

ETF Playbook

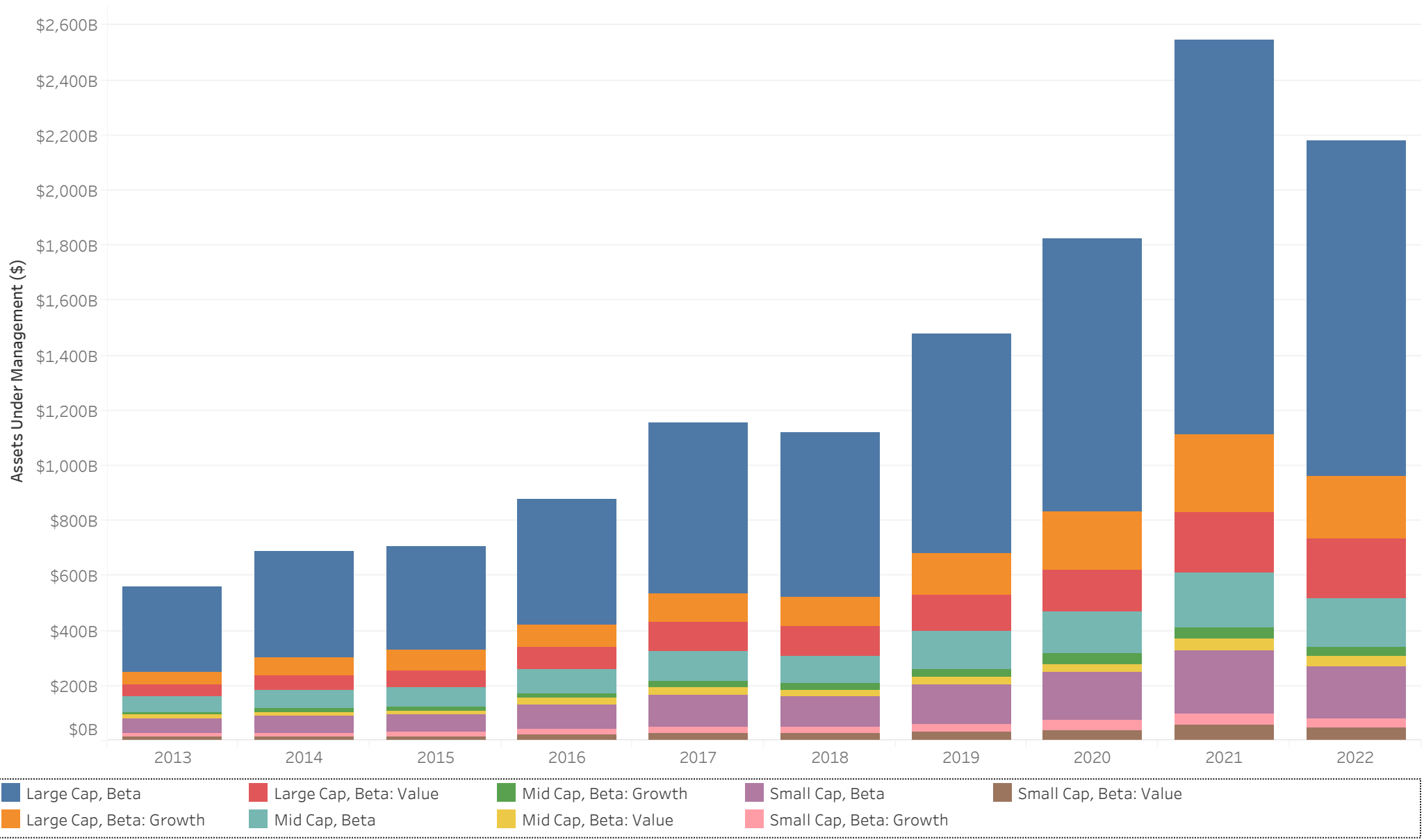
U.S. Size & Style
(Beta Strategies Only)



ETF
ACTION

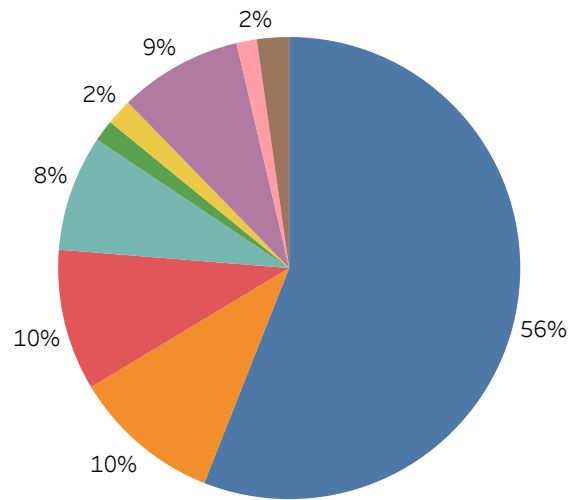
September 11, 2022

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.

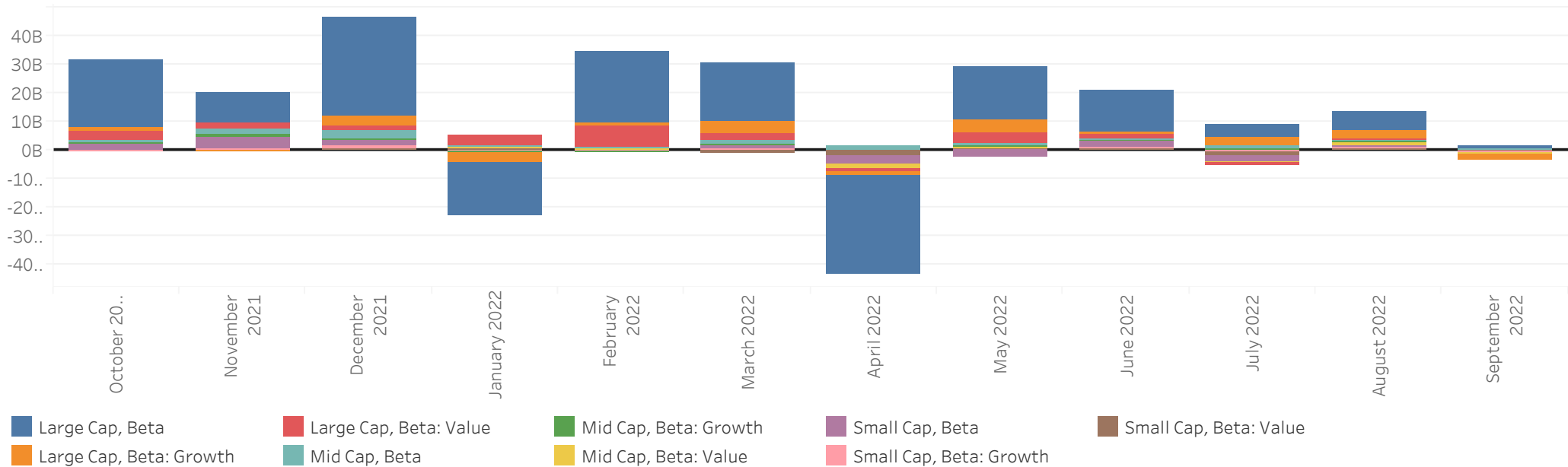
U.S. Size & Style AUM Makeup



Landscape Assets & Flows

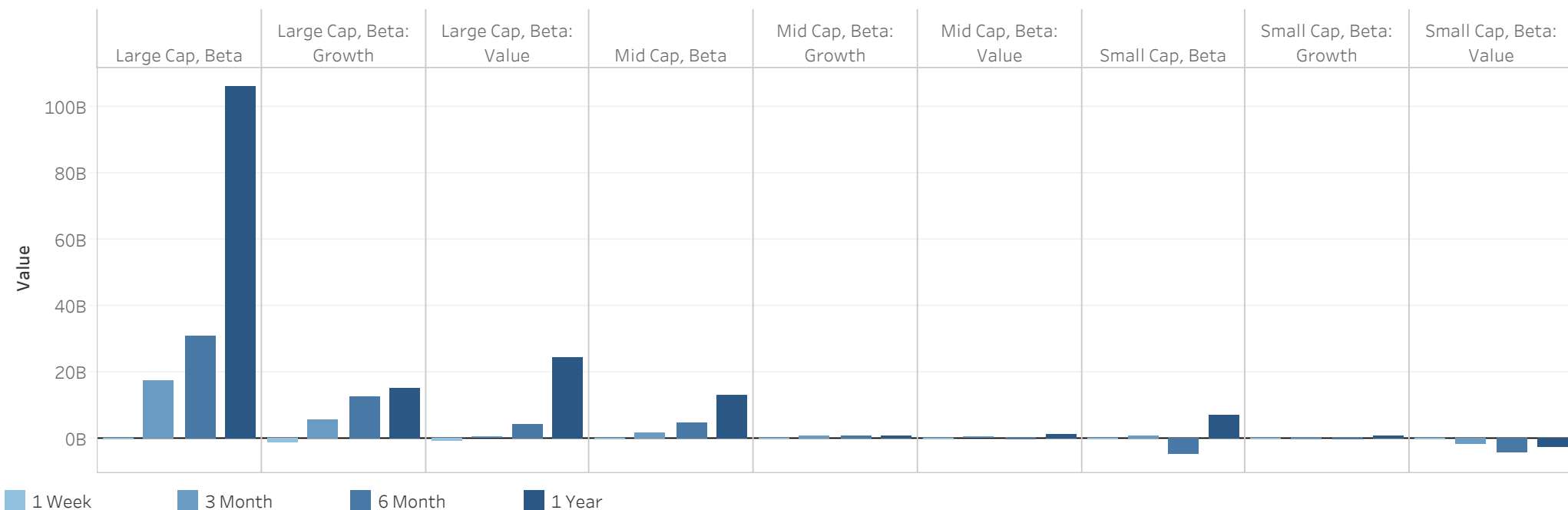
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,221,646M	\$103M	\$17,410M	\$31,008M	\$106,179M
Large Cap, Beta: Growth	10	\$227,179M	(\$1,196M)	\$5,929M	\$12,683M	\$15,201M
Large Cap, Beta: Value	11	\$215,412M	(\$624M)	\$476M	\$4,445M	\$24,503M
Mid Cap, Beta	10	\$176,891M	\$65M	\$1,807M	\$5,119M	\$13,273M
Mid Cap, Beta: Growth	6	\$32,889M	\$1M	\$831M	\$1,100M	\$1,200M
Mid Cap, Beta: Value	6	\$39,729M	(\$393M)	\$453M	(\$138M)	\$1,304M
Small Cap, Beta	13	\$188,378M	\$155M	\$861M	(\$4,707M)	\$7,202M
Small Cap, Beta: Growth	7	\$31,157M	(\$418M)	(\$125M)	\$333M	\$1,228M
Small Cap, Beta: Value	7	\$48,506M	(\$483M)	(\$1,408M)	(\$4,089M)	(\$2,430M)

Monthly Flows



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Flows by Time Frames Bar Chart



Weekly Flows Leaders

		AUM	1 Week
VOO	Vanguard S&P 500 ETF	\$265,011M	\$739M
IVV	iShares Core S&P 500 ETF	\$296,809M	\$563M
SPY	SPDR S&P 500 ETF Trust	\$359,400M	\$180M
IWM	iShares Russell 2000 ETF	\$52,114M	\$134M
VO	Vanguard Mid-Cap ETF	\$49,871M	\$123M
VTV	Vanguard Value ETF	\$98,330M	\$120M
SCHX	Schwab U.S. Large-Cap ETF	\$29,000M	\$89M
VB	Vanguard Small-Cap ETF	\$41,178M	\$62M
QQQM	Invesco NASDAQ 100 ETF	\$4,928M	\$43M
VUG	Vanguard Growth ETF	\$74,101M	\$40M

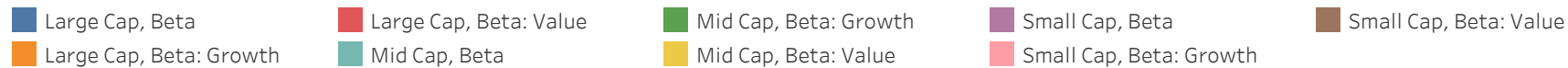
Weekly Flows Laggards

		AUM	1 Week
QQQ	Invesco QQQ Trust	\$164,662M	(\$1,455M)
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$14,499M	(\$1,007M)
IJS	iShares S&P Small-Cap 600 Value ETF	\$7,225M	(\$428M)
IJT	iShares S&P Small-Cap 600 Growth ETF	\$5,565M	(\$403M)
IVE	iShares S&P 500 Value ETF	\$23,995M	(\$388M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,551M	(\$380M)
MGV	Vanguard Mega Cap Value ETF	\$5,621M	(\$263M)
IWF	iShares Russell 1000 Growth ETF	\$61,157M	(\$149M)
SPYV	SPDR Portfolio S&P 500 Value ETF	\$12,806M	(\$118M)
IWB	iShares Russell 1000 ETF	\$27,309M	(\$90M)

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Monthly Performance

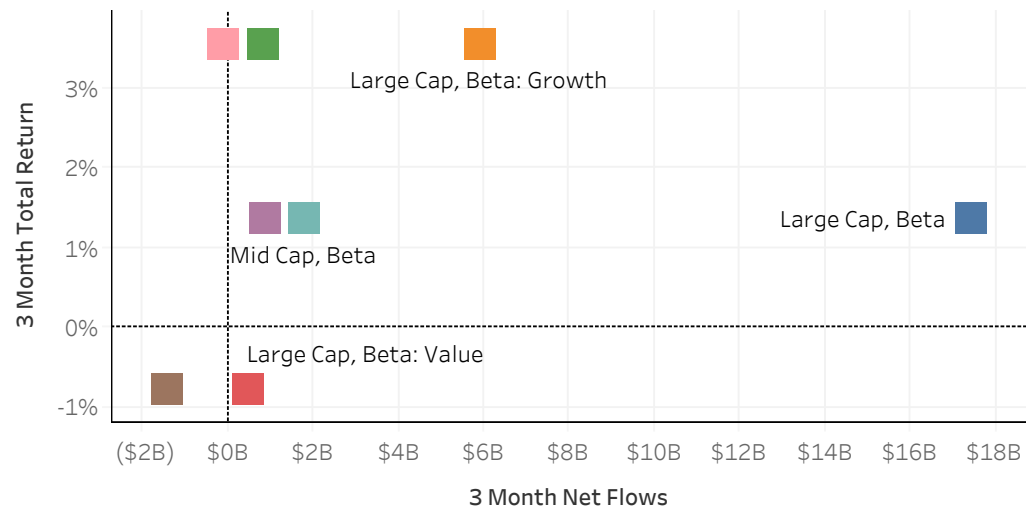
October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	May 2022	June 2022	July 2022	August 2022	MTD
8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	2.20%	-7.57%	12.67%	-2.77%	3.50%
7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	2.14%	-8.21%	12.28%	-2.80%	3.21%
7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	2.06%	-8.46%	11.54%	-2.89%	3.01%
6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	1.13%	-8.50%	10.36%	-3.03%	2.93%
5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	0.34%	-8.76%	10.28%	-3.06%	2.84%
4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-0.12%	-9.03%	9.55%	-3.40%	2.84%
4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-0.66%	-9.62%	9.24%	-3.49%	2.17%
4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-1.85%	-9.76%	8.63%	-3.76%	1.86%
3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-2.13%	-10.10%	6.05%	-5.11%	1.34%



Performance

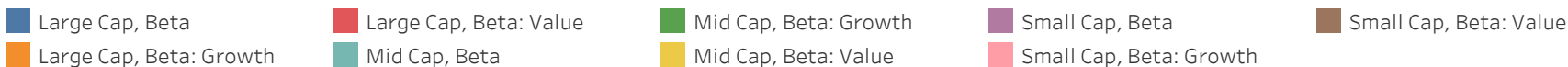
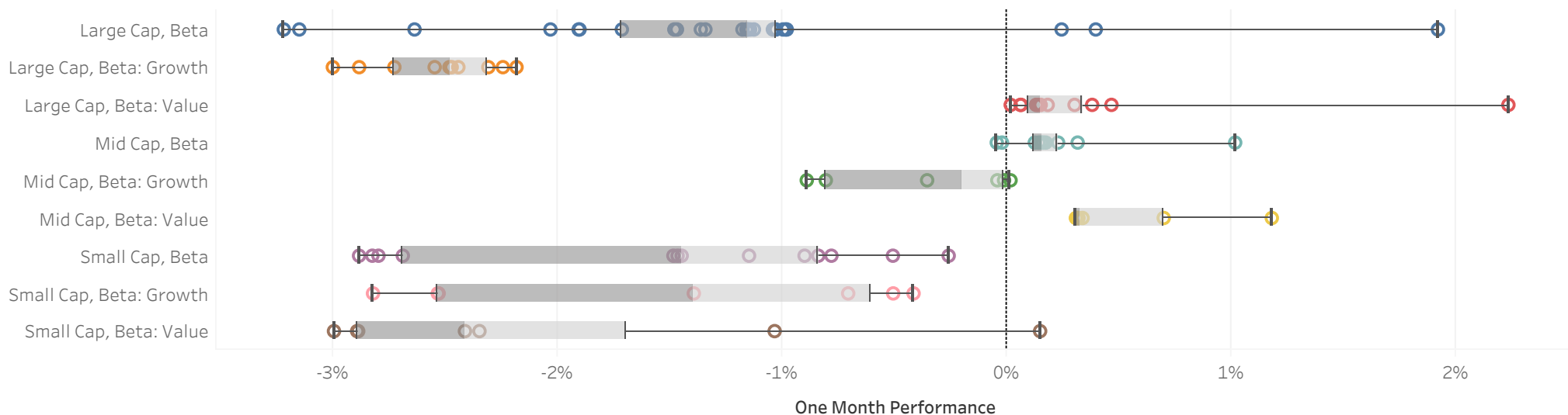
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	-1.26%	1.88%	-15.93%	-11.45%
Large Cap, Beta: Growth	-2.53%	3.73%	-21.40%	-16.86%
Large Cap, Beta: Value	0.37%	-0.23%	-6.51%	-1.04%
Mid Cap, Beta	0.22%	1.74%	-12.53%	-9.10%
Mid Cap, Beta: Growth	-0.35%	3.57%	-18.79%	-16.71%
Mid Cap, Beta: Value	0.52%	0.25%	-6.58%	-0.98%
Small Cap, Beta	-1.54%	0.44%	-14.33%	-12.57%
Small Cap, Beta: Growth	-1.56%	3.33%	-19.33%	-19.25%
Small Cap, Beta: Value	-2.06%	-2.36%	-9.62%	-5.36%

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	2.23%	-6.19%
FLDZ	RiverNorth Patriot ETF	1.92%	
IMCV	iShares Morningstar Mid-Cap ETF	1.18%	-4.77%
SCHM	Schwab U.S. Mid-Cap ETF	1.01%	-12.75%
VOE	Vanguard Mid-Cap Value ETF	0.70%	-5.88%
VTV	Vanguard Value ETF	0.46%	-4.72%
QQQN	VictoryShares Nasdaq Next 50 ETF	0.39%	-23.85%
SCHV	Schwab U.S. Large-Cap Value ETF	0.38%	-8.41%
MDYV	SPDR S&P 400 Mid Cap Value ETF	0.34%	-6.59%
IWS	iShares Russell Mid-Cap Value ETF	0.32%	-8.98%

One Month Performance Laggards

		1 Mo	YTD
QQQM	Invesco NASDAQ 100 ETF	-3.22%	-22.57%
QQQ	Invesco QQQ Trust	-3.15%	-22.57%
SCHG	Schwab U.S. Large-Cap Growth ETF	-3.00%	-21.67%
IJS	iShares S&P Small-Cap 600 Value ETF	-3.00%	-10.25%
SLYV	SPDR S&P 600 Small Cap Value ETF	-2.89%	-9.96%
VIOV	Vanguard S&P Small-Cap 600 Value ETF	-2.89%	-10.10%
VIOO	Vanguard S&P Small-Cap 600 ETF	-2.88%	-14.07%
MGK	Vanguard Mega Cap Growth ETF	-2.88%	-22.72%
IJR	iShares Core S&P Small Cap ETF	-2.83%	-14.02%
IJT	iShares S&P Small-Cap 600 Growth ETF	-2.82%	-18.10%

*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.

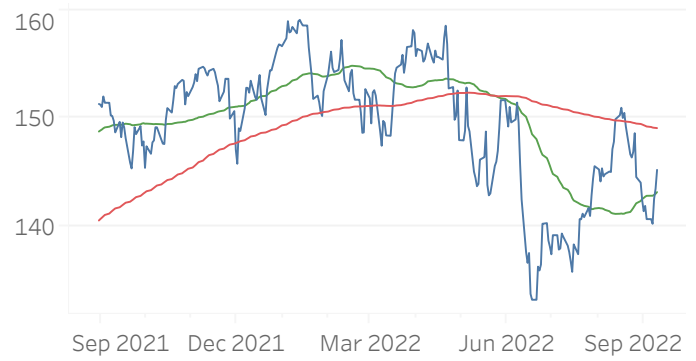
Large Cap Blend (S&P 500) IVV



Large Cap Growth (S&P 500) IVW



Large Cap Value (S&P 500) IVE



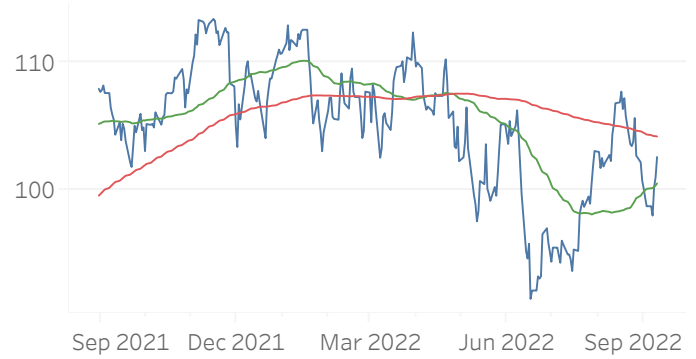
Mid Cap Blend (S&P 400) IJH



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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