

ETF Playbook

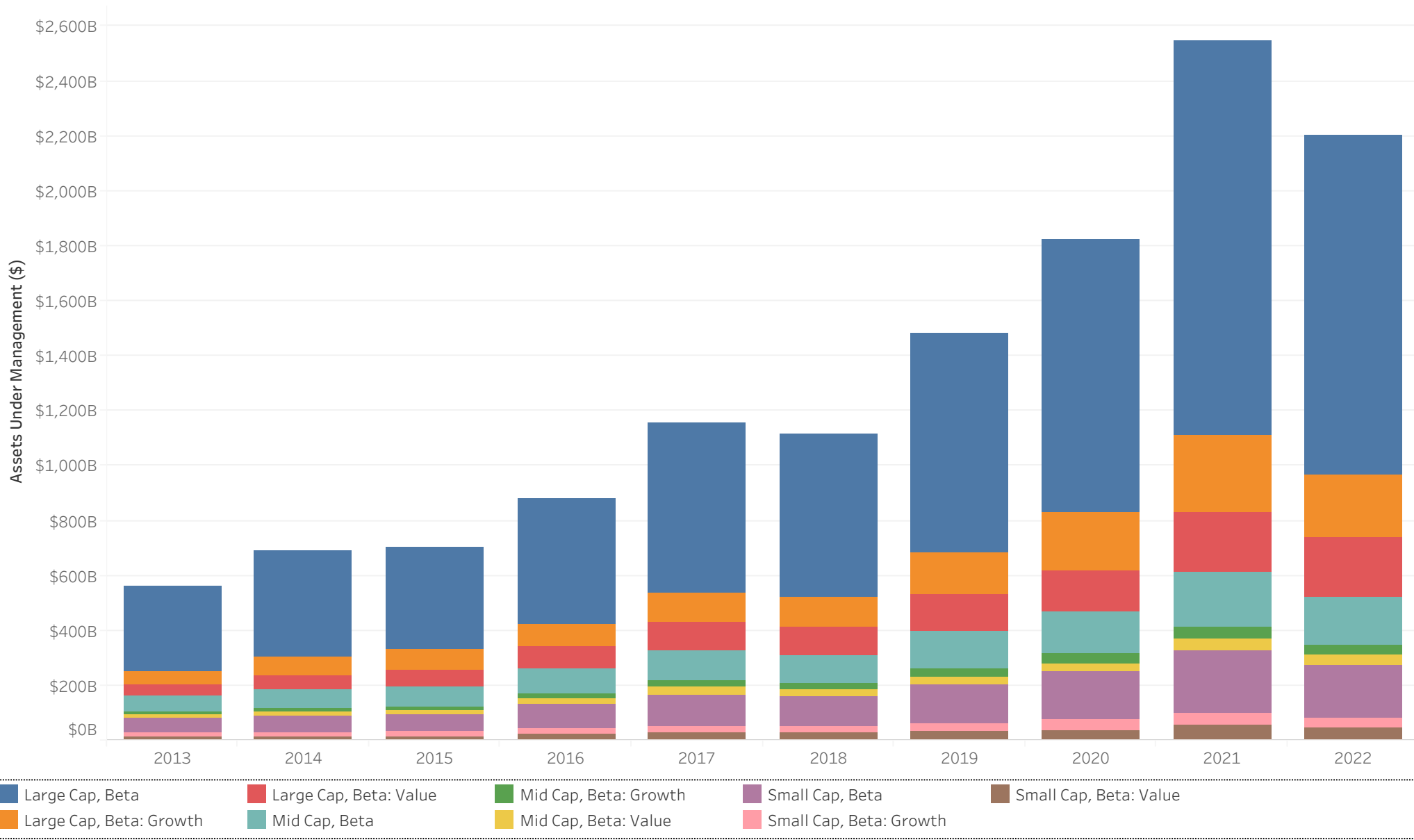
U.S. Size & Style
(Beta Strategies Only)



ETF
ACTION

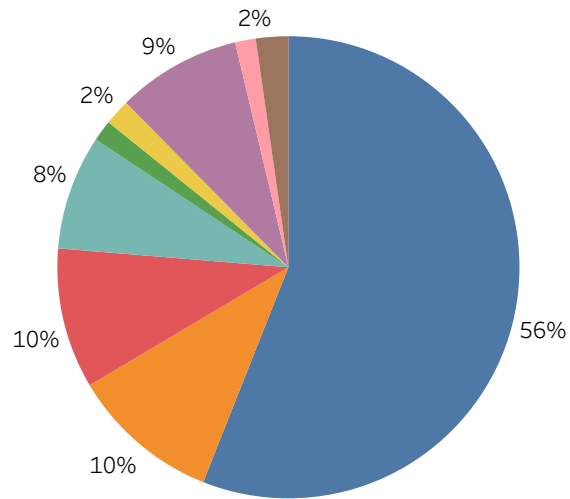
July 30, 2022

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.

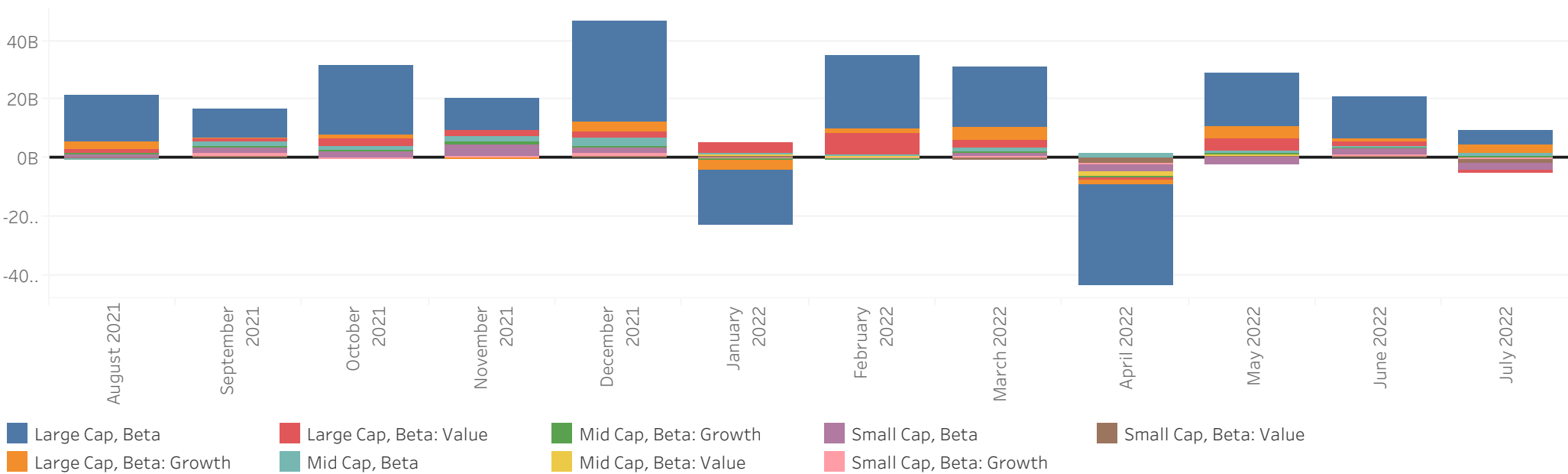
U.S. Size & Style AUM Makeup



Landscape Assets & Flows

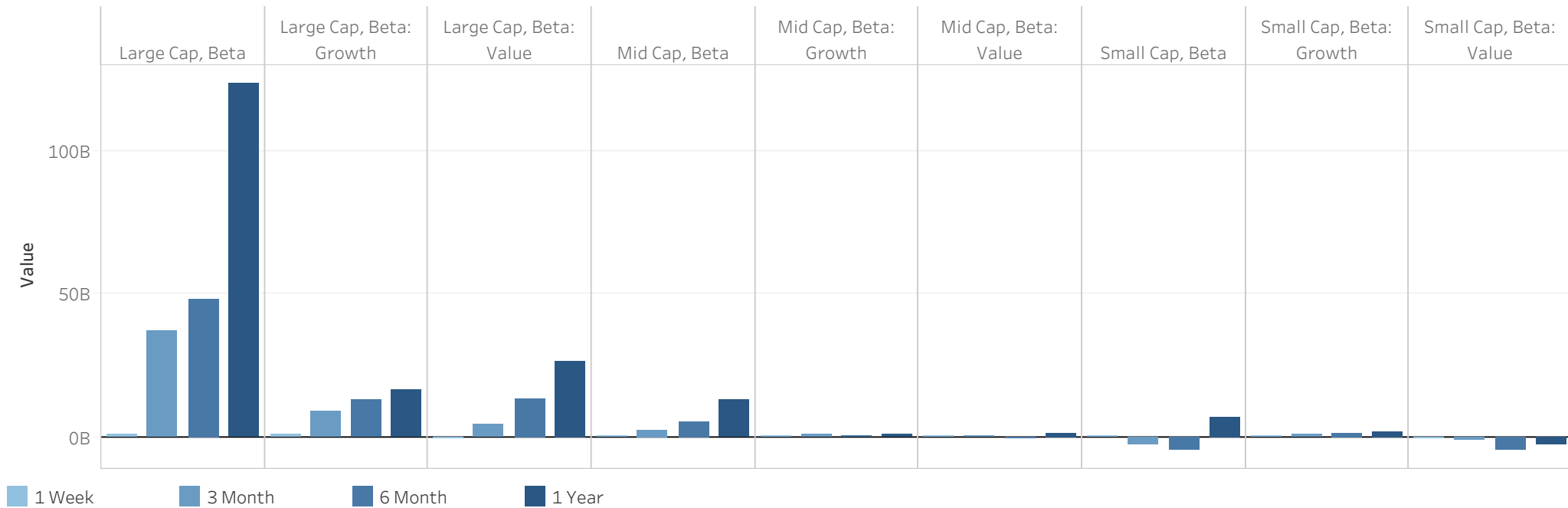
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,235,019M	\$603M	\$37,130M	\$48,193M	\$123,638M
Large Cap, Beta: Growth	10	\$230,602M	\$842M	\$8,664M	\$12,727M	\$16,511M
Large Cap, Beta: Value	11	\$216,473M	\$24M	\$4,302M	\$13,464M	\$26,505M
Mid Cap, Beta	10	\$177,078M	\$376M	\$2,504M	\$5,419M	\$12,915M
Mid Cap, Beta: Growth	6	\$32,497M	\$90M	\$609M	\$149M	\$703M
Mid Cap, Beta: Value	6	\$39,655M	\$340M	\$358M	(\$74M)	\$1,220M
Small Cap, Beta	13	\$191,694M	\$300M	(\$2,721M)	(\$4,804M)	\$7,125M
Small Cap, Beta: Growth	7	\$31,841M	\$386M	\$989M	\$1,164M	\$1,708M
Small Cap, Beta: Value	7	\$49,608M	(\$305M)	(\$1,018M)	(\$4,575M)	(\$2,565M)

Monthly Flows



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Flows by Time Frames Bar Chart



Weekly Flows Leaders

		AUM	1 Week
VOO	Vanguard S&P 500 ETF	\$259,269M	\$1,173M
IJR	iShares Core S&P Small Cap ETF	\$64,610M	\$704M
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$13,248M	\$446M
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,000M	\$379M
IJT	iShares S&P Small-Cap 600 Growth ETF	\$5,069M	\$378M
VUG	Vanguard Growth ETF	\$73,166M	\$295M
IJH	iShares Core S&P Mid-Cap ETF	\$59,374M	\$291M
IVV	iShares Core S&P 500 ETF	\$292,991M	\$260M
IVE	iShares S&P 500 Value ETF	\$23,603M	\$247M
OEF	iShares S&P 100 ETF	\$7,955M	\$199M

Weekly Flows Laggards

		AUM	1 Week
SPY	SPDR S&P 500 ETF Trust	\$359,884M	(\$612M)
IWM	iShares Russell 2000 ETF	\$51,582M	(\$553M)
QQQ	Invesco QQQ Trust	\$167,499M	(\$398M)
IJS	iShares S&P Small-Cap 600 Value ETF	\$7,265M	(\$312M)
IWB	iShares Russell 1000 ETF	\$27,390M	(\$242M)
IWD	iShares Russell 1000 Value ETF	\$51,926M	(\$121M)
SPYV	SPDR Portfolio S&P 500 Value ETF	\$12,708M	(\$109M)
IWS	iShares Russell Mid-Cap Value ETF	\$12,920M	(\$43M)
IWF	iShares Russell 1000 Growth ETF	\$61,214M	(\$43M)
VOE	Vanguard Mid-Cap Value ETF	\$15,486M	(\$37M)

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Monthly Performance

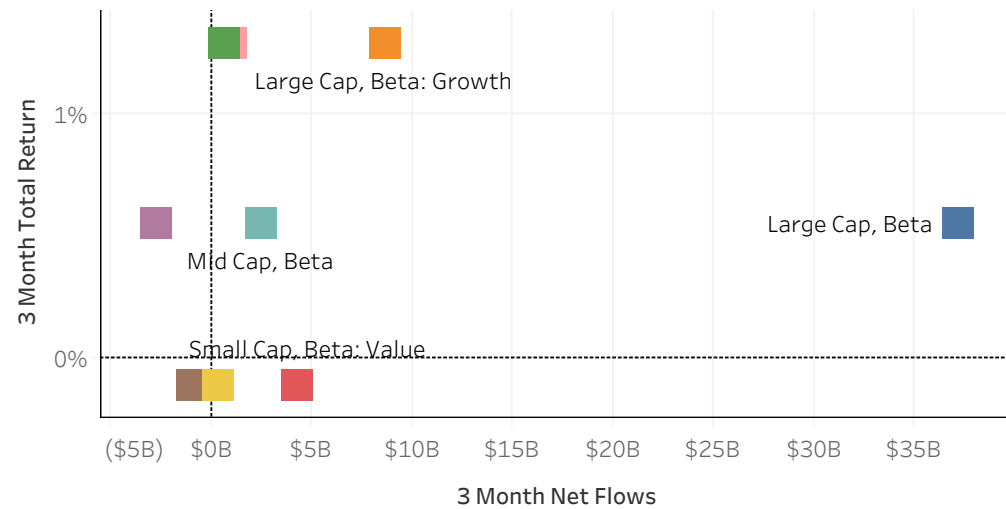
August 2021	September 2021	October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	May 2022	June 2022	MTD
3.90%	-1.77%	8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	2.20%	-7.57%	12.67%
3.12%	-2.77%	7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	2.14%	-8.21%	12.28%
2.50%	-3.53%	7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	2.06%	-8.46%	11.54%
2.37%	-3.59%	6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	1.13%	-8.50%	10.36%
2.28%	-3.70%	5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	0.34%	-8.76%	10.28%
2.18%	-3.93%	4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-0.12%	-9.03%	9.62%
2.12%	-4.52%	4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-0.66%	-9.62%	9.24%
2.07%	-4.78%	4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-1.85%	-9.76%	8.63%
1.89%	-5.63%	3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-2.13%	-10.10%	6.05%

■ 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

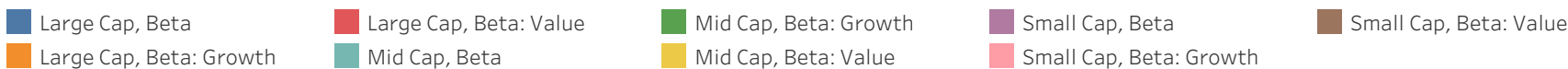
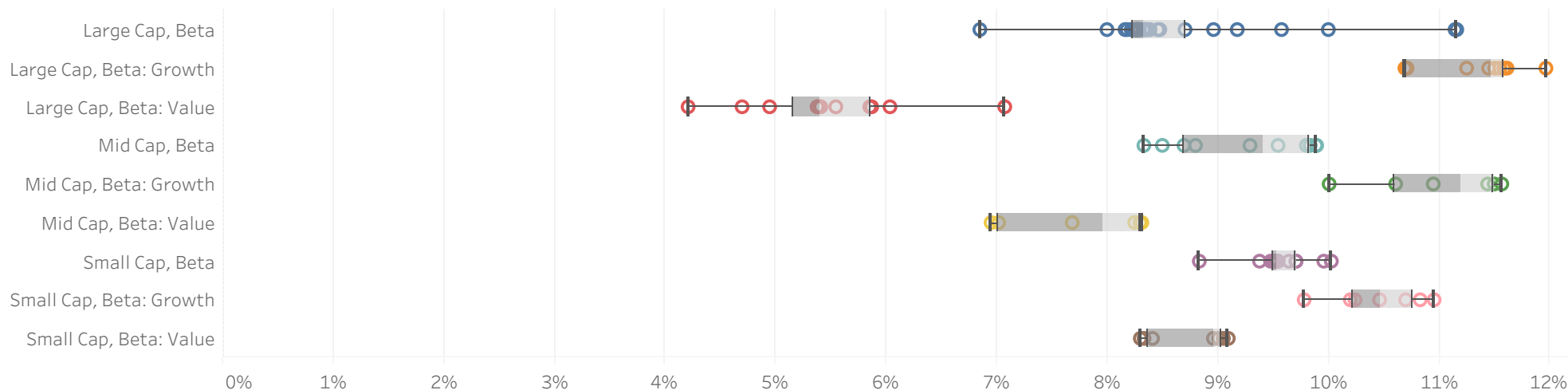
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	8.64%	0.22%	-14.86%	-8.51%
Large Cap, Beta: Growth	11.30%	1.21%	-19.58%	-12.36%
Large Cap, Beta: Value	5.49%	-0.98%	-6.50%	-0.57%
Mid Cap, Beta	9.25%	-0.08%	-12.59%	-8.14%
Mid Cap, Beta: Growth	11.01%	0.24%	-18.76%	-15.33%
Mid Cap, Beta: Value	7.75%	-0.25%	-6.62%	-0.54%
Small Cap, Beta	9.56%	1.51%	-13.22%	-10.95%
Small Cap, Beta: Growth	10.45%	2.41%	-18.61%	-17.51%
Small Cap, Beta: Value	8.73%	0.90%	-7.58%	-3.57%

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
MGK	Vanguard Mega Cap Growth ETF	11.96%	-20.73%
VUG	Vanguard Growth ETF	11.61%	-21.29%
ILCG	iShares Morningstar Growth ETF	11.58%	-21.07%
IVOG	Vanguard S&P Mid-Cap 400 Growth ETF	11.56%	-15.49%
VOOG	Vanguard S&P 500 Growth ETF	11.55%	-18.35%
SPYG	SPDR Portfolio S&P 500 Growth ETF	11.50%	-18.31%
IJK	iShares S&P Mid-Cap 400 Growth ETF	11.50%	-15.36%
IVW	iShares S&P 500 Growth ETF	11.44%	-18.38%
MDYG	SPDR S&P 400 Mid Cap Growth ETF	11.44%	-15.33%
SCHG	Schwab U.S. Large-Cap Growth ETF	11.25%	-19.84%

One Month Performance Laggards

		1 Mo	YTD
MGV	Vanguard Mega Cap Value ETF	4.20%	-4.72%
VTV	Vanguard Value ETF	4.69%	-4.70%
IWX	iShares Russell Top 200 Value ETF	4.94%	-6.18%
IVE	iShares S&P 500 Value ETF	5.37%	-6.26%
SPYV	SPDR Portfolio S&P 500 Value ETF	5.38%	-6.21%
VOOV	Vanguard S&P 500 Value ETF	5.40%	-6.25%
ILCV	iShares Morningstar Value ETF	5.54%	-7.20%
VONV	Vanguard Russell 1000 Value ETF	5.85%	-7.27%
IWD	iShares Russell 1000 Value ETF	5.86%	-7.20%
SCHV	Schwab U.S. Large-Cap Value ETF	6.03%	-8.24%

*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



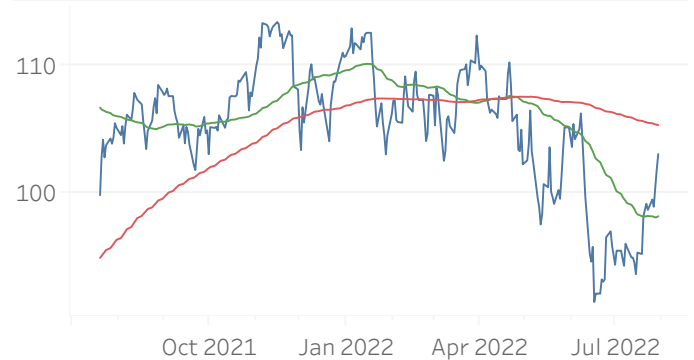
Mid Cap Blend (S&P 400) IJH



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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