

ETF Playbook

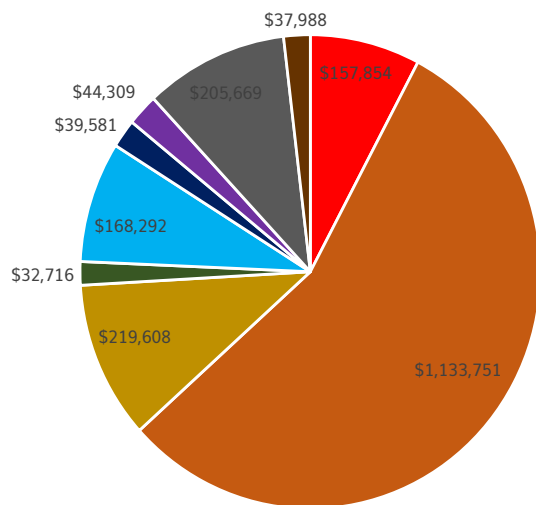
U.S. Size & Style

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

1.8.2021

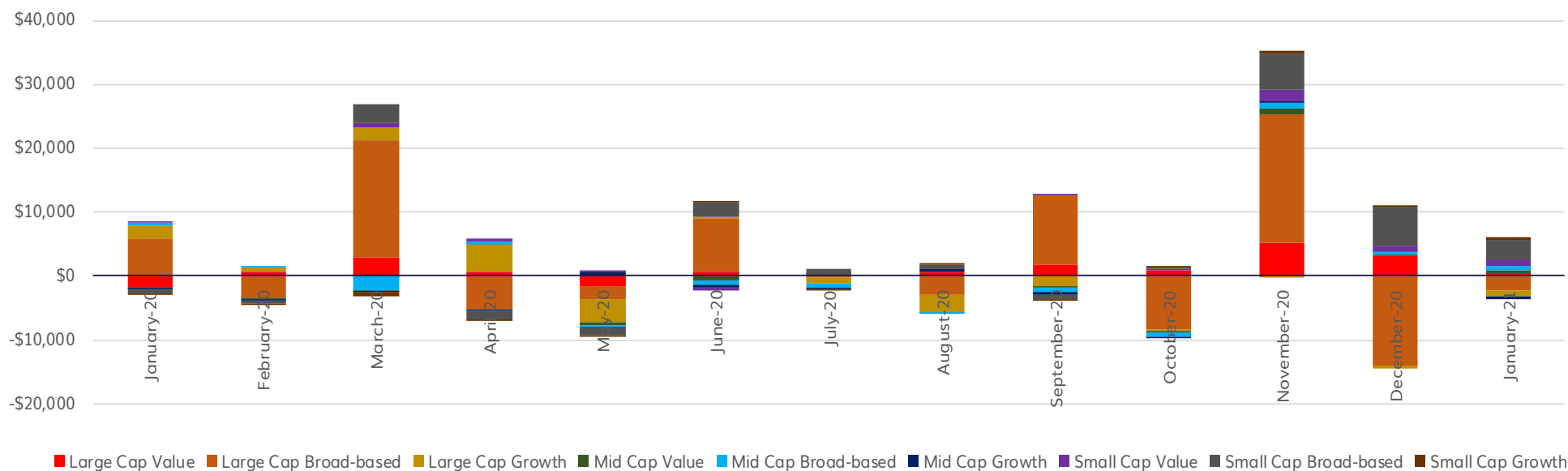


U.S. Size & Style AUM



| | | # of ETFs | AUM (MM) | 1 Wk Flows (MM) | 3 Mo Flows (MM) | 6 Mo Flows (MM) | 1 Yr Flows (MM) |
|------------------|--|-----------|-------------|-----------------|-----------------|-----------------|-----------------|
| Large-Cap Value | | 20 | \$157,854 | \$425 | \$8,869 | \$12,113 | \$14,262 |
| Large-Cap Blend | | 163 | \$1,133,751 | -\$2,329 | \$2,705 | \$237 | \$22,153 |
| Large-Cap Growth | | 22 | \$219,608 | -\$826 | -\$2,125 | -\$6,548 | -\$1,419 |
| Mid-Cap Value | | 10 | \$32,716 | \$534 | \$1,450 | \$1,104 | -\$257 |
| Mid-Cap Blend | | 27 | \$168,292 | \$688 | \$1,609 | \$141 | -\$2,289 |
| Mid-Cap Growth | | 9 | \$39,581 | -\$435 | -\$100 | -\$648 | -\$545 |
| Small-Cap Value | | 12 | \$44,309 | \$888 | \$3,732 | \$4,102 | \$4,469 |
| Small-Cap Blend | | 52 | \$205,669 | \$3,003 | \$14,688 | \$15,573 | \$17,559 |
| Small-Cap Growth | | 12 | \$37,988 | \$445 | \$1,360 | \$819 | -\$508 |

TTM Flows by Sector (millions of \$)

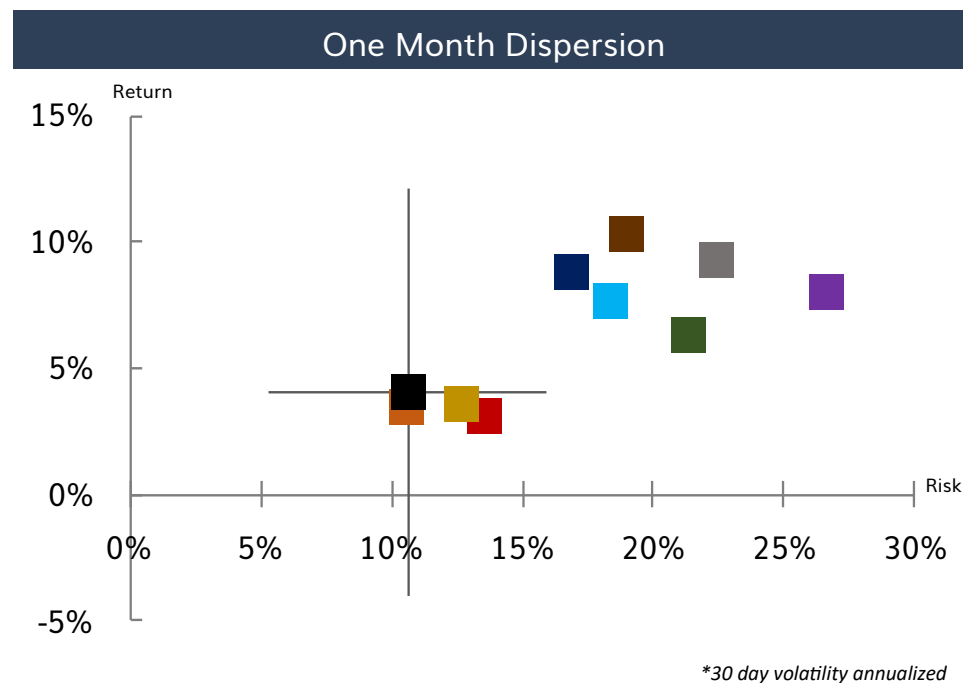


*Size & Style landscape data is represented by long US Size & Style ETFs with a broad-based designation and do not utilize leverage **Flows data has a one day lag

| Performance Heatmap | Jan-20 | Feb-20 | Mar-20 | Apr-20 | May-20 | Jun-20 | Jul-20 | Aug-20 | Sep-20 | Oct-20 | Nov-20 | Dec-20 | MTD |
|---------------------|-------------|-------------|--------------|-------------|------------|------------|------------|------------|-------------|------------|-------------|------------|------------|
| | IVW 2.26% | IVW -6.79% | IVW -10.28% | IJJ 14.43% | IJK 8.81% | IVW 4.08% | IVW 7.12% | IVW 9.43% | IJK -2.4% | IJS 3.65% | IJS 19.21% | IJT 8.83% | IJS 6.53% |
| | 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% | IJR 18.21% | IJR 8.24% | IJR 6.33% |
| | 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 17.28% | IJS 7.49% | IJT 6.17% |
| | 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% | IJJ 16.59% | IJJ 6.6% | IJK 5.38% |
| | 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% | IJH 14.27% | IJH 6.46% | IJH 4.82% |
| | 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% | IVE 12.9% | IJK 6.34% | IJJ 4.25% |
| | 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% | IJK 12.32% | ITOT 4.39% | IVE 2.49% |
| | 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% | ITOT 11.99% | IVW 3.99% | ITOT 2.38% |
| | 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% | IVV 10.89% | IVV 3.77% | IVV 1.93% |
| | 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% | IVW 9.5% | IVE 3.35% | IVW 1.45% |

| By Size | Jan-20 | Feb-20 | Mar-20 | Apr-20 | May-20 | Jun-20 | Jul-20 | Aug-20 | Sep-20 | Oct-20 | Nov-20 | Dec-20 | MTD |
|---------|------------|------------|-------------|------------|-----------|-----------|-----------|-----------|------------|------------|------------|-----------|-----------|
| | 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 18.21% | IJR 8.24% | IJR 6.33% |
| | 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 14.27% | IJH 6.46% | IJH 4.82% |
| | 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% | IVV 10.89% | IVV 3.77% | IVV 1.93% |

| Performance | | | | | | | |
|------------------|--------------|-------|--------|--------|--------|--------|--------|
| | Beta Tracker | 1 Wk | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr |
| U.S. | ITOT | 2.39% | 4.05% | 13.70% | 25.24% | 23.60% | 22.78% |
| Large-Cap Value | IVE | 2.50% | 3.12% | 13.08% | 22.62% | 3.74% | 4.04% |
| Large-Cap Blend | IVV | 1.93% | 3.45% | 11.41% | 21.68% | 20.69% | 19.72% |
| Large-Cap Growth | IVW | 1.46% | 3.54% | 10.19% | 20.77% | 35.13% | 32.87% |
| Mid-Cap Value | IJJ | 4.25% | 6.32% | 24.05% | 38.80% | 7.93% | 8.96% |
| Mid-Cap Blend | IJH | 4.83% | 7.62% | 21.78% | 37.14% | 19.07% | 19.65% |
| Mid-Cap Growth | IJK | 5.39% | 8.80% | 20.07% | 35.72% | 29.04% | 29.05% |
| Small-Cap Value | IJS | 6.53% | 8.03% | 29.54% | 48.14% | 9.33% | 10.42% |
| Small-Cap Blend | IJR | 6.33% | 9.31% | 29.48% | 46.38% | 18.32% | 18.85% |
| Small-Cap Growth | IJT | 6.17% | 10.35% | 29.21% | 44.51% | 26.58% | 26.33% |



Performance Leaders

| Ticker | Fund | 1 Wk | YTD |
|--------|--|-------|-------|
| DWMC | AdvisorShares Dorsey Wright Micro-Cap ETF | 9.12% | 9.12% |
| QMOM | Alpha Architect U.S. Quantitative Momentum ETF | 9.07% | 9.07% |
| RZV | Invesco S&P Smallcap 600 Pure Value ETF | 8.02% | 8.02% |
| CALF | Pacer US Small Cap Cash Cows 100 ETF | 8.01% | 8.01% |
| ENTR | ERShares Entrepreneur 30 ETF | 7.97% | 7.97% |
| SIXS | 6 Meridian Small Cap Equity ETF | 7.83% | 7.83% |
| XSHQ | Invesco S&P SmallCap Quality ETF | 7.48% | 7.48% |
| FOVL | iShares Focused Value Factor ETF | 7.21% | 7.21% |
| EQRR | ProShares Equities for Rising Rates ETF | 7.20% | 7.20% |
| AVUV | Avantis U.S. Small Cap Value ETF | 7.18% | 7.18% |

Flows Leaders

| Ticker | Fund | AUM (\$MM) | 1 Wk |
|--------|-----------------------------------|------------|---------|
| IWM | iShares Russell 2000 ETF | \$64,980 | \$2,669 |
| VTI | Vanguard Total Stock Market ETF | \$206,605 | \$966 |
| MDY | SPDR S&P Midcap 400 ETF Trust | \$19,303 | \$725 |
| VOO | Vanguard S&P 500 ETF | \$180,866 | \$404 |
| RSP | Invesco S&P 500 Equal Weight ETF | \$19,067 | \$378 |
| VTV | Vanguard Value ETF | \$63,497 | \$353 |
| IJJ | iShares S&P Mid-Cap 400 Value ETF | \$6,099 | \$332 |
| VLUE | iShares MSCI USA Value Factor ETF | \$10,012 | \$326 |
| VB | Vanguard Small-Cap ETF | \$39,493 | \$303 |
| IWN | iShares Russell 2000 Value ETF | \$12,889 | \$299 |

Performance Laggards

| Ticker | Fund | 1 Wk | YTD |
|--------|---|--------|--------|
| FEDX | Emles Federal Contractors ETF | -0.26% | -0.26% |
| LSLT | Pacer Salt Low truBeta US Market ETF | -0.02% | -0.02% |
| DURA | VanEck Vectors Morningstar Durable Dividend ETF | 0.22% | 0.22% |
| LGLV | SPDR SSGA US Large Cap Low Volatility Index ETF | 0.23% | 0.23% |
| OUSA | OShares U.S. Quality Dividend ETF | 0.26% | 0.26% |
| LCG | Sterling Capital Focus Equity ETF | 0.35% | 0.35% |
| DFND | Siren DIVCON Dividend Defender ETF | 0.40% | 0.40% |
| HUSV | First Trust Horizon Managed Volatility Domestic ETF | 0.42% | 0.42% |
| PTNQ | Pacer Trendpilot 100 ETF | 0.52% | 0.52% |
| PBUS | Invesco PureBeta MSCI USA ETF | 0.52% | 0.52% |

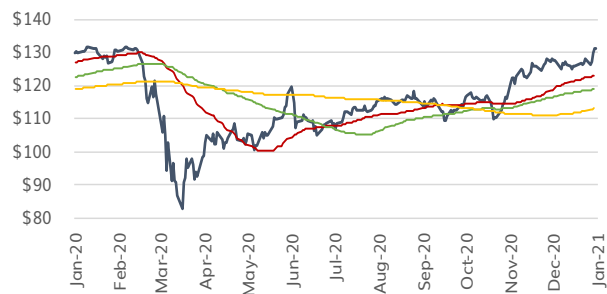
Flows Leaders

| Ticker | Fund | AUM (\$MM) | 1 Wk |
|--------|-------------------------------------|------------|----------|
| QQQ | Invesco QQQ Trust | \$150,007 | -\$2,526 |
| IVV | iShares Core S&P 500 ETF | \$241,557 | -\$423 |
| IWF | iShares Russell 1000 Growth ETF | \$64,249 | -\$384 |
| IVW | iShares S&P 500 Growth ETF | \$32,078 | -\$384 |
| PDP | Invesco DWA Momentum ETF | \$2,042 | -\$380 |
| USMV | iShares MSCI USA Min Vol Factor ETF | \$33,117 | -\$378 |
| IJK | iShares S&P Mid-Cap 400 Growth ETF | \$8,010 | -\$285 |
| IWB | iShares Russell 1000 ETF | \$26,144 | -\$200 |
| SPLV | Invesco S&P 500 Low Volatility ETF | \$8,053 | -\$171 |
| DWAS | Invesco DWA SmallCap Momentum ETF | \$407 | -\$123 |

*Size & Style data is represented by long equity, US Size & Style ETFs that do not utilize leverage according to the ETF Action classification system. **Flows data has a one day lag

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

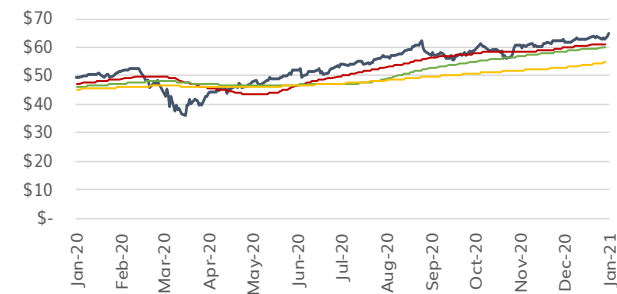
Large Value



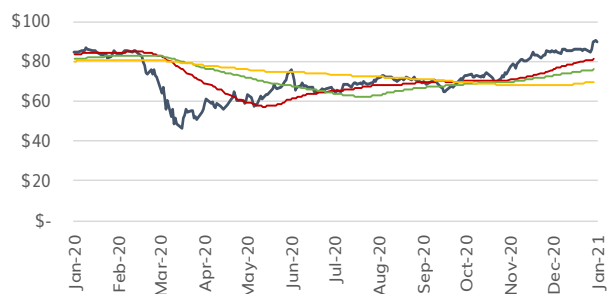
Large Blend



Large Growth



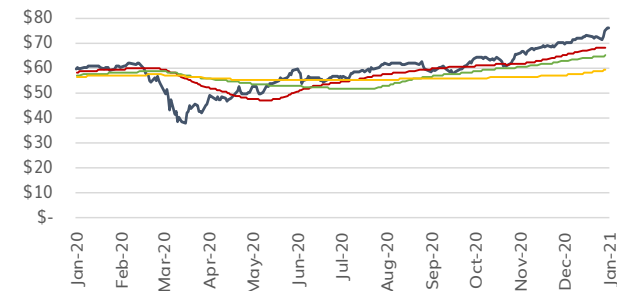
Mid Value



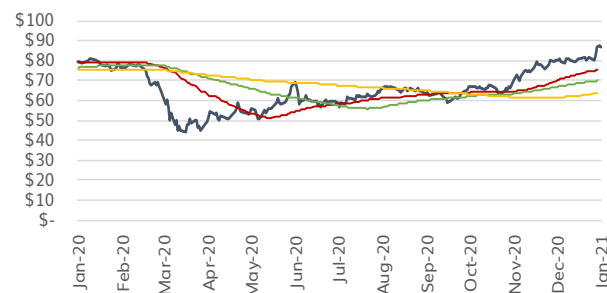
Mid Blend



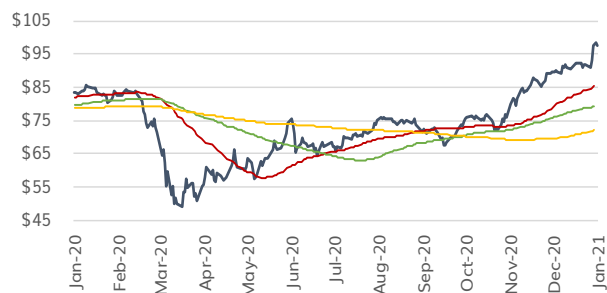
Mid Growth



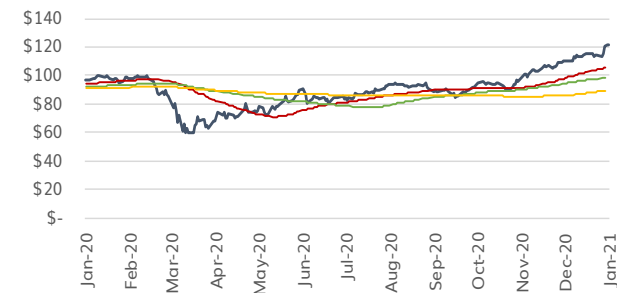
Small Value

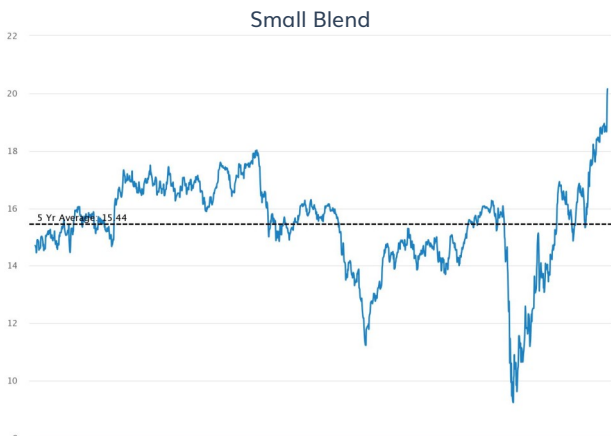
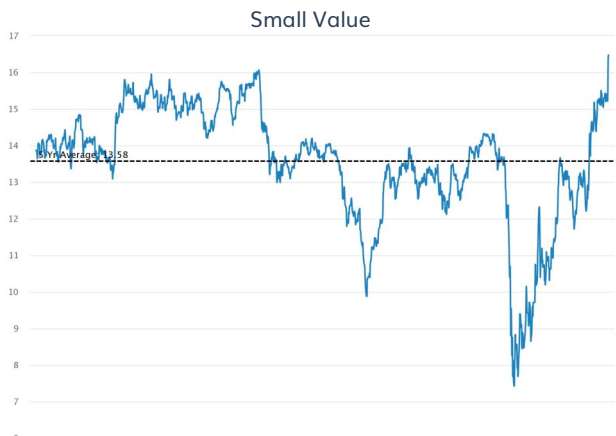
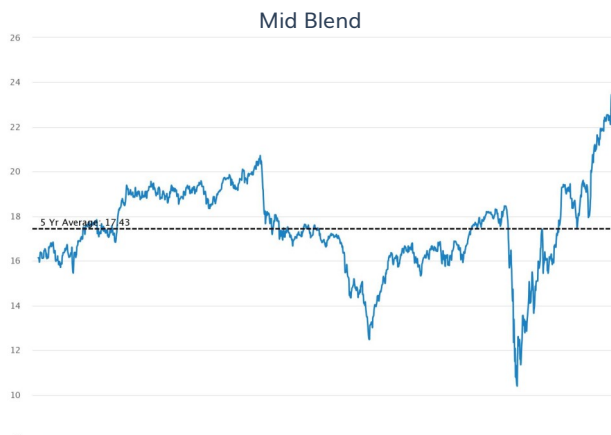
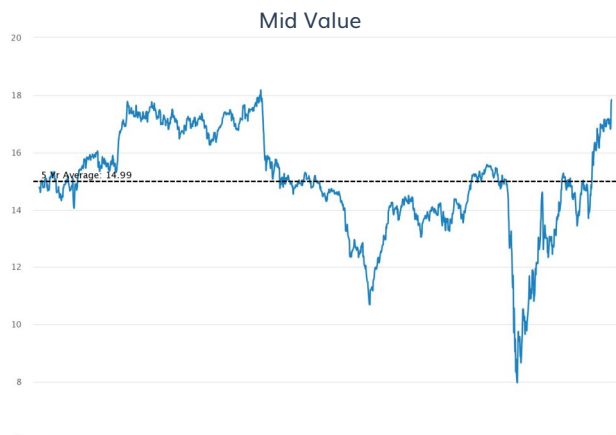
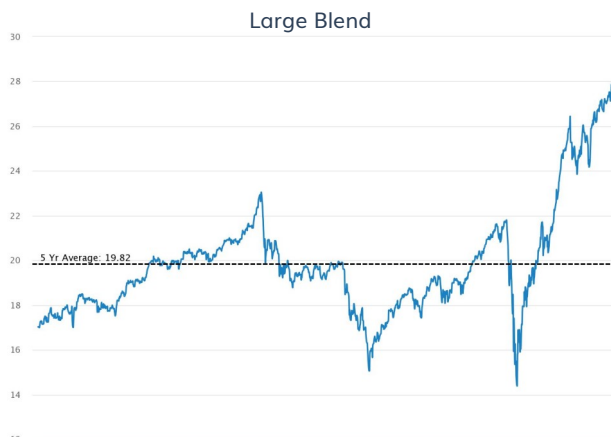
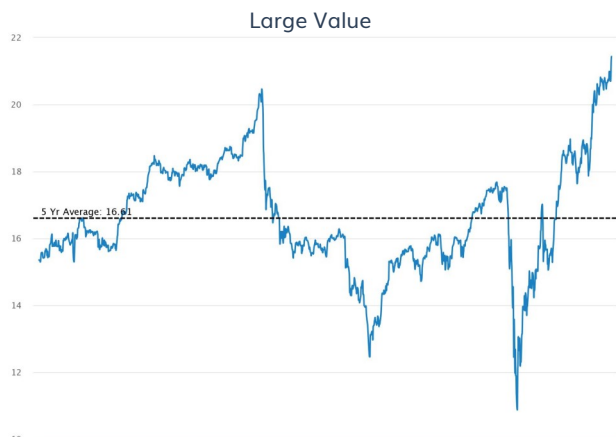


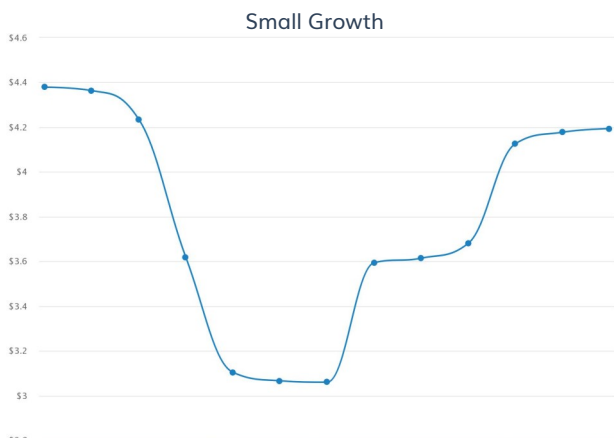
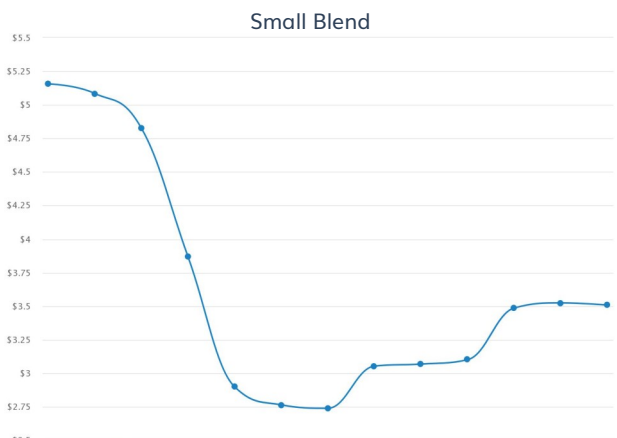
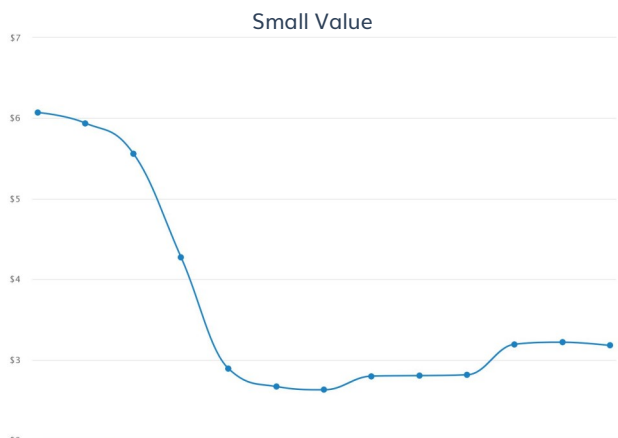
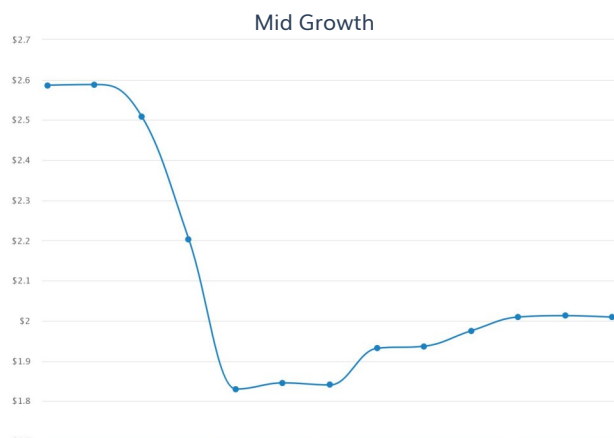
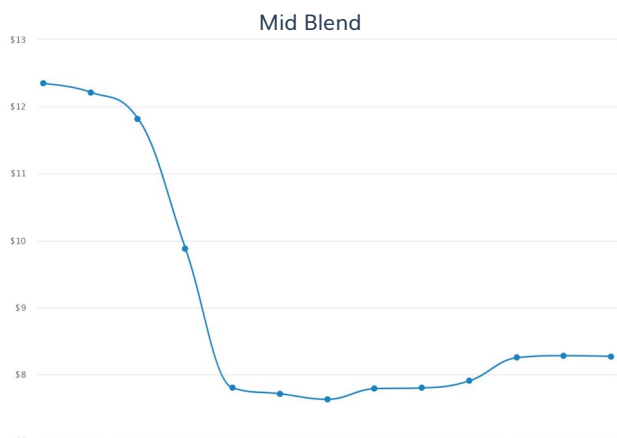
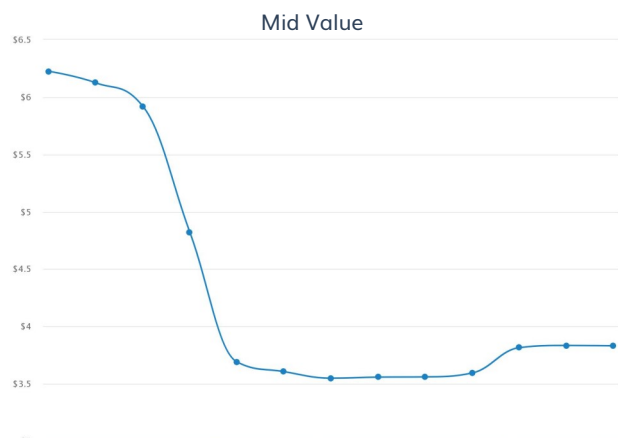
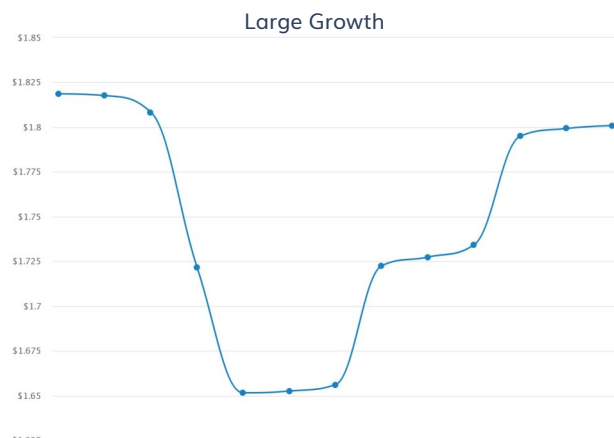
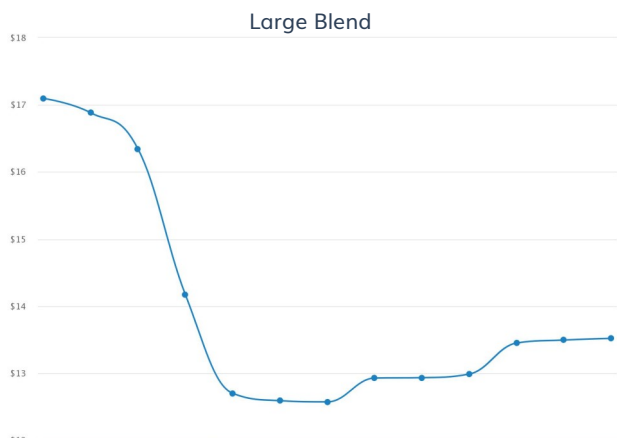
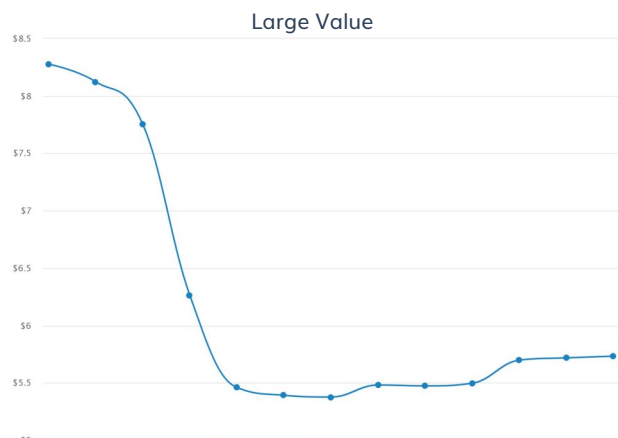
Small Blend



Small Growth







Large Value



14 Day RSI (IVE)



Holdings Above 50 DMA (IVE)



Large Blend



14 Day RSI (IVV)



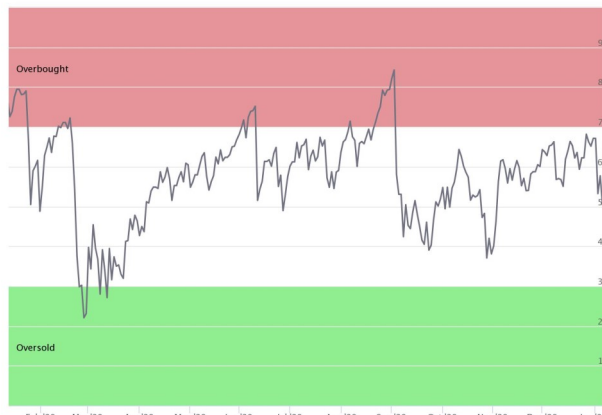
Holdings Above 50 DMA (IVV)



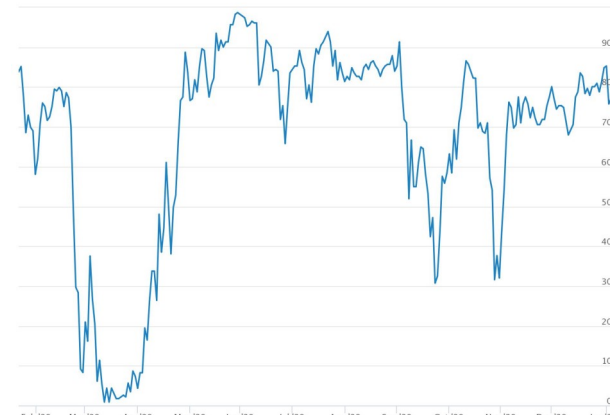
Large Growth



14 Day RSI (IVW)

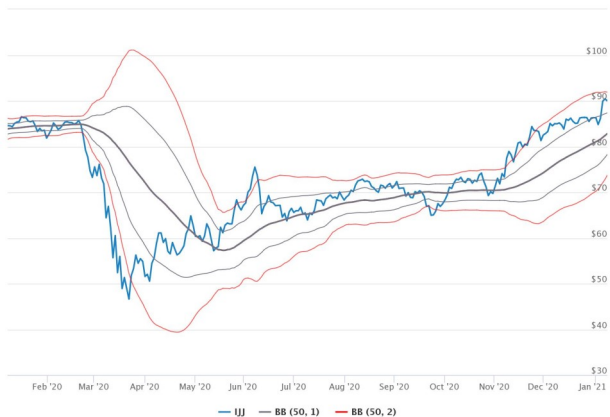


Holdings Above 50 DMA (IVW)



Mid Value

50 Day Bollinger Bands (IJJ)



14 Day RSI (IJJ)

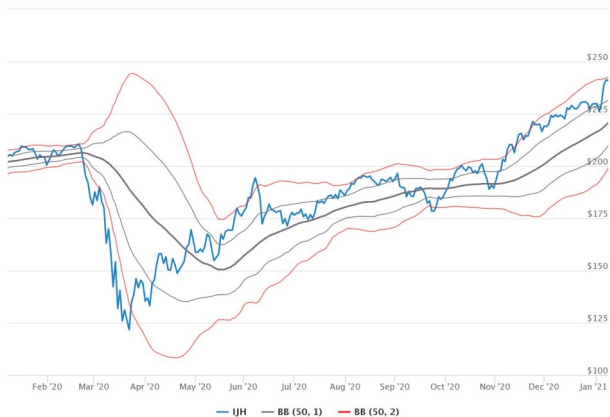


Holdings Above 50 DMA (IJJ)



Mid Blend

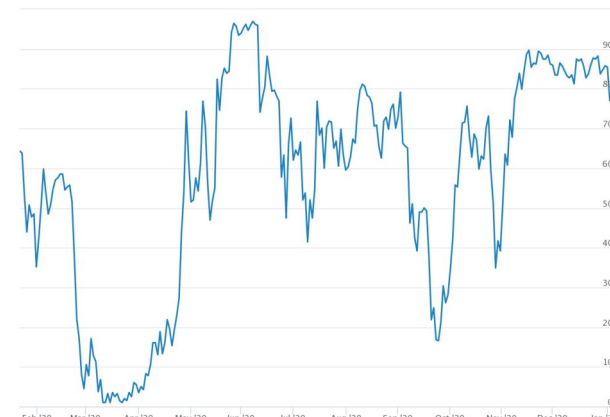
50 Day Bollinger Bands (IJH)



14 Day RSI (IJH)



Holdings Above 50 DMA (IJH)

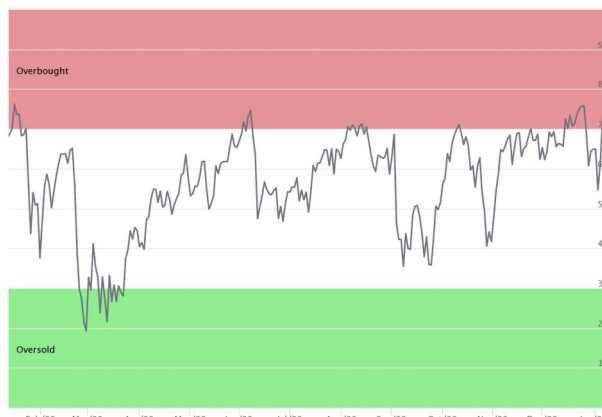


Mid Growth

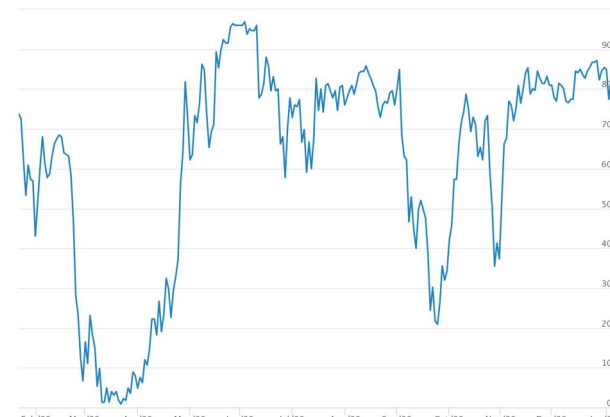
50 Day Bollinger Bands (IJK)



14 Day RSI (IJK)

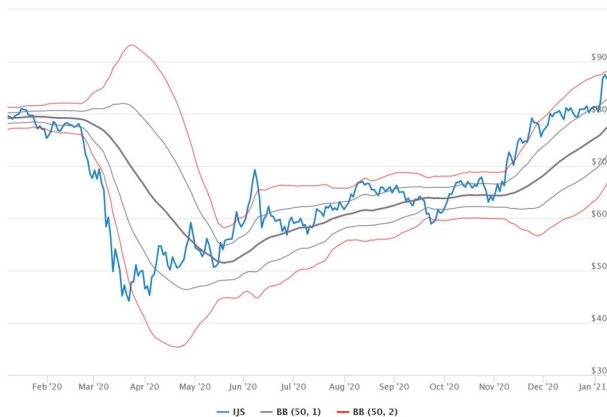


Holdings Above 50 DMA (IJK)



Small Value

50 Day Bollinger Bands (IJS)



14 Day RSI (IJS)

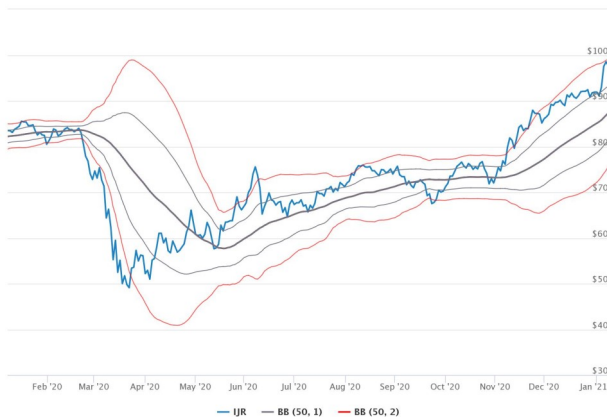


Holdings Above 50 DMA (IJS)



Small Blend

50 Day Bollinger Bands (IJR)



14 Day RSI (IJR)

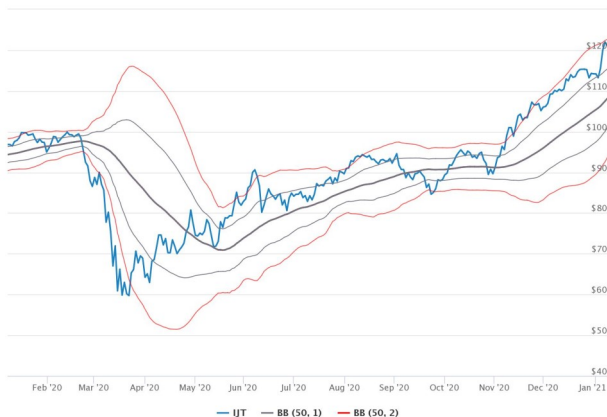


Holdings Above 50 DMA (IJR)

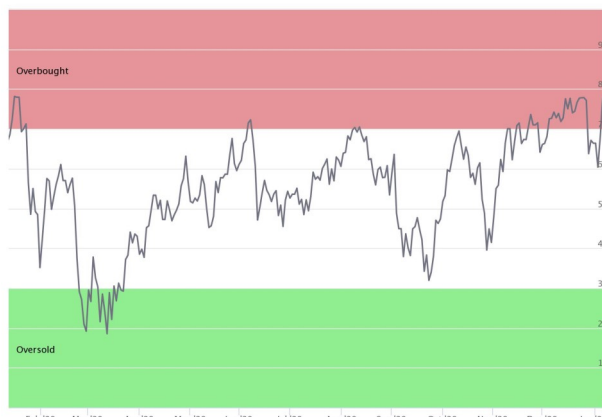


Small Growth

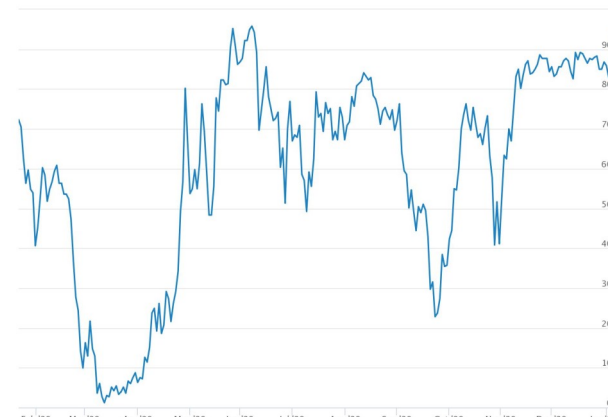
50 Day Bollinger Bands (IJT)



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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