performance

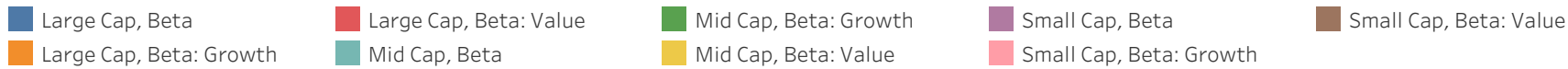
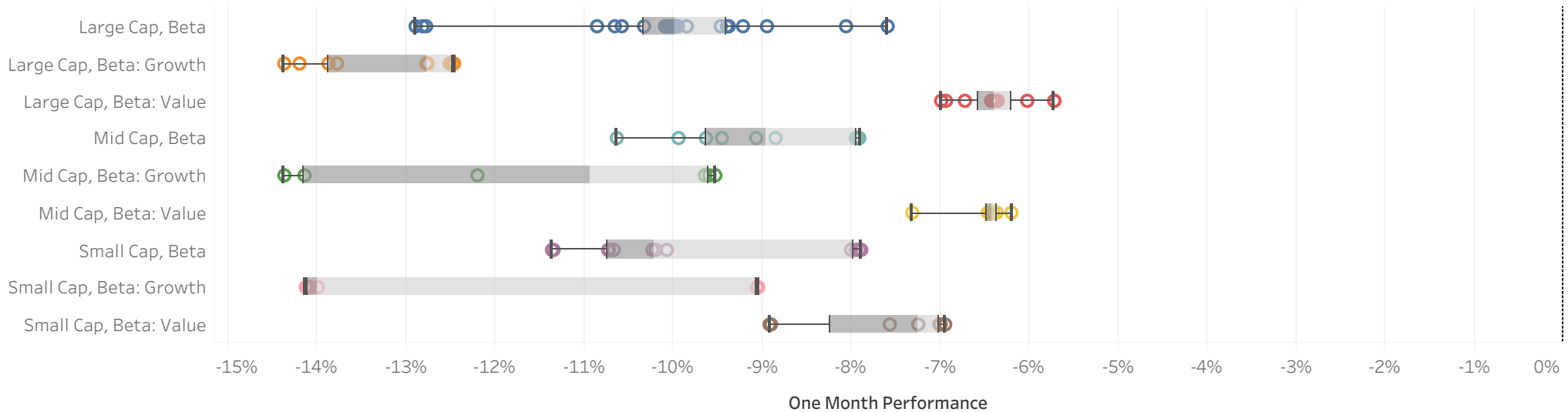
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	-10.09%	-9.96%	-17.49%	-3.31%
Large Cap, Beta: Growth	-13.17%	-13.66%	-24.16%	-5.18%
Large Cap, Beta: Value	-6.37%	-4.36%	-6.45%	0.90%
Mid Cap, Beta	-8.93%	-8.70%	-15.04%	-7.27%
Mid Cap, Beta: Growth	-11.59%	-12.73%	-22.64%	-12.18%
Mid Cap, Beta: Value	-6.54%	-4.91%	-7.73%	-2.03%
Small Cap, Beta	-9.76%	-9.95%	-17.07%	-12.68%
Small Cap, Beta: Growth	-11.93%	-13.17%	-23.55%	-17.47%
Small Cap, Beta: Value	-7.66%	-6.60%	-10.41%	-7.31%

### 3 Month Total Return vs Net Flows



\*Size & Style performance calculated as averages. Landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes leverage & inverse funds. \*\*Flows delayed one day.

## One Month Performance Ranges - Box & Whisker Plot



## One Month Performance Leaders

ETF Ticker	ETF Name	1 Month Return	YTD Return
VTV	Vanguard Value ETF	-5.72%	-4.26%
MGV	Vanguard Mega Cap Value ETF	-5.72%	-4.36%
AVLV	Avantis U.S. Large Cap Value ETF	-6.03%	-6.13%
VOE	Vanguard Mid-Cap Value ETF	-6.20%	-6.02%
ILCV	iShares Morningstar Value ETF	-6.36%	-7.29%
IJJ	iShares S&P Mid-Cap 400 Value ETF	-6.37%	-8.67%
SCHV	Schwab U.S. Large-Cap Value ETF	-6.38%	-8.43%
SPYV	SPDR Portfolio S&P 500 Value ETF	-6.39%	-6.18%
IMCV	iShares Morningstar Mid-Cap ETF	-6.41%	-4.77%
VOOV	Vanguard S&P 500 Value ETF	-6.42%	-6.25%

## One Month Performance Laggards

ETF Ticker	ETF Name	1 Mo	YTD
SCHG	Schwab U.S. Large-Cap Growth ETF	-14.38%	-24.80%
IWP	iShares Russell Mid-Cap Growth ETF	-14.38%	-26.98%
ILCG	iShares Morningstar Growth ETF	-14.21%	-25.57%
VOT	Vanguard Mid-Cap Growth ETF	-14.15%	-26.55%
IWO	iShares Russell 2000 Growth ETF	-14.14%	-26.91%
VTWG	Vanguard Russell 2000 Growth ETF	-14.11%	-27.01%
ISCG	iShares Morningstar Small-Cap Growth ETF	-14.08%	-25.09%
VBK	Vanguard Small-Cap Growth ETF	-14.00%	-25.99%
VUG	Vanguard Growth ETF	-13.88%	-25.81%
MGK	Vanguard Mega Cap Growth ETF	-13.78%	-25.52%

\*Sector landscape data is represented by Sub-asset class Equity > Sector composite ETFs > U.S. market according to the ETF Action Classification System. Excludes leverage & inverse funds.

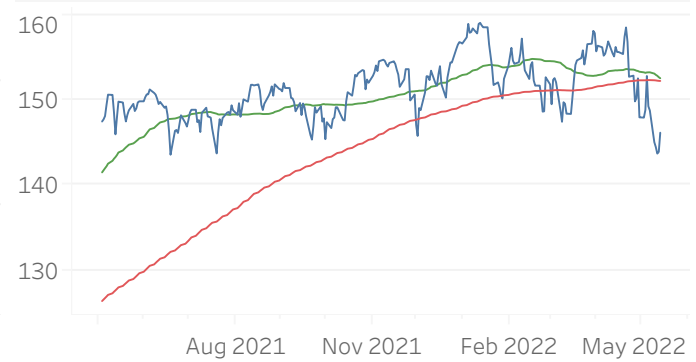
Large Cap Blend (S&P 500) IVV



Large Cap Growth (S&P 500) IVW



Large Cap Value (S&P 500) IVE



Mid Cap Blend (S&P 400) IJH



Mid Cap Growth (S&P 400) IJK



Mid Cap Value (S&P 400) IJJ



Small Cap Blend (S&P 600) IJR



Small Cap Growth (S&P 600) IJT



Small Cap Value (S&P 600) IJS



■ Closing Price     
 ■ 50 Day Moving Average     
 ■ 200 Day Moving Average

\*Sector ETFs chosen for illustrative purposes only. Sector price charts represented by the Select Sector SPDR ETFs.



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