

# ETF Playbook

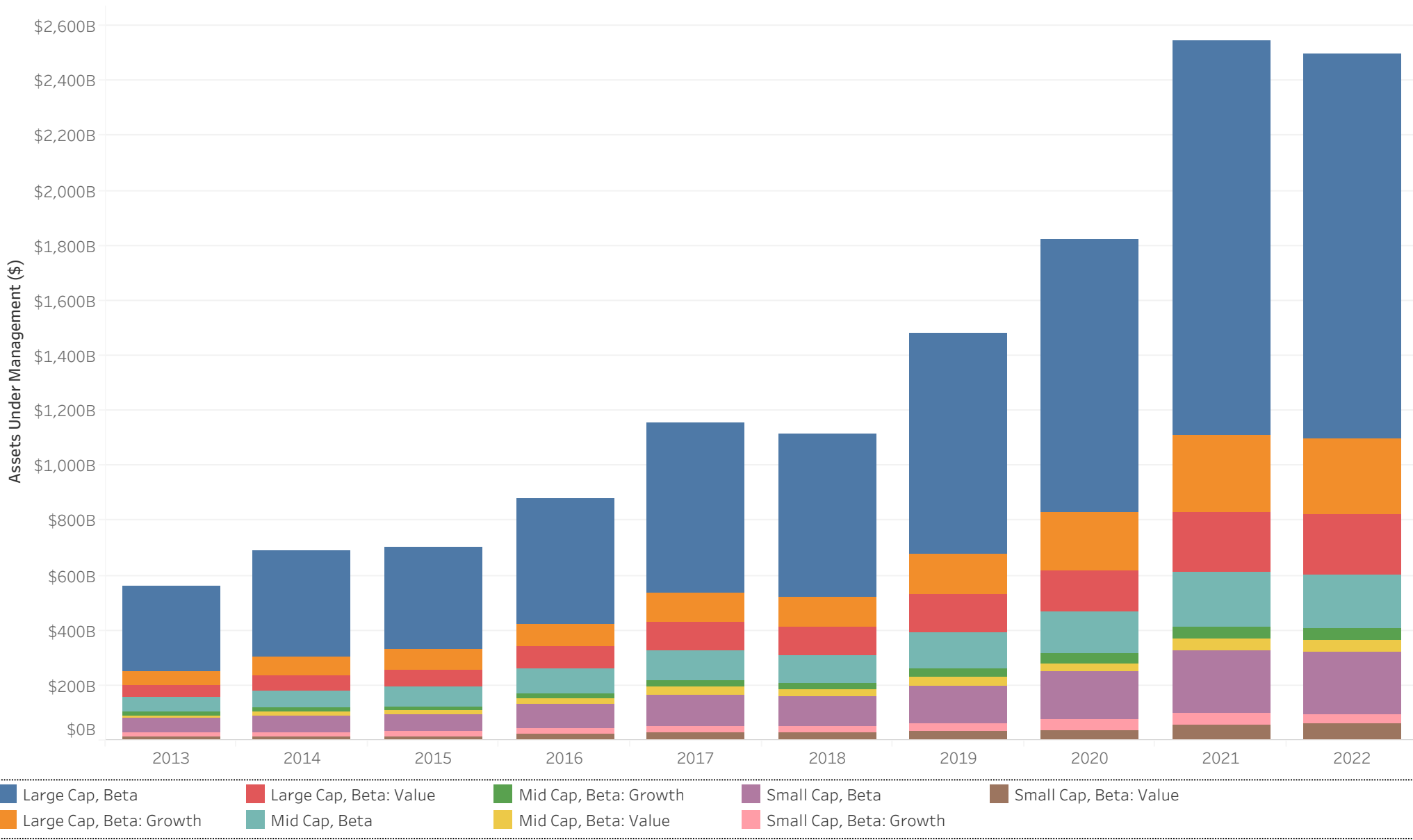
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

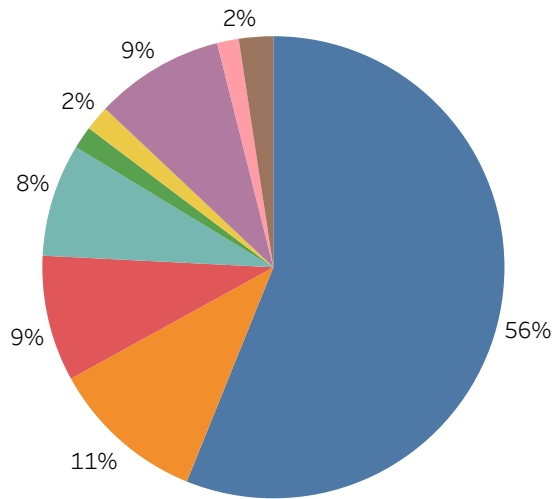
January 8, 2022

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.

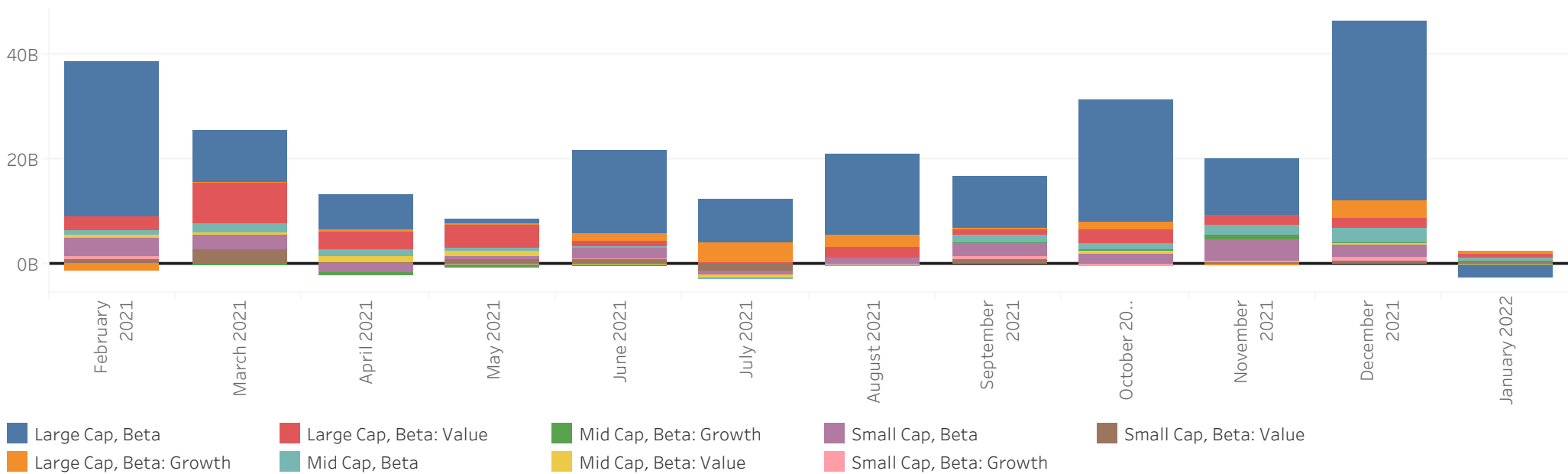
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

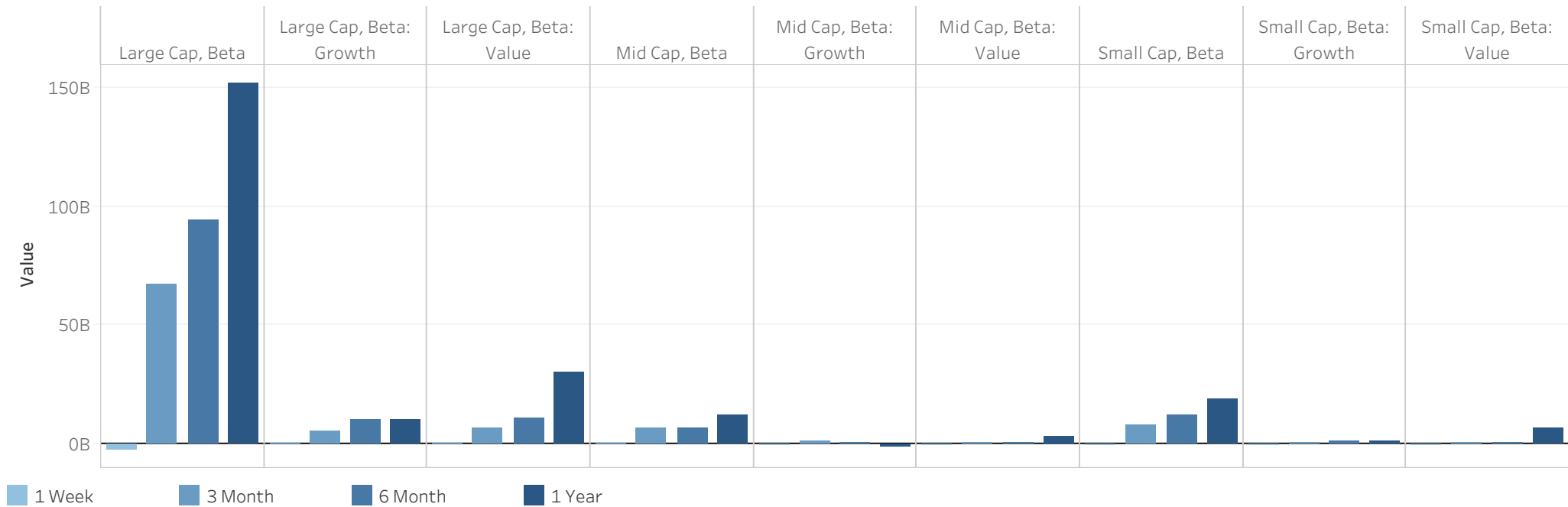
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	24	\$1,400,107M	(\$2,449M)	\$67,479M	\$94,514M	\$151,961M
Large Cap, Beta: Growth	10	\$271,783M	\$600M	\$5,349M	\$10,124M	\$10,543M
Large Cap, Beta: Value	11	\$219,534M	\$720M	\$6,746M	\$10,902M	\$30,518M
Mid Cap, Beta	10	\$196,937M	\$511M	\$6,670M	\$7,050M	\$12,169M
Mid Cap, Beta: Growth	6	\$39,706M	\$34M	\$1,027M	\$964M	(\$1,147M)
Mid Cap, Beta: Value	6	\$43,425M	(\$166M)	\$440M	\$546M	\$3,333M
Small Cap, Beta	12	\$226,321M	\$289M	\$8,164M	\$12,033M	\$19,140M
Small Cap, Beta: Growth	7	\$37,678M	(\$163M)	\$828M	\$1,055M	\$1,151M
Small Cap, Beta: Value	7	\$59,483M	\$215M	\$522M	\$850M	\$6,483M

## 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
VTV	Vanguard Value ETF	\$92,779M	\$575M
IJR	iShares Core S&P Small Cap ETF	\$75,623M	\$307M
VO	Vanguard Mid-Cap ETF	\$57,774M	\$265M
IVE	iShares S&P 500 Value ETF	\$23,976M	\$253M
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$16,342M	\$247M
IJH	iShares Core S&P Mid-Cap ETF	\$68,350M	\$224M
IVV	iShares Core S&P 500 ETF	\$337,144M	\$216M
VBR	Vanguard Small Cap Value ETF	\$26,854M	\$200M
VUG	Vanguard Growth ETF	\$90,506M	\$187M
SPYV	SPDR Portfolio S&P 500 Value ETF	\$12,980M	\$174M

Weekly Flows Laggards

		AUM	1 Week
SPY	SPDR S&P 500 ETF Trust	\$460,776M	(\$1,365M)
VOO	Vanguard S&P 500 ETF	\$279,849M	(\$993M)
QQQ	Invesco QQQ Trust	\$215,953M	(\$685M)
IWD	iShares Russell 1000 Value ETF	\$59,972M	(\$464M)
IWM	iShares Russell 2000 ETF	\$69,137M	(\$393M)
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$8,991M	(\$230M)
IWW	iShares S&P 500 Growth ETF	\$40,637M	(\$158M)
IWO	iShares Russell 2000 Growth ETF	\$12,350M	(\$114M)
IWB	iShares Russell 1000 ETF	\$32,733M	(\$92M)
SLYV	SPDR S&P 600 Small Cap Value ETF	\$4,249M	(\$81M)

\*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.

### Monthly Performance

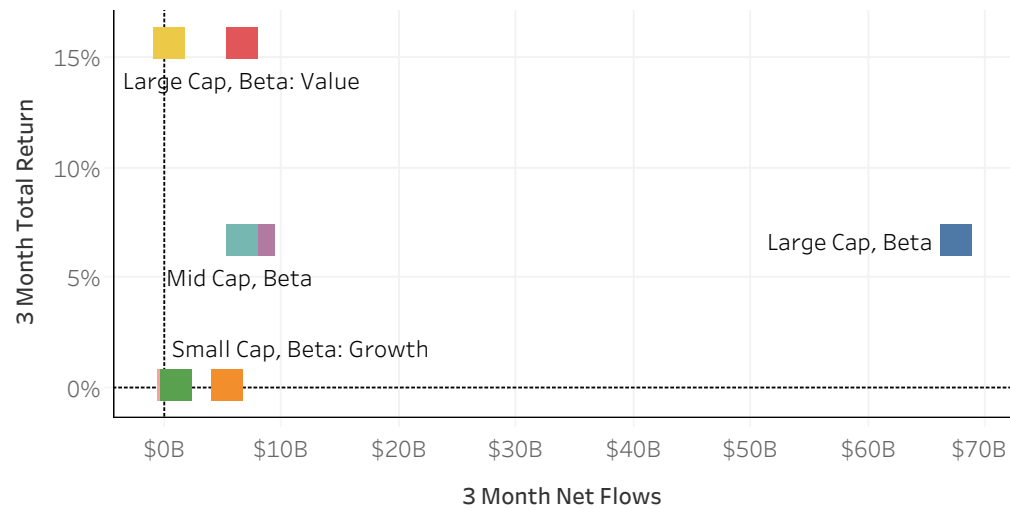
February 2021	March 2021	April 2021	May 2021	June 2021	July 2021	August 2021	September 2021	October 2021	August 2021	December 2021	MTD
10.14%	6.65%	7.02%	3.35%	5.99%	3.51%	3.90%	-1.77%	8.75%	3.90%	6.43%	1.01%
8.84%	6.33%	5.24%	2.43%	3.34%	1.99%	3.12%	-2.77%	7.70%	3.12%	6.12%	0.84%
6.86%	5.65%	4.71%	2.12%	3.13%	1.28%	2.50%	-3.53%	7.01%	2.50%	4.34%	0.75%
6.03%	3.46%	4.59%	0.86%	3.11%	0.94%	2.37%	-3.59%	6.09%	2.37%	4.27%	-2.04%
5.39%	3.15%	4.57%	0.39%	1.03%	0.37%	2.28%	-3.70%	5.18%	2.28%	3.48%	-2.32%
3.23%	2.35%	3.62%	0.26%	0.31%	-0.01%	2.18%	-3.93%	4.65%	2.18%	3.41%	-2.61%
3.19%	2.00%	2.52%	-1.27%	-0.95%	-1.78%	2.12%	-4.52%	4.60%	2.12%	2.72%	-4.80%
2.50%	0.28%	2.33%	-1.36%	-1.01%	-2.75%	2.07%	-4.78%	4.18%	2.07%	2.63%	-4.84%
0.13%	-1.30%	2.31%	-1.48%	-2.30%	-3.62%	1.89%	-5.63%	3.45%	1.89%	2.02%	-5.69%

- Large Cap, Beta
- Large Cap, Beta: Growth
- Large Cap, Beta: Value
- Mid Cap, Beta
- Mid Cap, Beta: Growth
- Mid Cap, Beta: Value
- Small Cap, Beta
- Small Cap, Beta: Growth
- Small Cap, Beta: Value

### Performance

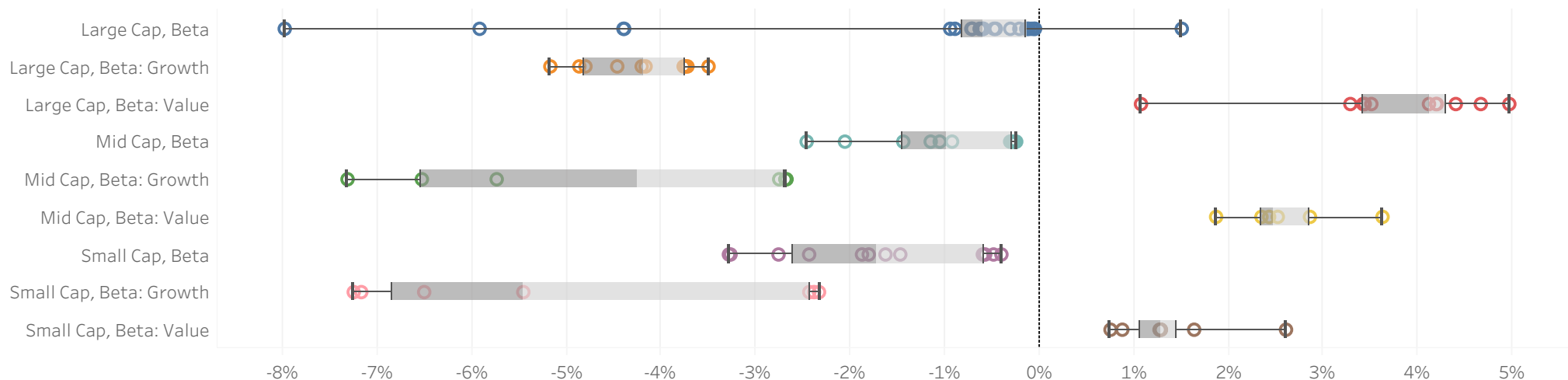
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	-1.24%	5.05%	-2.61%	21.27%
Large Cap, Beta: Growth	-4.24%	4.62%	-4.80%	22.47%
Large Cap, Beta: Value	3.75%	7.09%	1.01%	23.44%
Mid Cap, Beta	-1.02%	2.25%	-2.32%	15.55%
Mid Cap, Beta: Growth	-4.62%	-1.06%	-5.69%	6.67%
Mid Cap, Beta: Value	2.61%	6.01%	0.75%	26.17%
Small Cap, Beta	-1.72%	-0.61%	-2.04%	10.77%
Small Cap, Beta: Growth	-4.79%	-3.45%	-4.84%	-0.09%
Small Cap, Beta: Value	1.38%	2.58%	0.84%	22.04%

### 3 Month Total Return vs Net Flows

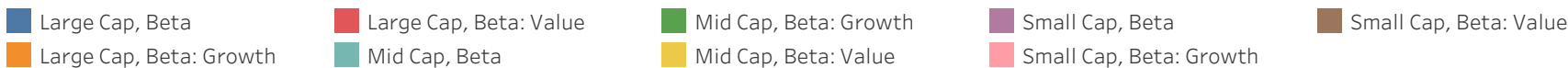


\*Size & Style performance calculated as averages. Landscape data is represented by Sub-asset class Equity > Size & Style composite ETFs > U.S. market > Large, Mid, & Small Cap reach > Beta, Beta: Value, Beta: Growth strategies according to the ETF Action Classification System. Excludes leverage & inverse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

One Month Performance Ranges - Box & Whisker Plot



One Month Performance



One Month Performance Leaders

		1 Month Return	YTD Return
MGV	Vanguard Mega Cap Value ETF	4.97%	1.66%
VTV	Vanguard Value ETF	4.66%	1.57%
IWX	iShares Russell Top 200 Value ETF	4.40%	1.36%
VOOV	Vanguard S&P 500 Value ETF	4.20%	1.12%
IVE	iShares S&P 500 Value ETF	4.19%	1.14%
SPYV	SPDR Portfolio S&P 500 Value ETF	4.12%	1.05%
IMCV	iShares Morningstar Mid-Cap ETF	3.63%	1.14%
ILCV	iShares Morningstar Value ETF	3.51%	0.63%
VONV	Vanguard Russell 1000 Value ETF	3.44%	0.73%
IWD	iShares Russell 1000 Value ETF	3.42%	0.79%

One Month Performance Laggards

		1 Mo	YTD
QQQN	VictoryShares Nasdaq Next 50 ETF	-7.98%	-7.72%
IWP	iShares Russell Mid-Cap Growth ETF	-7.32%	-7.57%
IWO	iShares Russell 2000 Growth ETF	-7.25%	-5.78%
VTWG	Vanguard Russell 2000 Growth ETF	-7.17%	-5.88%
VOT	Vanguard Mid-Cap Growth ETF	-6.53%	-7.57%
VBK	Vanguard Small-Cap Growth ETF	-6.51%	-6.37%
QQQJ	Invesco NASDAQ Next Gen 100 ETF	-5.92%	-6.11%
IMCG	iShares Morningstar Mid-Cap Growth ETF	-5.74%	-6.38%
ISCG	iShares Morningstar Small-Cap Growth ETF	-5.46%	-5.19%
SCHG	Schwab U.S. Large-Cap Growth ETF	-5.17%	-5.51%

\*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.

*Disclaimer of Warranties*

Except for the express warranties set forth in the terms of service, all services, including all ETF Action materials, are provided on an “as is,” “where is” basis, and ETF Action and its licensors disclaim all representations or warranties, express or implied as to the services. ETF Action and its licensors specifically disclaim all implied warranties of merchantability, fitness for a particular purpose, title and non-infringement, and all warranties arising from course of dealing, usage or trade practice. Without limiting the foregoing, ETF Action and its licensors make no warranty of any kind that the services or ETF Action materials, or any products or results of the use thereof, will meet customer’s or any other person’s requirements, operate without interruption, achieve any intended result, be compatible or work with any software, system or other services, or be secure, accurate, complete, timely, free of harmful code or error free. All third-party materials are provided “as is” and any representation or warranty of or concerning any third-party materials is strictly between customer and the third-party owner or distributor of the third-party materials.

*Additional Disclaimers*

The services are not intended and should not be construed as financial or investment advice, a recommendation or promotion. Neither ETF Action nor its licensors shall be responsible for investment decisions, damages, or other losses *resulting from use of the services*. *Past performance* does not guarantee future performance. Neither ETF Action nor its licensors shall be considered an “expert” under the securities act of 1933. Neither ETF Action nor its licensors warrant that the services comply with the requirements of the NASD or any similar organization or with the securities laws of any jurisdiction. Any information contained in in the services should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Full terms of service, including terms of use, copyrights, and disclaimers are available at <https://www.etfaction.com/terms>.

© Copyright ETF Action, Inc. All Rights Reserved.

*Data Reliability and Definitions*

ETF Action, LLC believes the information herein to be accurate (at time of publication) and was obtained from reliable sources, but makes no guarantees with respect to its accuracy. Calculations of fundamental data are based on weighted averages of reported results and consensus estimates of current ETF constituents. Valuation data (price/earnings, price/sales, price/cash flow, price/book value) are calculated using per share data divided by current NAV of corresponding ETF. Performance, risk and technical data (moving averages, relative performance, RSI) calculated for specified periods using ETF market price which may differ from net asset value (NAV). ETF Action Sector Beta Composites represent ETFs that meet stringent criteria surrounding index methodology, liquidity, assets under management, and management fee.

*Source Data & ETF Issuer Information ..*

ETF Action is an independent technology and research firm focused on helping advisors build better portfolios, create engaging experiences with their clients, and navigate the vast ETF landscape.

Contact us at:

[team@etfaction.com](mailto:team@etfaction.com)

[www.etfaction.com](http://www.etfaction.com)