

# ETF Playbook

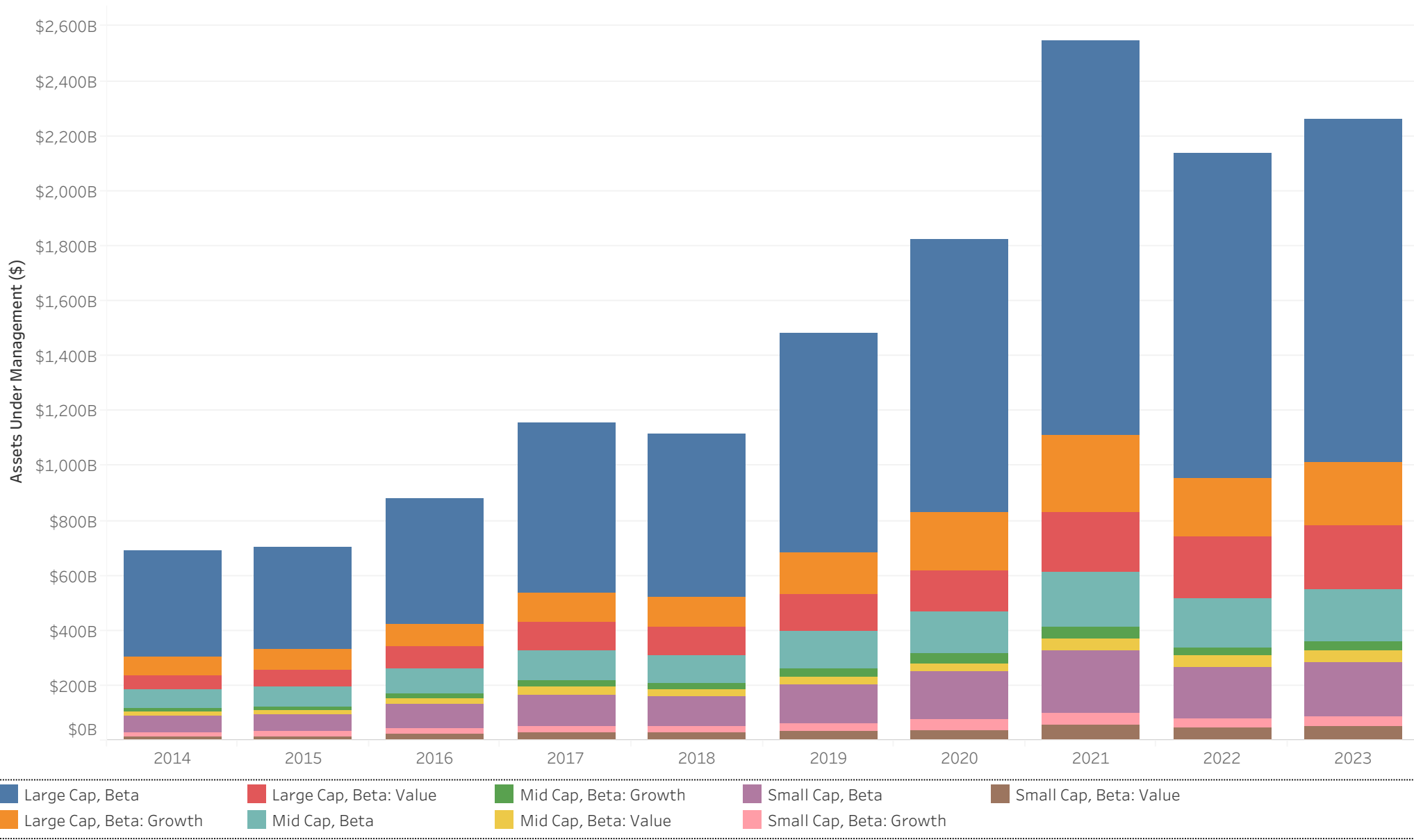
U.S. Size & Style  
(Beta Strategies Only)



ETF  
ACTION

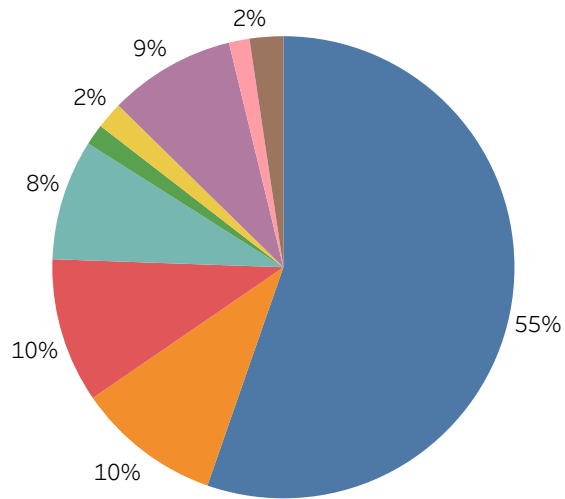
January 29, 2023

## 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.

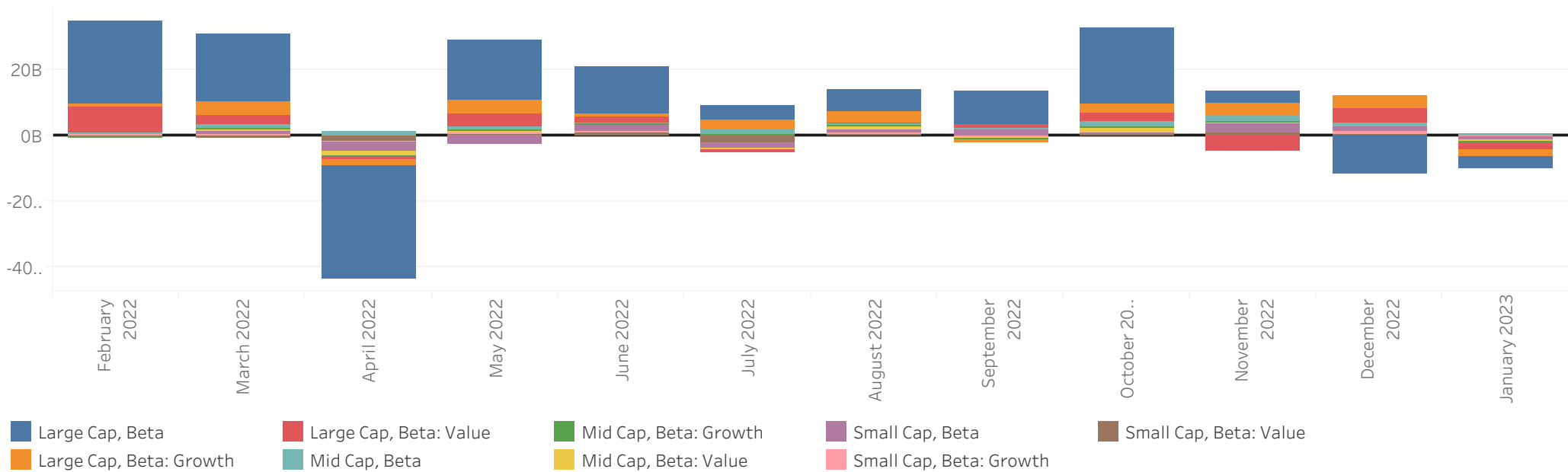
## U.S. Size & Style AUM Makeup



## Landscape Assets & Flows

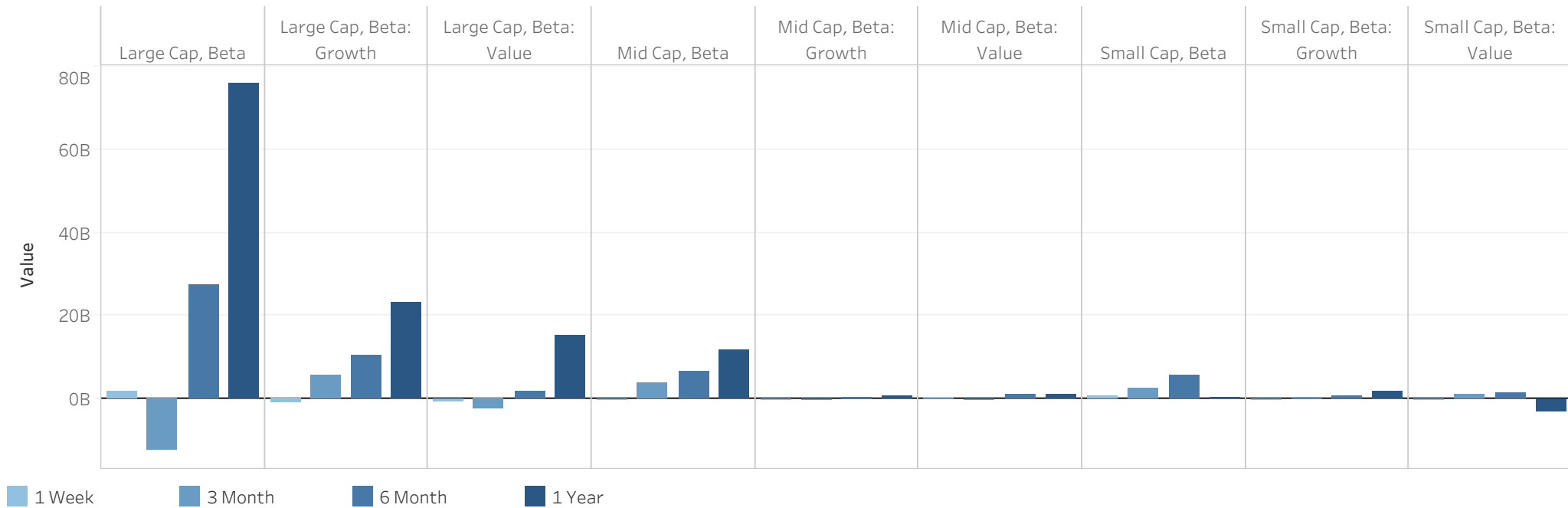
	Funds	AUM	1 Week	3 Month	6 Month	1 Year
Large Cap, Beta	25	\$1,250,516M	\$1,802M	(\$12,545M)	\$27,462M	\$75,935M
Large Cap, Beta: Growth	10	\$228,463M	(\$972M)	\$5,644M	\$10,553M	\$23,359M
Large Cap, Beta: Value	11	\$228,647M	(\$610M)	(\$2,325M)	\$1,615M	\$15,166M
Mid Cap, Beta	10	\$190,726M	\$61M	\$3,643M	\$6,744M	\$11,840M
Mid Cap, Beta: Growth	6	\$33,420M	(\$59M)	(\$161M)	\$488M	\$642M
Mid Cap, Beta: Value	6	\$42,591M	\$182M	(\$180M)	\$1,131M	\$1,046M
Small Cap, Beta	13	\$200,437M	\$573M	\$2,370M	\$5,564M	\$515M
Small Cap, Beta: Growth	7	\$32,594M	(\$106M)	\$383M	\$544M	\$1,721M
Small Cap, Beta: Value	7	\$52,629M	(\$49M)	\$1,025M	\$1,419M	(\$3,107M)

## 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
SPY	SPDR S&P 500 ETF Trust	\$371,103M	\$1,591M
IVV	iShares Core S&P 500 ETF	\$298,796M	\$401M
SPLG	SPDR Portfolio S&P 500 ETF	\$15,103M	\$278M
IJJ	iShares S&P Mid-Cap 400 Value ETF	\$7,796M	\$262M
VTV	Vanguard Value ETF	\$100,919M	\$243M
VTWO	Vanguard Russell 2000 ETF	\$5,862M	\$111M
SPYG	SPDR Portfolio S&P 500 Growth ETF	\$14,191M	\$86M
VO	Vanguard Mid-Cap ETF	\$52,365M	\$81M
VBR	Vanguard Small Cap Value ETF	\$25,331M	\$81M
IJH	iShares Core S&P Mid-Cap ETF	\$67,154M	\$78M

Weekly Flows Laggards

		AUM	1 Week
IWF	iShares Russell 1000 Growth ETF	\$59,908M	(\$1,068M)
QQQ	Invesco QQQ Trust	\$148,301M	(\$931M)
IWD	iShares Russell 1000 Value ETF	\$53,667M	(\$859M)
IWM	iShares Russell 2000 ETF	\$52,986M	(\$807M)
VOO	Vanguard S&P 500 ETF	\$272,284M	(\$385M)
IWB	iShares Russell 1000 ETF	\$28,043M	(\$262M)
IWO	iShares Russell 2000 Growth ETF	\$9,990M	(\$173M)
IVW	iShares S&P 500 Growth ETF	\$28,757M	(\$159M)
IWP	iShares Russell Mid-Cap Growth ETF	\$11,939M	(\$137M)
IWR	iShares Russell Midcap ETF	\$28,362M	(\$103M)

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### Monthly Performance

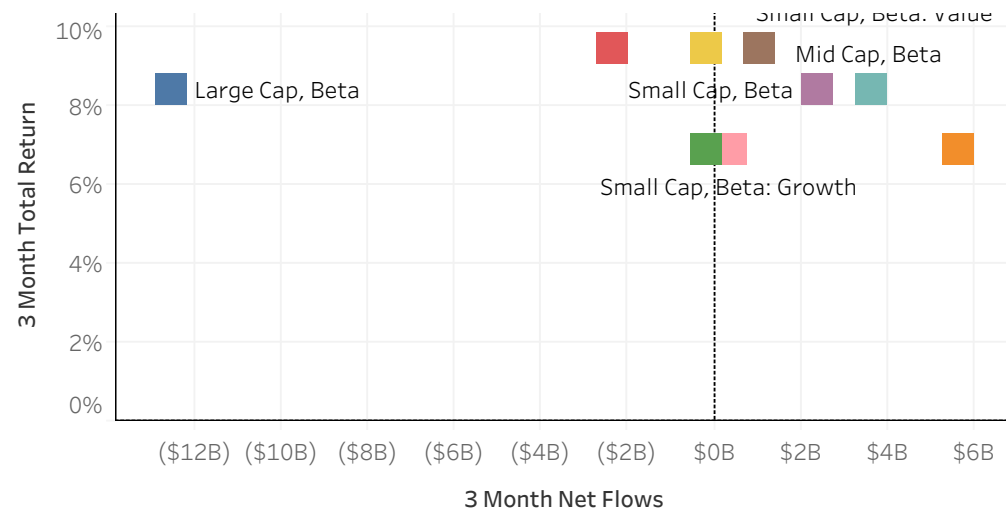
February 2022	March 2022	April 2022	May 2022	June 2022	July 2022	August 2022	September 2022	October 2022	November 2022	December 2022	MTD
1.98%	4.30%	-5.31%	2.20%	-7.57%	12.67%	-2.77%	-8.36%	13.40%	6.40%	-3.93%	9.10%
1.13%	3.48%	-6.01%	2.14%	-8.21%	12.28%	-2.80%	-8.98%	11.26%	6.14%	-4.95%	8.73%
0.49%	3.12%	-6.80%	2.06%	-8.46%	11.54%	-2.89%	-9.02%	11.22%	6.03%	-5.50%	8.37%
0.32%	2.79%	-7.54%	1.13%	-8.50%	10.36%	-3.03%	-9.05%	10.72%	5.74%	-5.97%	8.31%
0.28%	1.82%	-8.68%	0.34%	-8.76%	10.28%	-3.06%	-9.40%	9.41%	5.41%	-6.13%	8.28%
-0.17%	1.20%	-9.29%	-0.12%	-9.03%	9.55%	-3.40%	-9.59%	9.16%	4.62%	-6.26%	7.96%
-1.36%	1.00%	-9.44%	-0.66%	-9.62%	9.24%	-3.49%	-9.72%	8.27%	3.85%	-6.44%	7.15%
-2.85%	0.92%	-10.73%	-1.85%	-9.76%	8.63%	-3.69%	-10.00%	6.70%	3.66%	-6.54%	7.05%
-4.42%	0.62%	-12.73%	-2.13%	-10.10%	6.05%	-5.11%	-10.30%	4.72%	2.96%	-7.92%	4.60%

- 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

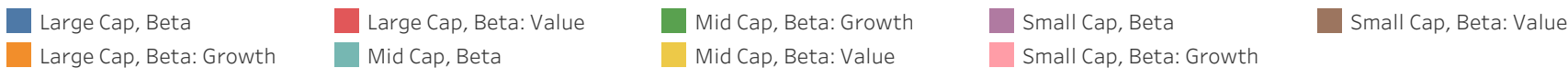
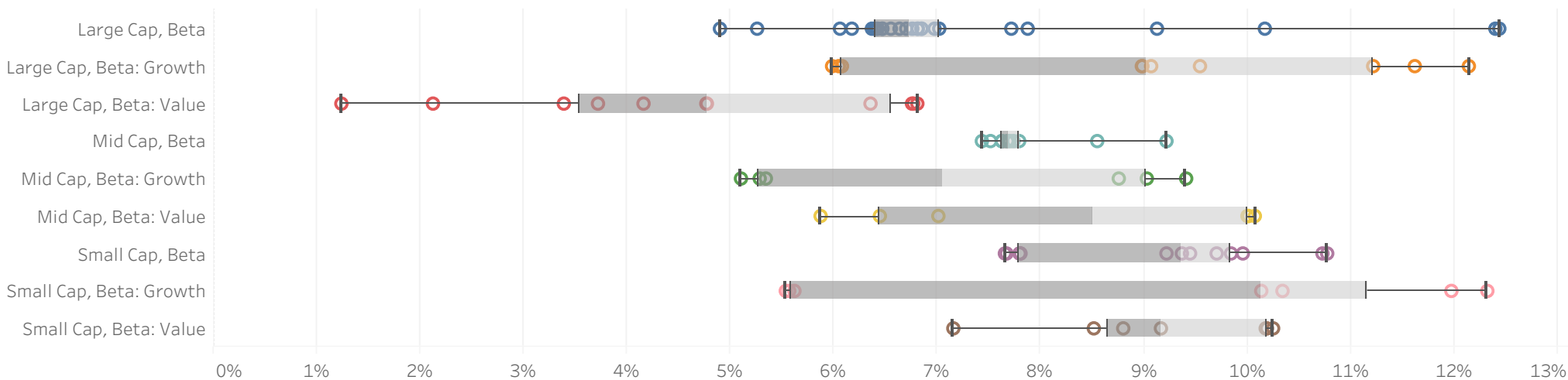
	1 Month	3 Month	YTD	1 Year
Large Cap, Beta	7.25%	7.34%	7.05%	-5.58%
Large Cap, Beta: Growth	8.97%	5.89%	8.28%	-12.47%
Large Cap, Beta: Value	4.62%	8.48%	4.60%	3.27%
Mid Cap, Beta	7.89%	10.02%	7.96%	2.45%
Mid Cap, Beta: Growth	7.15%	8.28%	7.15%	-1.41%
Mid Cap, Beta: Value	8.23%	11.58%	8.37%	6.32%
Small Cap, Beta	9.06%	7.89%	8.73%	1.43%
Small Cap, Beta: Growth	8.78%	6.44%	8.31%	-1.97%
Small Cap, Beta: Value	9.18%	8.32%	9.10%	4.07%

### 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
QQQM	Invesco NASDAQ 100 ETF	12.44%	11.27%
QQQ	Invesco QQQ Trust	12.40%	11.26%
VBK	Vanguard Small-Cap Growth ETF	12.32%	10.97%
MGK	Vanguard Mega Cap Growth ETF	12.14%	11.05%
ISCG	iShares Morningstar Small-Cap Growth ETF	11.97%	10.54%
VUG	Vanguard Growth ETF	11.62%	10.62%
SCHG	Schwab U.S. Large-Cap Growth ETF	11.22%	10.12%
ISCB	iShares Morningstar Small-Cap ETF	10.77%	9.79%
BBSC	JPMorgan BetaBuilders U.S. Small Cap Equity ..	10.73%	9.84%
IWO	iShares Russell 2000 Growth ETF	10.34%	9.15%

One Month Performance Laggards

		1 Mo	YTD
MGV	Vanguard Mega Cap Value ETF	1.23%	1.31%
VTV	Vanguard Value ETF	2.12%	2.27%
SCHV	Schwab U.S. Large-Cap Value ETF	3.39%	3.60%
IWX	iShares Russell Top 200 Value ETF	3.72%	3.52%
ILCV	iShares Morningstar Value ETF	4.16%	4.22%
VONV	Vanguard Russell 1000 Value ETF	4.76%	4.69%
IWD	iShares Russell 1000 Value ETF	4.77%	4.72%
SPXT	ProShares S&P 500 Ex-Technology ETF	4.90%	6.01%
IVOG	Vanguard S&P Mid-Cap 400 Growth ETF	5.10%	5.68%
FLDZ	RiverNorth Patriot ETF	5.26%	4.92%

\*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.

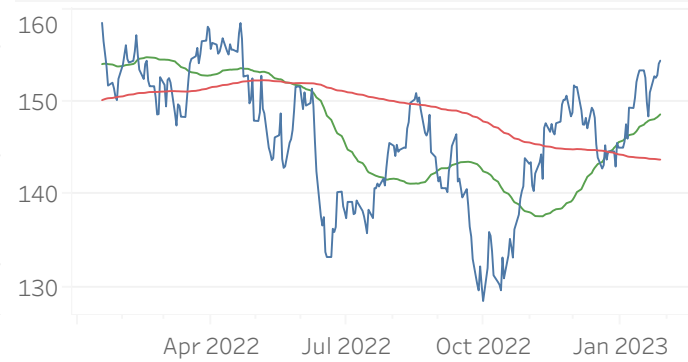
### Large Cap Blend (S&P 500) IVV



### 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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Contact us at:

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

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