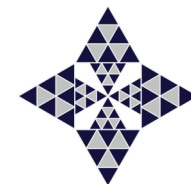


ETF Playbook

U.S. Size & Style

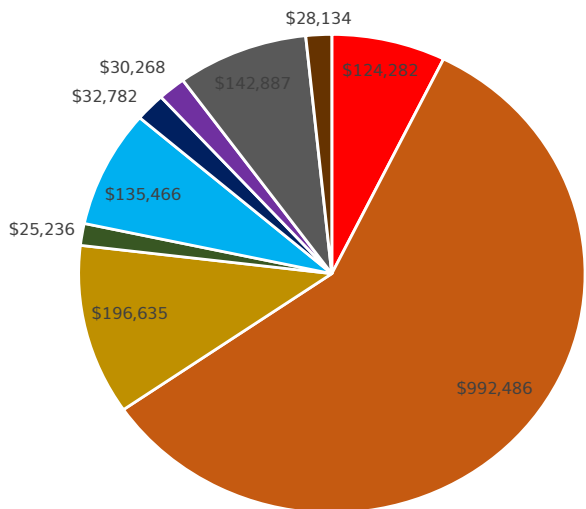
[Launch playbook beta trackers in terminal >>](#)

10.30.2020



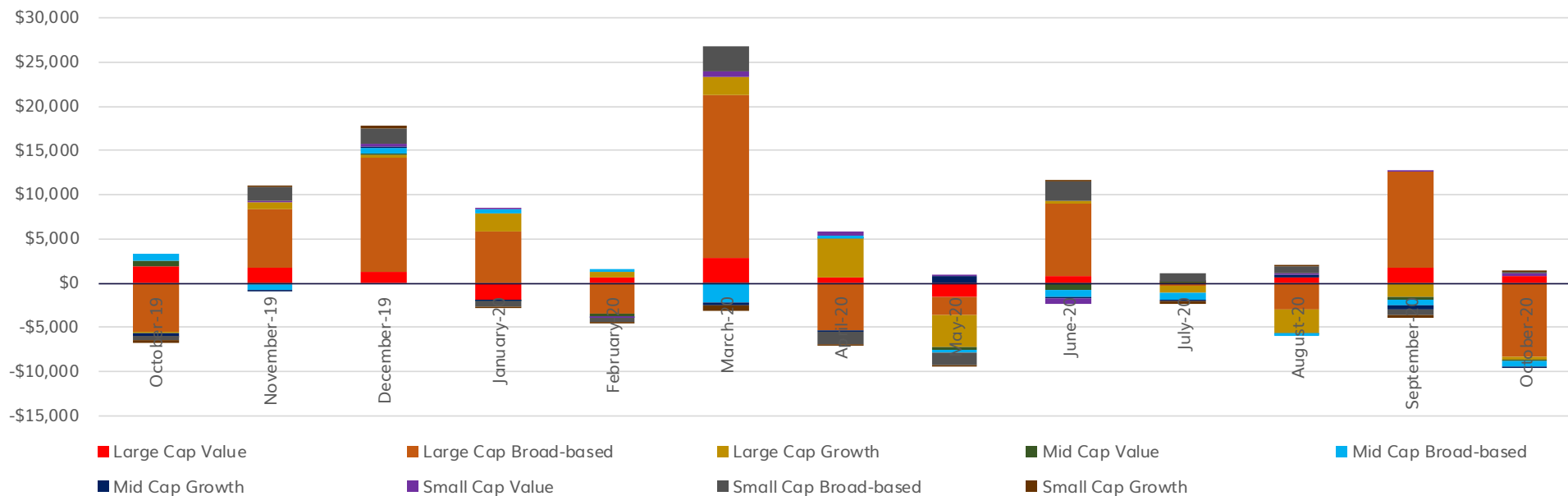
ETF
ACTION

U.S. Size & Style AUM



	# of ETFs	AUM (MM)	1 Wk Flows (MM)	3 Mo Flows (MM)	6 Mo Flows (MM)	1 Yr Flows (MM)
Large-Cap Value	20	\$124,282	\$131	\$3,291	\$2,384	\$7,910
Large-Cap Blend	164	\$992,486	-\$6,740	-\$366	\$5,472	\$39,920
Large-Cap Growth	22	\$196,635	-\$307	-\$4,471	-\$8,732	\$1,465
Mid-Cap Value	10	\$25,236	-\$27	-\$551	-\$1,601	-\$1,976
Mid-Cap Blend	27	\$135,466	\$38	-\$1,306	-\$3,262	-\$4,366
Mid-Cap Growth	9	\$32,782	-\$45	-\$277	-\$57	-\$547
Small-Cap Value	12	\$30,268	\$237	\$494	-\$18	\$1,616
Small-Cap Blend	52	\$142,887	\$538	\$242	\$2,071	\$5,995
Small-Cap Growth	12	\$28,134	\$69	-\$28	-\$436	-\$1,106

TTM Flows by Sector (millions of \$)

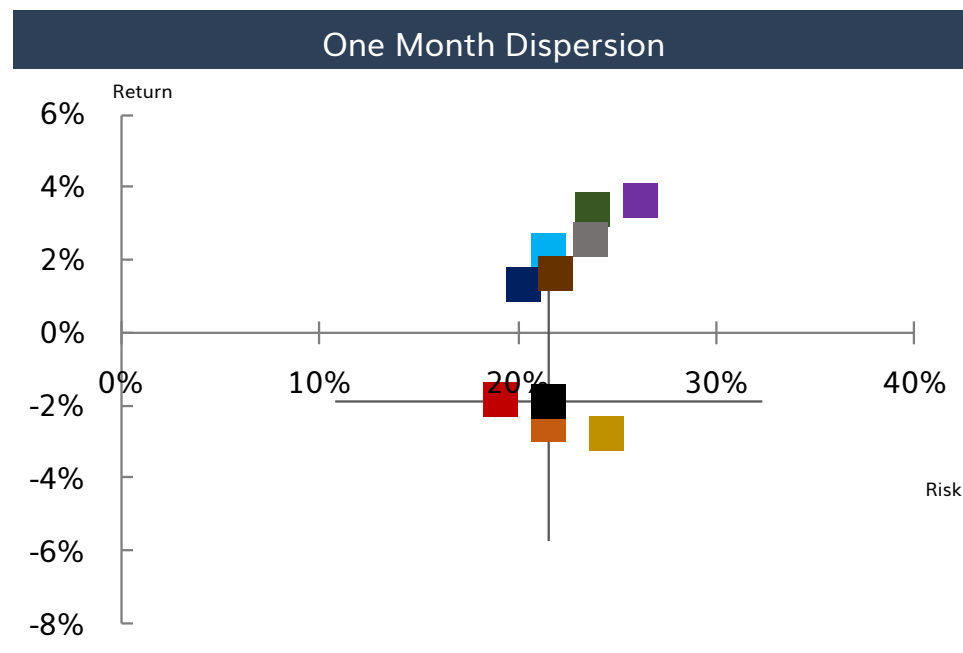


*Size & Style landscape data is represented by long US Size & Style ETFs with a broad-based designation and do not utilize leverage

Performance Heatmap	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	MTD
	IVE 2.63%	IVE 3.87%	IJJ 3.07%	IVW 2.26%	IVW -6.79%	IVW -10.28%	IJK 14.43%	IJK 8.81%	IVW 4.08%	IVW 7.12%	IVW 9.43%	IJK -2.4%	IJS 3.65%
	ITOT 2.19%	ITOT 3.74%	IJT 3.03%	IVV 0%	ITOT -8.04%	IVV -12.13%	IVW 14.25%	IJH 7.27%	IJT 3.82%	IJK 6.19%	ITOT 7.05%	IVE -2.52%	IJJ 3.41%
	IVV 2.16%	IVV 3.63%	IJR 3%	ITOT -0.13%	IJK -8.26%	ITOT -13.87%	IJH 14.12%	IVW 5.96%	IJR 3.6%	IVV 5.85%	IVV 7%	IJH -3.32%	IJR 2.54%
	IJT 2.12%	IVW 3.41%	IVE 3%	IJK -1.28%	IVV -8.45%	IVE -15.28%	IJK 14.02%	IJT 5.77%	IJS 3.57%	ITOT 5.76%	IJS 5.07%	ITOT -3.54%	IJH 2.24%
	IJR 2.02%	IJT 3.28%	IVV 2.92%	IJT -1.72%	IJT -8.88%	IJK -16.99%	IJS 13.88%	IJJ 5.27%	ITOT 2.3%	IJT 5.58%	IJR 3.87%	IVV -3.74%	IJT 1.62%
	IJS 2%	IJK 3.17%	IVW 2.88%	IJH -2.6%	IVE -9.46%	IJT -20.13%	ITOT 13.19%	ITOT 5.23%	IVV 1.89%	IJH 4.56%	IJJ 3.84%	IJT -4.14%	IJK 1.32%
	IVW 1.71%	IJR 3%	ITOT 2.85%	IVE -2.67%	IJH -9.48%	IJH -20.25%	IJR 12.9%	IVV 4.81%	IJK 1.35%	IJR 4.27%	IJH 3.57%	IJJ -4.35%	IVE -1.83%
	IJJ 1.35%	IJH 2.96%	IJS 2.83%	IJR -4.01%	IJR -9.55%	IJR -22.55%	IVV 12.67%	IJR 4.4%	IJH 1.33%	IVE 3.73%	IVE 3.52%	IJR -4.64%	ITOT -1.9%
	IJH 1.07%	IJJ 2.72%	IJH 2.8%	IJJ -4.14%	IJS -10.14%	IJJ -24.39%	IJT 12.36%	IVE 3.23%	IJJ 0.98%	IJJ 2.73%	IJK 3.24%	IVW -4.77%	IVV -2.51%
	IJK 0.94%	IJS 2.7%	IJK 2.45%	IJS -6.3%	IJJ -10.47%	IJS -25.76%	IVE 10.63%	IJS 2.54%	IVE -0.99%	IJS 2.57%	IJT 2.91%	IJS -5.18%	IVW -2.76%

By Size	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	MTD
	IVV 2.16%	IVV 3.63%	IJR 3%	IVV 0%	IVV -8.45%	IVV -12.13%	IJH 14.12%	IJH 7.27%	IJR 3.6%	IVV 5.85%	IVV 7%	IJH -3.32%	IJR 2.54%
	IJR 2.02%	IJR 3%	IVV 2.92%	IJH -2.6%	IJH -9.48%	IJH -20.25%	IJR 12.9%	IVV 4.81%	IVV 1.89%	IJH 4.56%	IJR 3.87%	IVV -3.74%	IJH 2.24%
	IJH 1.07%	IJH 2.96%	IJH 2.8%	IJR -4.01%	IJR -9.55%	IJR -22.55%	IVV 12.67%	IJR 4.4%	IJH 1.33%	IJR 4.27%	IJH 3.57%	IJR -4.64%	IVV -2.51%

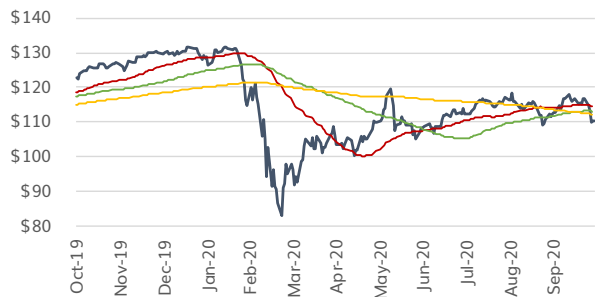
Performance							
	Beta Tracker	1 Wk	1 Mo	3 Mo	6 Mo	YTD	1 Yr
U.S.	ITOT	-5.56%	-1.91%	1.78%	15.33%	3.25%	9.83%
Large-Cap Value	IVE	-5.58%	-1.83%	-1.19%	5.02%	-13.27%	-7.48%
Large-Cap Blend	IVV	-5.57%	-2.51%	1.19%	13.51%	2.88%	9.41%
Large-Cap Growth	IVW	-5.44%	-2.77%	2.88%	19.72%	16.96%	24.04%
Mid-Cap Value	IJJ	-6.01%	3.41%	1.50%	12.18%	-16.71%	-12.49%
Mid-Cap Blend	IJH	-5.75%	2.24%	1.63%	16.37%	-6.64%	-1.94%
Mid-Cap Growth	IJK	-5.39%	1.33%	1.73%	19.58%	2.50%	7.58%
Small-Cap Value	IJS	-6.51%	3.66%	2.23%	12.52%	-19.91%	-16.11%
Small-Cap Blend	IJR	-6.08%	2.55%	0.92%	14.57%	-13.04%	-8.64%
Small-Cap Growth	IJT	-5.58%	1.62%	-0.20%	16.23%	-6.60%	-1.68%



*30 day volatility annualized

—Sector Price —50 DMA —100 DMA —200 DMA

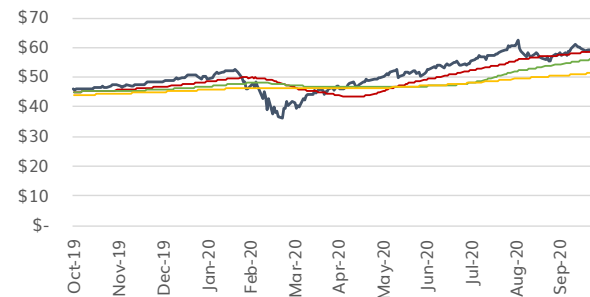
Large Value



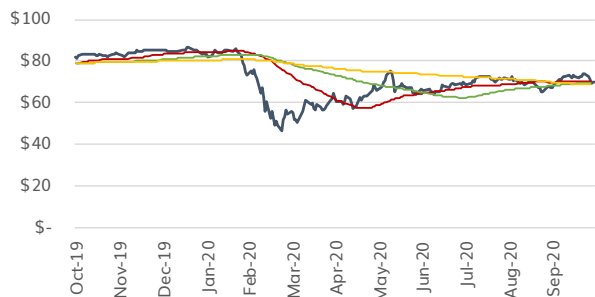
Large Blend



Large Growth



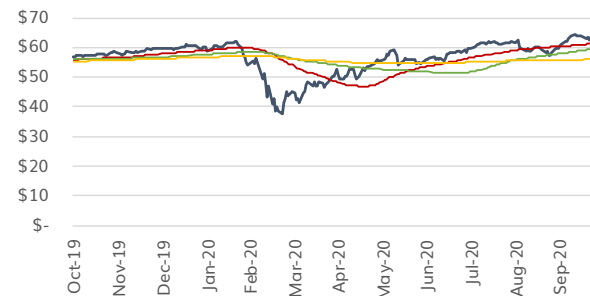
Mid Value



Mid Blend



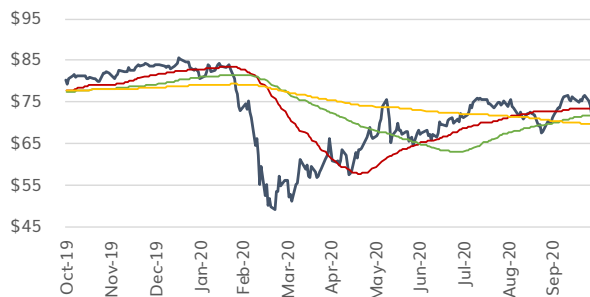
Mid Growth



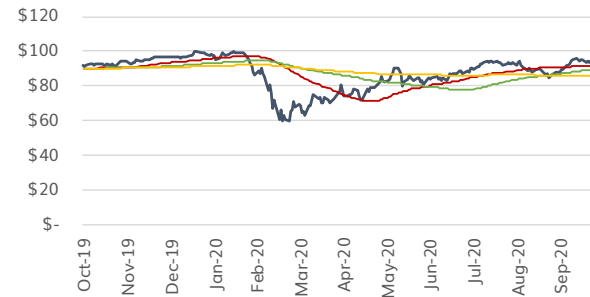
Small Value

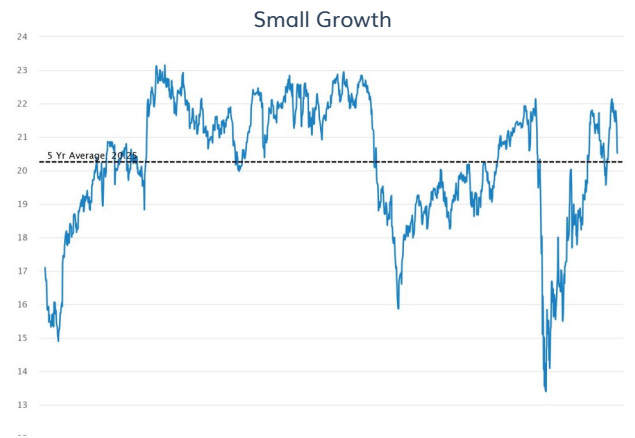
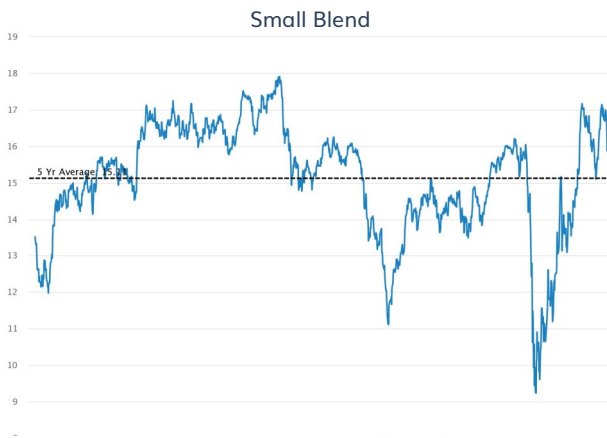
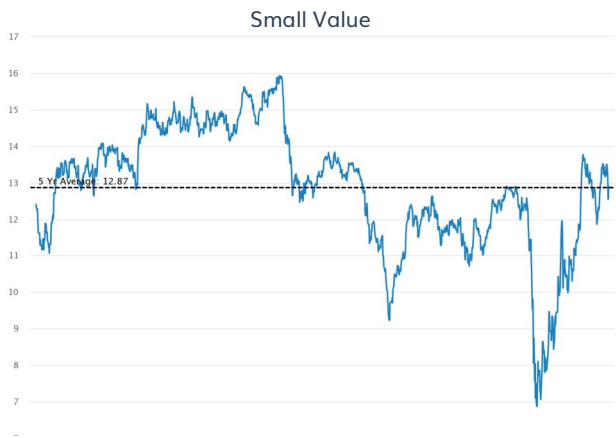
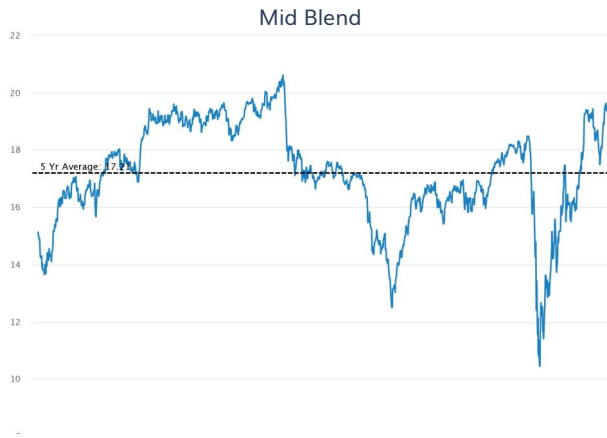
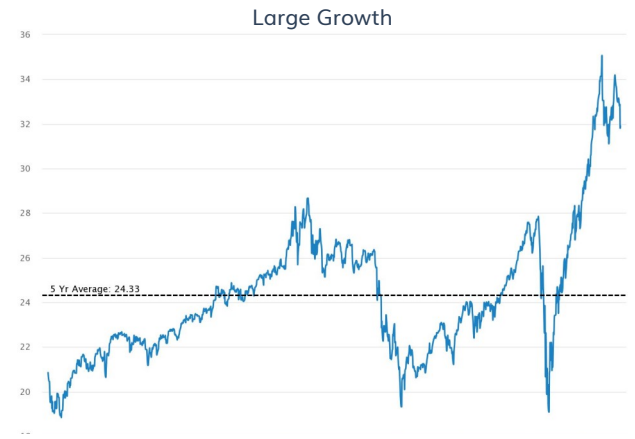
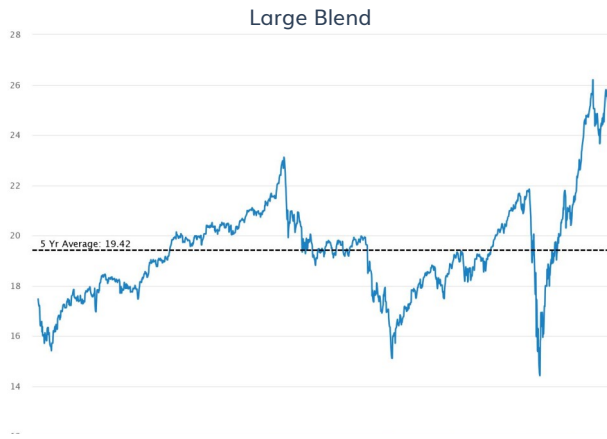


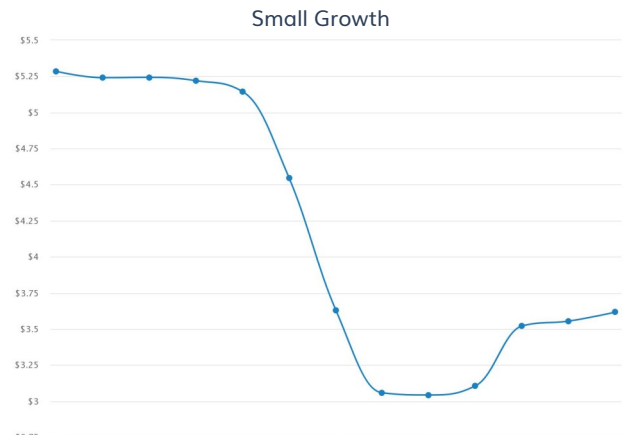
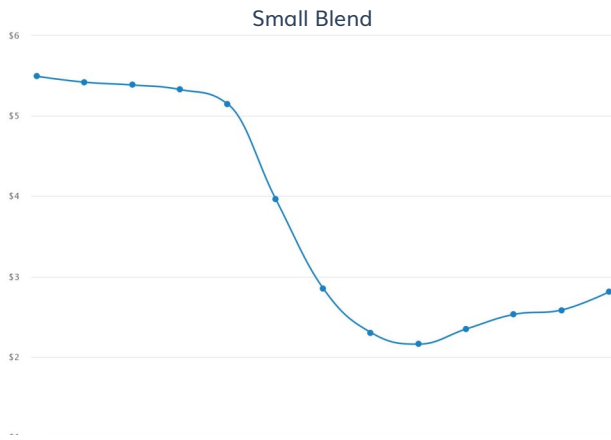
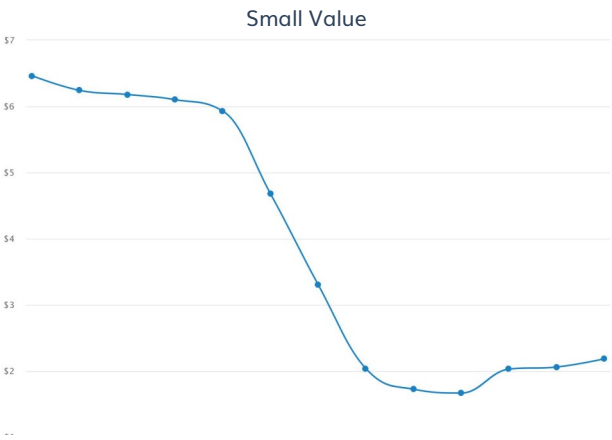
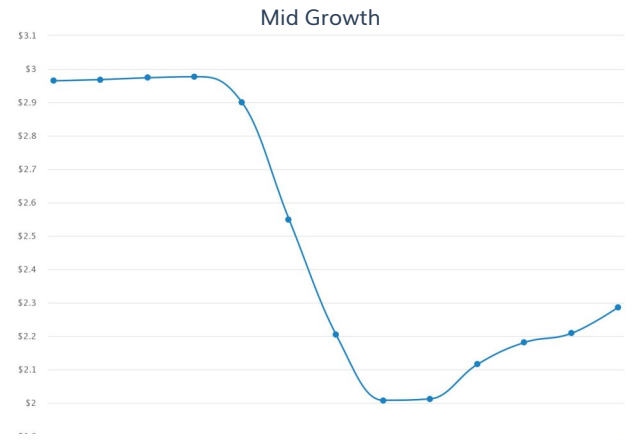
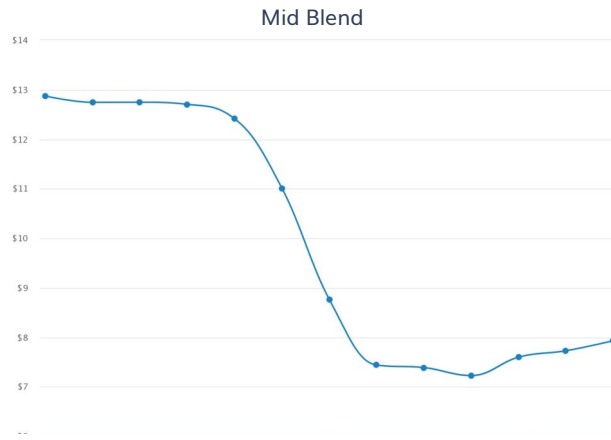
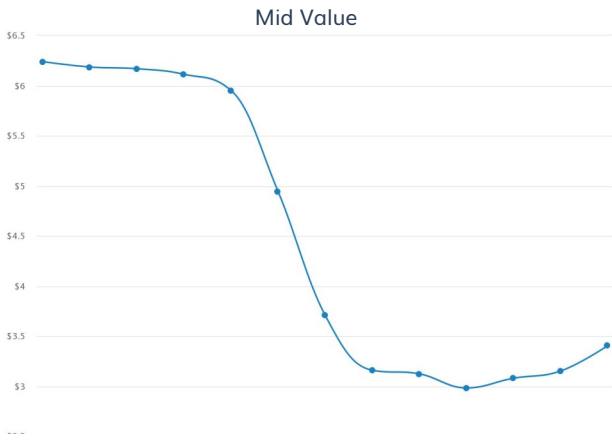
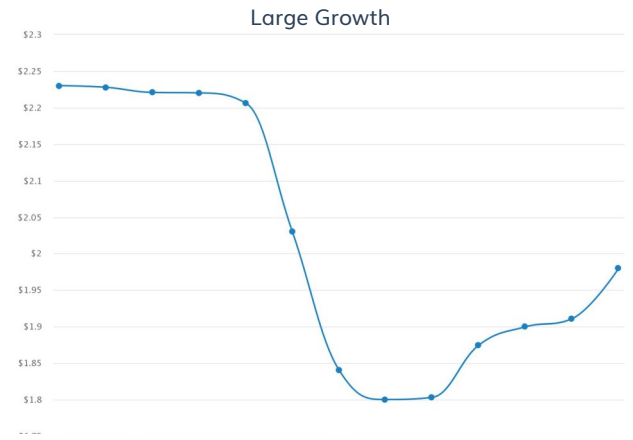
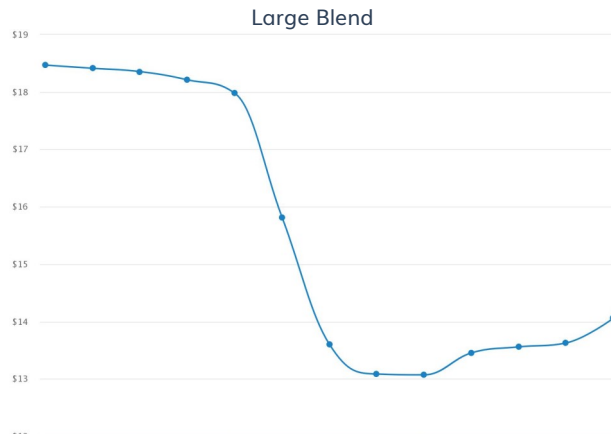
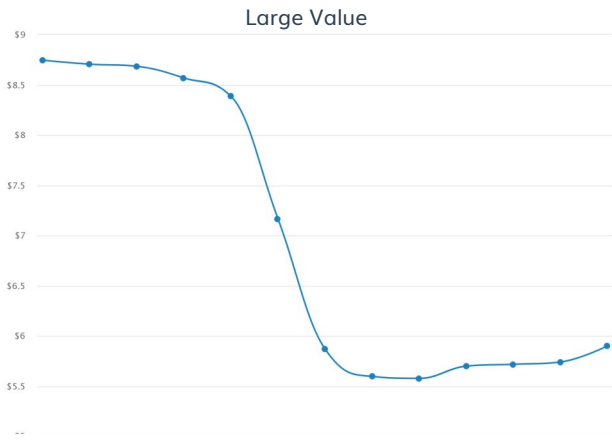
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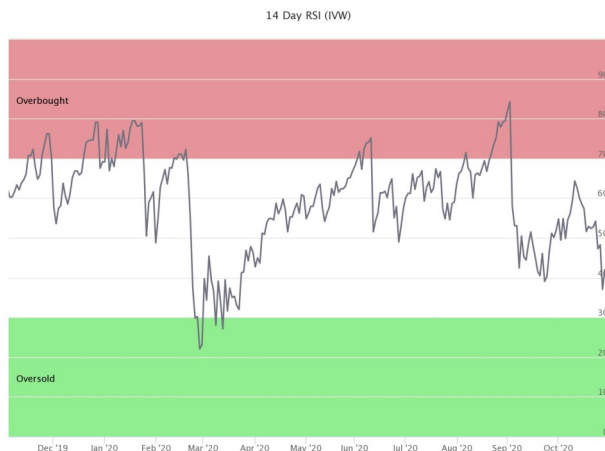
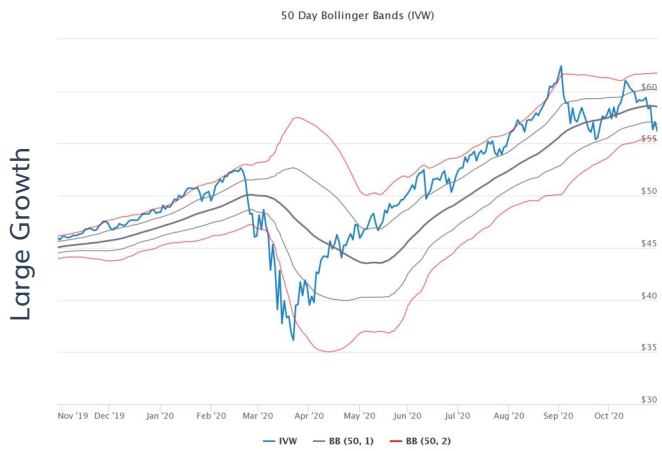
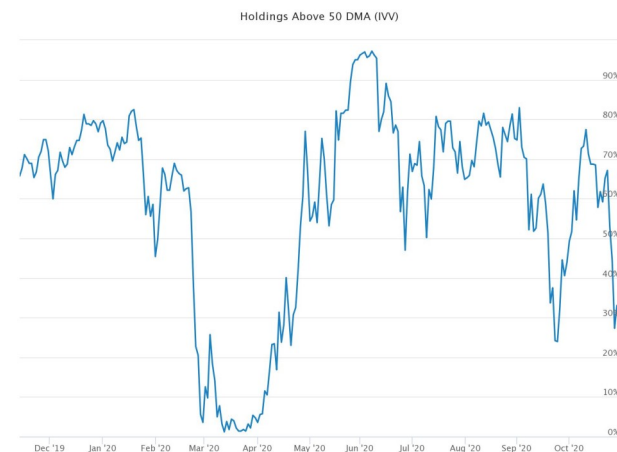
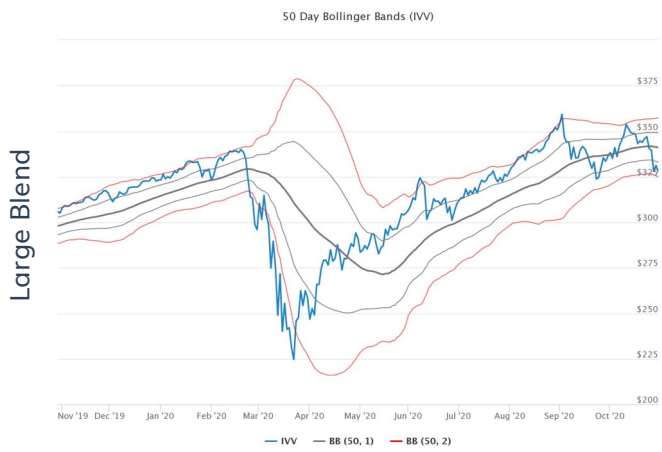
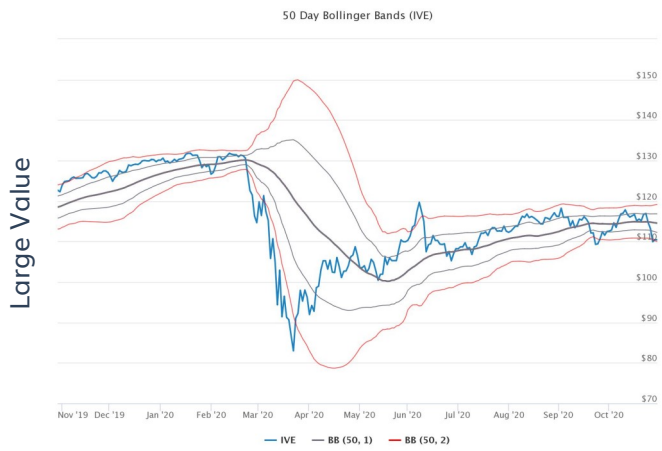


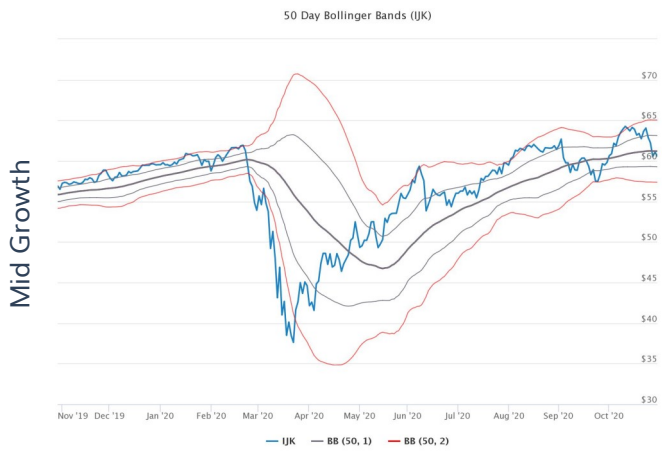
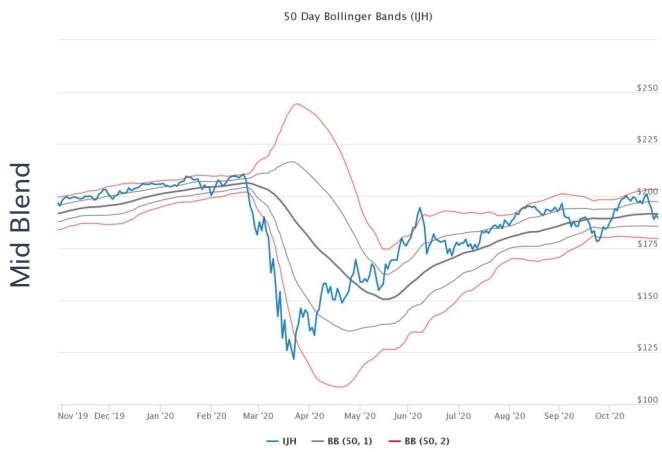
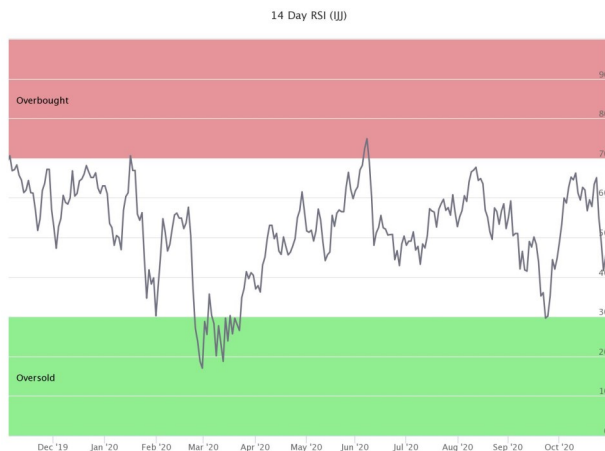
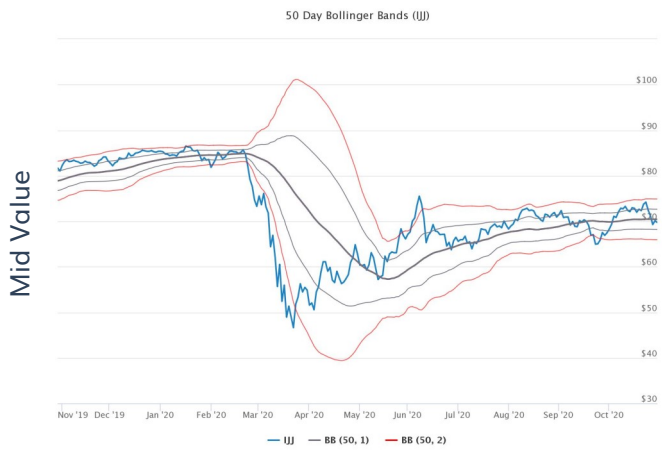
Small Growth





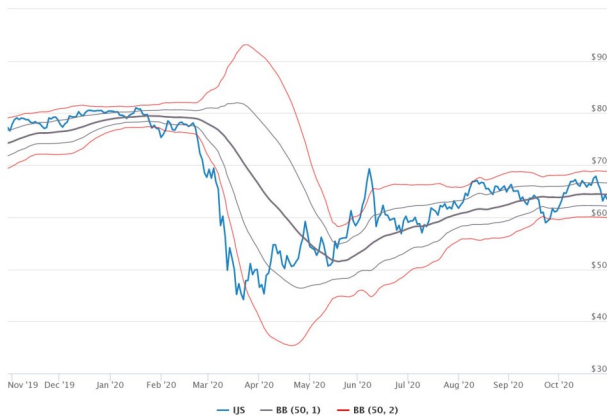






Small Value

50 Day Bollinger Bands (IJS)



14 Day RSI (IJS)

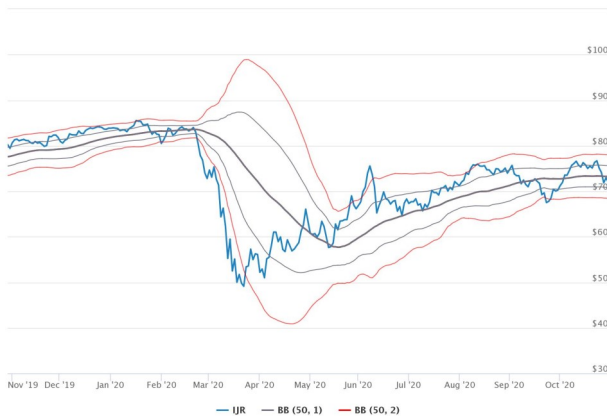


Holdings Above 50 DMA (IJS)



Small Blend

50 Day Bollinger Bands (IJR)



14 Day RSI (IJR)

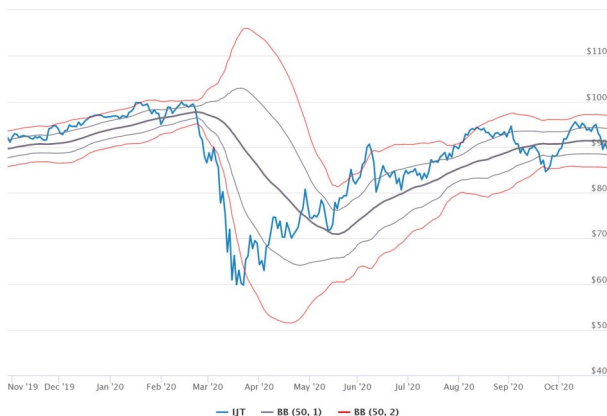


Holdings Above 50 DMA (IJR)



Small Growth

50 Day Bollinger Bands (IJT)



14 Day RSI (IJT)



Holdings Above 50 DMA (IJT)



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Source Data & ETF Issuer Information

[FactSet Research Systems](#) | [iShares](#) (IVE, IVV, IVW, IJJ, IJH, IJK, IJS, IJR, IJT, ITOT)



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