

ETF Playbook

U.S. Sectors

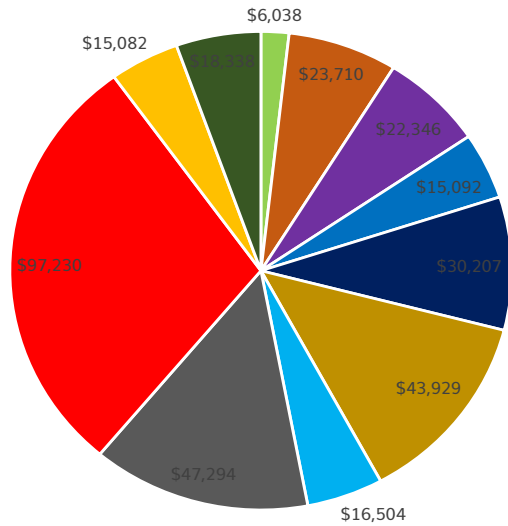
[Launch playbook beta trackers in terminal >>](#)

8.28.2020



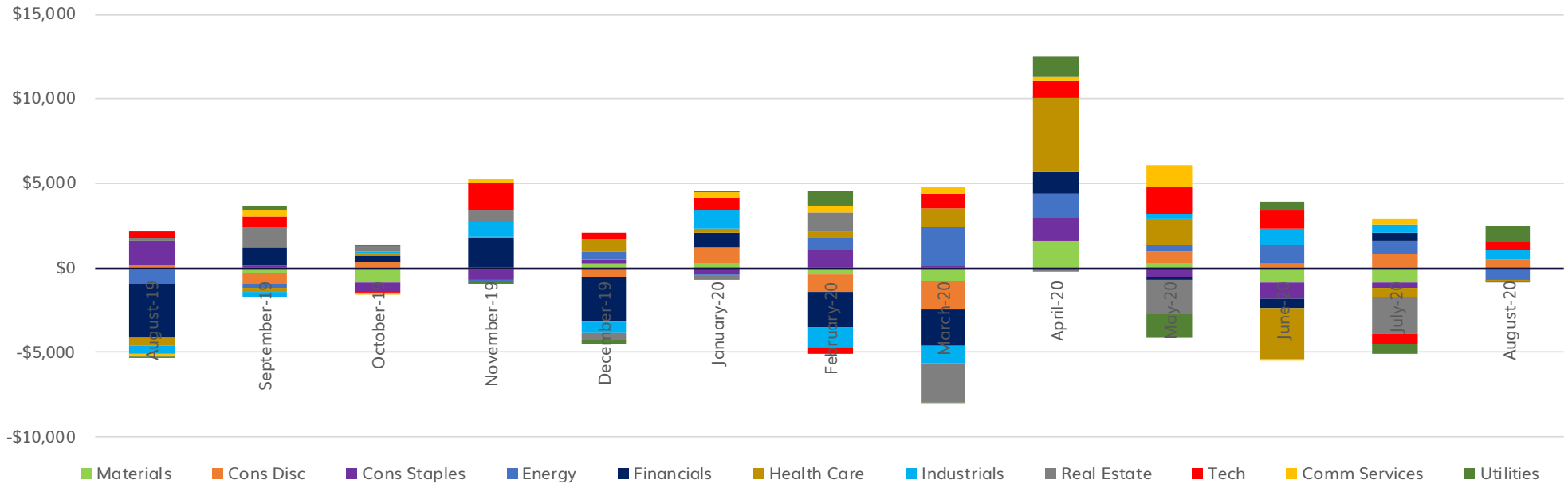
ETF
ACTION

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	\$6,038	\$46	-\$1,721	-\$601	-\$1,685
Cons Disc	12	\$23,710	\$106	\$1,719	\$606	\$55
Cons Staples	12	\$22,346	-\$19	-\$1,304	-\$392	-\$429
Energy	12	\$15,092	\$126	\$1,208	\$5,410	\$6,137
Financials	13	\$30,207	\$569	-\$221	-\$1,258	-\$1,654
Health Care	11	\$43,929	\$346	-\$3,706	\$3,439	\$4,707
Industrials	12	\$16,504	\$252	\$2,183	\$1,227	\$1,852
Real Estate	22	\$47,294	-\$114	-\$2,144	-\$6,579	-\$3,778
Technology	14	\$97,230	\$51	\$986	\$4,373	\$7,167
Comm Services	10	\$15,082	\$282	\$265	\$2,226	\$3,500
Utilities	12	\$18,338	\$340	\$108	\$382	\$1,133

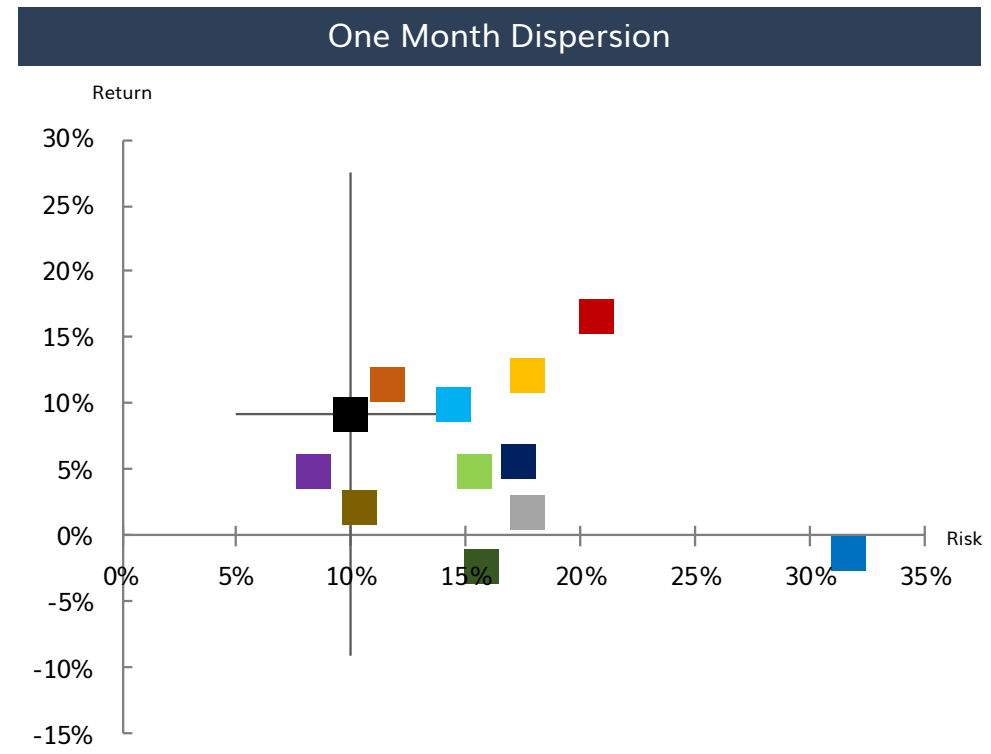
TTM Flows by Sector (millions of \$)



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

Performance Heatmap	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	MTD
	XLU 5.08%	XLF 4.54%	XLV 5.12%	XLK 5.36%	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 11.52%
	XLRE 4.81%	XLU 4.24%	XLK 3.89%	XLF 5.05%	XLK 4.31%	XLK 3.99%	XLRE -6.21%	XLP -5.51%	XLY 18.88%	XLK 7.17%	XLY 3.07%	XLC 7.56%	XLY 9.87%
	XLP 2.17%	XLE 3.93%	XLF 2.5%	XLV 5%	XLV 3.47%	XLRE 1.44%	XLV -6.58%	XLK -8.57%	XLB 15.18%	XLB 6.88%	XLB 2.17%	XLY 7.27%	XLI 9.84%
	XLV -0.59%	XLB 3.18%	XLC 2.22%	XLI 4.49%	XLU 3.28%	XLC 0.52%	XLK -7.3%	XLU -9.94%	XLK 13.73%	XLY 6.5%	XLI 1.97%	XLB 7.11%	XLC 9.34%
	XLY -0.94%	XLI 3.01%	SPY 2.21%	XLC 3.83%	SPY 2.9%	XLP 0.31%	XLY -7.57%	SPY -12.46%	XLC 13.65%	XLI 5.38%	SPY 1.77%	XLP 6.92%	SPY 7.36%
	XLK -1.53%	SPY 1.94%	XLI 1.13%	SPY 3.61%	XLB 2.85%	SPY -0.04%	SPY -7.91%	XLC -12.6%	SPY 12.69%	SPY 4.76%	XLRE 1.23%	SPY 5.88%	XLB 5.98%
	SPY -1.67%	XLP 1.75%	XLY 0.12%	XLB 3.17%	XLY 2.76%	XLY -0.07%	XLP -8.21%	XLB -13.96%	XLV 12.58%	XLU 4.24%	XLC 0.23%	XLK 5.68%	XLF 5.53%
	XLC -2.46%	XLK 1.57%	XLB -0.01%	XLE 1.6%	XLF 2.6%	XLI -0.44%	XLB -8.51%	XLY -14.91%	XLF 9.46%	XLV 3.28%	XLP -0.22%	XLV 5.45%	XLP 4.89%
	XLI -2.64%	XLY 1.27%	XLRE -0.02%	XLP 1.37%	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 2.34%
	XLB -2.82%	XLRE 1%	XLP -0.42%	XLY 1.32%	XLC 2.25%	XLV -2.67%	XLI -9.9%	XLI -18.59%	XLI 8.81%	XLRE 2.15%	XLE -1.1%	XLRE 4.16%	XLE 1.13%
	XLF -4.7%	XLC 0.21%	XLU -0.75%	XLRE -1.72%	XLRE 1.13%	XLB -6.17%	XLF -11.24%	XLF -20.99%	XLP 6.95%	XLE 2%	XLV -2.44%	XLF 3.84%	XLRE 0.85%
	XLE -8.32%	XLV -0.1%	XLE -2.09%	XLU -1.86%	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 -2.89%

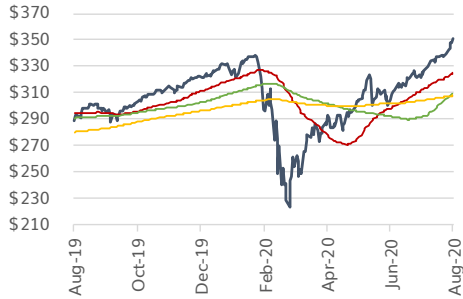
Performance							
	Beta Tracker	1 Wk	1 Mo	3 Mo	6 Mo	YTD	1 Yr
S&P 500	SPY	3.27%	9.16%	16.23%	19.59%	10.08%	23.81%
Technology	XLK	4.43%	16.62%	27.64%	40.48%	35.43%	59.79%
Communication Services	XLC	4.63%	12.20%	18.53%	25.82%	19.09%	31.39%
Consumer Discretionary	XLY	2.98%	11.48%	21.93%	30.89%	20.88%	28.77%
Materials	XLB	3.36%	4.89%	16.02%	22.86%	5.46%	17.73%
Industrials	XLI	3.06%	9.98%	16.23%	9.17%	-2.07%	8.66%
Energy	XLE	1.14%	-1.27%	-5.23%	-16.52%	-37.06%	-29.99%
Financials	XLF	4.32%	5.62%	7.78%	-3.15%	-16.33%	-1.56%
Healthcare	XLV	1.10%	2.11%	6.56%	17.71%	7.02%	23.19%
Utilities	XLU	-0.59%	-2.28%	0.55%	-3.21%	-6.86%	-1.62%
Consumer Staples	XLP	2.29%	4.95%	12.02%	14.98%	5.87%	11.27%
Real Estate	XLRE	1.87%	1.81%	5.75%	0.96%	-3.94%	-2.88%



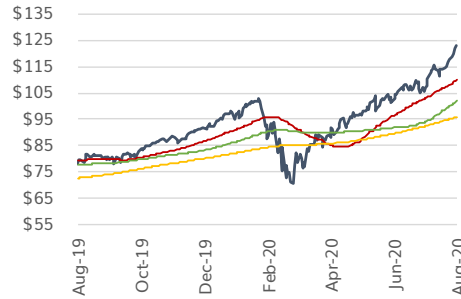
*30 day volatility annualized

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

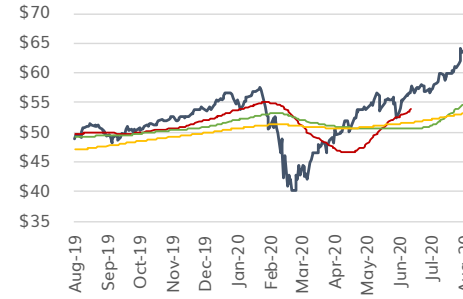
S&P 500



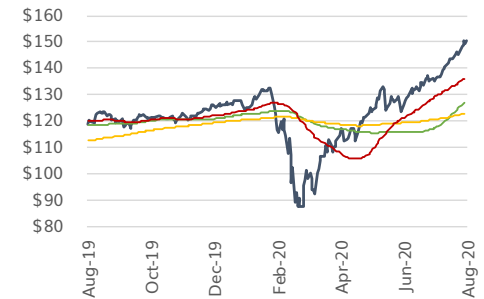
Tech



Comm Services



Cons Discretionary



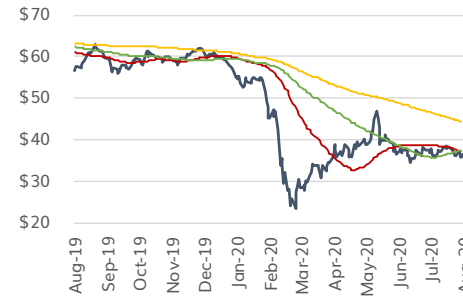
Materials



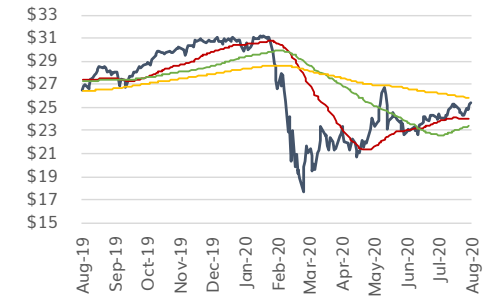
Industrials



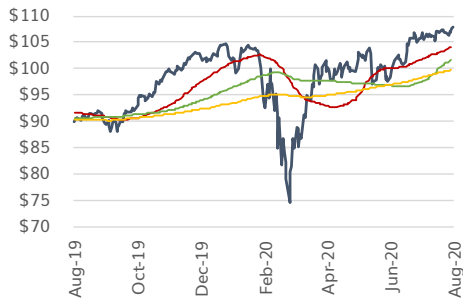
Energy



Financials



Health Care



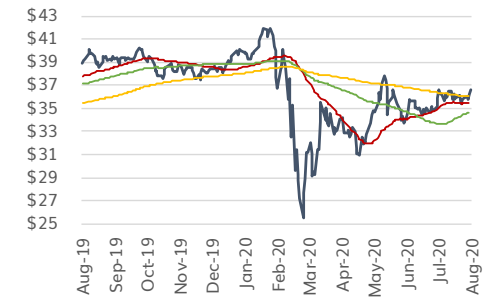
Utilities



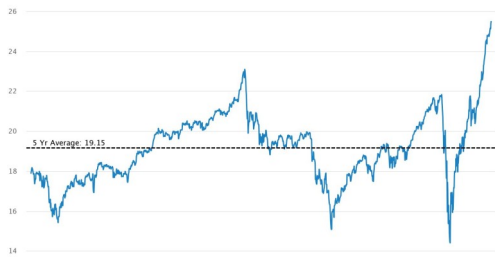
Cons Staples



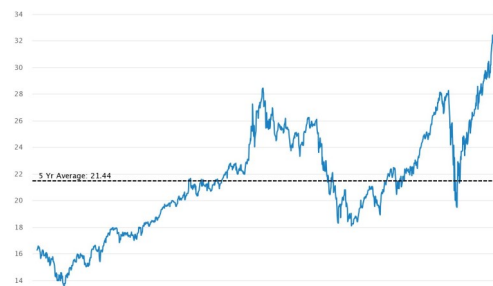
Real Estate



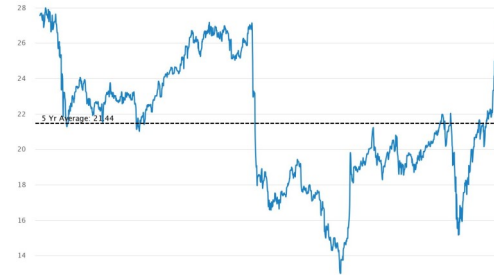
S&P 500



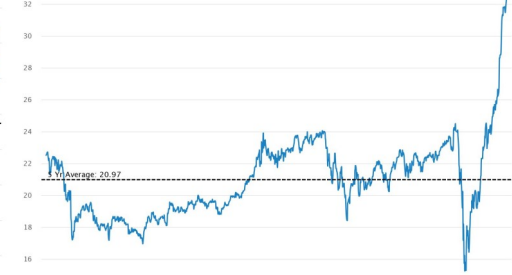
Technology



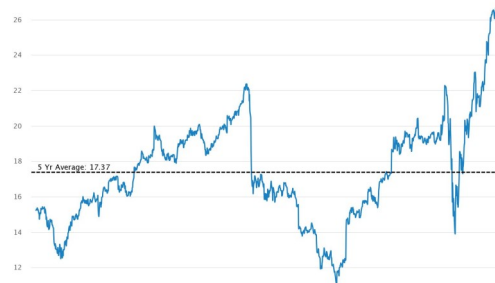
Communication Services



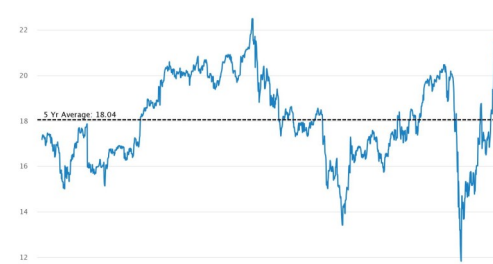
Consumer Discretionary



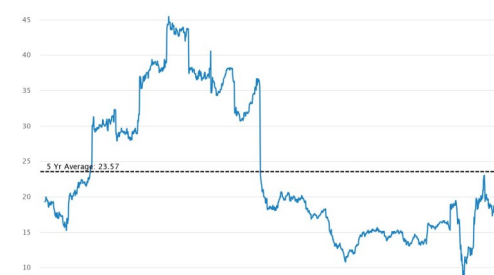
Materials



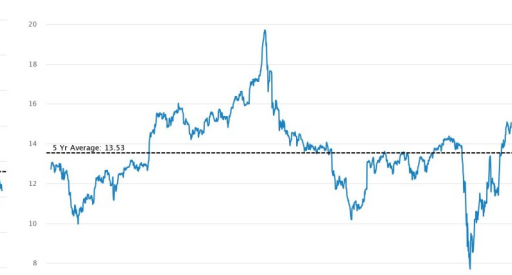
Industrials



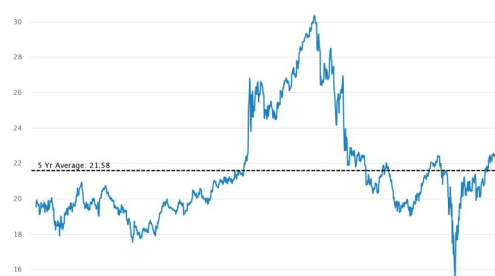
Energy



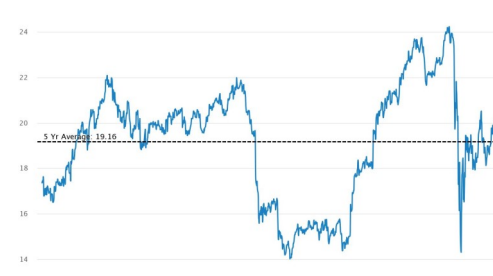
Financials



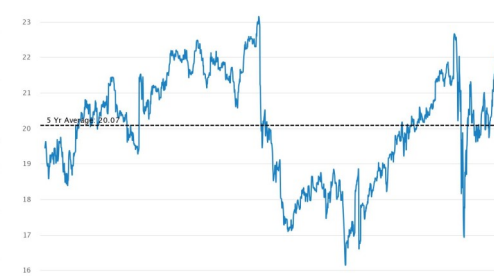
Health Care



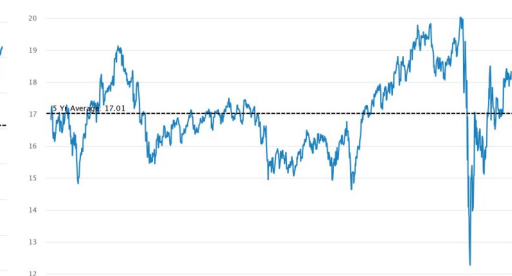
Utilities



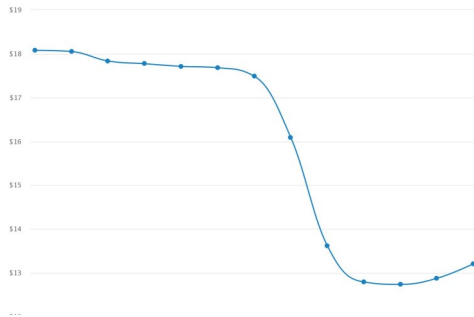
Consumer Staples



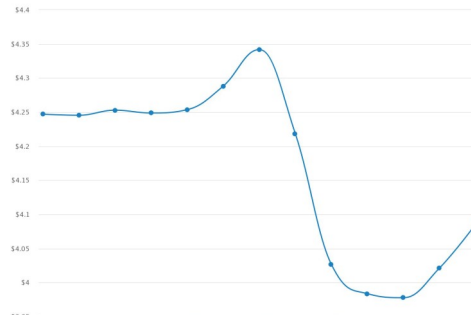
Real Estate



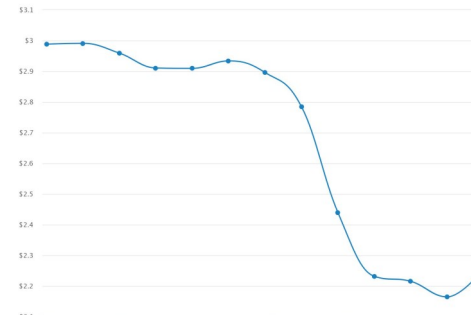
S&P 500



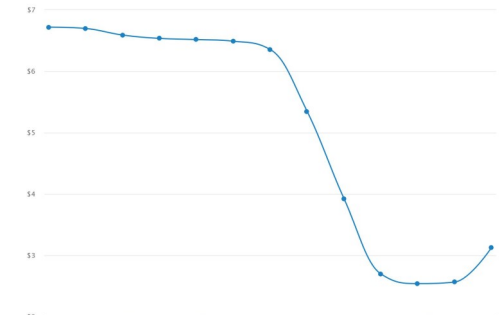
Technology



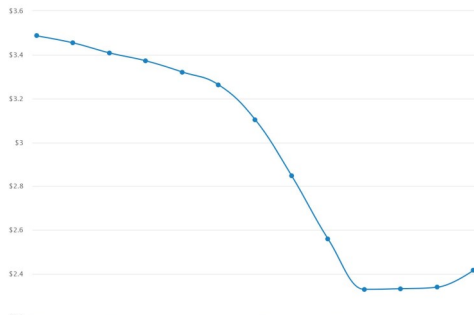
Communication Services



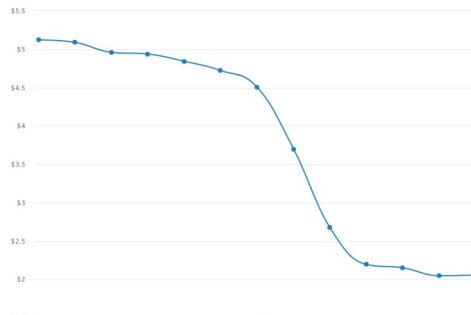
Consumer Discretionary



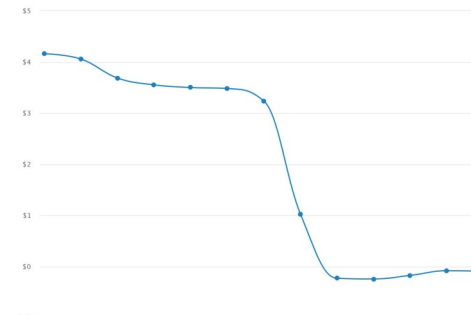
Materials



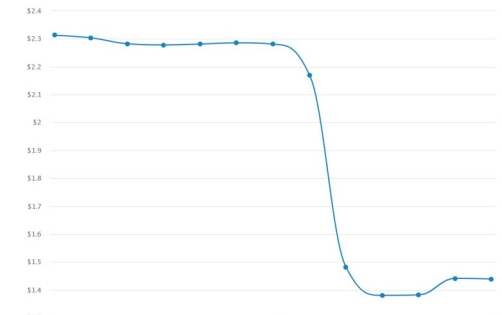
Industrials



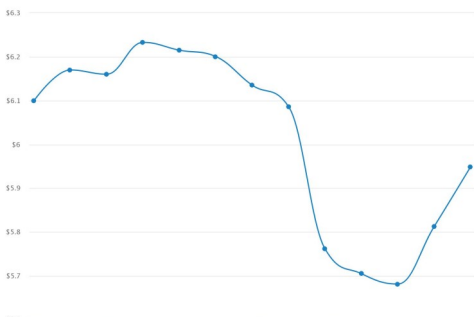
Energy



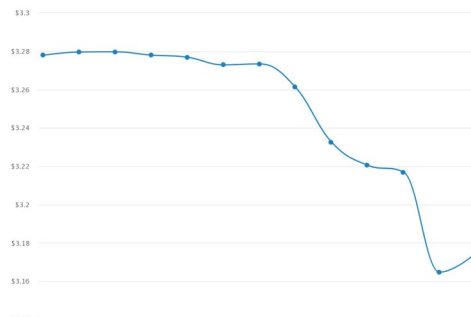
Financials



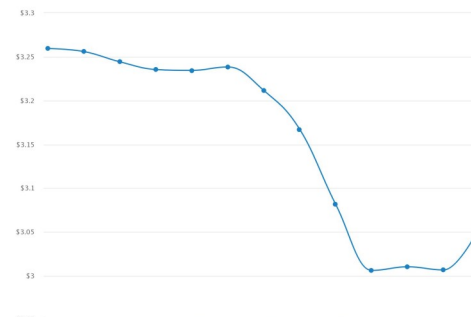
Health Care



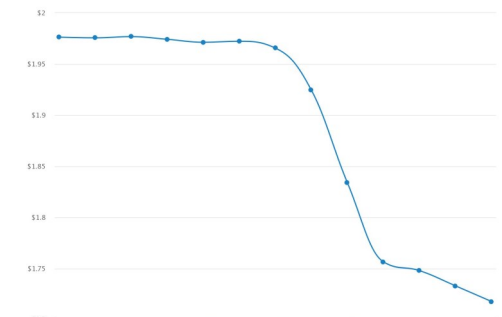
Utilities



Consumer Staples

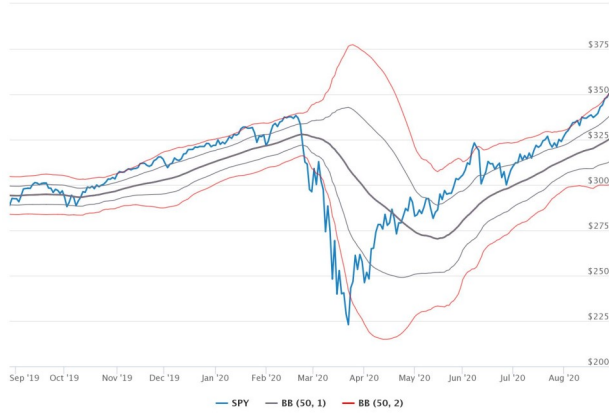


Real Estate



S&P 500

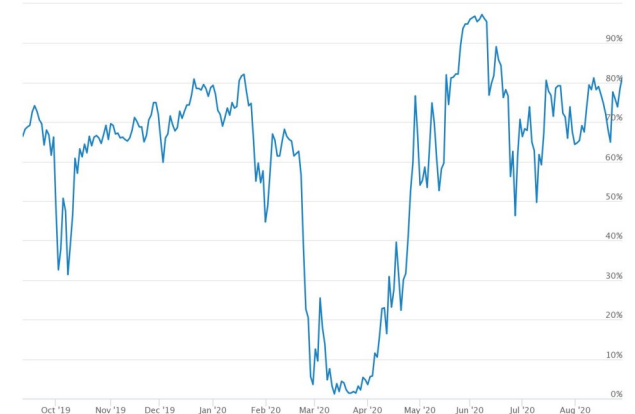
50 Day Bollinger Bands (SPY)



14 Day RSI (SPY)

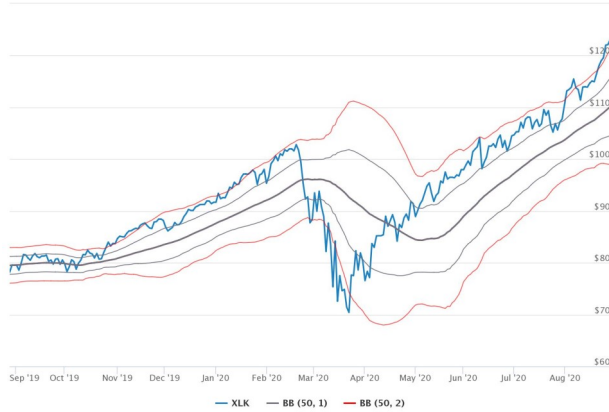


Holdings Above/Below 50 DMA (SPY)



Technology

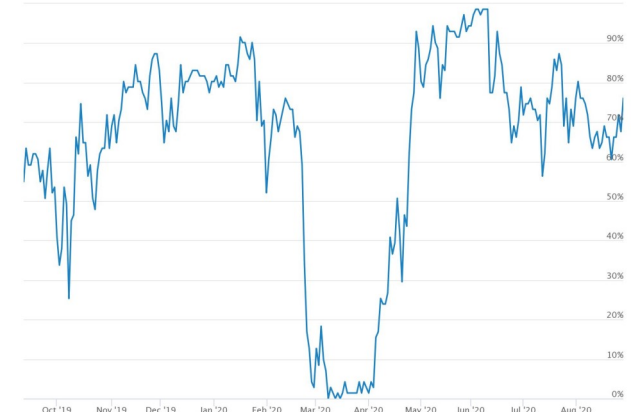
50 Day Bollinger Bands (XLK)



14 Day RSI (XLK)

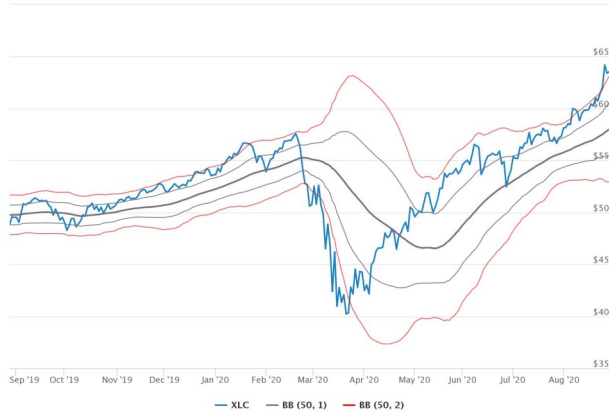


Holdings Above/Below 50 DMA (XLK)



Communication Services

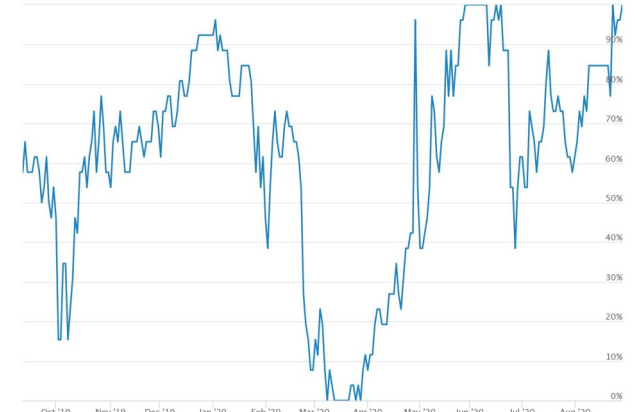
50 Day Bollinger Bands (XLC)



14 Day RSI (XLC)

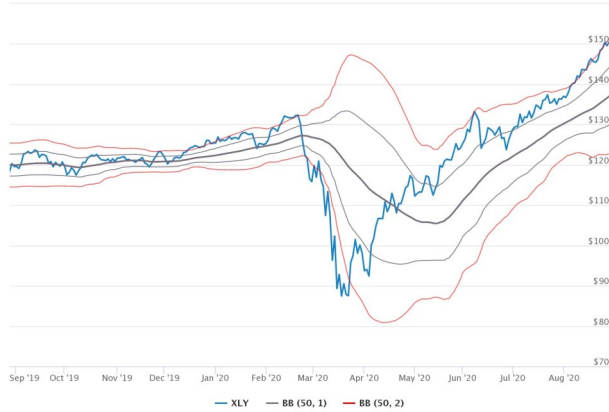


Holdings Above/Below 50 DMA (XLC)



Consumer Discretionary

50 Day Bollinger Bands (XLY)



14 Day RSI (XLY)

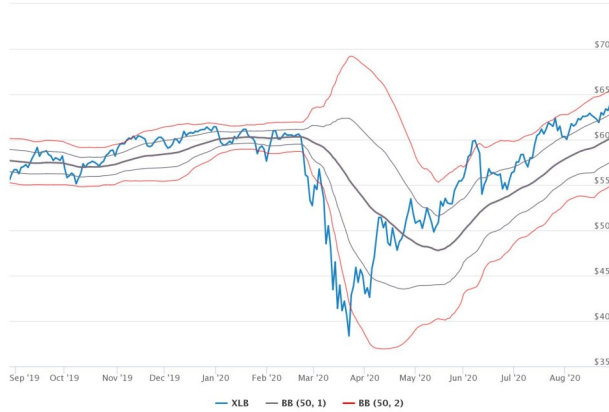


Holdings Above/Below 50 DMA (XLY)



Materials

50 Day Bollinger Bands (XLB)



14 Day RSI (XLB)

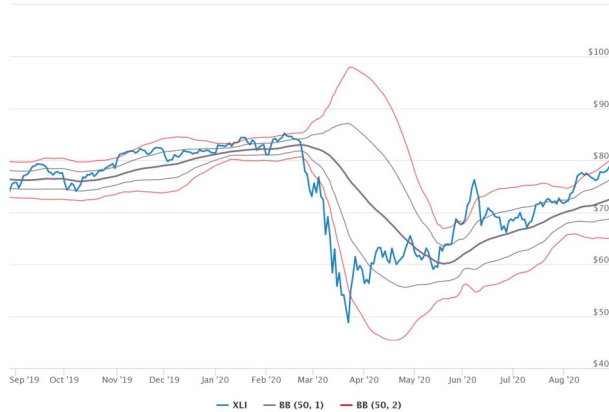


Holdings Above/Below 50 DMA (XLB)



Industrials

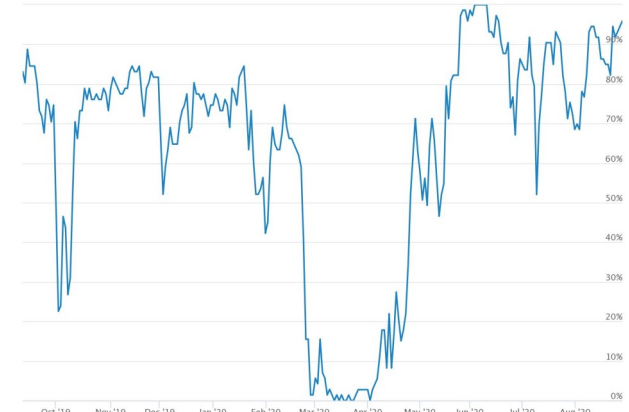
50 Day Bollinger Bands (XLI)



14 Day RSI (XLI)

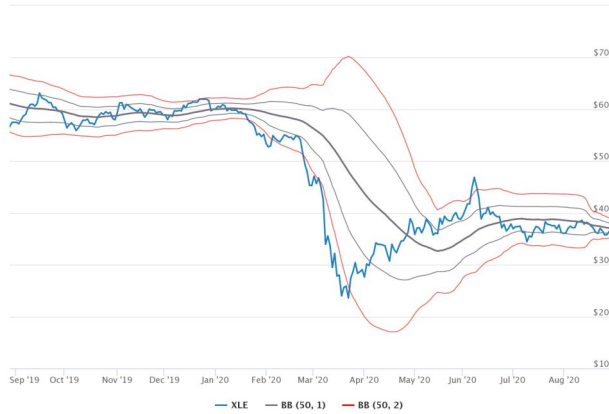


Holdings Above/Below 50 DMA (XLI)



Energy

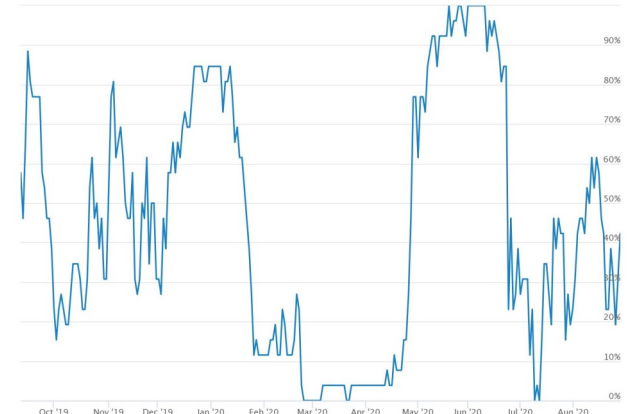
50 Day Bollinger Bands (XLE)



14 Day RSI (XLE)

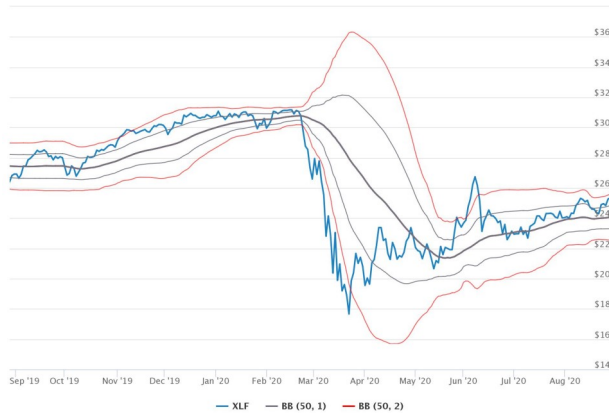


Holdings Above/Below 50 DMA (XLE)



Financials

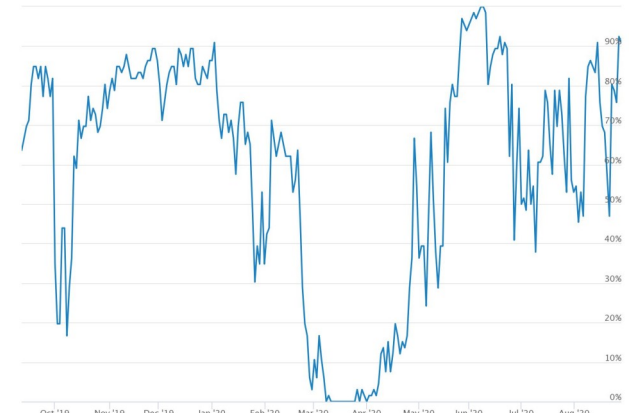
50 Day Bollinger Bands (XLF)



14 Day RSI (XLF)



Holdings Above/Below 50 DMA (XLF)

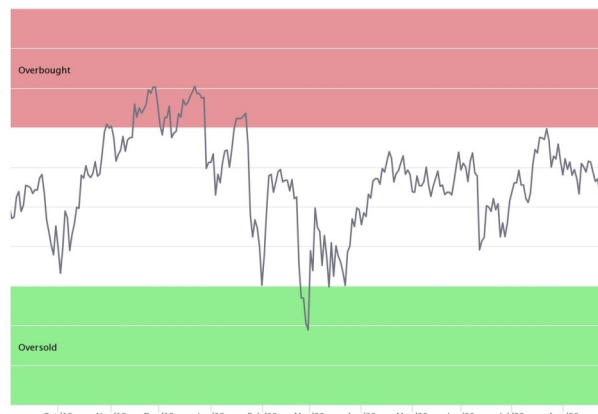


Health Care

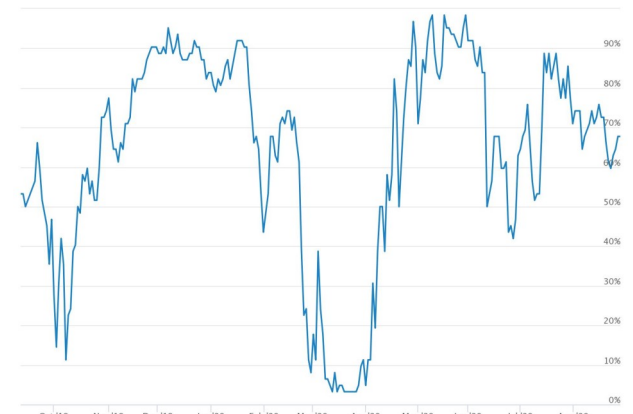
50 Day Bollinger Bands (XLV)



14 Day RSI (XLV)

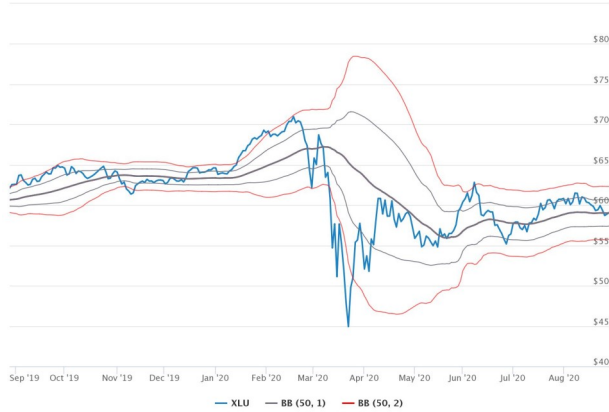


Holdings Above/Below 50 DMA (XLV)



Utilities

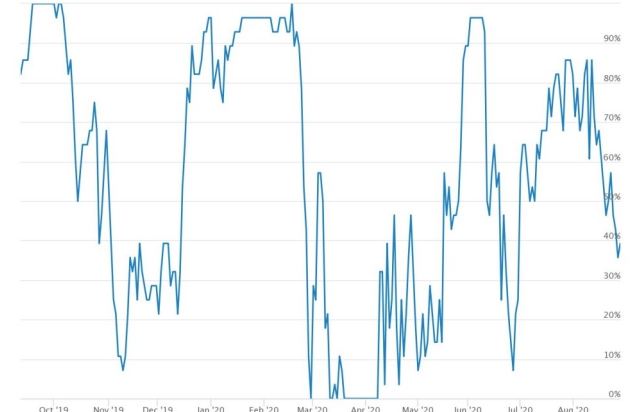
50 Day Bollinger Bands (XLU)



14 Day RSI (XLU)



Holdings Above/Below 50 DMA (XLU)



Consumer Staples

50 Day Bollinger Bands (XLP)



14 Day RSI (XLP)

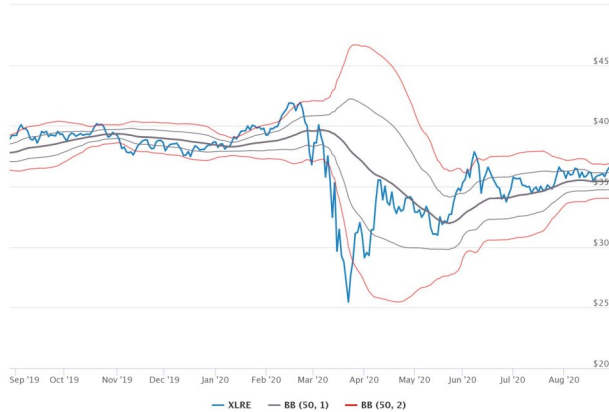


Holdings Above/Below 50 DMA (XLP)



Real Estate

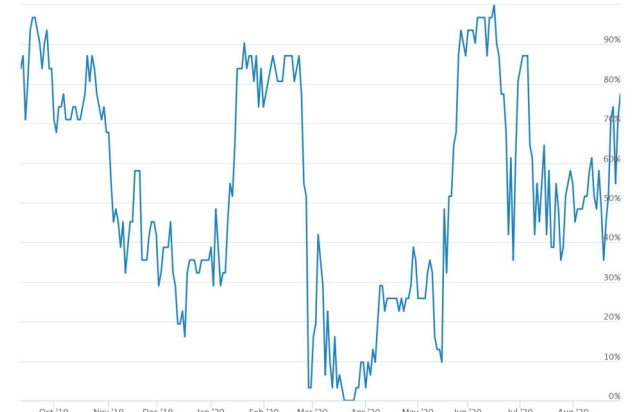
50 Day Bollinger Bands (XLRE)



14 Day RSI (XLRE)



Holdings Above/Below 50 DMA (XLRE)



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[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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