

# U.S. Size & Style Performance

# December 15, 2022

# Large Cap Blend (S&P 500) IVV



Large Growth Large Value (IVE) Large Cap (IVV) Mid Value (IJJ) Mid Growth (IJK) Small Value (IJS) Small Cap (IJR) Small Growth (IJT) Mid Cap (IJH) (IVW) 0.0% -1.0% -2.0% -1.93% -1.99% -2.21% -2.25% -2.41% -2.48% -2.53% -2.74% -3.0% -3.12%

U.S. Size & Style 1-Day Performance

Mid Cap Blend (S&P 400) IJH



### Small Cap Blend (S&P 600) IJR



Size & Style 1-Day Performance Leaders

Ticker	Fund	
SPC	CrossingBridge Pre-Merger SPAC ETF	0.10%
PTLC	Pacer Trendpilot US Large Cap ETF	0.04%
ONOF	Global X Adaptive U.S. Risk Management ETF	-0.11%
RPHS	Regents Park Hedged Market Strategy ETF	-0.71%
QMOM	Momentumshares US Quantitative Momementum ETF	-0.90%
ALTL	Pacer Lunt Large Cap Alternator ETF	-1.31%
MTUM	iShares MSCI USA Momentum Factor ETF	-1.33%
DIVZ	TrueShares Low Volatility Equity Income ETF	-1.36%
QVAL	Alpha Architect US Quantitative Value ETF	-1.37%
AUSF	Global X Adaptive U.S. Factor ETF	-1.38%

#### Size & Style 1-Day Performance Laggards

Ticker	Fund	
LCG	Sterling Capital Focus Equity ETF	-4.21%
IPO	Renaissance IPO ETF	-4.03%
BUZZ	VanEck Social Sentiment ETF	-3.86%
JSML	Janus Henderson Small Cap Growth Alpha ETF	-3.44%
NZUS	SPDR MSCI USA Climate Paris Aligned ETF	-3.43%
QQQ	Invesco QQQ Trust	-3.36%
ACSI	American Customer Satisfaction ETF	-3.34%
MGK	Vanguard Mega Cap Growth ETF	-3.31%
QQQJ	Invesco NASDAQ Next Gen 100 ETF	-3.29%
NUMG	Nuveen ESG Mid-Cap Growth ETF	-3.27%

200 Day Moving Average

### Size & Style Most Overbought

	Ticker	Fund	
	SPC	CrossingBridge Pre-Merger SPAC ETF	71.69
	PTLC	Pacer Trendpilot US Large Cap ETF	69.38
	ALTL	Pacer Lunt Large Cap Alternator ETF	53.77
	XRLV	Invesco S&P 500 ex-Rate Sensitive Low Volatility ETF	53.68
_	DURA	VanEck Durable High Dividend ETF	53.68
	SPLV	Invesco S&P 500 Low Volatility ETF	53.47
_	LVHD	Franklin U.S. Low Volatility High Dividend Index ETF	52.89
	CGDV	Capital Group Dividend Value ETF	51.13
	HUSV	First Trust Horizon Managed Volatility Domestic ETF	50.71
	TMFS	Motley Fool Small-Cap Growth ETF	50.39

#### Size & Style Most Oversold

	Ticker	Fund	
6			22.10
0	JMEE	JPMorgan Market Expansion Enhanced Equity ETF	32.10
6	FFTY	Innovator IBD 50 ETF	32.30
6	LSAT	Leadershares Alphafactor Tactical Focused ETF	32.69
6	CSF	VictoryShares US Discovery Enhanced Volatility Wt	33.34
6	XSVM	Invesco S&P SmallCap Value with Momentum ETF	33.59
6	SVAL	iShares US Small Cap Value Factor ETF	34.10
6	NUMV	Nuveen ESG Mid-Cap Value ETF	34.45
6	ACSI	American Customer Satisfaction ETF	34.70
6	RPHS	Regents Park Hedged Market Strategy ETF	35.05
6	XSMO	Invesco S&P SmallCap Momentum ETF	35.69



# U.S. Size & Style Flows

### Large-Cap 30-Day Rolling Flows



Mid-Cap 30-Day Rolling Flows



## Small-Cap 30-Day Rolling Flows



	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta Growth, Beta	21	\$1,253B	\$4.52B	\$35.92B	\$50.77B	\$94.79B
Large Cap, Beta Growth, Beta: Growth	10	\$227B	\$0.99B	\$9.18B	\$15.60B	\$15.33B
Large Cap, Beta Growth, Beta: Value	11	\$232B	\$7.26B	\$6.46B	\$6.67B	\$20.22B
Mid Cap, Beta, Beta	10	\$185B	\$2.49B	\$5.09B	\$6.37B	\$9.68B
Mid Cap, Beta, Beta: Growth	6	\$34B	\$0.41B	\$0.32B	\$1.23B	(\$0.54B)
Mid Cap, Beta, Beta: Value	6	\$44B	\$2.47B	\$3.02B	\$3.02B	\$1.82B
Small Cap, Beta, Beta	13	\$196B	\$3.96B	\$5.91B	\$4.80B	\$2.37B
Small Cap, Beta, Beta: Growth	7	\$32B	\$0.72B	\$1.23B	\$0.90B	\$0.27B
Small Cap, Beta, Beta: Value	7	\$52B	\$1.32B	\$1.48B	(\$0.40B)	(\$4.08B)

U.S. Size & Style Landscape Flows

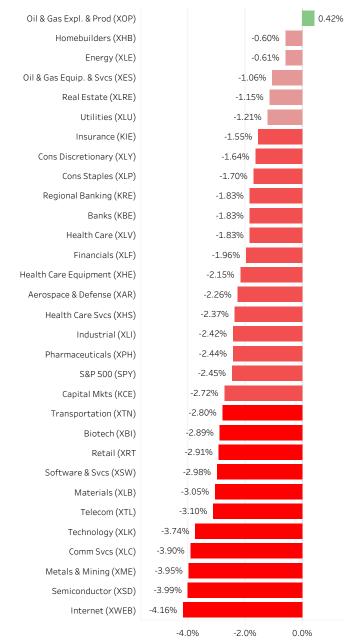
U.S. Size & Style Flow Leaders

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
SPY	SPDR S&P 500 ETF Trust	\$7.71B	\$21.79B	\$18.47B	\$6.88B	\$385.51B
IVE	iShares S&P 500 Value ETF	\$4.47B	\$4.83B	\$4.52B	\$5.24B	\$29.50B
IUSV	iShares Core S&P US Value ETF	\$2.66B	\$3.02B	\$3.61B	\$3.45B	\$15.40B
IWM	iShares Russell 2000 ETF	\$2.36B	\$4.18B	\$0.66B	(\$1.11B)	\$55.57B
VO	Vanguard Mid-Cap ETF	\$2.35B	\$1.69B	\$1.56B	\$3.53B	\$54.62B
VTI	Vanguard Total Stock Market ETF	\$2.13B	\$6.02B	\$11.80B	\$25.24B	\$274.46B
VTV	Vanguard Value ETF	\$2.09B	(\$2.64B)	(\$1.66B)	\$12.24B	\$103.17B
IJIJ	iShares S&P Mid-Cap 400 Value ETF	\$1.67B	\$1.72B	\$1.82B	(\$0.51B)	\$9.12B
VB	Vanguard Small-Cap ETF	\$1.37B	\$0.60B	(\$0.49B)	(\$0.38B)	\$43.79B
VBR	Vanguard Small Cap Value ETF	\$1.17B	\$1.10B	\$0.50B	\$0.37B	\$25.77B

### U.S. Size & Style Flow Laggards

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
IVV	iShares Core S&P 500 ETF	(\$2.40B)	\$4.38B	\$6.90B	\$25.95B	\$302.59B
QQQ	Invesco QQQ Trust	(\$0.69B)	\$1.52B	\$1.66B	\$5.38B	\$159.25B
V00	Vanguard S&P 500 ETF	(\$0.42B)	\$3.24B	\$14.51B	\$42.32B	\$275.14B
PKW	Invesco Buyback Achievers ETF	(\$0.23B)	\$0.39B	\$0.27B	\$0.22B	\$1.61B
ESML	iShares ESG Aware MSCI USA Small-Cap ETF	(\$0.13B)	(\$0.12B)	(\$0.07B)	\$0.28B	\$1.37B
VLUE	iShares MSCI USA Value Factor ETF	(\$0.09B)	(\$0.47B)	(\$1.48B)	(\$6.30B)	\$7.97B
IJH	iShares Core S&P Mid-Cap ETF	(\$0.07B)	\$2.35B	\$3.28B	\$3.78B	\$64.80B
USMV	iShares MSCI USA Min Vol Factor ETF	(\$0.04B)	\$1.12B	\$3.35B	\$2.76B	\$30.76B
RDVY	First Trust Rising Dividend Achievers ETF	(\$0.04B)	(\$0.48B)	(\$0.61B)	\$1.69B	\$8.21B
QUAL	iShares MSCI USA Quality Factor ETF	(\$0.04B)	(\$0.66B)	(\$1.87B)	(\$2.22B)	\$18.32B

### S&P Sector & Industry 1 Day Performance



#### Select Sector SPDRs Technicals

Ticker	Fund Name	% From 52W High	% From 52W Low	% Abv/Below 50 SMA	% Abv/Below 200 SMA	RSI (14D)
XLV	Health Care Select Sector SPDR Fund	-3.71%	14.71%	3.77%	5.09%	53.65
XLP	Consumer Staples Select Sector SPDR Fund	-6.63%	13.13%	3.17%	2.05%	50.15
XLI	Industrial Select Sector SPDR Fund	-7.97%	18.93%	3.24%	4.52%	48.21
XLU	Utilities Select Sector SPDR Fund	-8.22%	16.55%	6.07%	0.50%	58.46
XLE	Energy Select Sector SPDR Fund	-9.22%	54.28%	-2.92%	6.35%	42.72
XLB	Materials Select Sector SPDR Fund	-12.35%	17.97%	3.06%	0.31%	46.45
XLF	Financial Select Sector SPDR Fund	-18.01%	12.12%	-0.18%	-0.61%	40.37
SPY	SPDR S&P 500 ETF Trust	-18.44%	9.27%	0.92%	-2.91%	45.19
XLRE	Real Estate Select Sector SPDR Fund	-25.42%	14.42%	4.50%	-7.58%	53.75
XLK	Technology Select Sector SPDR Fund	-26.55%	10.84%	1.17%	-5.17%	46.11
XLY	Consumer Discretionary Select Sector SPDR Fund	-35.11%	3.35%	-3.19%	-11.62%	38.68
XLC	Communication Services Select Sector SPDR Fund	-38.99%	5.84%	-2.33%	-14.33%	40.94

#### Sector & Industry 1 Day Performance Leaders

Ticker	Fund	
ITB	iShares U.S. Home Construction ETF	1.06%
PXE	Invesco Dynamic Energy Exploration & Production	0.57%
PXI	Invesco DWA Energy Momentum ETF	0.52%
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	0.42%
FTXN	First Trust Nasdaq Oil & Gas ETF	0.18%
IEO	iShares U.S. Oil & Gas Exploration & Production ETF	0.12%
FCG	First Trust Natural Gas ETF	-0.08%
NETL	NETLease Corporate Real Estate ETF	-0.20%
FXN	First Trust Energy AlphaDEX Fund	-0.23%
RYE	Invesco S&P 500 Equal Weight Energy ETF	-0.33%

#### Sector & Industry 1 Day Performance Laggards

Ticker	Fund	
FTXL	First Trust Nasdaq Semiconductor ETF	-4.65%
PTF	Invesco DWA Technology Momentum ETF	-4.25%
SOXX	iShares Semiconductor ETF	-4.23%
XNTK	SPDR NYSE Technology ETF	-4.21%
SOXQ	Invesco PHLX Semiconductor ETF	-4.19%
FDN	First Trust Dow Jones Internet Index Fund	-4.08%
PNQI	Invesco NASDAQ Internet ETF	-4.08%
XSD	SPDR S&P Semiconductor ETF	-3.99%
XME	SPDR S&P Metals & Mining ETF	-3.95%
PSI	Invesco Dynamic Semiconductors ETF	-3.91%

#### Sector & Industry Most Overbought

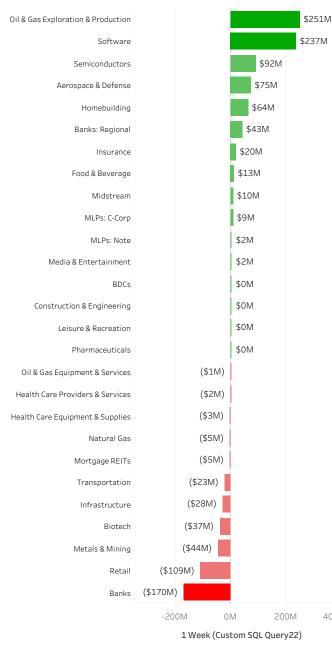
Ticker	Fund	
ITB	iShares U.S. Home Construction ETF	64.28
NETL	NETLease Corporate Real Estate ETF	58.59
XLU	Utilities Select Sector SPDR Fund	58.46
FBT	First Trust NYSE Arca Biotechnology Index Fund	57.70
FUTY	Fidelity MSCI Utilities Index ETF	57.44
RYU	Invesco S&P 500 Equal Weight Utilities ETF	57.30
XHB	SPDR S&P Homebuilders ETF	56.36
FXU	First Trust Utilities AlphaDEX Fund	55.52
IDU	iShares U.S. Utilities ETF	55.19
FXH	First Trust Health Care AlphaDEX Fund	55.02

#### Sector & Industry Most Oversold

	Ticker	Fund	
6	KBWR	Invesco KBW Regional Banking ETF	28.05
6	QABA	First Trust NASDAQ ABA Community Bank Index Fund	28.38
6	KRE	SPDR S&P Regional Banking ETF	29.22
6	KBE	SPDR S&P Bank ETF	31.40
6	FTXO	First Trust Nasdaq Bank ETF	32.08
6	IAT	iShares U.S. Regional Banks ETF	32.63
6	JPRE	JPMorgan Realty Income ETF	34.47
6	PSCC	Invesco S&P SmallCap Consumer Staples ETF	34.90
6	PFI	Invesco DWA Financial Momentum ETF	36.31
6	KBWB	Invesco KBW Bank ETF	36.46

# U.S. Sector Landscape

### U.S. Sector & Industry 1-Week Flows



	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Communication Services		\$12B	\$75M	\$129M	(\$27M)	(\$1,727M)
Consumer Discretionary	12	\$21B	\$128M	(\$688M)	(\$1,279M)	(\$8,046M)
Consumer Staples	10	\$31B	\$322M	\$1,224M	\$2,835M	\$8,284M
Energy	33	\$79B	\$196M	\$687M	(\$3,443M)	\$685M
Financials	26	\$60B	\$560M	(\$371M)	(\$1,198M)	(\$11,252M)
Health Care	23	\$99B	(\$77M)	\$1,819M	\$3,695M	\$11,851M
Industrial	13	\$31B	\$447M	\$235M	(\$407M)	(\$2,340M)
Materials	9	\$14B	\$44M	(\$260M)	(\$3,071M)	(\$991M)
Multi-Sector	19	\$14B	\$47M	(\$757M)	(\$2,178M)	(\$7,325M)
Real Estate	25	\$62B	\$415M	(\$57M)	(\$1,850M)	(\$3,007M)
Technology	22	\$120B	\$122M	\$1,860M	\$1,473M	(\$2,660M)
Utilities	9	\$27B	\$106M	(\$688M)	\$1,006M	\$5,366M

U.S. Sector Landscape

### U.S. Sector & Industry Flow Leaders

Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
XLF	Financial Select Sector SPDR Fund	\$696M	(\$56M)	(\$489M)	(\$5,651M)	\$32,881M
IYR	iShares U.S. Real Estate ETF	\$486M	\$299M	(\$228M)	(\$1,202M)	\$4,027M
XLI	Industrial Select Sector SPDR Fund	\$393M	(\$321M)	(\$768M)	(\$2,547M)	\$14,208M
XLP	Consumer Staples Select Sector SPDR Fund	\$274M	\$1,103M	\$1,929M	\$4,742M	\$17,979M
XOP	SPDR S&P Oil & Gas Exploration & Production E	\$269M	\$258M	(\$236M)	(\$361M)	\$4,496M
XLY	Consumer Discretionary Select Sector SPDR Fu	\$252M	(\$658M)	(\$967M)	(\$4,341M)	\$13,741M
IGV	iShares Expanded Tech-Software Sector ETF	\$236M	\$1,120M	\$405M	\$455M	\$4,697M
XLU	Utilities Select Sector SPDR Fund	\$103M	(\$363M)	\$717M	\$3,693M	\$17,069M
XLB	Materials Select Sector SPDR Fund	\$78M	(\$119M)	(\$1,384M)	(\$1,530M)	\$5,704M
SOXX	iShares Semiconductor ETF	\$76M	(\$131M)	(\$485M)	(\$609M)	\$6,390M

### U.S. Sector & Industry Flow Laggards

	Ticker	Fund	1 Week	3 Month	6 Month	1 Year	AUM
	VNQ	Vanguard Real Estate ETF	(\$165M)	(\$424M)	(\$1,521M)	(\$1,775M)	\$36,019M
	VGT	Vanguard Information Technology ETF	(\$133M)	(\$342M)	\$278M	\$350M	\$42,780M
	KBE	SPDR S&P Bank ETF	(\$122M)	(\$209M)	(\$531M)	(\$966M)	\$1,790M
	IYW	iShares U.S. Technology ETF	(\$109M)	\$1,865M	\$1,843M	\$972M	\$8,383M
	XRT	SPDR S&P Retail ETF	(\$109M)	\$15M	(\$88M)	(\$214M)	\$282M
	XBI	SPDR S&P BIOTECH ETF	(\$92M)	\$117M	\$855M	\$3,283M	\$8,027M
	XLV	Health Care Select Sector SPDR Fund	(\$70M)	\$1,152M	\$1,377M	\$8,380M	\$43,178M
100M	IYE	iShares U.S. Energy ETF	(\$46M)	(\$78M)	(\$858M)	(\$1,433M)	\$2,186M
100101	XME	SPDR S&P Metals & Mining ETF	(\$44M)	\$233M	(\$504M)	\$190M	\$2,120M
	KBWB	Invesco KBW Bank ETF	(\$40M)	(\$123M)	\$8M	(\$378M)	\$1,885M

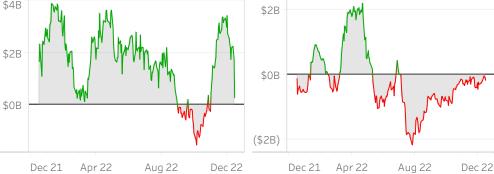


# U.S. Sector Rolling 30-Day Flows







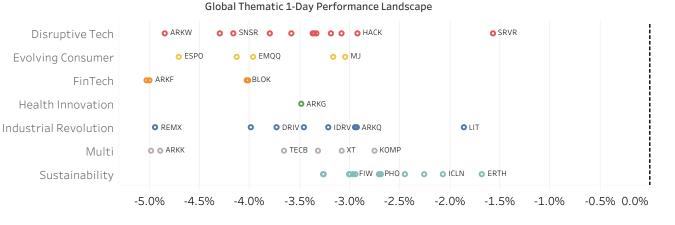




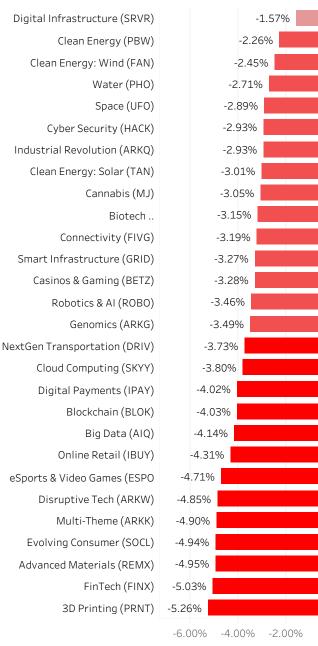


# **Global Thematic Performance**

December 15, 2022



### Global Thematic Segment 1-Day Performance



# Global Thematic 1-Day Performance Leaders

Ticker	Fund	
KGRN	KraneShares MSCI China Clean Technology Index ETF	0.00%
MJUS	ETFMG U.S. Alternative Harvest ETF	-1.35%
SAMT	Strategas Macro Thematic Opportunities ETF	-1.47%
SRVR	Pacer Data & Infrastructure Real Estate ETF	-1.57%
ERTH	Invesco MSCI Sustainable Future ETF	-1.68%
BATT	Amplify Lithium & Battery Technology ETF	-1.85%
LIT	Global X Lithium & Battery Tech ETF	-1.86%
ICLN	iShares Global Clean Energy ETF	-2.07%
KARS	KraneShares Electric Vehicles & Future Mobility Index ETF	-2.11%
PBW	Invesco WilderHill Clean Energy ETF	-2.26%

#### Global Thematic 1-Day Performance Laggards

Ticker	Fund	
PRNT	3D Printing ETF	-5.26%
YOLO	AdvisorShares Pure Cannabis ETF	-5.12%
FINX	Global X FinTech ETF	-5.03%
ARKF	ARK Fintech Innovation ETF	-5.00%
METV	Roundhill Ball Metaverse ETF	-4.99%
REMX	VanEck Rare Earth/Strategic Metals ETF	-4.95%
SOCL	Global X Social Media ETF	-4.94%
ARKK	ARK Innovation ETF	-4.90%
ONLN	ProShares Online Retail ETF	-4.89%
ARKW	ARK Next Generation Internet ETF	-4.85%

#### Thematic Most Overbought

Ticker	Fund	
KWEB	KraneShares CSI China Internet ETF	60.20
FAN	First Trust Global Wind Energy ETF	56.95
EMQQ	EMQQ The Emerging Markets Internet & Ecommerce ETF	56.08
BJK	VanEck Gaming ETF	54.68
CTEC	Global X CleanTech ETF	54.50
ICLN	iShares Global Clean Energy ETF	54.05
SOCL	Global X Social Media ETF	54.02
KGRN	KraneShares MSCI China Clean Technology Index ETF	53.94
VPN	Global X Data Center REITs & Digital Infrastructure ETF	51.88
TAN	Invesco Solar ETF	51.68

#### Thematic Most Oversold

Ticker	Fund	
MSOS	AdvisorShares Pure US Cannabis ETF	28.74
YOLO	AdvisorShares Pure Cannabis ETF	29.22
MJUS	ETFMG U.S. Alternative Harvest ETF	30.48
UFO	Procure Space ETF	33.72
MJ	ETFMG Alternative Harvest ETFMG Alternative Harvest	34.39
POTX	Global X Cannabis ETF	35.41
BLOK	Amplify Transformational Data Sharing ETF	37.22
LIT	Global X Lithium & Battery Tech ETF	38.07
HAIL	SPDR S&P Kensho Smart Mobility ETF	38.31
REMX	VanEck Rare Earth/Strategic Metals ETF	38.45
	MSOS YOLO MJUS UFO MJ POTX BLOK LIT HAIL	MSOSAdvisorShares Pure US Cannabis ETFYOLOAdvisorShares Pure Cannabis ETFMJUSETFMG U.S. Alternative Harvest ETFUFOProcure Space ETFMJETFMG Alternative Harvest ETFMG Alternative HarvestPOTXGlobal X Cannabis ETFBLOKAmplify Transformational Data Sharing ETFLITGlobal X Lithium & Battery Tech ETFHAILSPDR S&P Kensho Smart Mobility ETF



# **Global Thematic Flows**

# Thematic 1 Week Flow Leaders

Ticker	Fund	
ARKK	ARK Innovation ETF	\$171M
BJK	VanEck Gaming ETF	\$21M
BETZ	Roundhill Sports Betting & iGaming ETF	\$15M
REMX	VanEck Rare Earth/Strategic Metals ETF	\$13M
ARKW	ARK Next Generation Internet ETF	\$8M
ХТ	iShares Exponential Technologies ETF	\$8M
SBIO	ALPS Medical Breakthroughs ETF	\$2M
IBUY	Amplify Online Retail ETF	\$2M
MSGR	Direxion mRNA ETF	\$1M
TMAT	Main Thematic Innovation ETF	\$1M

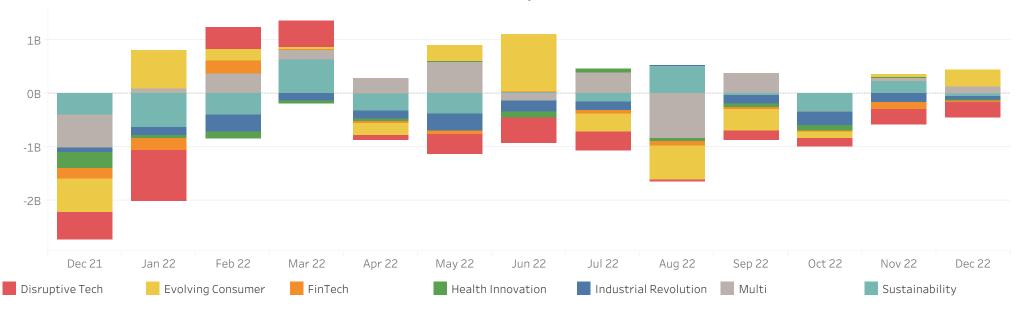
Segment	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Disruptive Tech	33	\$16B	(\$95M)	(\$793M)	(\$1,544M)	(\$2,767M)
Evolving Consumer	43	\$10B	(\$8M)	(\$93M)	(\$623M)	\$364M
FinTech	22	\$2B	\$0M	(\$198M)	(\$398M)	(\$651M)
Health Innovation	19	\$3B	\$2M	(\$173M)	(\$295M)	(\$847M)
Industrial Revolution	30	\$11B	(\$34M)	(\$585M)	(\$898M)	(\$2,136M)
Multi	39	\$14B	\$158M	\$617M	\$194M	\$874M
Sustainability	39	\$19B	(\$43M)	(\$337M)	\$373M	(\$1,238M)
Grand Total	225	\$76B	(\$20M)	(\$1,562M)	(\$3,190M)	(\$6,399M)

Thematic Landscape Assets & Flows

#### Thematic 1 Week Flow Laggards

#### Ticker Fund KWEB KraneShares CSI China Internet ETF (\$43M) (\$38M) Invesco Solar ETF TAN LIT Global X Lithium & Battery Tech ETF (\$34M) First Trust Cloud Computing ETF (\$25M) SKYY (\$24M) CIBR First Trust NASDAQ Cybersecurity ETF OCLN First Trust Nasdag Clean Edge Green Energy Index Fund (\$19M) SRVR Pacer Data & Infrastructure Real Estate ETF (\$17M) WCLD WisdomTree Cloud Computing Fund (\$16M) Invesco WilderHill Clean Energy ETF (\$12M) PBW HACK ETFMG Prime Cyber Security ETFMG Prime Cyber Security Fund (\$11M)

#### Thematic Monthly Flows

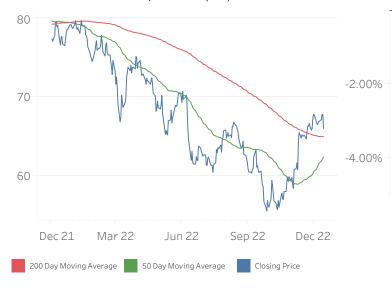


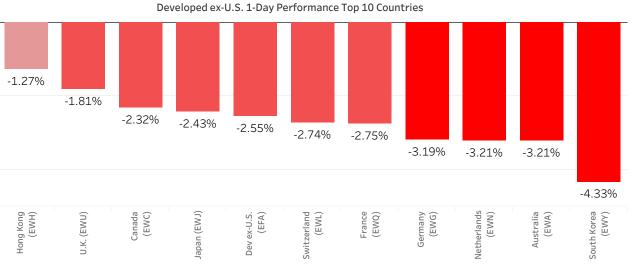


# Developed Markets ex-U.S. Performance

December 15, 2022

Developed ex-U.S. (EFA)





Developed ex-U.S. 30-Day Rolling Flows



Developed ex-U.S. Monthly Flows

Mar 22 Apr 22 May .. Jun 22 Jul 22

Jan 22 Feb 22

Dec 21

10B

5B

0B

Aug 22

Sep 22 Oct 22 Nov 22

22 Dec

Developed ex-U.S. 1-Day Performance Leaders

Ticker	Fund	
DXJ	WisdomTree Japan Hedged Equity Fund	-0.19%
GREK	Global X MSCI Greece ETF	-0.33%
HEWJ	iShares Currency Hedged MSCI Japan ETF	-0.54%
LVHI	Franklin International Low Volatility High Dividend Index ETF	-0.58%
DBJP	Xtrackers MSCI Japan Hedged Equity ETF	-0.73%
HSCZ	iShares Currency Hedged MSCI EAFE Small-Cap ETF	-0.98%
DDW	WisdomTree Dynamic Currency Hedged International Equity	-1.11%
IMOM	Alpha Architect International Quantitative Momentum ETF	-1.15%
EWH	iShares MSCI Hong Kong ETF	-1.27%
DDLS	WisdomTree Dynamic Currency Hedged International SmallC	-1.28%

#### Developed ex-U.S. 1-Day Performance Laggards

Tic	ker Fund	
EW	Y iShares MSCI South Korea ETF	-4.33%
FLK	R Franklin FTSE South Korea ETF	-4.22%
EW	D iShares MSCI Sweden ETF	-3.98%
FEZ	SPDR EURO STOXX 50 ETF	-3.38%
EW	A iShares MSCI Australia ETF	-3.21%
EW	N iShares MSCI Netherlands ETF	-3.21%
EW	G iShares MSCI Germany ETF	-3.19%
EFC	iShares MSCI EAFE Growth ETF	-3.15%
AIA	iShares Asia 50 ETF	-3.12%
PIZ	Invesco DWA Developed Markets Momentum ETF	-3.08%

#### Developed ex-U.S. Most Overbought

Ticker	Fund	
EDEN	iShares MSCI Denmark ETF	66.13
GREK	Global X MSCI Greece ETF	64.82
EWH	iShares MSCI Hong Kong ETF	64.25
HDEF	Xtrackers MSCI EAFE High Dividend Yield Equity ETF	58.79
FDD	First Trust Stoxx European Select Dividend Index Fund	58.76
FLGB	Franklin FTSE United Kingdom ETF	57.61
MINV	Matthews Asia Innovators Active ETF	57.00
ENZL	iShares MSCI New Zealand ETF	56.90
IMFL	Invesco International Developed Dynamic Multifactor ETF	56.86
DTH	WisdomTree International High Dividend Fund	56.49

#### Developed ex-U.S. Most Oversold

	Ticker	Fund	
6	HEWJ	iShares Currency Hedged MSCI Japan ETF	15.17
6	HSCZ	iShares Currency Hedged MSCI EAFE Small-Cap ETF	20.16
6	HEFA	iShares Currency Hedged MSCI EAFE ETF	22.05
6	DBEF	Xtrackers MSCI EAFE Hedged Equity ETF	25.05
6	HEZU	iShares Currency Hedged MSCI Eurozone ETF	25.68
6	IHDG	WisdomTree International Hedged Quality Dividend	28.11
6	LVHI	Franklin International Low Volatility High Dividend I	35.79
6	EWC	iShares MSCI Canada ETF	36.55
6	FLCA	Franklin FTSE Canada ETF	39.14
6	EIS	iShares MSCI Israel ETF	39.16



50

45

40

35

6B 4B 2B 0B -2B

Dec 21

Jan 22 Feb 22

Dec 21

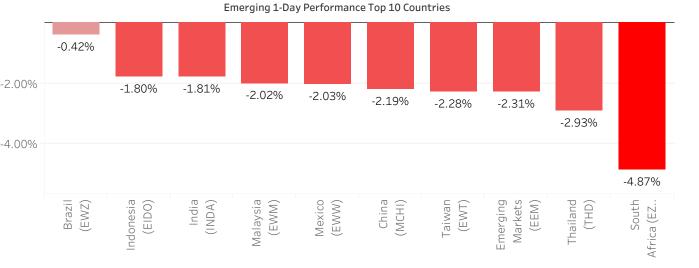
200 Day Moving Average

Mar 22

# **Emerging Markets Performance**

December 15, 2022





Ticker Fund

iShares MSCI Turkey ETF

Franklin FTSE China ETF

iShares MSCI Poland ETF iShares MSCI China Small-Cap ETF

Invesco Golden Dragon China ETF

SPDR S&P China ETF

TUR

GXC

FEMS

FLCH

ASHR

EPOL

ECNS

CXSE

MCHI

PGJ

**Emerging 30-Day Rolling Flows** 

50 Day Moving Average

Jun 22

Sep 22

Closing Price

Dec 22

Nov 22 Dec 22

0ct 22



**Emerging Monthly Flows** 

May 22

Jun 22

Mar 22 Apr 22 Jul 22 Aug 22 Sep 22

Ticker	Fund	
TUR	iShares MSCI Turkey ETF	1.96%
FLBR	Franklin FTSE Brazil ETF	0.23%
EWZS	iShares MSCI Brazil Small-Cap ETF	0.03%
KSA	iShares MSCI Saudi Arabia ETF	-0.30%
EWZ	iShares MSCI Brazil ETF	-0.42%
RAYC	Rayliant Quantamental China Equity ETF	-0.53%
FEMS	First Trust Emerging Markets Small Cap AlphaDEX Fund	-0.66%
CNYA	iShares MSCI China A ETF	-0.66%
ILF	iShares Latin America 40 ETF	-0.68%
КВА	KraneShares Bosera MSCI China A 50 Connect Index ETF	-0.77%

#### Emerging 1-Day Performance Laggards

Ticker	Fund	
LDEM	iShares ESG MSCI EM Leaders ETF	-5.32%
EZA	iShares MSCI South Africa ETF	-4.87%
FRDM	Freedom 100 Emerging Markets ETF	-3.13%
THD	iShares MSCI Thailand ETF	-2.93%
DGRE	WisdomTree Emerging Markets Quality Dividend Growt	-2.80%
XSOE	WisdomTree Emerging Markets ex-State-Owned Enterp	-2.69%
FLCH	Franklin FTSE China ETF	-2.61%
ECH	iShares MSCI Chile ETF	-2.52%
XCEM	Columbia EM Core ex-China ETF	-2.52%
EEMA	iShares MSCI Emerging Markets Asia ETF	-2.48%

#### iShares MSCI China ETF

**Emerging Most Oversold** 

Ticker	Fund	
QAT	iShares MSCI Qatar ETF	22.09
EWT	iShares MSCI Taiwan ETF	26.15
ILF	iShares Latin America 40 ETF	26.16
KBA	KraneShares Bosera MSCI China A 50 Connect Index	26.65
EWZ	iShares MSCI Brazil ETF	28.23
KSA	iShares MSCI Saudi Arabia ETF	29.54
EWZS	iShares MSCI Brazil Small-Cap ETF	30.65
INDY	iShares India 50 ETF	32.81
FLBR	Franklin FTSE Brazil ETF	35.73
EWW	iShares MSCI Mexico ETF	35.80

\* ETF Landscape represented using the ETF Action classification system\*\*Leaders/Laggards/Overbought/Oversold ETFs must have \$50 million to qualify \*\*\*Flows delayed one day

## **Emerging 1-Day Performance Leaders**

Emerging Most Overbought

First Trust Emerging Markets Small Cap AlphaDEX Fu.

WisdomTree China ex-State-Owned Enterprises Fund

Xtrackers Harvest CSI 300 China A-Shares ETF

65.10

60.75

60.38

60.07 59.74

59.44

59.05

58.17

58.14

57.90

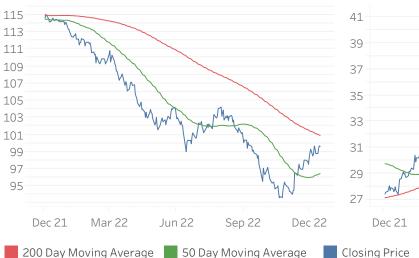
Emerging (EEM)



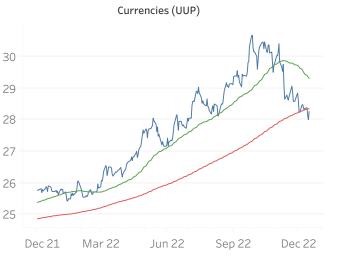
# Fixed Income, Commodities & Currencies

# December 15, 2022









**Currencies Performance** 

### **Fixed Income Performance**

AGG

SHY

IEF

TLT

TIP

FLOT

LQD

HYG

PFF

MUB

MBB

EMB

#### **Commodities Performance**

#### Ticker Name 1 Month YTD Ticker Name 1 Day 1 Month YTD Ticker Name 1 Month 1 Day 1 Day -0.88% -3.41% 18.33% DJP **Broad Commodities** -10.68% 0.15% 3.21% U.S. Aggregate -1.27% -10.00% 31.73% 0.93% -1.46% 10.26% DBE Energy UUP Long Dollar -1.80% -9.69% 21.69% US0 WTI Crude Oil 1-3 Year Treasury Bonds 0.01% 0.55% -3.67% -1.79% -12.34% 28.41% BNO Brent Crude Oil 7-10 Year Treasury Bonds 0.19% 2.93% -12.43% UNG Natural Gas 7.45% 5.82% 67.49% -1.44% 1.71% -8.94% UDN Short Dollar -3.25% -11.87% 28.54% UGA Gasoline 9.68% -25.20% 20+ Year Treasury Bonds 0.39% 1.06% DBP Precious Metals -2.07% -4.28% -1.64% -0.09% -3.28% GLD Gold -0.49% 2.69% -7.27% FXE Euro 1.54% -10.83% **TIPS Bonds** 0.02% -3.41% 6.84% -1.26% SLV Silver PPLT abrdn Physical Platin. -1.86% -0.60% 4.02% -0.06% 0.46% 0.76% Floating Rate Bonds PALL abrdn Physical Palla. -6.25% -14.40% -5.32% FXB British Pound Sterling -1.99% 2.84% -9.74% 0.08% 4.47% -14.74% DBB Base Metals -2.44% 0.00% -10.02% Investment Grade Corporate CPER -2.19% -1.09% -16.24% Copper High Yield Corporate -0.37% 1.56% -9.34% -1.90% LD -1.27% -4.75% Lead -0.58% 1.63% -2.74% FXF Swiss Franc 1.47% -2.77% 38.99% JJN Nickel -1.97% -0.33% 0.03% BKLN Senior Loan JJU -2.62% -2.20% -15.66% Aluminum JJT Tin -3.08% 9.26% -36.91% -0.73% -0.67% -16.28% Preferred & Income Securities -1.80% 1.06% -16.85% FXY Japanese Yen -0.05% -1.54% 0.35% DBA Agriculture 0.23% -2.25% 20.84% CORN Corn -0.08% 2.61% -6.59% Municipal Bonds -0.72% 0.11% 21.32% SOYB Soybeans Canadian Dollar -0.73% -2.59% -7.28% 0.12% 3.39% -9.30% 0.66% -10.22% 3.38% FXC WEAT Wheat MBS -1.50% -1.60% 3.00% CANE Sugar -0.53% 3.14% -16.98% Dollar Denominated EM Bonds -0.35% -6.47% -10.10% BAL Cotton -0.59% 0.97% -6.64% FXA Australian Dollar -2.15% -0.93% -7.94% NIB Cocoa -0.51% 2.88% -10.86% LEMB Local Currency EM Bond JO 2.49% 6.64% -19.86% Coffee

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ET ACTION Sector Beta composites represent ETPS that meet stringent criteria surrounding index methodology, inquidity, assets under management, and

Source Data & ETF Issuer Information ..

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team@etfaction.com www.etfaction.com