

ETF Playbook

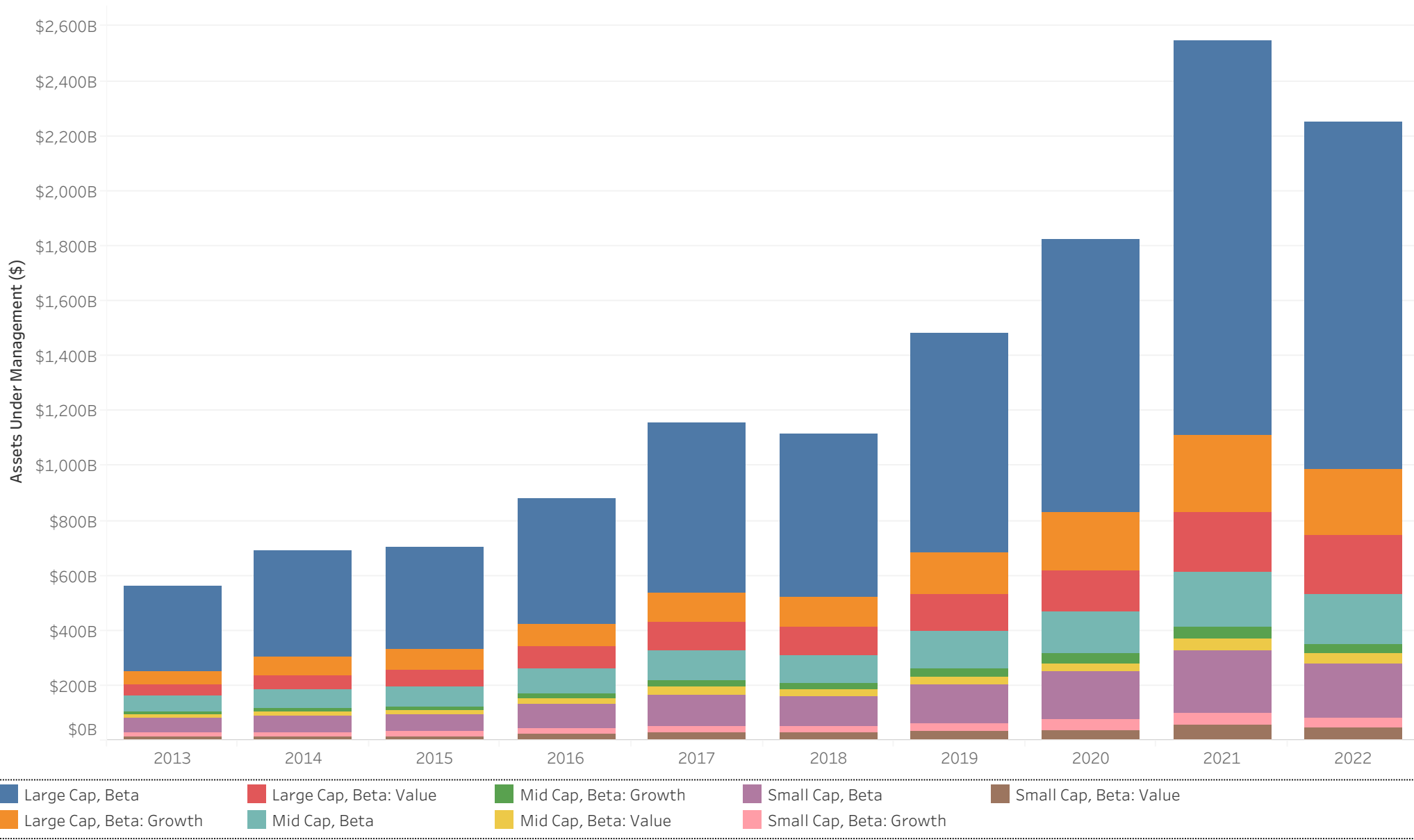
U.S. Size & Style
(Beta Strategies Only)



ETF
ACTION

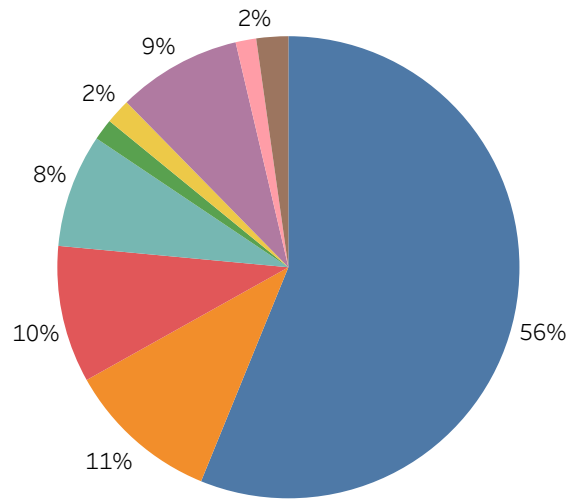
August 6, 2022

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.

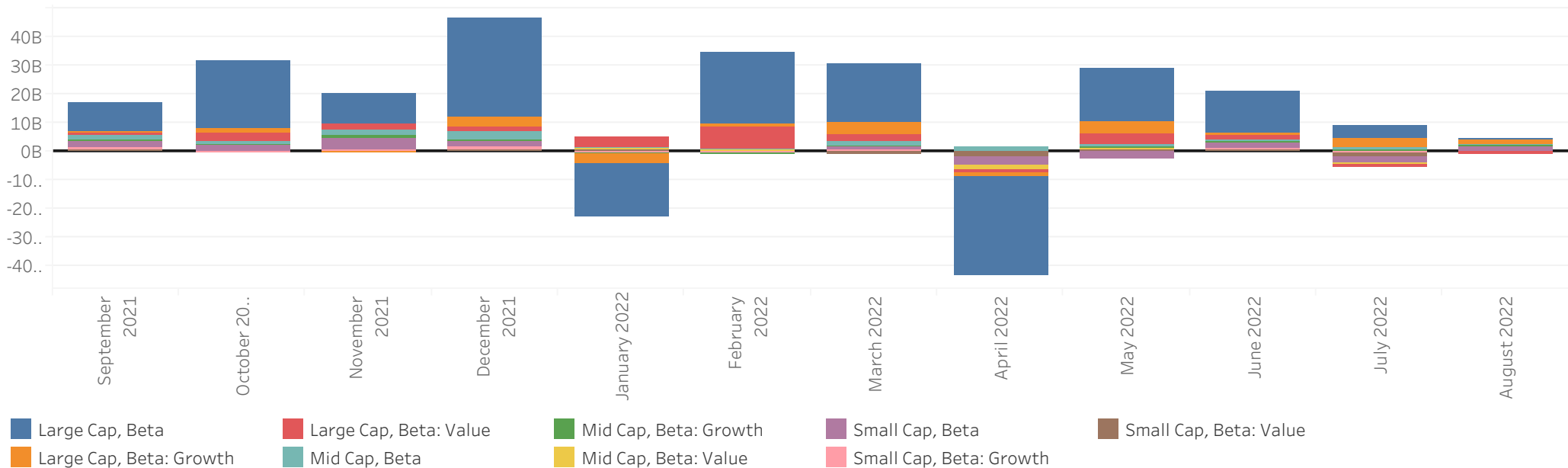
U.S. Size & Style AUM Makeup



Landscape Assets & Flows

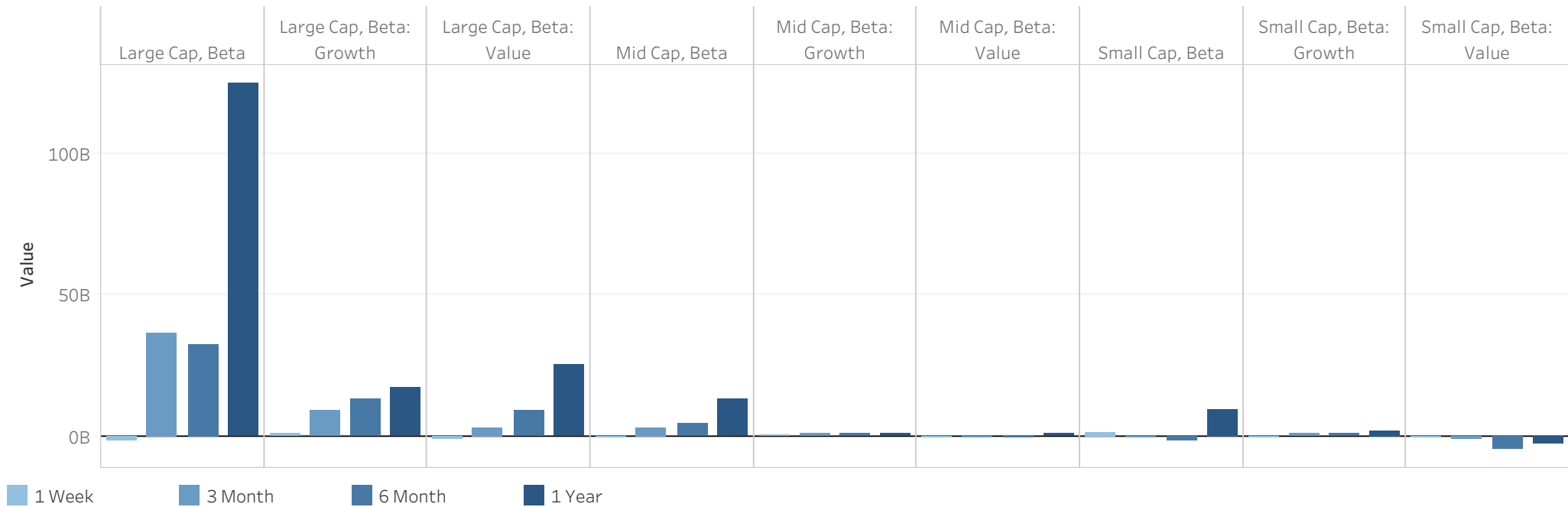
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,264,702M	(\$1,429M)	\$36,359M	\$32,507M	\$124,680M
Large Cap, Beta: Growth	10	\$241,658M	\$1,151M	\$9,178M	\$13,339M	\$17,108M
Large Cap, Beta: Value	11	\$215,631M	(\$827M)	\$2,967M	\$8,986M	\$25,278M
Mid Cap, Beta	10	\$178,737M	\$130M	\$2,917M	\$4,693M	\$13,239M
Mid Cap, Beta: Growth	6	\$33,653M	\$440M	\$1,045M	\$881M	\$1,075M
Mid Cap, Beta: Value	6	\$39,430M	(\$300M)	\$309M	\$203M	\$946M
Small Cap, Beta	13	\$195,410M	\$1,552M	(\$112M)	(\$1,322M)	\$9,578M
Small Cap, Beta: Growth	7	\$32,674M	\$37M	\$925M	\$1,264M	\$1,859M
Small Cap, Beta: Value	7	\$49,695M	(\$10M)	(\$781M)	(\$4,601M)	(\$2,314M)

Monthly Flows



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Flows by Time Frames Bar Chart



Weekly Flows Leaders

		AUM	1 Week
IWM	iShares Russell 2000 ETF	\$53,605M	\$1,053M
VOO	Vanguard S&P 500 ETF	\$271,596M	\$1,009M
IVV	iShares Core S&P 500 ETF	\$306,365M	\$977M
IJR	iShares Core S&P Small Cap ETF	\$68,150M	\$421M
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$14,439M	\$404M
VUG	Vanguard Growth ETF	\$77,234M	\$392M
MDYG	SPDR S&P 400 Mid Cap Growth ETF	\$1,422M	\$392M
QQQM	Invesco NASDAQ 100 ETF	\$4,865M	\$387M
IJH	iShares Core S&P Mid-Cap ETF	\$62,644M	\$250M
VONG	Vanguard Russell 1000 Growth ETF	\$7,312M	\$225M

Weekly Flows Laggards

		AUM	1 Week
QQQ	Invesco QQQ Trust	\$174,350M	(\$1,285M)
SPY	SPDR S&P 500 ETF Trust	\$374,577M	(\$860M)
IVE	iShares S&P 500 Value ETF	\$24,650M	(\$281M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,718M	(\$275M)
MDY	SPDR S&P Midcap 400 ETF Trust	\$18,608M	(\$273M)
IWD	iShares Russell 1000 Value ETF	\$53,475M	(\$262M)
MGV	Vanguard Mega Cap Value ETF	\$5,694M	(\$244M)
IWO	iShares Russell 2000 Growth ETF	\$9,830M	(\$150M)
BBMC	JPMorgan BetaBuilders U.S. Mid Cap Equity ETF	\$1,568M	(\$97M)
IWB	iShares Russell 1000 ETF	\$28,290M	(\$91M)

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Monthly Performance

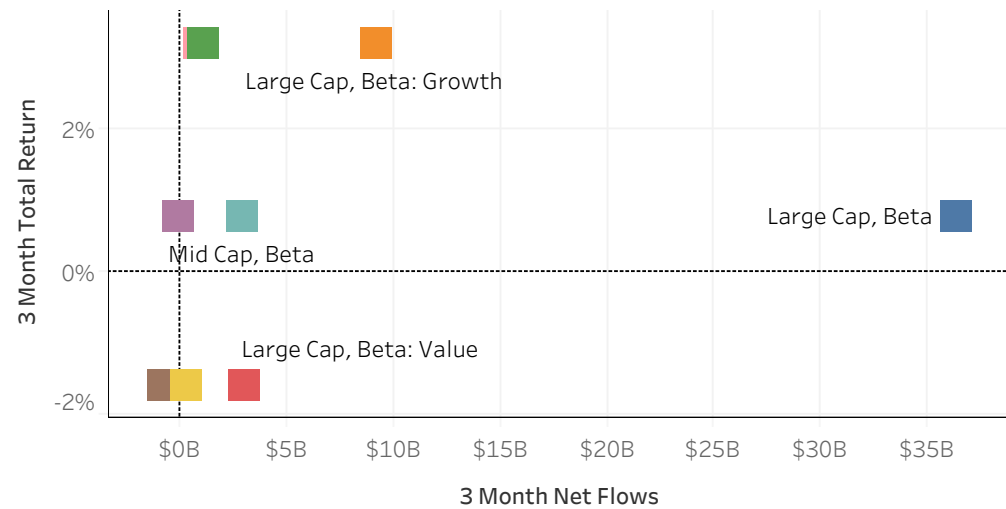
September 2021	October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	May 2022	June 2022	July 2022	MTD
-1.77%	8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	2.20%	-7.57%	12.67%	2.05%
-2.77%	7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	2.14%	-8.21%	12.28%	1.51%
-3.53%	7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	2.06%	-8.46%	11.54%	1.19%
-3.59%	6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	1.13%	-8.50%	10.36%	0.89%
-3.70%	5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	0.34%	-8.76%	10.28%	0.80%
-3.93%	4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-0.12%	-9.03%	9.55%	0.16%
-4.52%	4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-0.66%	-9.62%	9.24%	-0.08%
-4.78%	4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-1.85%	-9.76%	8.63%	-0.51%
-5.63%	3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-2.13%	-10.10%	6.05%	-0.80%

■ 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

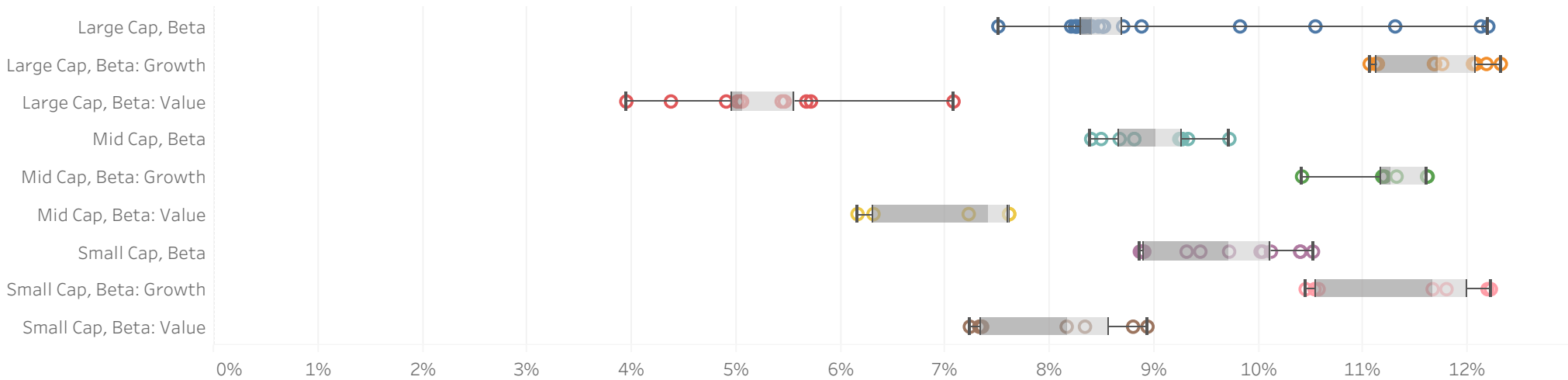
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	8.91%	0.73%	-14.24%	-8.14%
Large Cap, Beta: Growth	11.70%	3.19%	-18.37%	-11.55%
Large Cap, Beta: Value	5.24%	-2.58%	-6.97%	-0.88%
Mid Cap, Beta	9.00%	-0.40%	-12.45%	-8.17%
Mid Cap, Beta: Growth	11.22%	1.77%	-17.82%	-14.90%
Mid Cap, Beta: Value	7.09%	-2.06%	-7.38%	-1.13%
Small Cap, Beta	9.65%	2.02%	-12.39%	-9.88%
Small Cap, Beta: Growth	11.34%	4.63%	-16.98%	-16.34%
Small Cap, Beta: Value	8.02%	-0.11%	-7.66%	-2.70%

3 Month Total Return vs Net Flows

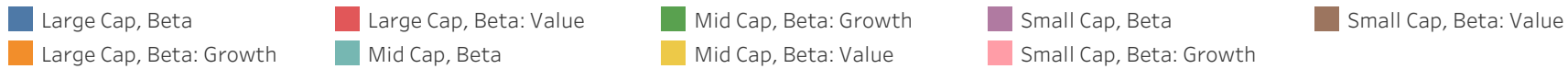


*Size & Style performance calculated as averages. Landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes leverage & inverse 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	12.31%	-19.34%
IWO	iShares Russell 2000 Growth ETF	12.22%	-19.17%
QQQM	Invesco NASDAQ 100 ETF	12.19%	-18.79%
VTWG	Vanguard Russell 2000 Growth ETF	12.19%	-19.33%
VUG	Vanguard Growth ETF	12.18%	-19.76%
QQQ	Invesco QQQ Trust	12.12%	-18.88%
SCHG	Schwab U.S. Large-Cap Growth ETF	12.07%	-18.20%
ILCG	iShares Morningstar Growth ETF	12.05%	-19.78%
VBK	Vanguard Small-Cap Growth ETF	11.79%	-19.24%
VOOG	Vanguard S&P 500 Growth ETF	11.75%	-17.36%

One Month Performance Laggards

		1 Mo	YTD
MGV	Vanguard Mega Cap Value ETF	3.95%	-5.45%
VTV	Vanguard Value ETF	4.37%	-5.42%
IWX	iShares Russell Top 200 Value ETF	4.90%	-6.37%
SPYV	SPDR Portfolio S&P 500 Value ETF	5.01%	-6.67%
IVE	iShares S&P 500 Value ETF	5.04%	-6.73%
VOOV	Vanguard S&P 500 Value ETF	5.05%	-6.73%
ILCV	iShares Morningstar Value ETF	5.43%	-7.42%
SCHV	Schwab U.S. Large-Cap Value ETF	5.46%	-8.82%
IWD	iShares Russell 1000 Value ETF	5.67%	-7.41%
VONV	Vanguard Russell 1000 Value ETF	5.71%	-7.48%

*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.

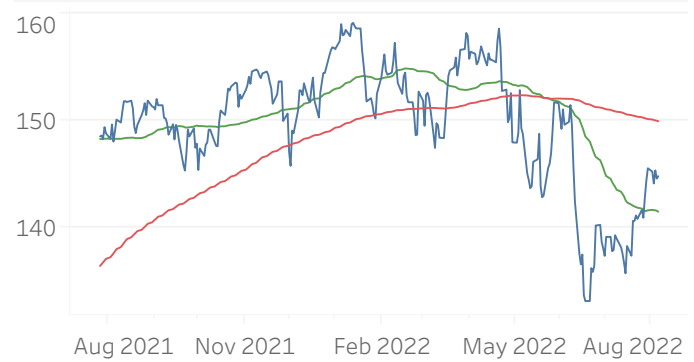
Large Cap Blend (S&P 500) IVV



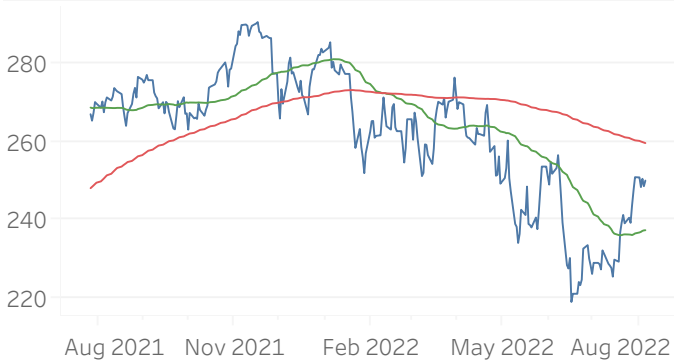
Large Cap Growth (S&P 500) IVW



Large Cap Value (S&P 500) IVE



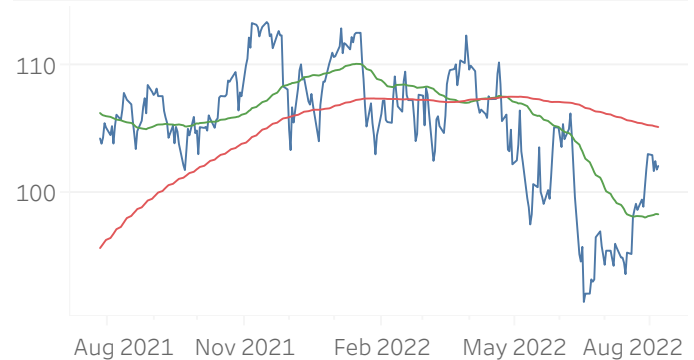
Mid Cap Blend (S&P 400) IJH



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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