

# ETF Playbook

## U.S. Sectors

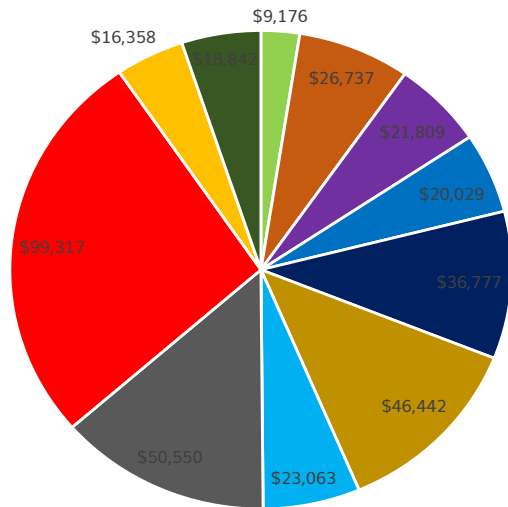
[Launch playbook beta trackers in terminal >>](#)

12.11.2020



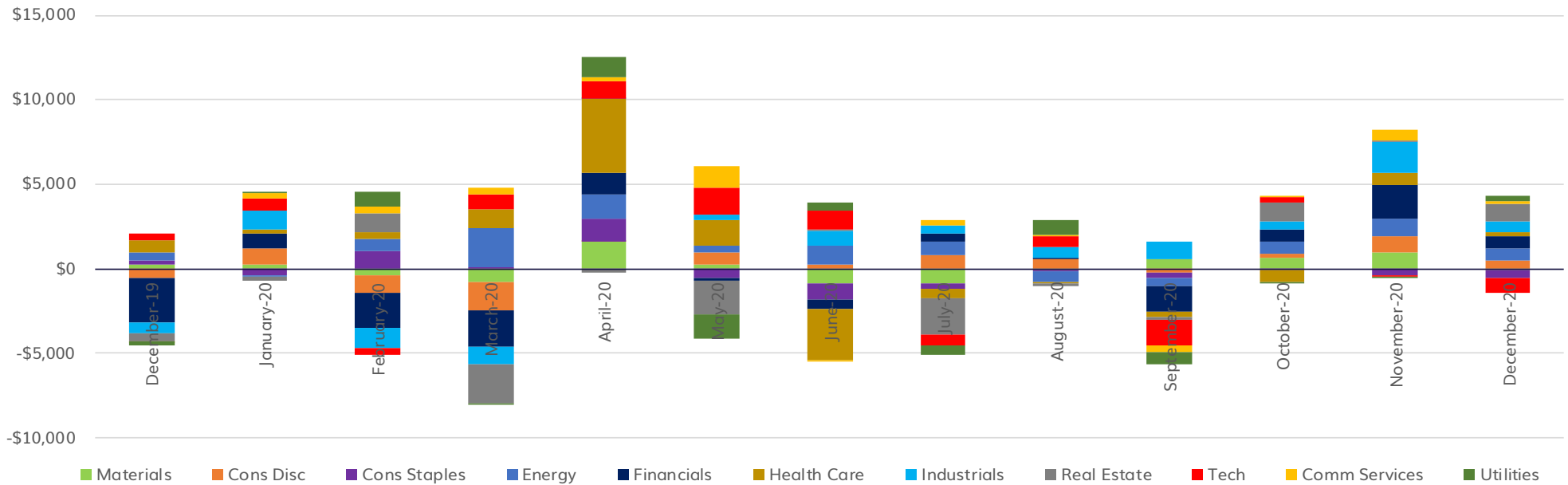
ETF  
ACTION

U.S. Sector AUM



	# of ETFs	AUM (MM)	1 Wk Flows (MM)	3 Mo Flows (MM)	6 Mo Flows (MM)	1 Yr Flows (MM)
Materials	10	\$9,176	\$192	\$1,759	\$180	\$1,579
Cons Disc	12	\$26,737	\$635	\$1,619	\$2,856	\$1,706
Cons Staples	11	\$21,809	-\$56	-\$1,367	-\$2,250	-\$1,297
Energy	12	\$20,029	\$504	\$2,751	\$2,833	\$8,407
Financials	13	\$36,777	\$788	\$2,424	\$264	-\$3,164
Health Care	11	\$46,442	\$357	\$179	-\$3,450	\$4,590
Industrials	12	\$23,063	\$527	\$3,582	\$4,883	\$5,177
Real Estate	22	\$50,550	\$891	\$2,140	-\$455	-\$3,350
Technology	14	\$99,317	-\$391	-\$1,785	-\$1,487	\$2,943
Comm Services	8	\$16,358	-\$20	\$600	\$606	\$3,367
Utilities	12	\$18,842	\$289	-\$63	-\$119	\$570

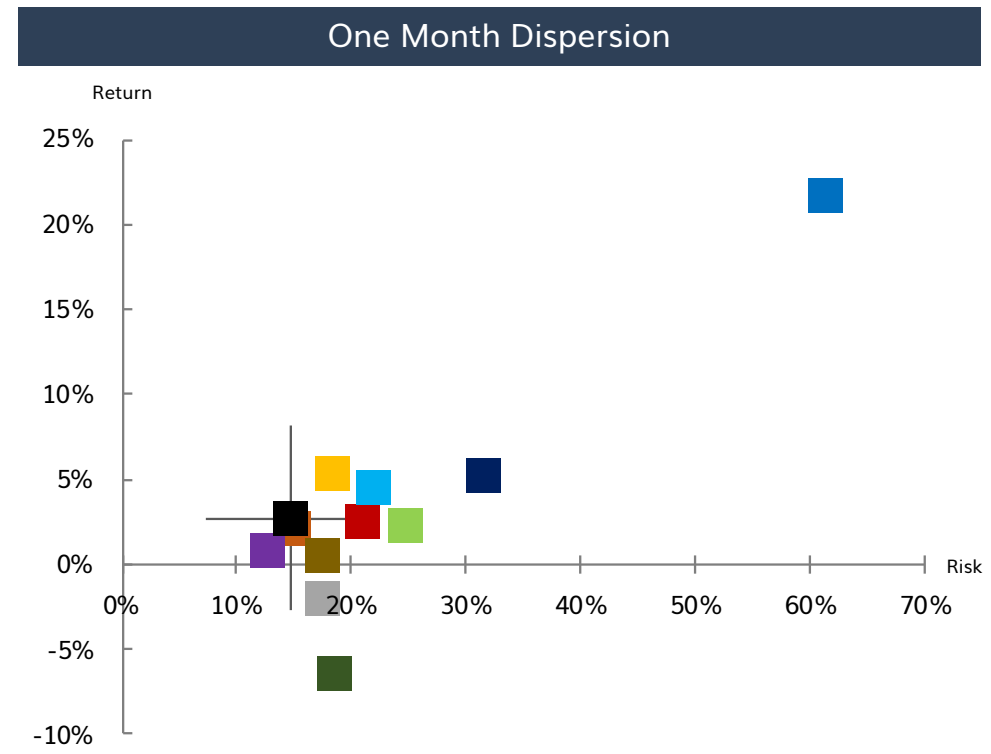
TTM Flows by Sector (millions of \$)



\*Sector landscape data is represented by US Sector ETFs with a broad-based designation and do not utilize leverage

Performance Heatmap	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	MTD
	XLE 6.02%	XLU 6.74%	XLC -5.84%	XLV -3.86%	XLE 30.76%	XLC 7.43%	XLK 6.94%	XLU 7.79%	XLK 11.88%	XLB 1.52%	XLU 5.05%	XLE 27.99%	XLE 11.86%
	XLK 4.31%	XLK 3.99%	XLRE -6.21%	XLP -5.51%	XLK 18.88%	XLK 7.17%	XLK 3.07%	XLC 7.56%	XLK 9.55%	XLU 1.08%	XLC -0.33%	XLF 16.84%	XLC 2.35%
	XLV 3.47%	XLRE 1.44%	XLV -6.58%	XLK -8.57%	XLB 15.18%	XLB 6.88%	XLB 2.17%	XLK 7.27%	XLC 8.82%	XLI -0.66%	XLB -0.72%	XLI 16.02%	XLF 2.08%
	XLU 3.28%	XLC 0.52%	XLK -7.3%	XLU -9.94%	XLK 13.73%	XLK 6.5%	XLI 1.97%	XLB 7.11%	XLI 8.47%	XLP -1.67%	XLF -0.87%	XLB 12.36%	XLV 1.76%
	SPY 2.9%	XLP 0.31%	XLK -7.57%	SPY -12.46%	XLC 13.65%	XLI 5.38%	SPY 1.77%	XLP 6.92%	SPY 6.97%	XLK -1.86%	XLI -1.44%	XLK 11.38%	SPY 1.17%
	XLB 2.85%	SPY -0.04%	SPY -7.91%	XLC -12.6%	SPY 12.69%	SPY 4.76%	XLRE 1.23%	SPY 5.88%	XLP 4.59%	XLRE -2.1%	SPY -2.49%	SPY 10.87%	XLI 0.84%
	XLK 2.76%	XLK -0.07%	XLP -8.21%	XLB -13.96%	XLV 12.58%	XLU 4.24%	XLC 0.23%	XLK 5.68%	XLB 4.35%	XLV -2.17%	XLK -2.72%	XLC 10.47%	XLK 0.66%
	XLF 2.6%	XLI -0.44%	XLB -8.51%	XLK -14.91%	XLF 9.46%	XLV 3.28%	XLP -0.22%	XLV 5.45%	XLF 4.28%	XLF -3.4%	XLP -2.87%	XLK 9.99%	XLP 0.61%
	XLP 2.4%	XLF -2.66%	XLU -9.85%	XLRE -15.06%	XLRE 9.41%	XLF 2.72%	XLF -0.52%	XLI 4.41%	XLV 2.58%	SPY -3.73%	XLRE -3.17%	XLV 7.94%	XLB -0.12%
	XLC 2.25%	XLV -2.67%	XLI -9.9%	XLI -18.59%	XLI 8.81%	XLRE 2.15%	XLE -1.1%	XLRE 4.16%	XLRE -0.02%	XLK -5.33%	XLV -3.62%	XLP 7.46%	XLK -0.61%
	XLRE 1.13%	XLB -6.17%	XLF -11.24%	XLF -20.99%	XLP 6.95%	XLE 2%	XLV -2.44%	XLF 3.84%	XLE -1.05%	XLC -5.9%	XLE -4.1%	XLRE 6.88%	XLRE -0.63%
	XLI -0.2%	XLE -10.99%	XLE -15.28%	XLE -34.26%	XLU 3.33%	XLP 1.66%	XLU -4.68%	XLE -4.8%	XLU -2.59%	XLE -14.56%	XLK -5%	XLU 0.73%	XLU -0.95%

Performance							
	Beta Tracker	1 Wk	1 Mo	3 Mo	6 Mo	YTD	1 Yr
S&P 500	SPY	-0.96%	2.70%	10.10%	22.89%	15.48%	18.79%
Technology	XLK	-1.38%	2.51%	10.28%	27.28%	36.98%	43.22%
Communication Services	XLC	-0.06%	5.37%	12.22%	25.29%	25.69%	28.38%
Consumer Discretionary	XLK	-1.09%	2.12%	7.23%	26.50%	25.78%	29.75%
Materials	XLB	-1.23%	2.31%	9.49%	32.68%	17.45%	20.75%
Industrials	XLI	-0.49%	4.60%	14.84%	32.61%	10.78%	11.68%
Energy	XLE	1.21%	21.73%	28.20%	9.04%	-27.77%	-24.41%
Financials	XLF	-1.79%	5.25%	15.83%	24.53%	-5.58%	-3.37%
Healthcare	XLV	-0.76%	0.49%	7.21%	16.13%	11.12%	14.37%
Utilities	XLU	-0.27%	-6.42%	6.53%	7.61%	-1.01%	2.08%
Consumer Staples	XLP	-0.46%	0.79%	4.75%	17.45%	9.01%	10.55%
Real Estate	XLRE	-2.84%	-2.11%	2.66%	6.75%	-4.14%	-1.42%



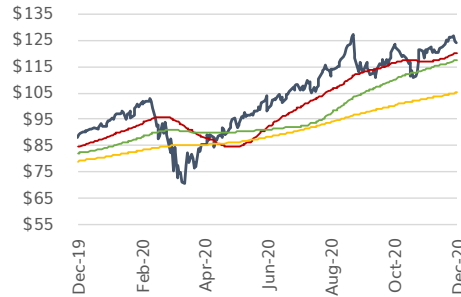
\*30 day volatility annualized

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

## S&P 500



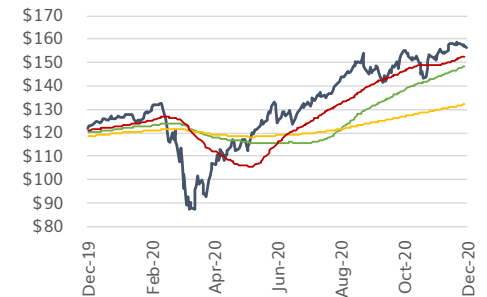
## Tech



## Comm Services



## Cons Discretionary



## Materials



## Industrials



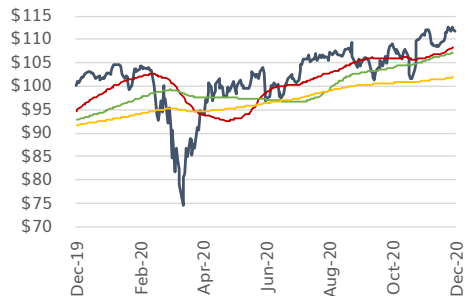
## Energy



## Financials



## Health Care



## Utilities



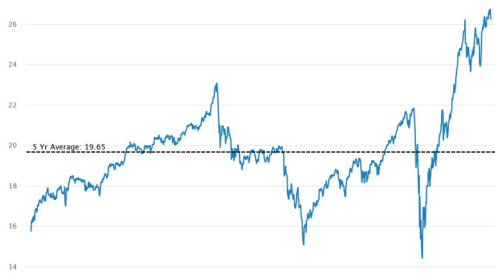
## Cons Staples



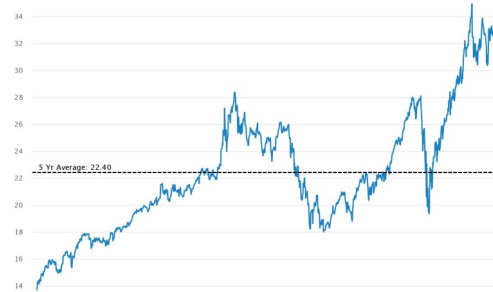
## Real Estate



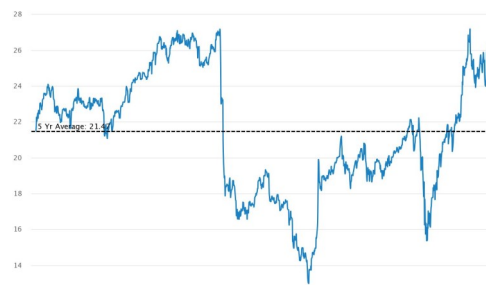
S&P 500



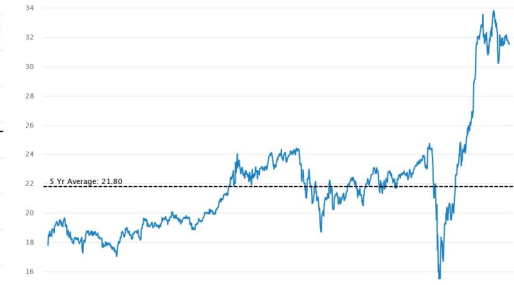
Technology



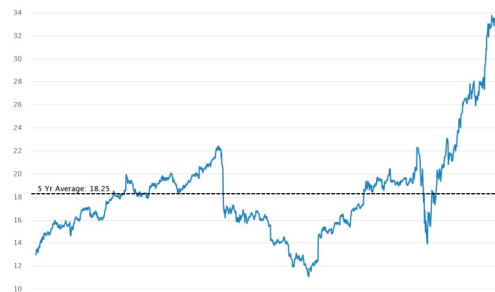
Communication Services



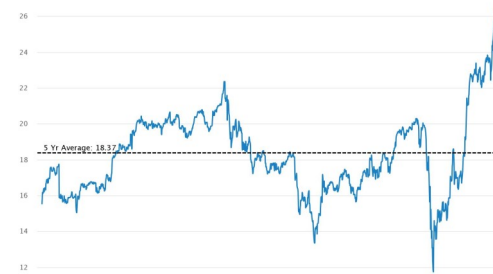
Consumer Discretionary



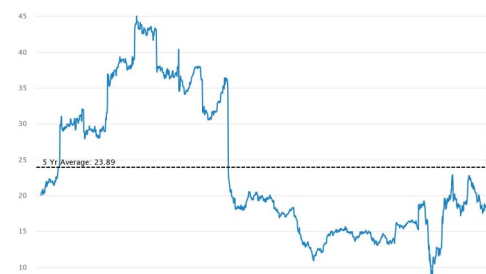
Materials



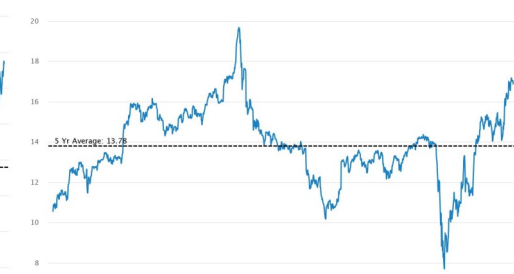
Industrials



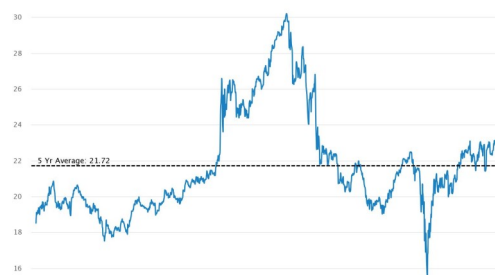
Energy



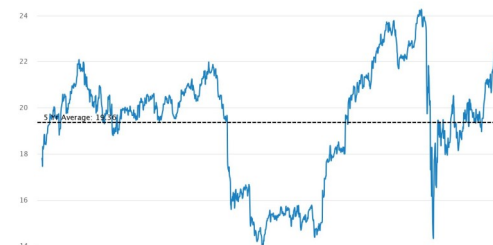
Financials



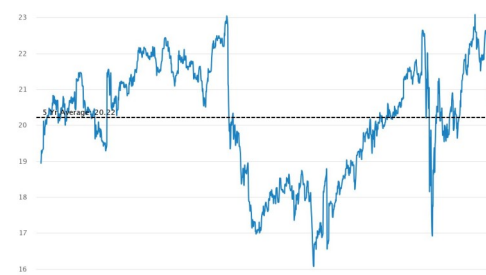
Health Care



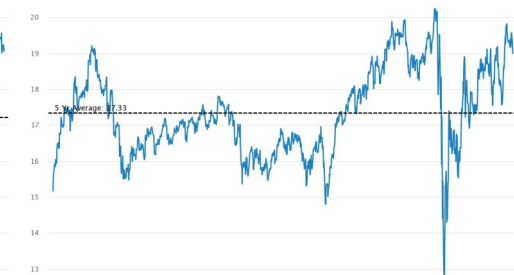
Utilities



Consumer Staples

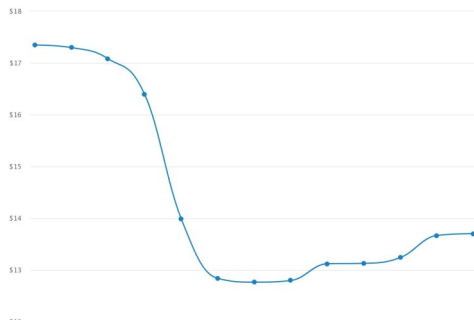


Real Estate

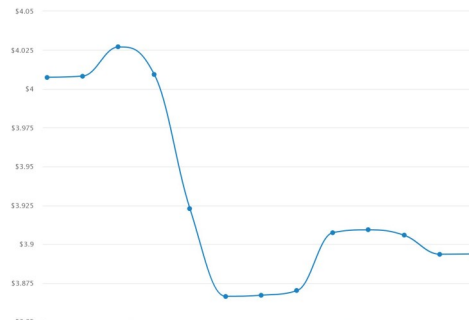




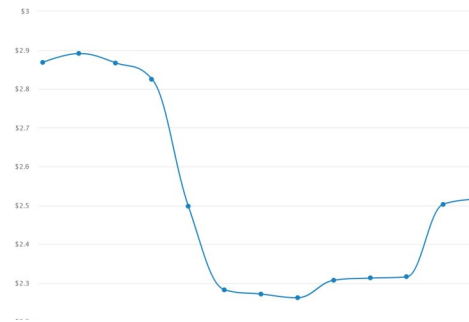
S&P 500



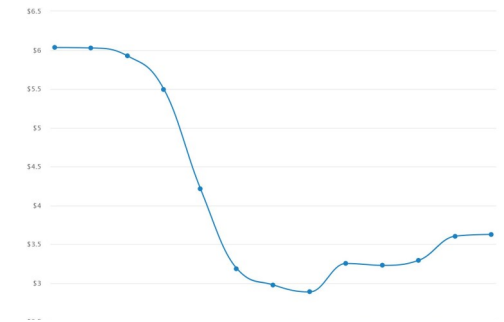
Technology



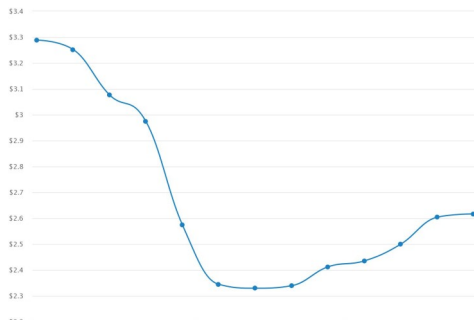
Communication Services



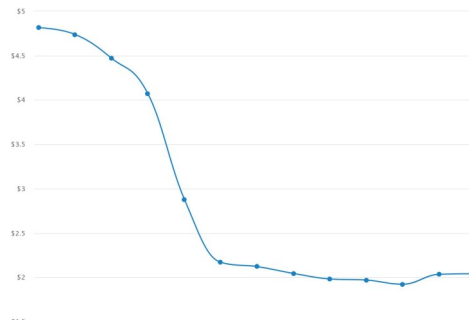
Consumer Discretionary



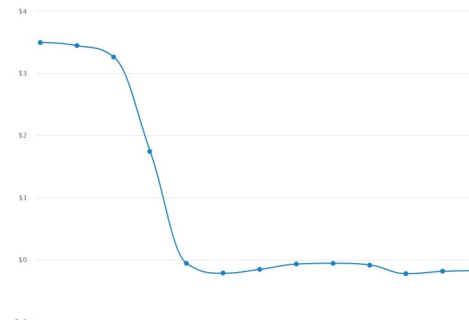
Materials



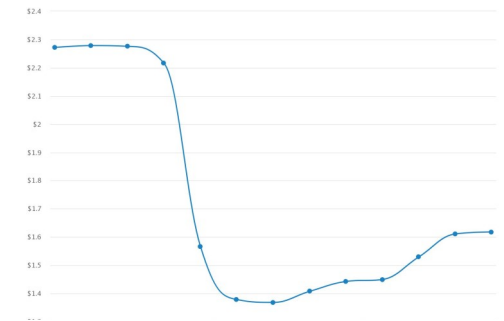
Industrials



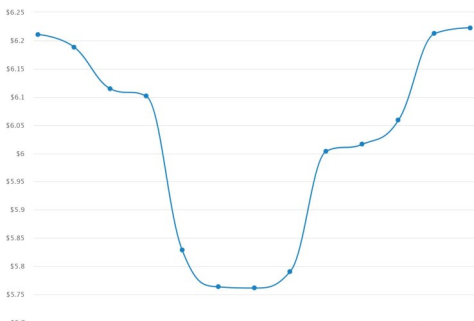
Energy



Financials



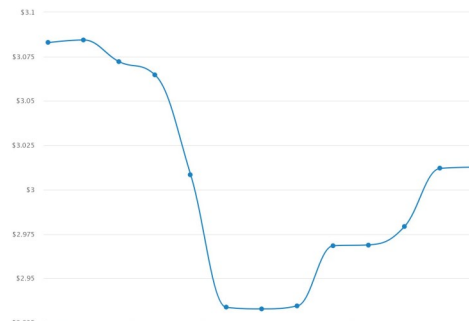
Health Care



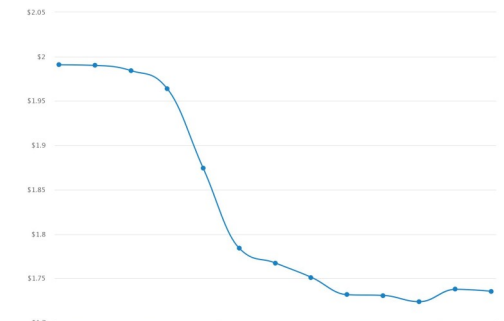
Utilities



Consumer Staples

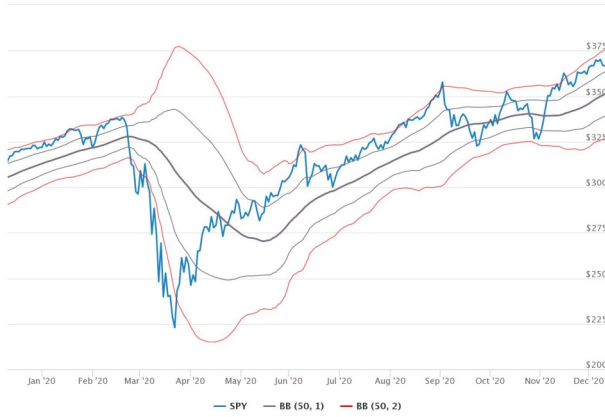


Real Estate



S&P 500

50 Day Bollinger Bands (SPY)



14 Day RSI (SPY)

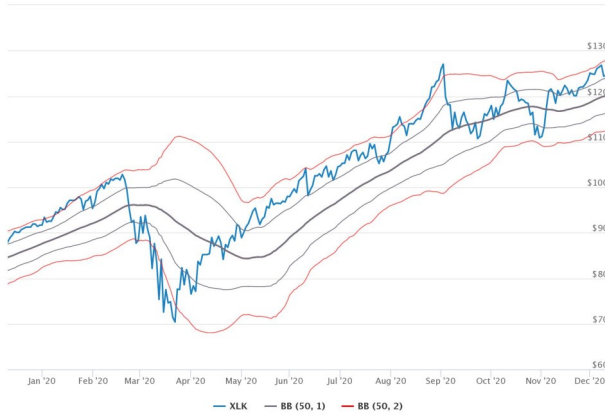


Holdings Above 50 DMA (SPY)



Technology

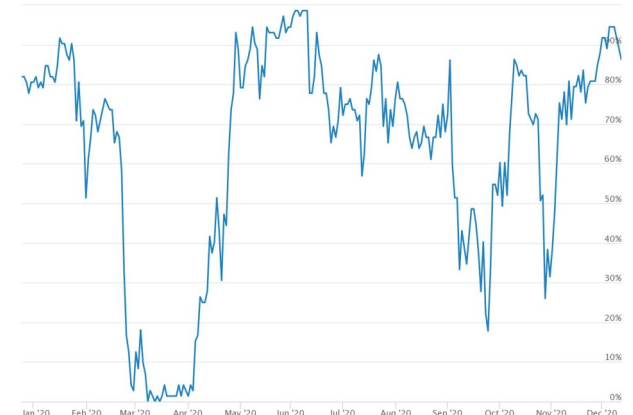
50 Day Bollinger Bands (XLK)



14 Day RSI (XLK)

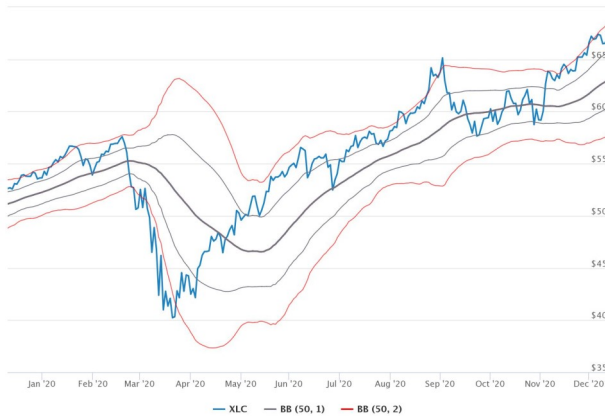


Holdings Above 50 DMA (XLK)



Communication Services

50 Day Bollinger Bands (XLC)



14 Day RSI (XLC)

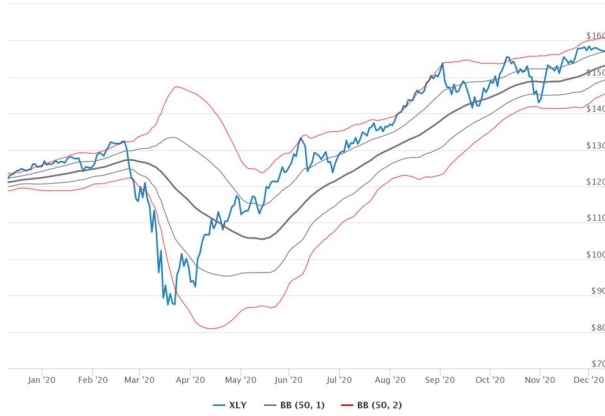


Holdings Above 50 DMA (XLC)



Consumer Discretionary

50 Day Bollinger Bands (XLY)



14 Day RSI (XLY)

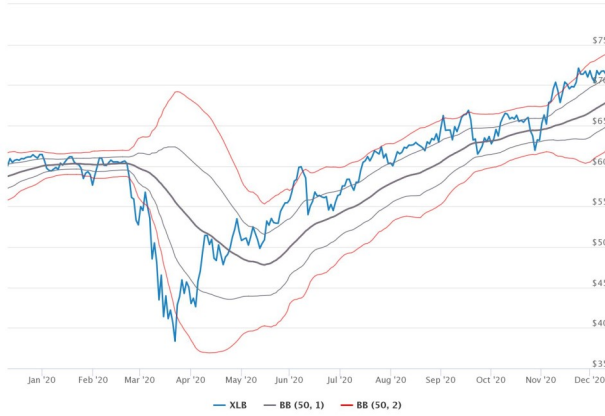


Holdings Above 50 DMA (XLY)



Materials

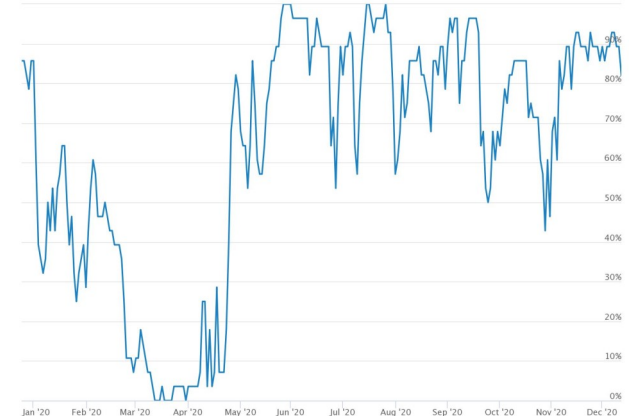
50 Day Bollinger Bands (XLB)



14 Day RSI (XLB)

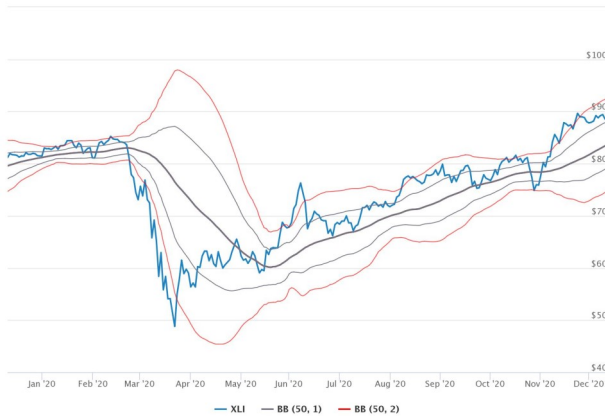


Holdings Above 50 DMA (XLB)



Industrials

50 Day Bollinger Bands (XLI)



14 Day RSI (XLI)



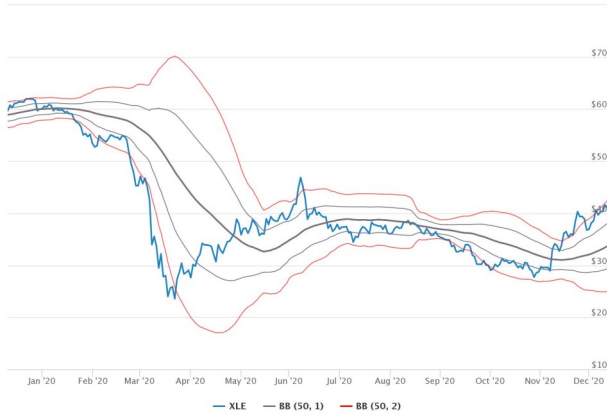
Holdings Above 50 DMA (XLI)





Energy

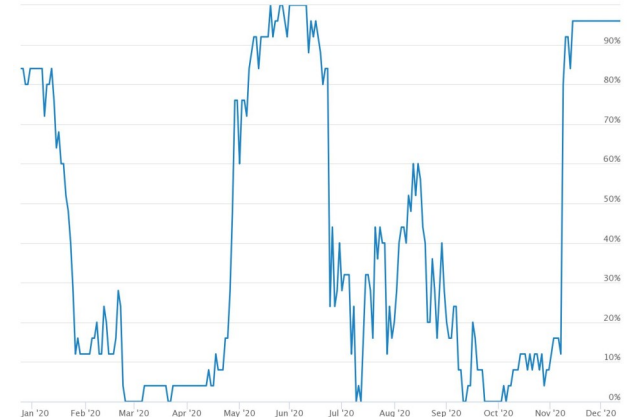
50 Day Bollinger Bands (XLE)



14 Day RSI (XLE)

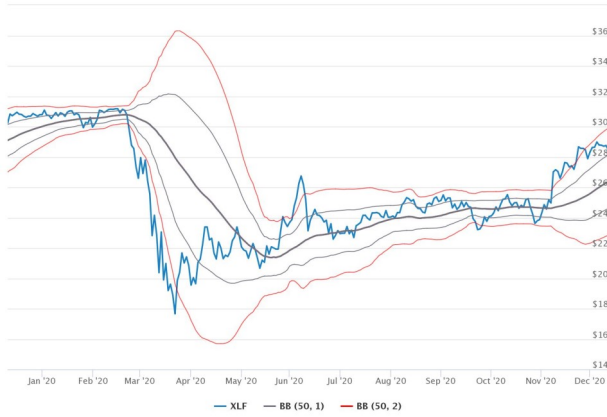


Holdings Above 50 DMA (XLE)



Financials

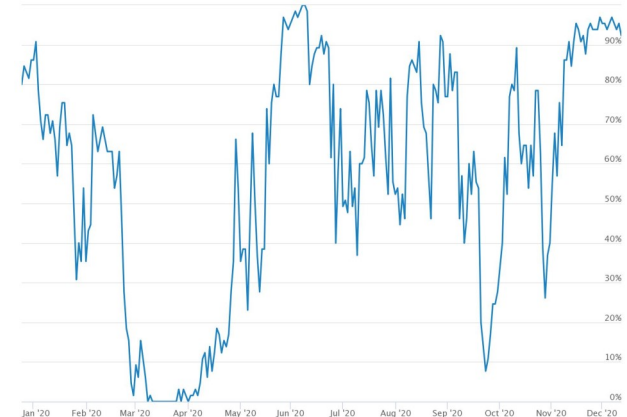
50 Day Bollinger Bands (XLF)



14 Day RSI (XLF)



Holdings Above 50 DMA (XLF)



Health Care

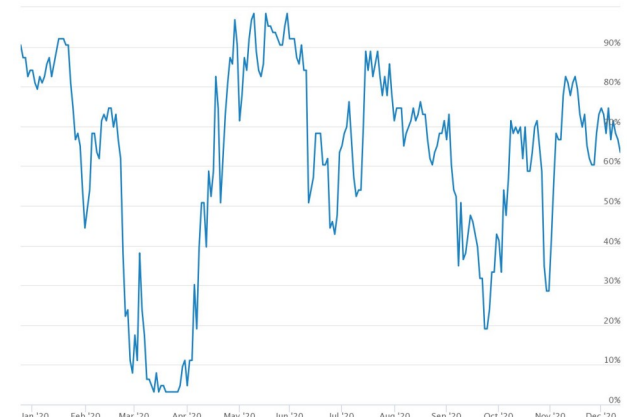
50 Day Bollinger Bands (XLV)



14 Day RSI (XLV)

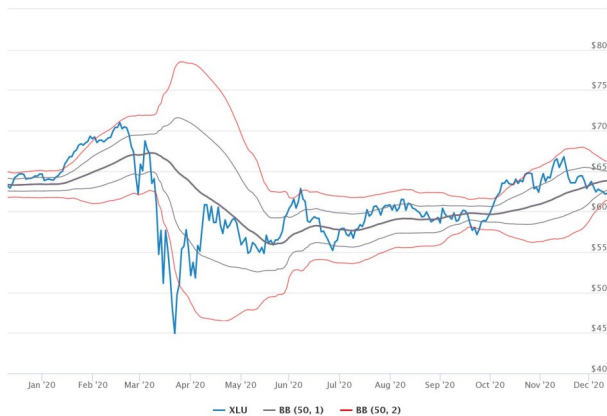


Holdings Above 50 DMA (XLV)



Utilities

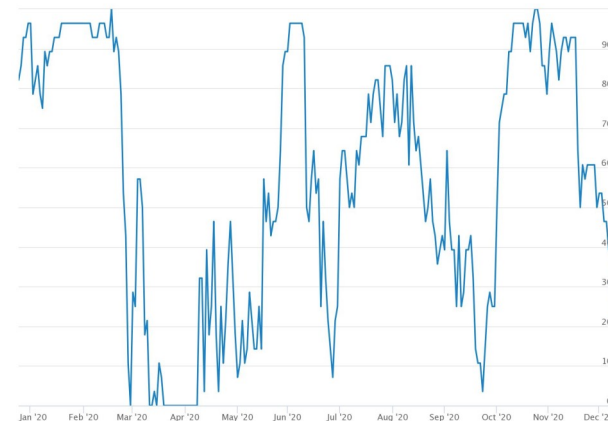
50 Day Bollinger Bands (XLU)



14 Day RSI (XLU)



Holdings Above 50 DMA (XLU)



Consumer Staples

50 Day Bollinger Bands (XLP)



14 Day RSI (XLP)

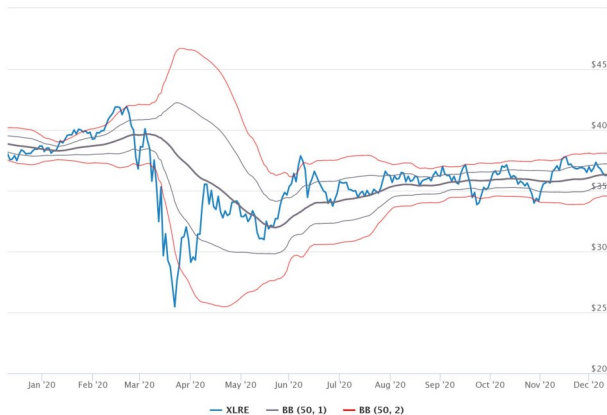


Holdings Above 50 DMA (XLP)

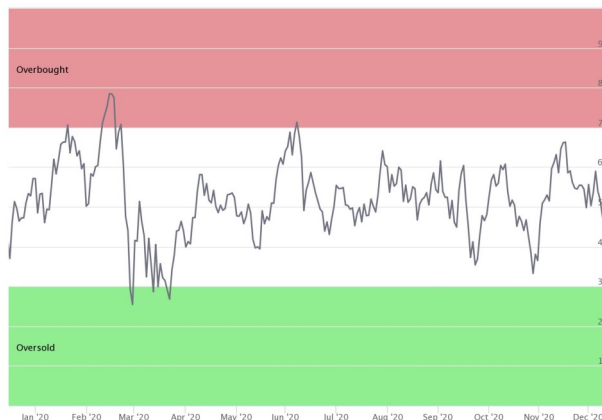


Real Estate

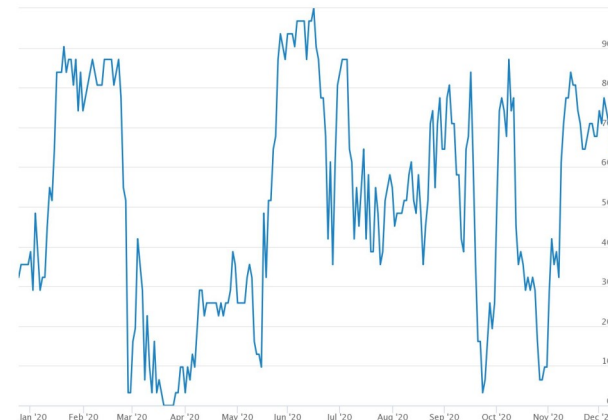
50 Day Bollinger Bands (XLRE)



14 Day RSI (XLRE)



Holdings Above 50 DMA (XLRE)



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### Source Data & ETF Issuer Information

[FactSet Research Systems](#) | [Select Sector SPDRs](#) (XLK, XLV, XLF, XLC, XLY, XLP, XLI, XLE, XLB, XLU, XLRE) | [State Street Global Advisors](#) (SPY)



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