

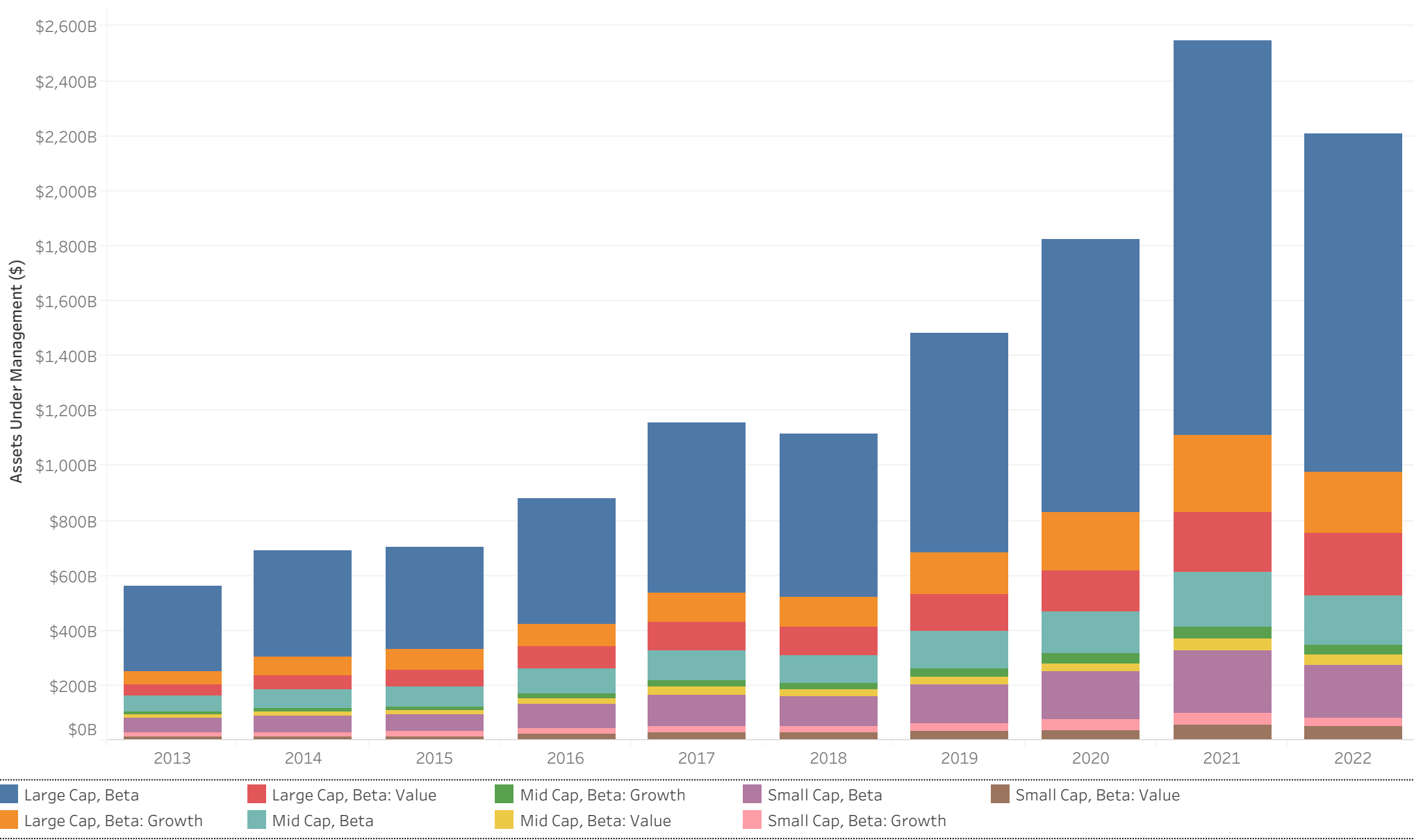
# ETF Playbook

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



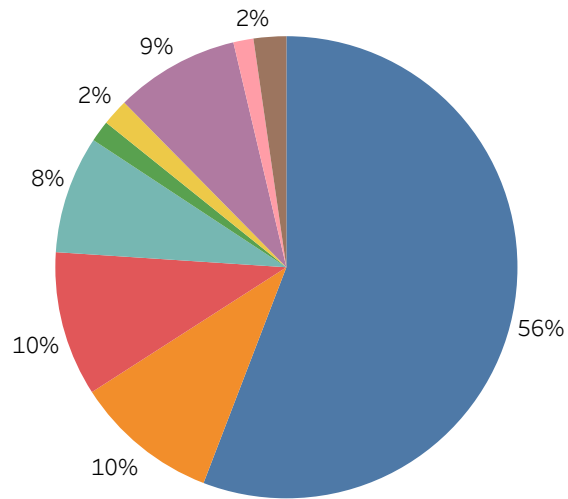
December 11, 2022

## 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.

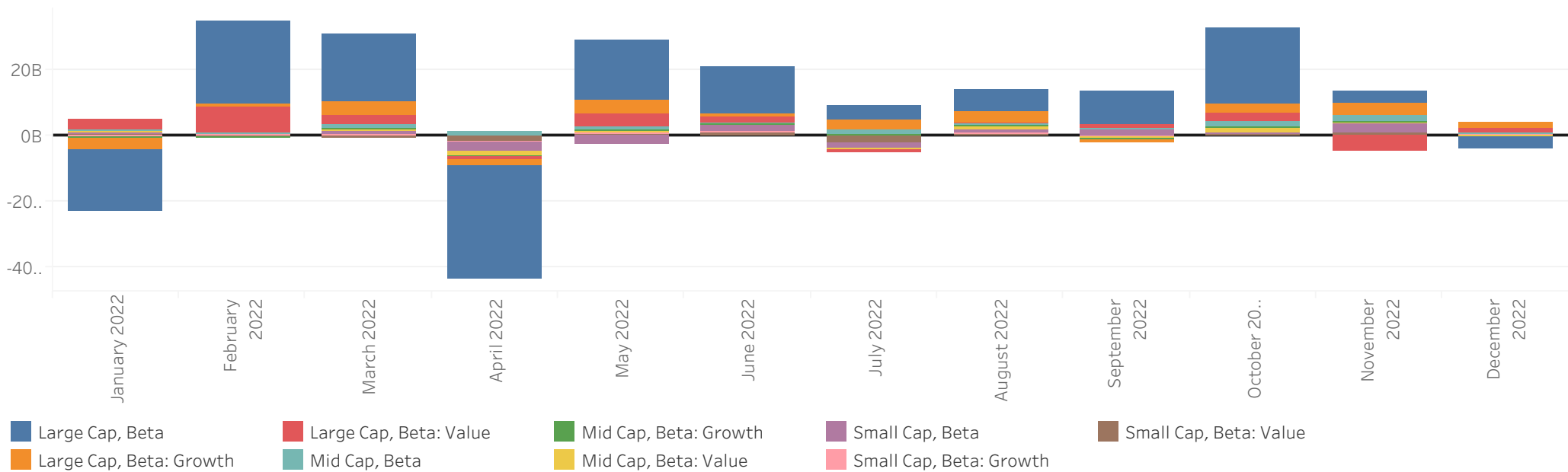
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

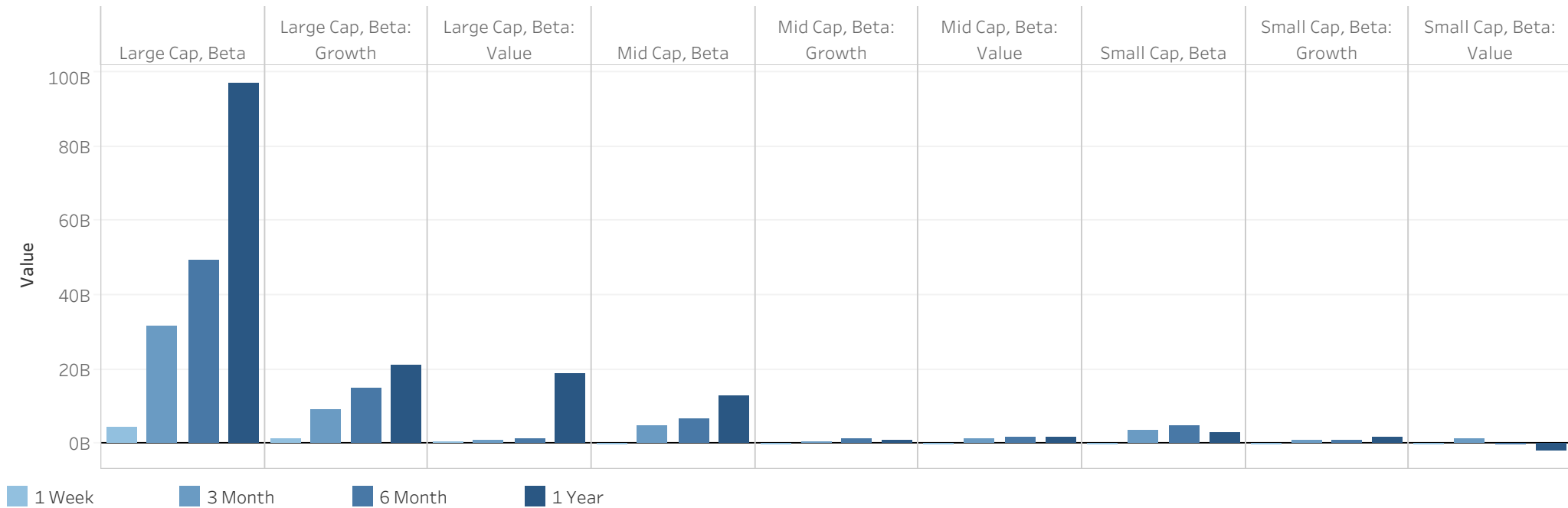
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,234,111M	\$4,222M	\$31,486M	\$49,386M	\$97,110M
Large Cap, Beta: Growth	10	\$223,041M	\$1,153M	\$8,905M	\$14,870M	\$20,973M
Large Cap, Beta: Value	11	\$223,577M	\$558M	\$764M	\$1,235M	\$18,564M
Mid Cap, Beta	10	\$181,937M	\$0M	\$4,508M	\$6,440M	\$12,998M
Mid Cap, Beta: Growth	6	\$32,896M	(\$166M)	\$408M	\$1,239M	\$857M
Mid Cap, Beta: Value	6	\$41,164M	(\$468M)	\$1,174M	\$1,625M	\$1,662M
Small Cap, Beta	13	\$191,924M	(\$494M)	\$3,447M	\$4,535M	\$2,875M
Small Cap, Beta: Growth	7	\$31,031M	\$157M	\$674M	\$633M	\$1,518M
Small Cap, Beta: Value	7	\$50,259M	\$77M	\$1,043M	(\$361M)	(\$2,010M)

## 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

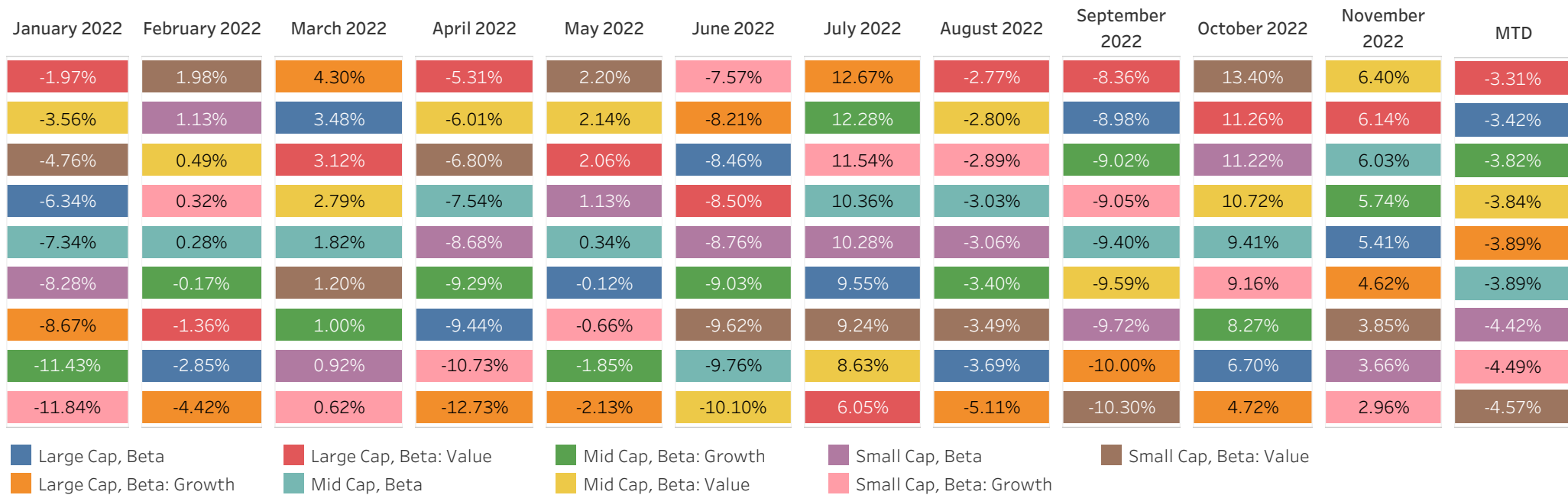
		AUM	1 Week
SPY	SPDR S&P 500 ETF Trust	\$379,178M	\$1,197M
QQQ	Invesco QQQ Trust	\$160,887M	\$940M
VOO	Vanguard S&P 500 ETF	\$278,672M	\$630M
IWF	iShares Russell 1000 Growth ETF	\$62,647M	\$561M
SPYV	SPDR Portfolio S&P 500 Value ETF	\$14,945M	\$430M
VTV	Vanguard Value ETF	\$102,093M	\$313M
VONG	Vanguard Russell 1000 Growth ETF	\$9,448M	\$272M
IWO	iShares Russell 2000 Growth ETF	\$9,833M	\$180M
MGK	Vanguard Mega Cap Growth ETF	\$10,294M	\$168M
IWP	iShares Russell Mid-Cap Growth ETF	\$12,493M	\$156M

Weekly Flows Laggards

		AUM	1 Week
IWM	iShares Russell 2000 ETF	\$56,245M	(\$696M)
MDYG	SPDR S&P 400 Mid Cap Growth ETF	\$2,106M	(\$409M)
VV	Vanguard Large-Cap ETF	\$25,695M	(\$285M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$8,025M	(\$277M)
IVE	iShares S&P 500 Value ETF	\$25,887M	(\$258M)
MDYV	SPDR S&P 400 Mid Cap Value ETF	\$2,685M	(\$178M)
IVV	iShares Core S&P 500 ETF	\$312,467M	(\$129M)
SLY	SPDR S&P 600 Small Cap ETF	\$1,735M	(\$67M)
IWN	iShares Russell 2000 Value ETF	\$12,761M	(\$29M)
OEF	iShares S&P 100 ETF	\$7,568M	(\$18M)

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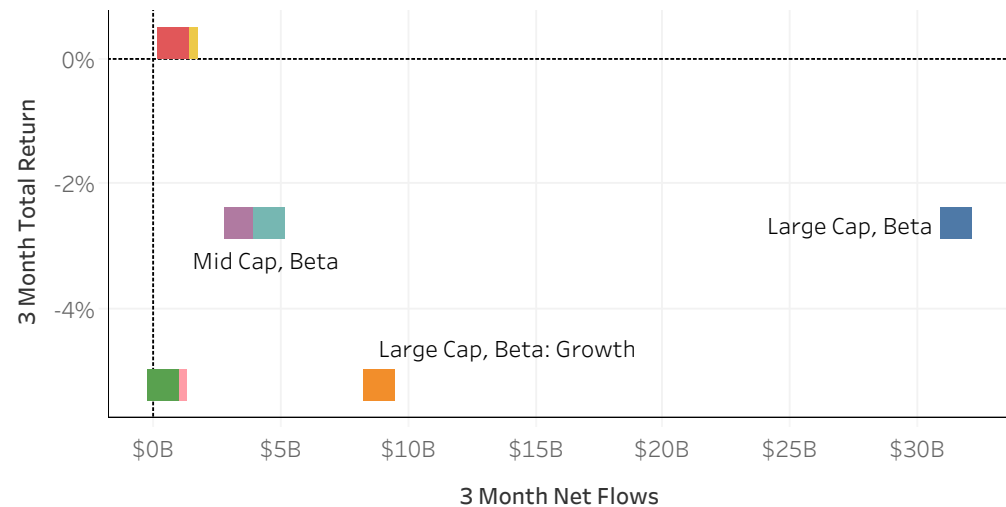
### Monthly Performance



### Performance

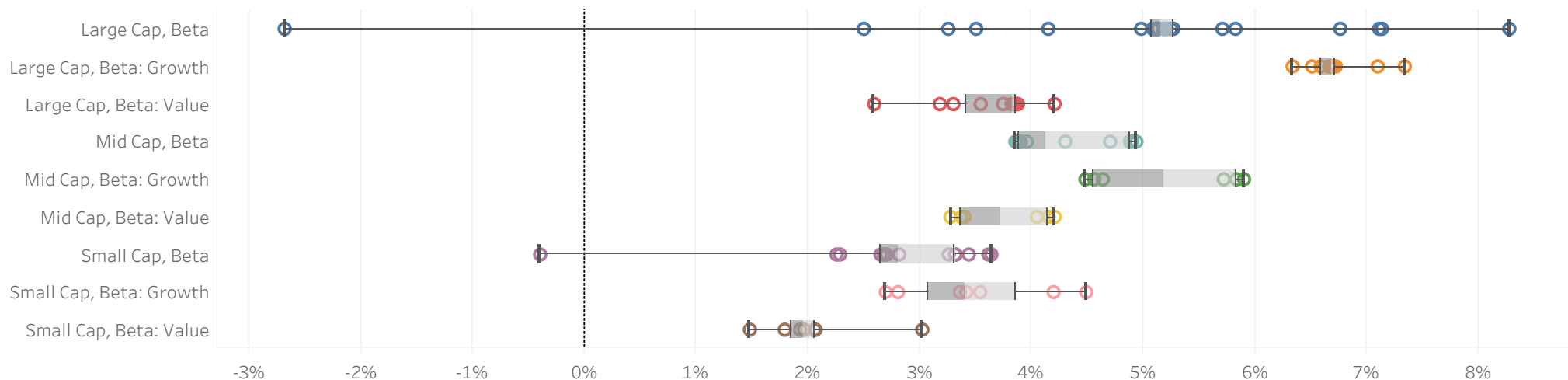
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	4.95%	-3.49%	-19.13%	-17.58%
Large Cap, Beta: Growth	6.73%	-8.00%	-27.68%	-26.89%
Large Cap, Beta: Value	3.62%	1.75%	-4.87%	-1.97%
Mid Cap, Beta	4.32%	-2.11%	-14.36%	-12.50%
Mid Cap, Beta: Growth	5.19%	-3.20%	-21.35%	-19.71%
Mid Cap, Beta: Value	3.74%	-0.50%	-7.04%	-4.81%
Small Cap, Beta	2.74%	-2.32%	-16.47%	-15.11%
Small Cap, Beta: Growth	3.50%	-4.41%	-22.86%	-21.53%
Small Cap, Beta: Value	2.04%	-0.52%	-10.09%	-8.73%

### 3 Month Total Return vs Net Flows

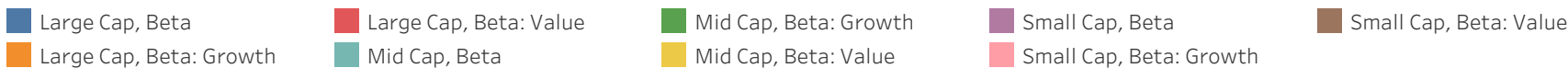


\*Size & Style performance calculated as averages. Landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes leverage & inverse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

One Month Performance Ranges - Box & Whisker Plot



One Month Performance



One Month Performance Leaders

		1 Month Return	YTD Return
QQQJ	Invesco NASDAQ Next Gen 100 ETF	8.27%	-26.42%
MGK	Vanguard Mega Cap Growth ETF	7.34%	-30.15%
QQQM	Invesco NASDAQ 100 ETF	7.13%	-28.66%
QQQ	Invesco QQQ Trust	7.11%	-28.76%
VUG	Vanguard Growth ETF	7.10%	-29.95%
QQQN	VictoryShares Nasdaq Next 50 ETF	6.76%	-26.96%
ILCG	iShares Morningstar Growth ETF	6.72%	-28.92%
VOOG	Vanguard S&P 500 Growth ETF	6.70%	-26.69%
IVW	iShares S&P 500 Growth ETF	6.69%	-26.73%
SPYG	SPDR Portfolio S&P 500 Growth ETF	6.69%	-26.62%

One Month Performance Laggards

		1 Mo	YTD
GUSA	Goldman Sachs MarketBeta U.S. 1000 Equity ETF	-2.69%	
BASC	JPMorgan BetaBuilders U.S. Small Cap Equity ETF	-0.40%	-18.24%
VTWV	Vanguard Russell 2000 Value ETF	1.48%	-12.92%
IWN	iShares Russell 2000 Value ETF	1.79%	-12.82%
SLYV	SPDR S&P 600 Small Cap Value ETF	1.93%	-9.16%
IJS	iShares S&P Small-Cap 600 Value ETF	1.96%	-9.43%
ISCV	iShares Morningstar Small Cap Value ETF	2.06%	-8.88%
VIOV	Vanguard S&P Small-Cap 600 Value ETF	2.07%	-9.19%
VTWO	Vanguard Russell 2000 ETF	2.25%	-18.94%
IWM	iShares Russell 2000 ETF	2.28%	-18.91%

\*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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