

# ETF Playbook

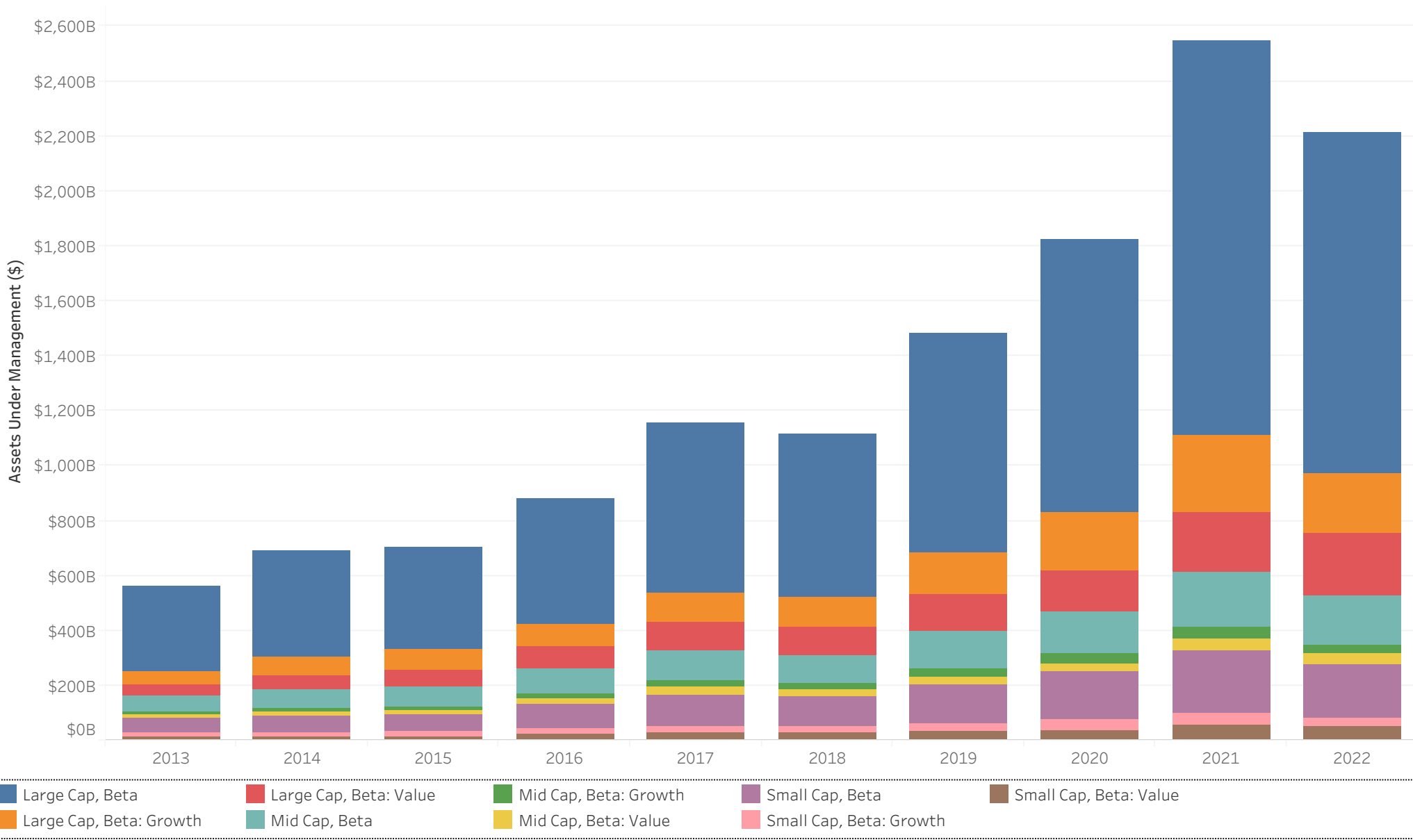
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

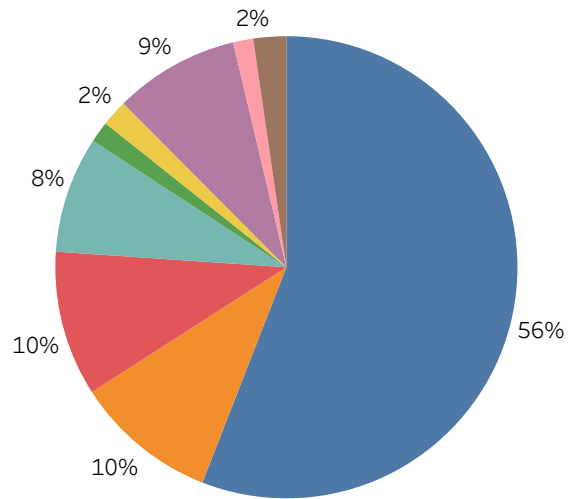
November 19, 2022

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.

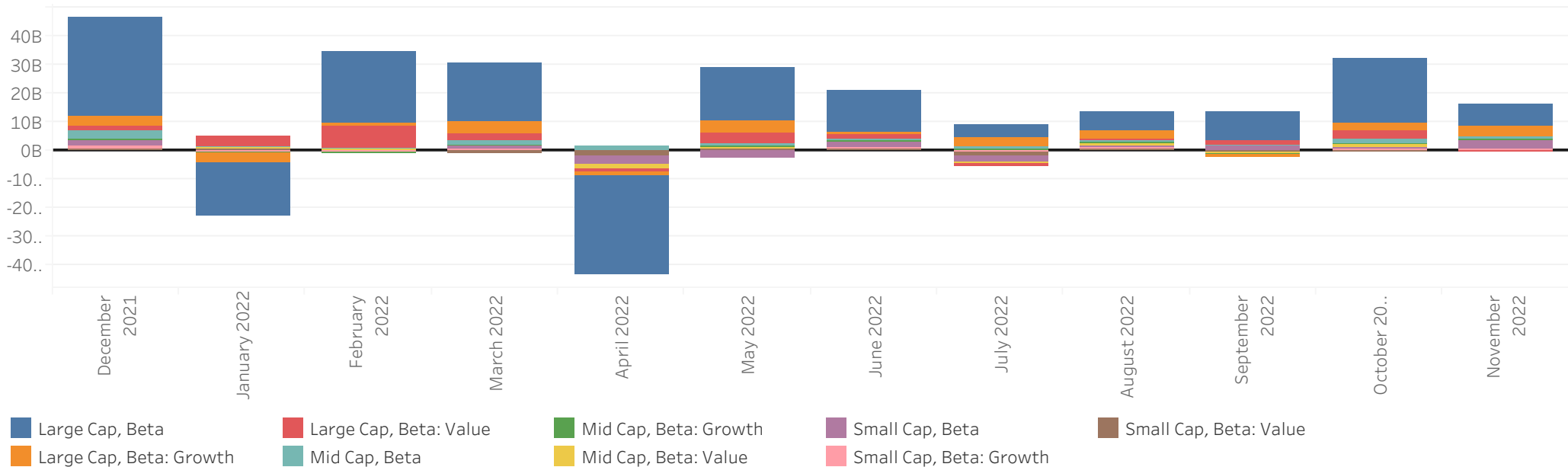
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

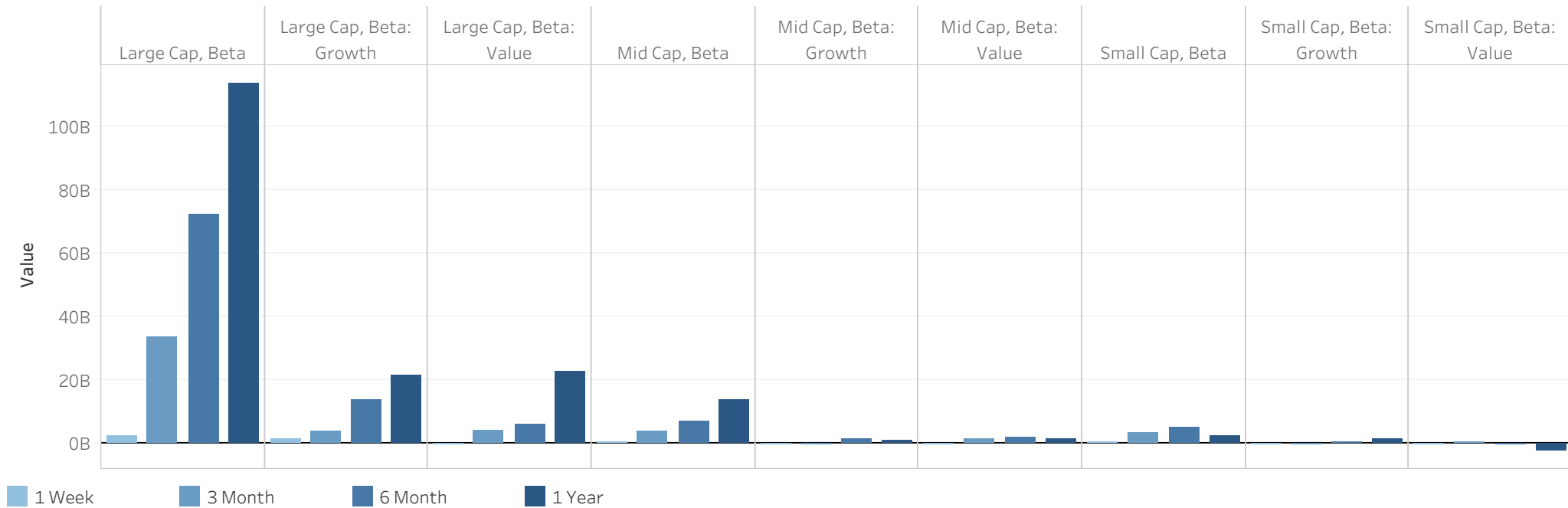
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,236,239M	\$2,579M	\$33,657M	\$72,586M	\$113,871M
Large Cap, Beta: Growth	10	\$221,098M	\$1,420M	\$3,773M	\$13,814M	\$21,484M
Large Cap, Beta: Value	11	\$224,425M	(\$394M)	\$4,240M	\$6,140M	\$23,075M
Mid Cap, Beta	10	\$180,122M	\$438M	\$3,955M	\$6,809M	\$13,941M
Mid Cap, Beta: Growth	6	\$32,739M	\$289M	\$83M	\$1,467M	\$899M
Mid Cap, Beta: Value	6	\$40,626M	\$232M	\$1,388M	\$1,966M	\$1,740M
Small Cap, Beta	13	\$193,970M	\$548M	\$3,391M	\$5,015M	\$2,633M
Small Cap, Beta: Growth	7	\$30,974M	(\$22M)	\$43M	\$662M	\$1,521M
Small Cap, Beta: Value	7	\$50,396M	\$128M	\$821M	(\$113M)	(\$2,189M)

## 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

ETF	Description	AUM	1 Week
SPY	SPDR S&P 500 ETF Trust	\$378,035M	\$2,074M
IVV	iShares Core S&P 500 ETF	\$302,798M	\$1,411M
VOO	Vanguard S&P 500 ETF	\$275,087M	\$768M
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$13,346M	\$714M
IWM	iShares Russell 2000 ETF	\$55,990M	\$636M
VUG	Vanguard Growth ETF	\$72,385M	\$489M
MDYG	SPDR S&P 400 Mid Cap Growth ETF	\$1,619M	\$449M
QQQ	Invesco QQQ Trust	\$161,944M	\$263M
IJH	iShares Core S&P Mid-Cap ETF	\$65,222M	\$226M
IVW	iShares S&P 500 Growth ETF	\$29,950M	\$196M

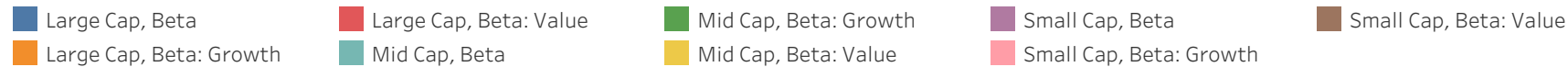
Weekly Flows Laggards

ETF	Description	AUM	1 Week
VTV	Vanguard Value ETF	\$104,412M	(\$280M)
IWD	iShares Russell 1000 Value ETF	\$54,917M	(\$216M)
OEF	iShares S&P 100 ETF	\$7,721M	(\$179M)
MGK	Vanguard Mega Cap Growth ETF	\$10,402M	(\$129M)
VB	Vanguard Small-Cap ETF	\$42,905M	(\$110M)
IWP	iShares Russell Mid-Cap Growth ETF	\$12,364M	(\$66M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,526M	(\$52M)
IWO	iShares Russell 2000 Growth ETF	\$9,765M	(\$45M)
VOT	Vanguard Mid-Cap Growth ETF	\$9,986M	(\$43M)
SCHX	Schwab U.S. Large-Cap ETF	\$30,357M	(\$33M)

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## Monthly Performance

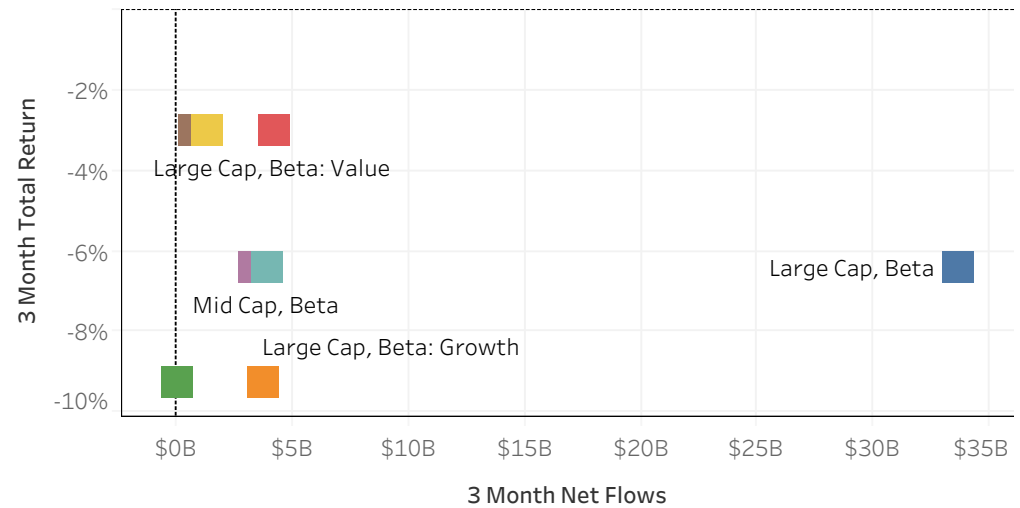
December 2021	January 2022	February 2022	March 2022	April 2022	May 2022	June 2022	July 2022	August 2022	September 2022	October 2022	MTD
6.43%	-1.97%	1.98%	4.30%	-5.31%	2.20%	-7.57%	12.67%	-2.77%	-8.36%	13.40%	3.39%
6.12%	-3.56%	1.13%	3.48%	-6.01%	2.14%	-8.21%	12.28%	-2.80%	-8.98%	11.26%	3.32%
4.34%	-4.76%	0.49%	3.12%	-6.80%	2.06%	-8.46%	11.54%	-2.89%	-9.02%	11.22%	3.04%
4.27%	-6.34%	0.32%	2.79%	-7.54%	1.13%	-8.50%	10.36%	-3.03%	-9.05%	10.72%	2.75%
3.48%	-7.34%	0.28%	1.82%	-8.68%	0.34%	-8.76%	10.28%	-3.06%	-9.40%	9.41%	2.48%
3.41%	-8.28%	-0.17%	1.20%	-9.29%	-0.12%	-9.03%	9.55%	-3.40%	-9.59%	9.16%	1.69%
2.72%	-8.67%	-1.36%	1.00%	-9.44%	-0.66%	-9.62%	9.24%	-3.49%	-9.72%	8.27%	1.52%
2.63%	-11.43%	-2.85%	0.92%	-10.73%	-1.85%	-9.76%	8.63%	-3.69%	-10.00%	6.70%	1.37%
2.02%	-11.84%	-4.42%	0.62%	-12.73%	-2.13%	-10.10%	6.05%	-5.11%	-10.30%	4.72%	0.62%



## Performance

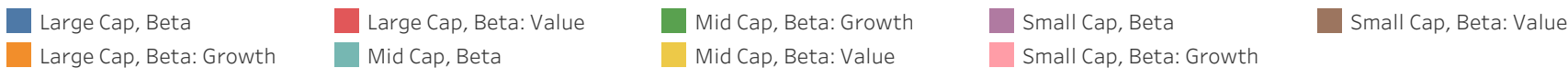
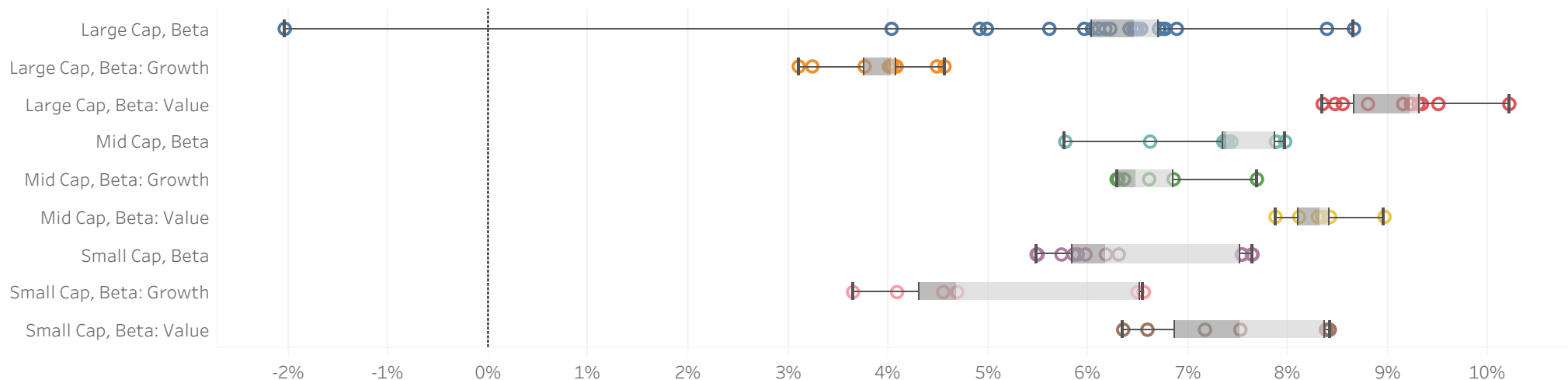
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	6.05%	-8.02%	-18.60%	-18.25%
Large Cap, Beta: Growth	3.94%	-13.04%	-26.99%	-27.32%
Large Cap, Beta: Value	9.10%	-1.04%	-4.22%	-1.85%
Mid Cap, Beta	7.30%	-5.07%	-13.40%	-14.60%
Mid Cap, Beta: Growth	6.68%	-6.65%	-20.51%	-22.55%
Mid Cap, Beta: Value	8.33%	-3.30%	-6.07%	-5.92%
Small Cap, Beta	6.52%	-6.12%	-14.50%	-17.49%
Small Cap, Beta: Growth	5.22%	-8.11%	-21.06%	-24.20%
Small Cap, Beta: Value	7.54%	-4.68%	-7.75%	-10.34%

## 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

		1 Month Return	YTD Return
AVLV	Avantis U.S. Large Cap Value ETF	10.21%	-2.27%
MGV	Vanguard Mega Cap Value ETF	9.50%	-0.88%
VTV	Vanguard Value ETF	9.34%	-1.40%
SCHV	Schwab U.S. Large-Cap Value ETF	9.30%	-6.47%
VOOV	Vanguard S&P 500 Value ETF	9.24%	-4.18%
IVE	iShares S&P 500 Value ETF	9.23%	-4.22%
SPYV	SPDR Portfolio S&P 500 Value ETF	9.15%	-4.16%
VOE	Vanguard Mid-Cap Value ETF	8.96%	-6.37%
ILCV	iShares Morningstar Value ETF	8.80%	-5.48%
QQQJ	Invesco NASDAQ Next Gen 100 ETF	8.66%	-26.80%

One Month Performance Laggards

		1 Mo	YTD
GUSA	Goldman Sachs MarketBeta U.S. 1000 Equity ETF	-2.04%	
SCHG	Schwab U.S. Large-Cap Growth ETF	3.10%	-27.93%
MGK	Vanguard Mega Cap Growth ETF	3.24%	-29.29%
VBK	Vanguard Small-Cap Growth ETF	3.65%	-25.63%
VUG	Vanguard Growth ETF	3.76%	-29.14%
VOOG	Vanguard S&P 500 Growth ETF	4.01%	-25.91%
ILCG	iShares Morningstar Growth ETF	4.02%	-28.38%
XLG	Invesco S&P 500 Top 50 ETF	4.03%	-20.87%
IVW	iShares S&P 500 Growth ETF	4.04%	-25.93%
SPYG	SPDR Portfolio S&P 500 Growth ETF	4.07%	-25.83%

\*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



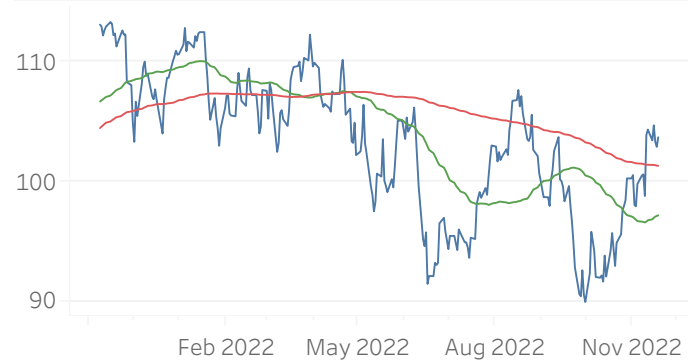
Mid Cap Blend (S&P 400) IJH



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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