

# ETF Playbook

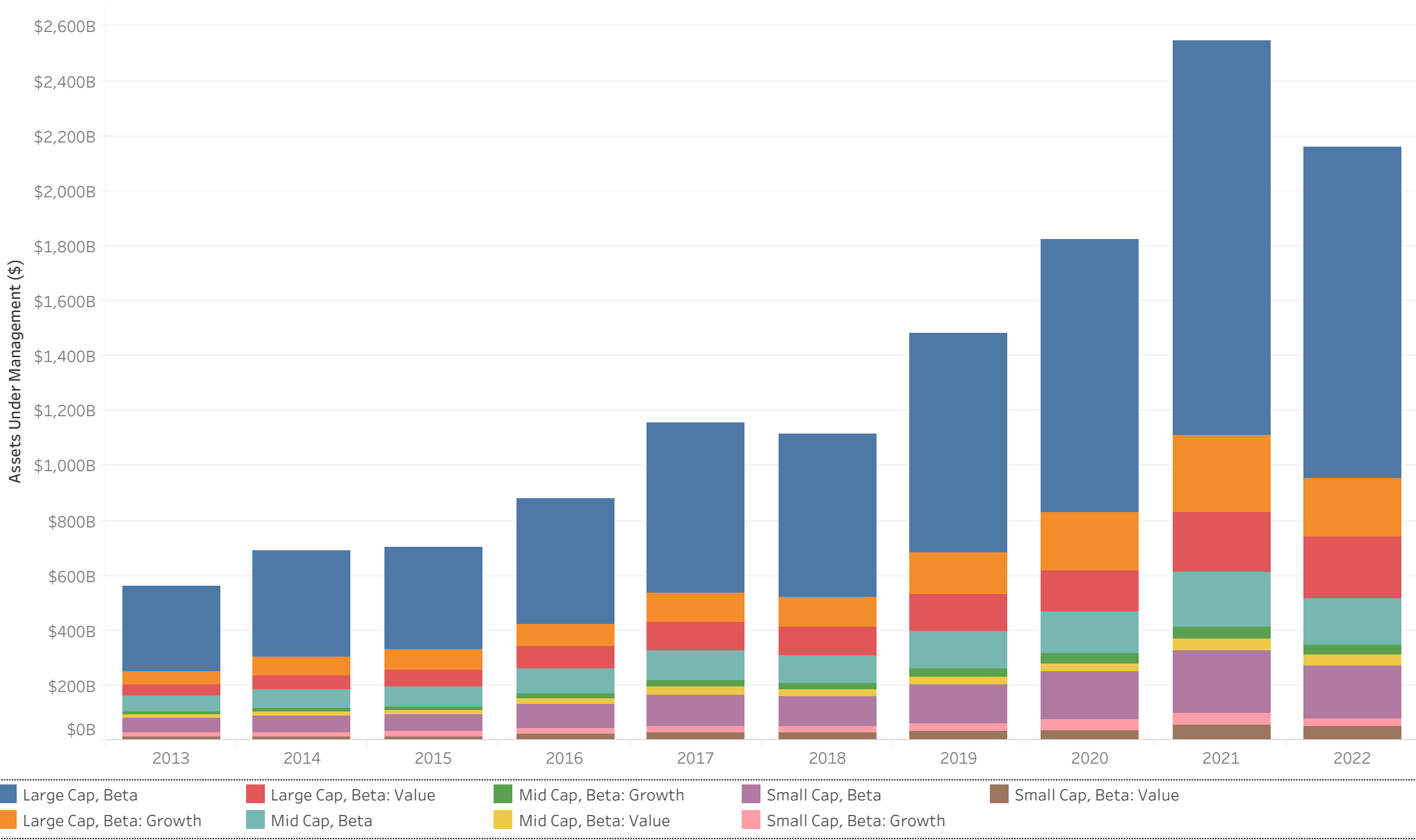
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

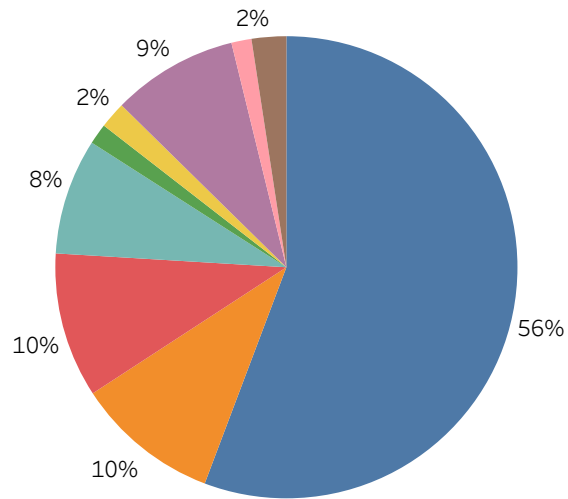
June 12, 2022

## 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.

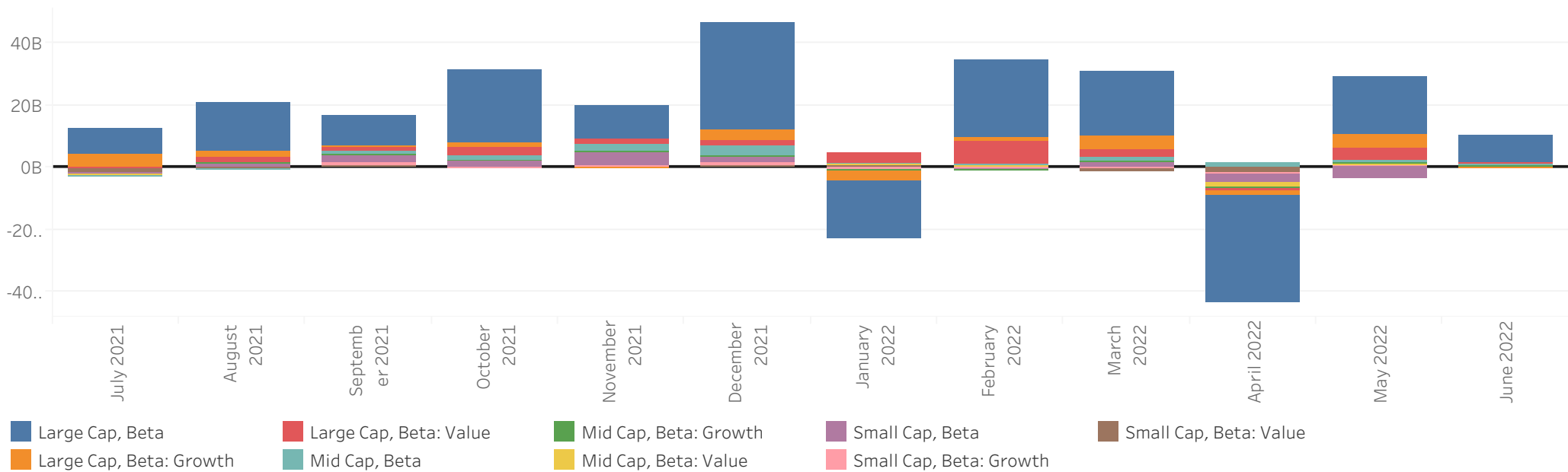
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

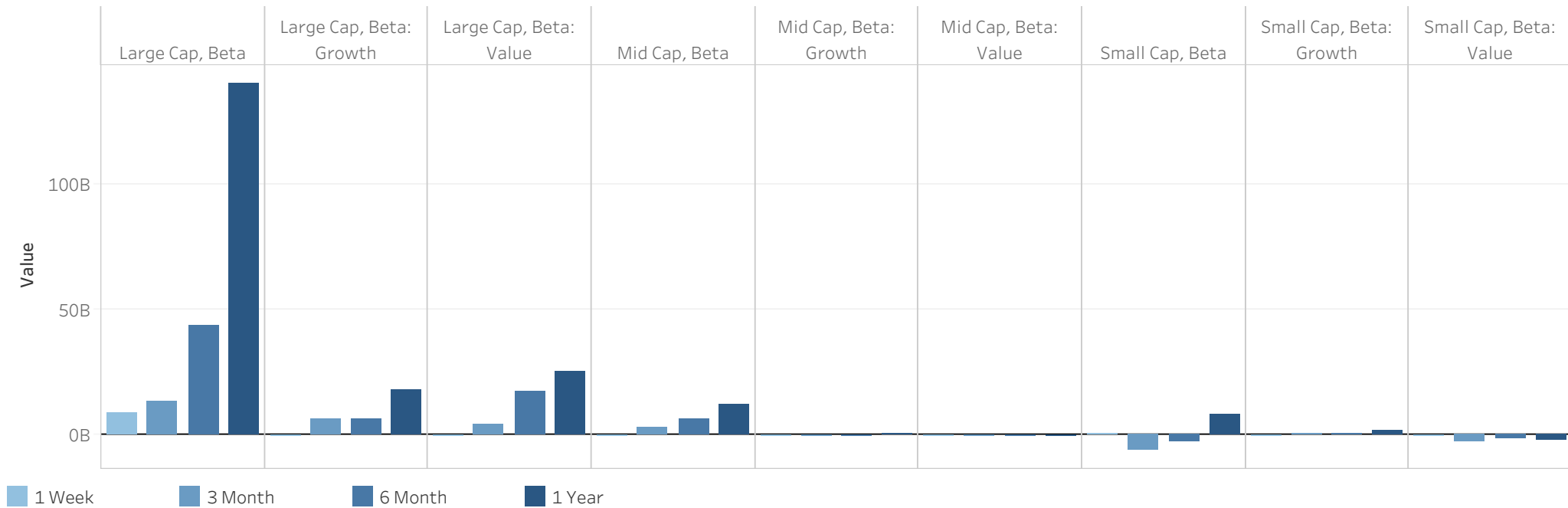
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,204,921M	\$8,571M	\$13,600M	\$43,791M	\$140,523M
Large Cap, Beta: Growth	10	\$217,622M	(\$160M)	\$6,754M	\$6,340M	\$18,246M
Large Cap, Beta: Value	11	\$218,906M	\$145M	\$3,969M	\$17,207M	\$25,620M
Mid Cap, Beta	10	\$175,275M	(\$356M)	\$3,312M	\$6,285M	\$12,172M
Mid Cap, Beta: Growth	6	\$31,369M	(\$68M)	\$269M	(\$412M)	\$494M
Mid Cap, Beta: Value	6	\$39,946M	(\$106M)	(\$591M)	(\$9M)	(\$168M)
Small Cap, Beta	13	\$190,497M	\$516M	(\$6,298M)	(\$2,825M)	\$8,076M
Small Cap, Beta: Growth	7	\$30,617M	(\$30M)	\$458M	\$827M	\$1,681M
Small Cap, Beta: Value	7	\$51,848M	\$30M	(\$2,681M)	(\$1,658M)	(\$2,285M)

## 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
IVV iShares Core S&P 500 ETF	\$301,450M	\$5,489M
VOO Vanguard S&P 500 ETF	\$260,234M	\$4,647M
QQQ Invesco QQQ Trust	\$166,077M	\$3,046M
VTV Vanguard Value ETF	\$101,893M	\$367M
VUG Vanguard Growth ETF	\$72,669M	\$228M
IJH iShares Core S&P Mid-Cap ETF	\$62,223M	\$203M
VB Vanguard Small-Cap ETF	\$43,175M	\$180M
IWB iShares Russell 1000 ETF	\$28,061M	\$127M
IWM iShares Russell 2000 ETF	\$54,755M	\$111M
VOE Vanguard Mid-Cap Value ETF	\$16,703M	\$94M

Weekly Flows Laggards

	AUM	1 Week
SPY SPDR S&P 500 ETF Trust	\$371,816M	(\$2,845M)
IWF iShares Russell 1000 Growth ETF	\$61,802M	(\$474M)
VO Vanguard Mid-Cap ETF	\$51,863M	(\$323M)
IJJ iShares S&P Mid-Cap 400 Value ETF	\$7,630M	(\$272M)
IVE iShares S&P 500 Value ETF	\$25,282M	(\$202M)
VIOO Vanguard S&P Small-Cap 600 ETF	\$1,943M	(\$186M)
SCHX Schwab U.S. Large-Cap ETF	\$29,288M	(\$59M)
OEF iShares S&P 100 ETF	\$8,000M	(\$55M)
SPMD SPDR Portfolio S&P 400 Mid Cap ETF	\$5,108M	(\$53M)
IVW iShares S&P 500 Growth ETF	\$30,454M	(\$46M)

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### Monthly Performance

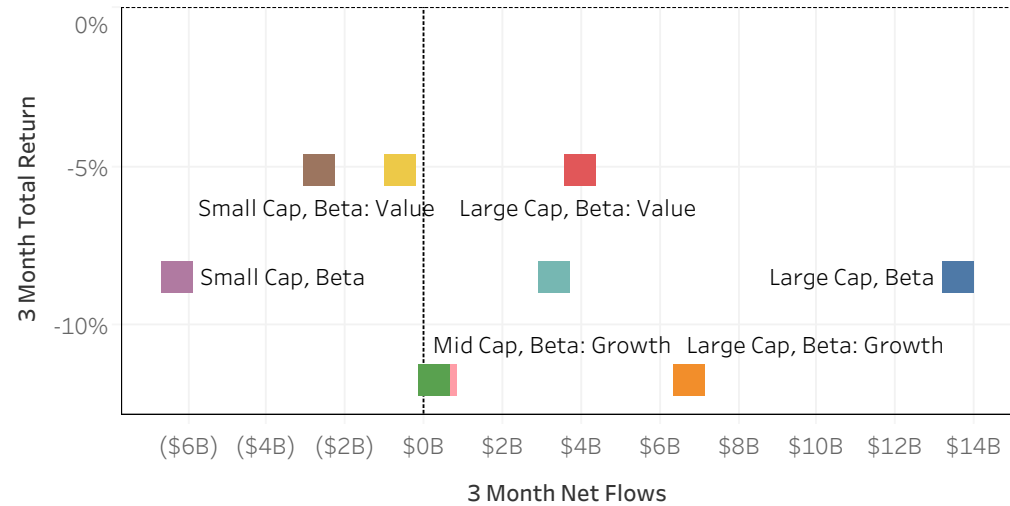
July 2021	August 2021	September 2021	October 2021	November 2021	December 2021	January 2022	February 2022	March 2022	April 2022	May 2022	MTD
3.51%	3.90%	-1.77%	8.75%	0.89%	6.43%	-1.97%	1.98%	4.30%	-5.31%	2.20%	-3.51%
1.99%	3.12%	-2.77%	7.70%	-0.63%	6.12%	-3.56%	1.13%	3.48%	-6.01%	2.14%	-3.70%
1.28%	2.50%	-3.53%	7.01%	-2.52%	4.34%	-4.76%	0.49%	3.12%	-6.80%	2.06%	-3.83%
0.94%	2.37%	-3.59%	6.09%	-2.93%	4.27%	-6.34%	0.32%	2.79%	-7.54%	1.13%	-4.58%
0.37%	2.28%	-3.70%	5.18%	-2.94%	3.48%	-7.34%	0.28%	1.82%	-8.68%	0.34%	-4.78%
-0.01%	2.18%	-3.93%	4.65%	-3.21%	3.41%	-8.28%	-0.17%	1.20%	-9.29%	-0.12%	-4.93%
-1.78%	2.12%	-4.52%	4.60%	-3.46%	2.72%	-8.67%	-1.36%	1.00%	-9.44%	-0.66%	-4.95%
-2.75%	2.07%	-4.78%	4.18%	-3.65%	2.63%	-11.43%	-2.85%	0.92%	-10.73%	-1.85%	-5.48%
-3.62%	1.89%	-5.63%	3.45%	-3.95%	2.02%	-11.84%	-4.42%	0.62%	-12.73%	-2.13%	-6.20%

■ 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

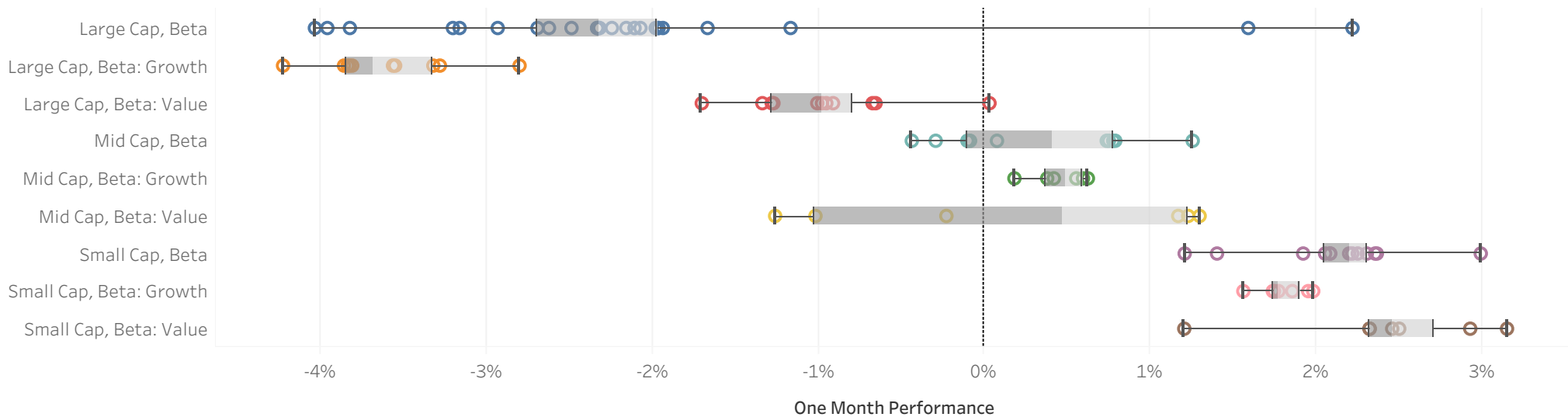
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	-2.16%	-8.83%	-19.91%	-9.86%
Large Cap, Beta: Growth	-3.61%	-12.77%	-27.06%	-13.58%
Large Cap, Beta: Value	-0.98%	-4.14%	-8.40%	-2.60%
Mid Cap, Beta	0.35%	-7.55%	-16.42%	-11.82%
Mid Cap, Beta: Growth	0.46%	-10.61%	-24.07%	-17.92%
Mid Cap, Beta: Value	0.20%	-4.81%	-9.09%	-5.12%
Small Cap, Beta	2.11%	-9.01%	-16.99%	-17.00%
Small Cap, Beta: Growth	1.80%	-11.85%	-24.06%	-22.75%
Small Cap, Beta: Value	2.41%	-6.38%	-9.68%	-10.52%

### 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



- 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

## One Month Performance Leaders

		1 Month Return	YTD Return
VTWV	Vanguard Russell 2000 Value ETF	3.15%	-11.03%
BBSC	JPMorgan BetaBuilders U.S. Small Cap Equity ..	2.99%	-18.17%
IWN	iShares Russell 2000 Value ETF	2.93%	-11.16%
ISCV	iShares Morningstar Small Cap Value ETF	2.50%	-8.40%
SLYV	SPDR S&P 600 Small Cap Value ETF	2.46%	-8.92%
VTWO	Vanguard Russell 2000 ETF	2.37%	-19.43%
IWM	iShares Russell 2000 ETF	2.36%	-19.34%
VIOV	Vanguard S&P Small-Cap 600 Value ETF	2.32%	-9.06%
IJS	iShares S&P Small-Cap 600 Value ETF	2.32%	-9.19%
ISCB	iShares Morningstar Small-Cap ETF	2.31%	-17.62%

## One Month Performance Laggards

		1 Mo	YTD
IWY	iShares Russell Top 200 Growth ETF	-4.23%	-26.24%
QQQM	Invesco NASDAQ 100 ETF	-4.04%	-27.26%
QQQ	Invesco QQQ Trust	-3.96%	-27.31%
MGK	Vanguard Mega Cap Growth ETF	-3.86%	-28.44%
VOOG	Vanguard S&P 500 Growth ETF	-3.84%	-26.14%
IVW	iShares S&P 500 Growth ETF	-3.83%	-26.12%
XLG	Invesco S&P 500 Top 50 ETF	-3.83%	-20.34%
SPYG	SPDR Portfolio S&P 500 Growth ETF	-3.81%	-26.09%
IWF	iShares Russell 1000 Growth ETF	-3.57%	-26.71%
VONG	Vanguard Russell 1000 Growth ETF	-3.55%	-26.65%

\*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



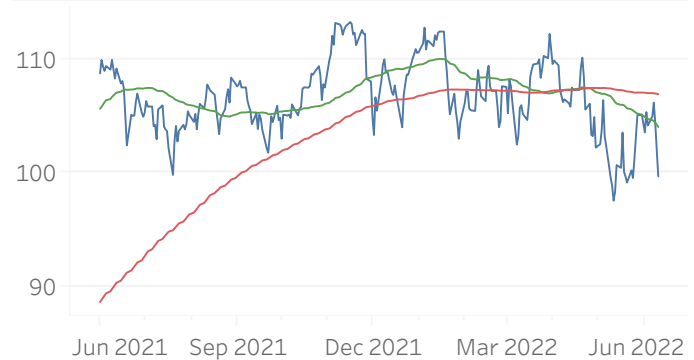
Mid Cap Blend (S&P 400) IJH



Mid Cap Growth (S&P 400) IJK



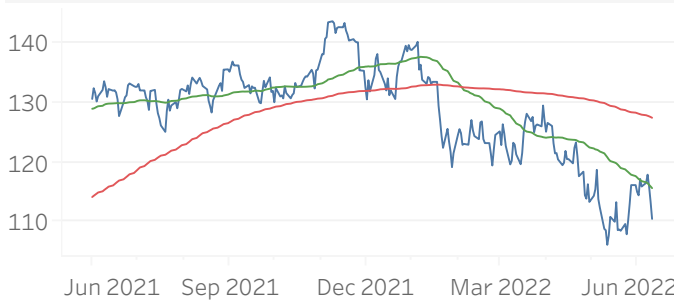
Mid Cap Value (S&P 400) IJJ



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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