

# ETF Playbook

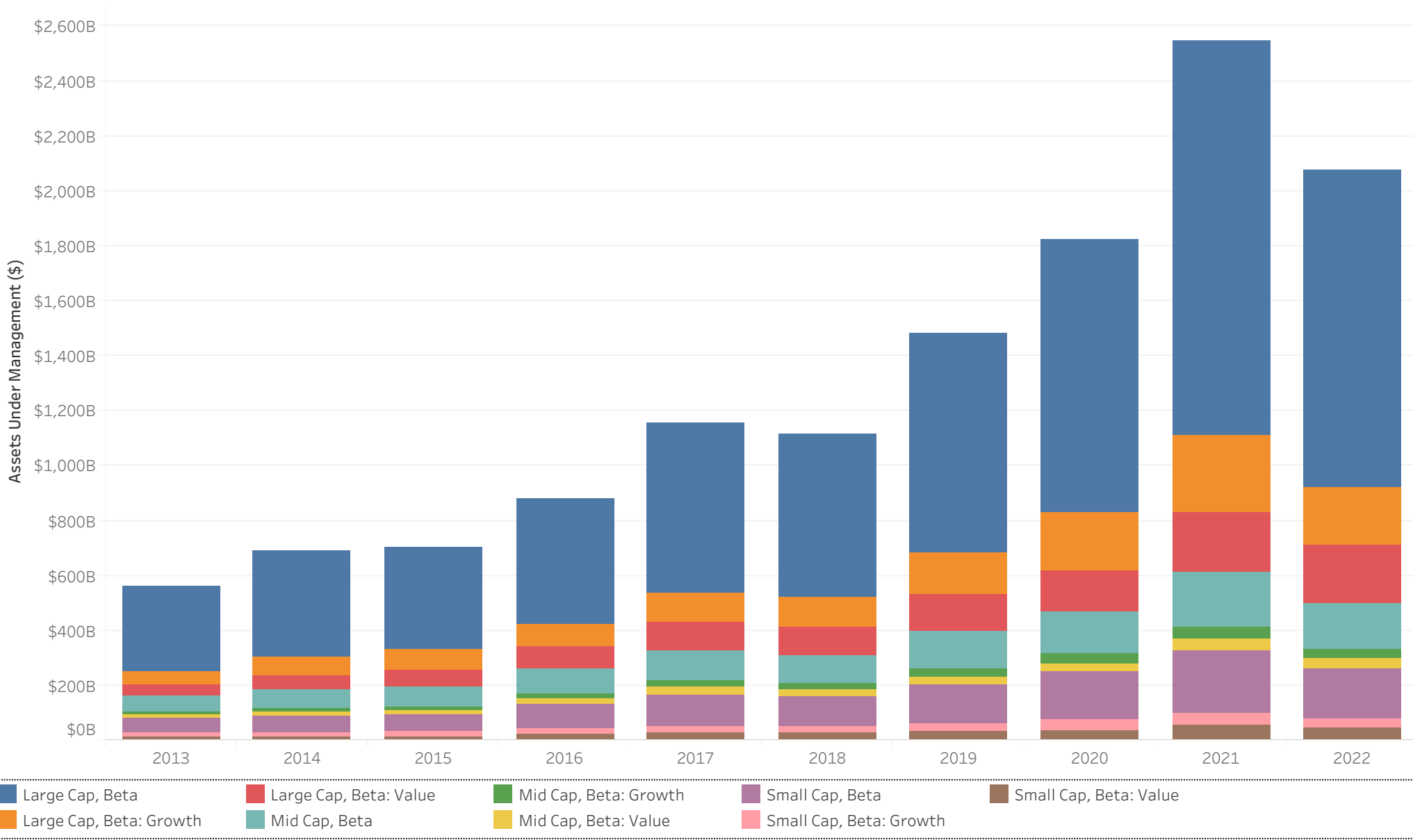
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

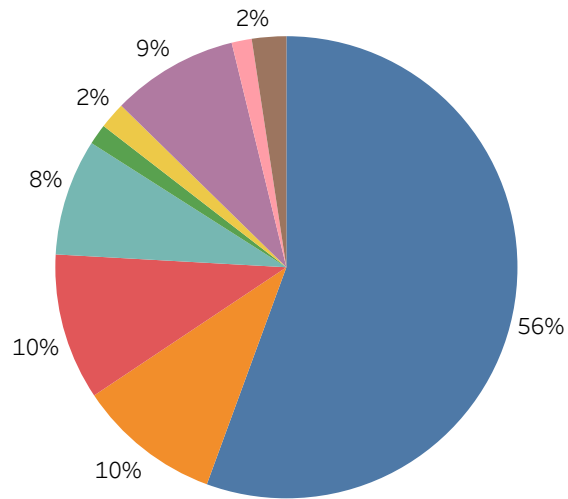
May 21, 2022

## 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.

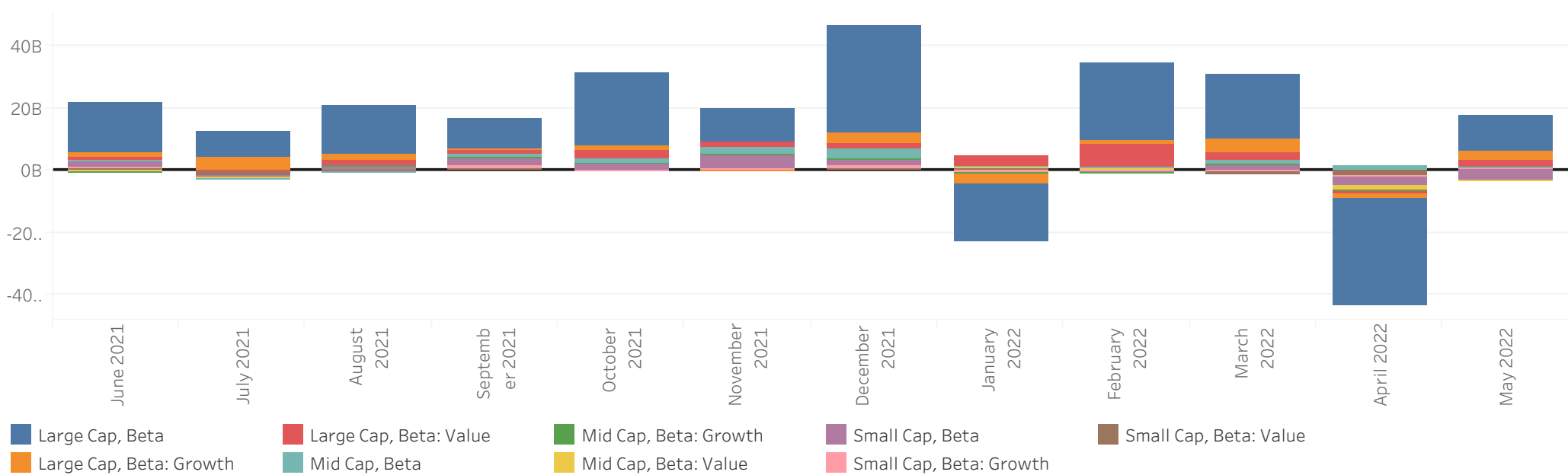
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

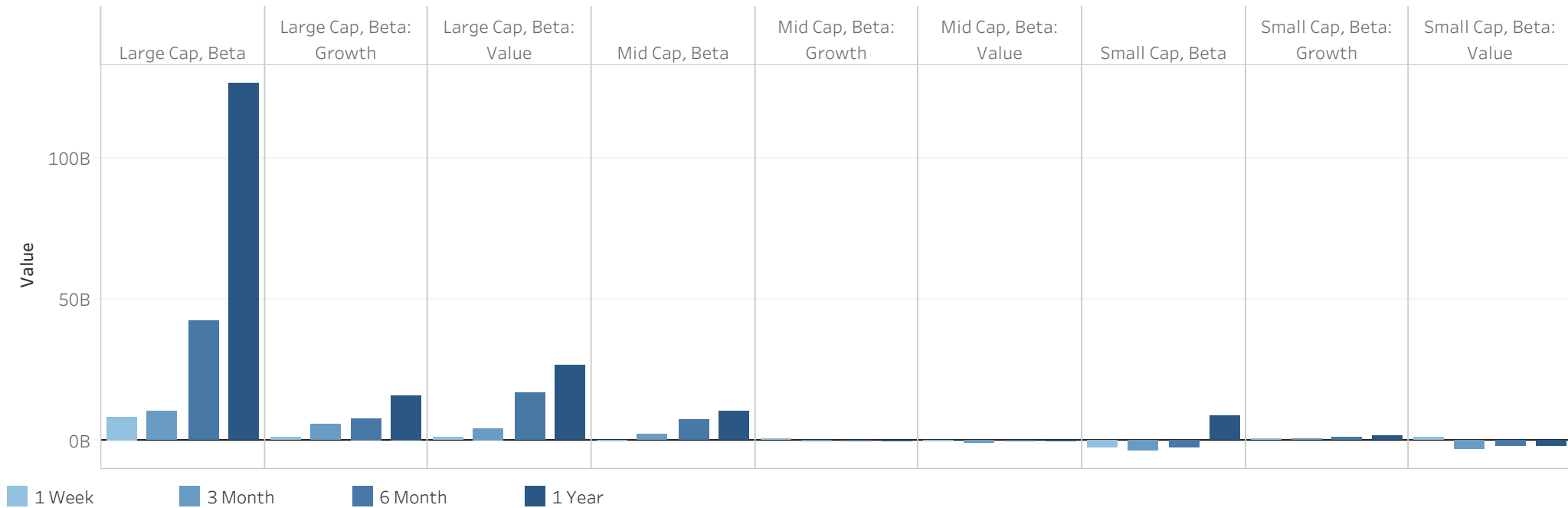
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,154,186M	\$7,969M	\$10,386M	\$42,370M	\$126,472M
Large Cap, Beta: Growth	10	\$208,448M	\$1,224M	\$5,726M	\$7,696M	\$15,965M
Large Cap, Beta: Value	11	\$212,543M	\$1,066M	\$4,299M	\$16,937M	\$26,448M
Mid Cap, Beta	10	\$169,147M	(\$99M)	\$2,103M	\$6,902M	\$10,406M
Mid Cap, Beta: Growth	6	\$30,059M	\$253M	(\$1M)	(\$670M)	(\$19M)
Mid Cap, Beta: Value	6	\$38,589M	(\$70M)	(\$933M)	(\$231M)	(\$239M)
Small Cap, Beta	13	\$183,836M	(\$2,397M)	(\$3,698M)	(\$2,509M)	\$8,752M
Small Cap, Beta: Growth	7	\$29,293M	\$240M	\$506M	\$1,067M	\$1,481M
Small Cap, Beta: Value	7	\$49,627M	\$1,020M	(\$3,247M)	(\$2,141M)	(\$1,889M)

## 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
IVV	iShares Core S&P 500 ETF	\$285,514M	\$4,998M
QQQ	Invesco QQQ Trust	\$162,719M	\$1,263M
IJS	iShares S&P Small-Cap 600 Value ETF	\$6,996M	\$1,201M
SPY	SPDR S&P 500 ETF Trust	\$361,104M	\$1,002M
VOO	Vanguard S&P 500 ETF	\$251,280M	\$608M
IWF	iShares Russell 1000 Growth ETF	\$59,928M	\$569M
VTV	Vanguard Value ETF	\$98,506M	\$535M
IWP	iShares Russell Mid-Cap Growth ETF	\$11,355M	\$266M
IWD	iShares Russell 1000 Value ETF	\$53,323M	\$261M
IWY	iShares Russell Top 200 Growth ETF	\$4,204M	\$237M

Weekly Flows Laggards

		AUM	1 Week
IJR	iShares Core S&P Small Cap ETF	\$64,523M	(\$1,381M)
IWM	iShares Russell 2000 ETF	\$53,093M	(\$1,016M)
MDY	SPDR S&P Midcap 400 ETF Trust	\$17,972M	(\$274M)
SPLG	SPDR Portfolio S&P 500 ETF	\$13,228M	(\$216M)
VTWO	Vanguard Russell 2000 ETF	\$5,505M	(\$176M)
IWN	iShares Russell 2000 Value ETF	\$12,179M	(\$152M)
IWB	iShares Russell 1000 ETF	\$27,435M	(\$80M)
IWS	iShares Russell Mid-Cap Value ETF	\$13,162M	(\$66M)
IVW	iShares S&P 500 Growth ETF	\$29,705M	(\$42M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,261M	(\$35M)

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### Monthly Performance

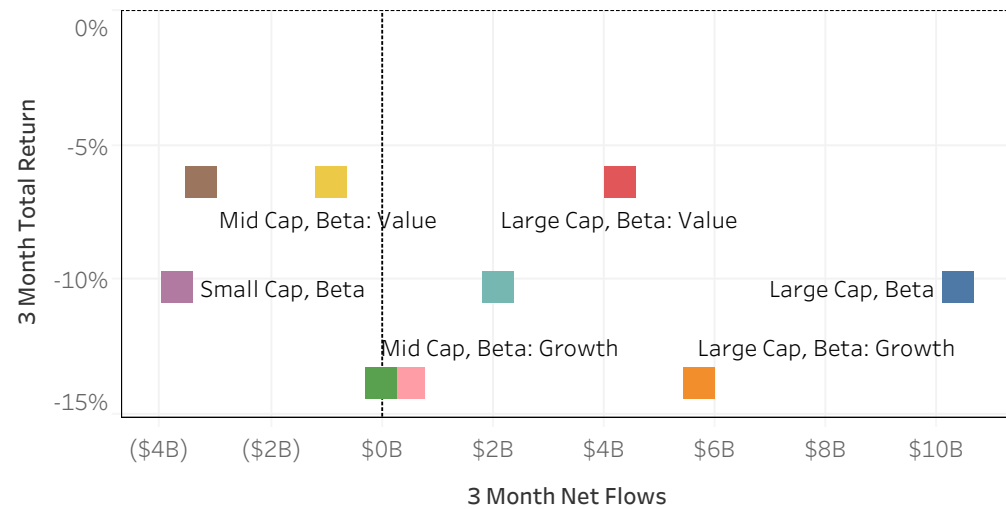
June 2021	July 2021	August 2021	September 2021	October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	MTD
5.99%	3.51%	3.90%	-1.77%	8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	-3.06%
3.34%	1.99%	3.12%	-2.77%	7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	-3.16%
3.13%	1.28%	2.50%	-3.53%	7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	-3.21%
3.11%	0.94%	2.37%	-3.59%	6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	-4.24%
1.03%	0.37%	2.28%	-3.70%	5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	-4.77%
0.31%	-0.01%	2.18%	-3.93%	4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-5.42%
-0.95%	-1.78%	2.12%	-4.52%	4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-5.75%
-1.01%	-2.75%	2.07%	-4.78%	4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-6.68%
-2.30%	-3.62%	1.89%	-5.63%	3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-8.37%

■ 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

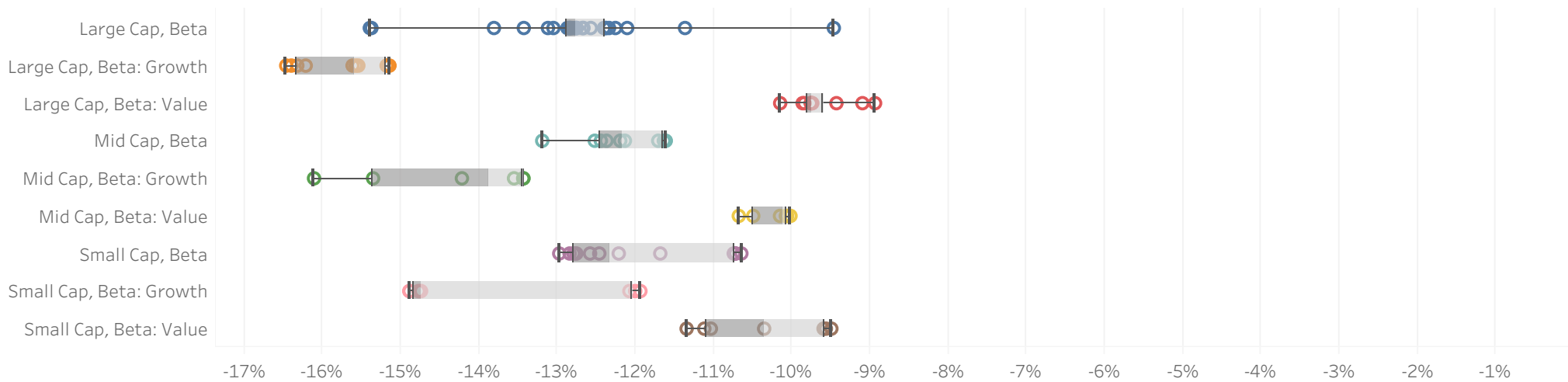
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	-12.77%	-11.19%	-20.00%	-7.86%
Large Cap, Beta: Growth	-15.76%	-15.57%	-27.19%	-11.13%
Large Cap, Beta: Value	-9.64%	-5.17%	-8.46%	-1.38%
Mid Cap, Beta	-12.14%	-9.38%	-16.70%	-10.06%
Mid Cap, Beta: Growth	-14.35%	-12.69%	-24.36%	-15.95%
Mid Cap, Beta: Value	-10.25%	-6.28%	-9.38%	-3.85%
Small Cap, Beta	-11.93%	-10.33%	-18.13%	-14.89%
Small Cap, Beta: Growth	-13.62%	-13.26%	-24.84%	-20.63%
Small Cap, Beta: Value	-10.36%	-7.64%	-11.30%	-8.66%

### 3 Month Total Return vs Net Flows

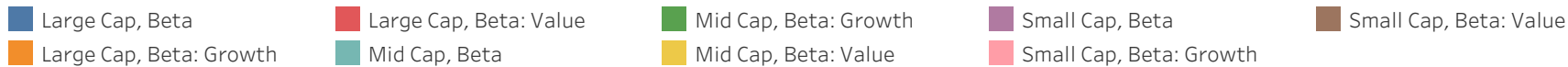


\*Size & Style performance calculated as averages. Landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes leverage & inverse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

## One Month Performance Ranges - Box & Whisker Plot



One Month Performance



## One Month Performance Leaders

		1 Month Return	YTD Return
MGV	Vanguard Mega Cap Value ETF	-8.94%	-6.43%
VTV	Vanguard Value ETF	-9.10%	-6.31%
IWX	iShares Russell Top 200 Value ETF	-9.43%	-8.31%
FLDZ	RiverNorth Patriot ETF	-9.46%	
IJS	iShares S&P Small-Cap 600 Value ETF	-9.50%	-10.45%
VIOV	Vanguard S&P Small-Cap 600 Value ETF	-9.57%	-10.37%
SLYV	SPDR S&P 600 Small Cap Value ETF	-9.60%	-10.28%
VOOV	Vanguard S&P 500 Value ETF	-9.74%	-8.20%
ILCV	iShares Morningstar Value ETF	-9.75%	-9.53%
SCHV	Schwab U.S. Large-Cap Value ETF	-9.75%	-10.49%

## One Month Performance Laggards

		1 Mo	YTD
ILCG	iShares Morningstar Growth ETF	-16.46%	-28.35%
SCHG	Schwab U.S. Large-Cap Growth ETF	-16.40%	-27.64%
MGK	Vanguard Mega Cap Growth ETF	-16.32%	-28.62%
VUG	Vanguard Growth ETF	-16.21%	-28.67%
IWP	iShares Russell Mid-Cap Growth ETF	-16.11%	-28.86%
IWF	iShares Russell 1000 Growth ETF	-15.62%	-26.83%
VONG	Vanguard Russell 1000 Growth ETF	-15.58%	-26.80%
IWY	iShares Russell Top 200 Growth ETF	-15.54%	-26.45%
QQQ	Invesco QQQ Trust	-15.40%	-27.35%
QQQM	Invesco NASDAQ 100 ETF	-15.37%	-27.28%

\*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.

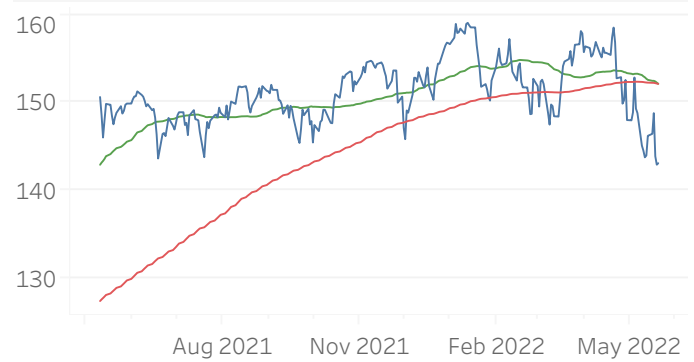
### Large Cap Blend (S&P 500) IVV



### 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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