

# ETF Playbook

## U.S. Sectors

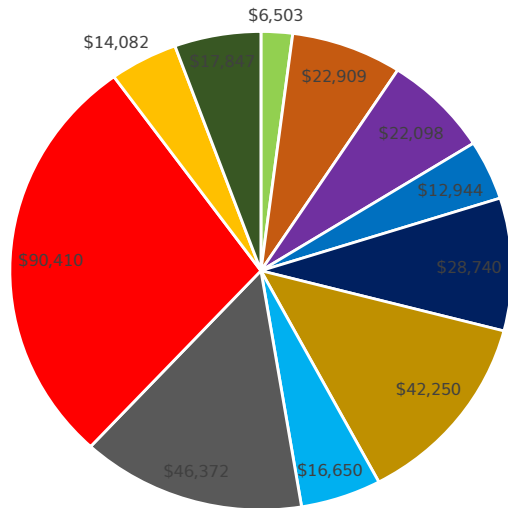
[Launch playbook beta trackers in terminal >>](#)

9.11.2020



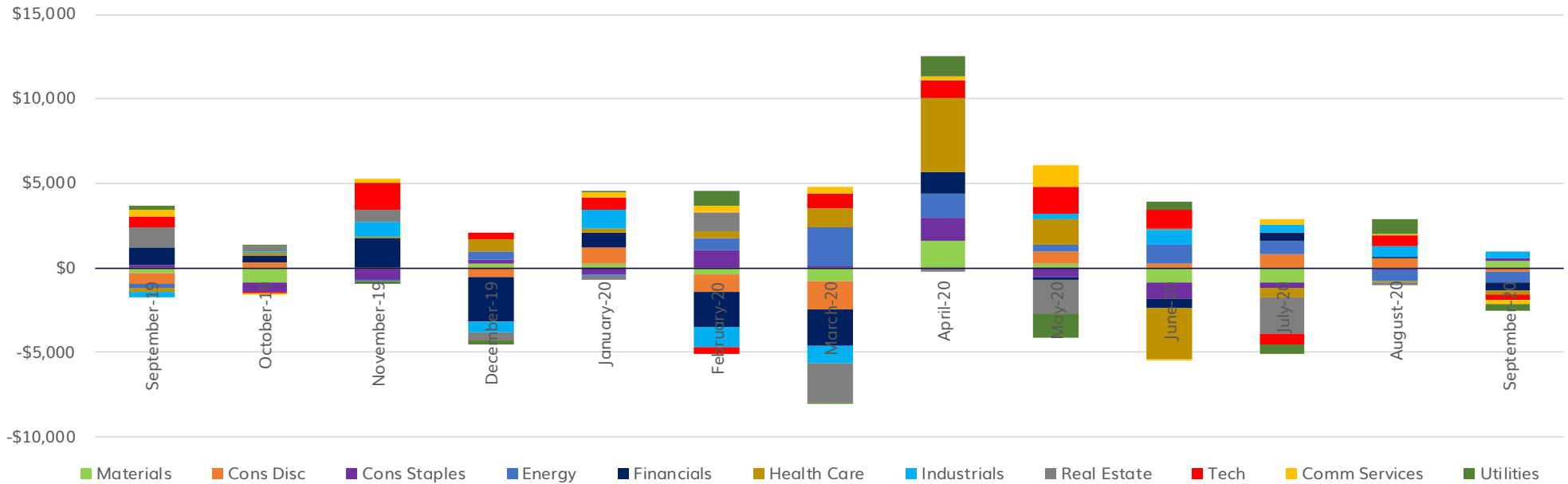
ETF  
ACTION

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	\$6,503	\$120	-\$1,579	-\$14	-\$1,158
Cons Disc	12	\$22,909	-\$38	\$1,236	\$1,187	-\$37
Cons Staples	12	\$22,098	-\$214	-\$886	-\$689	-\$68
Energy	12	\$12,944	-\$572	\$81	\$3,236	\$6,052
Financials	13	\$28,740	-\$463	-\$2,161	\$1,212	-\$2,552
Health Care	11	\$42,250	-\$213	-\$3,629	\$2,582	\$5,040
Industrials	12	\$16,650	\$129	\$1,301	\$1,827	\$1,650
Real Estate	22	\$46,372	-\$86	-\$2,595	-\$5,210	-\$4,668
Technology	14	\$90,410	-\$70	\$298	\$3,259	\$6,585
Comm Services	10	\$14,082	-\$226	\$4	\$2,060	\$3,133
Utilities	12	\$17,847	-\$574	-\$55	-\$934	\$687

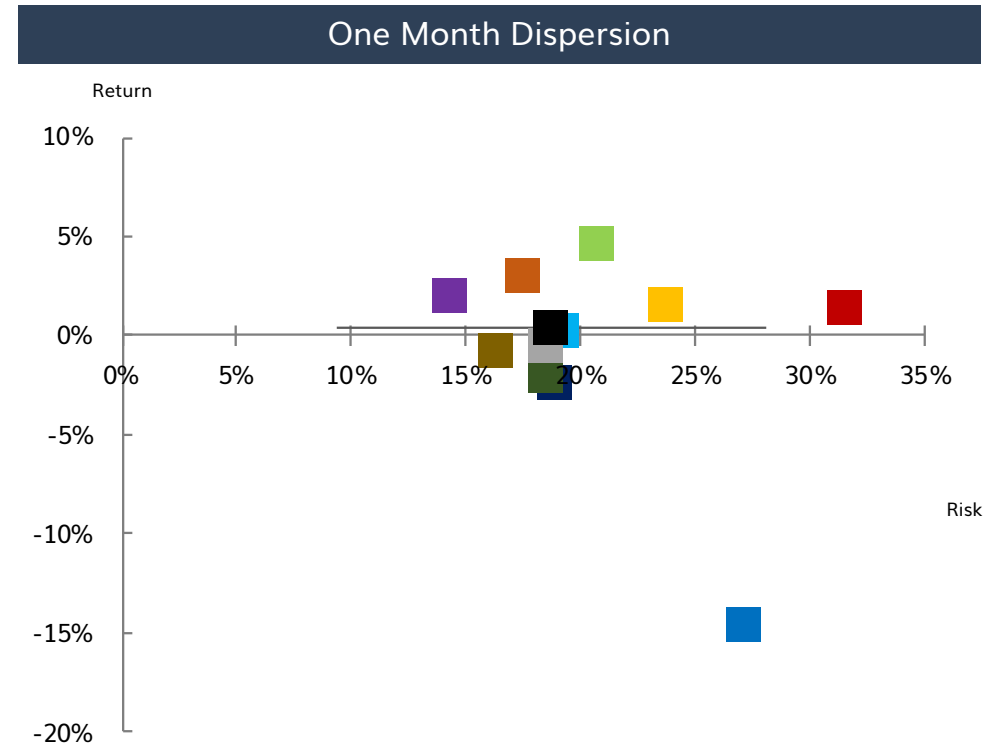
TTM Flows by Sector (millions of \$)



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

Performance Heatmap	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	MTD
	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 11.88%	XLB 3.3%
	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 9.55%	XLI -0.25%
	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%	XLC 8.82%	XLU -0.54%
	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%	XLI 8.47%	XLF -1.39%
	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 6.97%	XLP -1.41%
	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%	XLP 4.59%	XLRE -1.93%
	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%	XLB 4.35%	XLY -2.67%
	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%	XLF 4.28%	XLV -3.38%
	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 2.58%	SPY -4.36%
	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%	XLRE -0.02%	XLC -5.5%
	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%	XLE -1.05%	XLE -8.49%
	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 -2.59%	XLK -8.57%

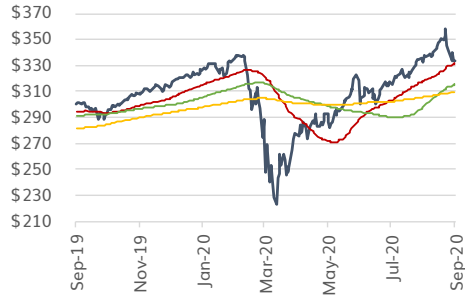
Performance							
	Beta Tracker	1 Wk	1 Mo	3 Mo	6 Mo	YTD	1 Yr
S&P 500	SPY	-2.48%	0.38%	11.62%	23.05%	4.89%	13.51%
Technology	XLK	-4.37%	1.42%	15.41%	36.36%	24.21%	40.91%
Communication Services	XLC	-3.24%	1.60%	11.65%	28.43%	12.00%	17.78%
Consumer Discretionary	XLY	-0.74%	3.03%	17.97%	37.27%	17.30%	20.32%
Materials	XLB	0.98%	4.61%	21.18%	37.01%	7.27%	14.70%
Industrials	XLI	-0.30%	0.28%	15.47%	20.68%	-3.54%	0.67%
Energy	XLE	-6.45%	-14.61%	-14.94%	0.47%	-43.66%	-41.78%
Financials	XLF	-2.29%	-2.37%	7.51%	9.86%	-18.48%	-9.85%
Healthcare	XLV	-1.05%	-0.75%	8.32%	15.23%	3.64%	16.98%
Utilities	XLU	-0.74%	-2.01%	1.01%	-1.29%	-7.08%	-3.52%
Consumer Staples	XLP	-1.36%	1.97%	12.12%	13.82%	4.06%	8.71%
Real Estate	XLRE	-1.93%	-0.53%	3.99%	1.69%	-6.62%	-5.37%



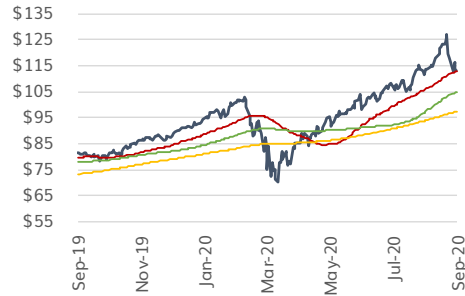
\*30 day volatility annualized

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

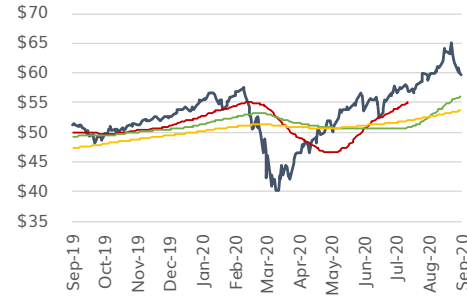
## S&P 500



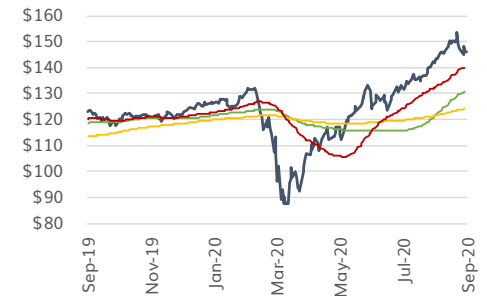
## Tech



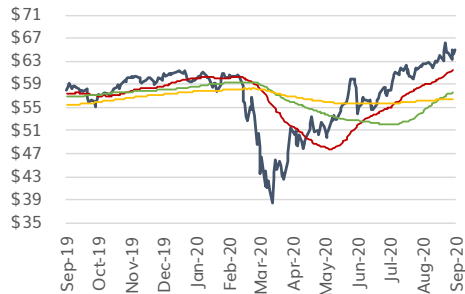
## Comm Services



## Cons Discretionary



## Materials



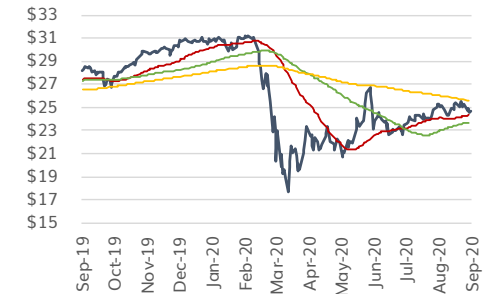
## Industrials



## Energy



## Financials



## Health Care



## Utilities



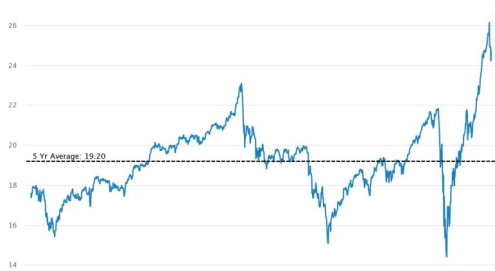
## Cons Staples



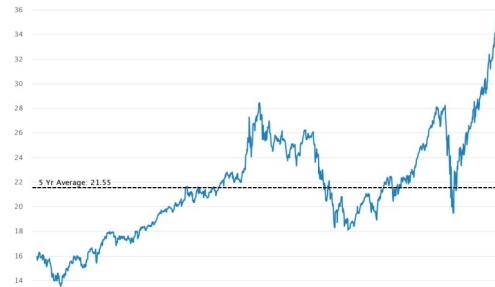
## Real Estate



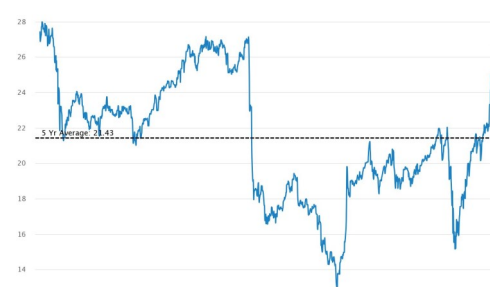
S&P 500



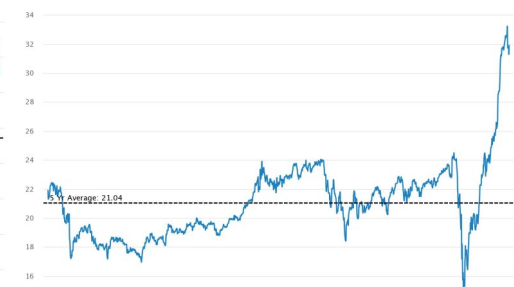
Technology



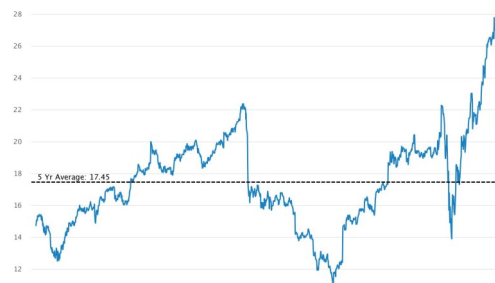
Communication Services



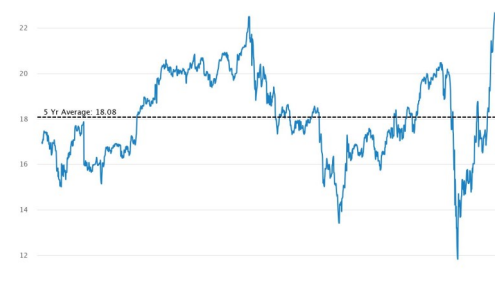
Consumer Discretionary



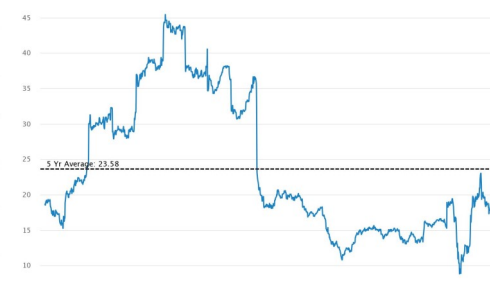
Materials



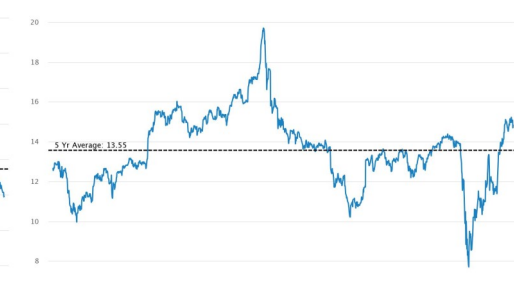
Industrials



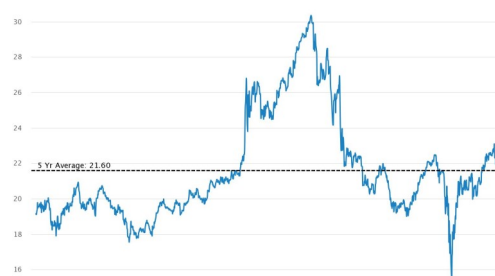
Energy



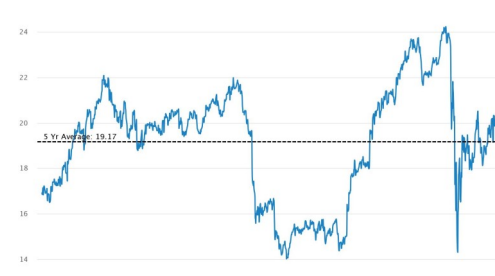
Financials



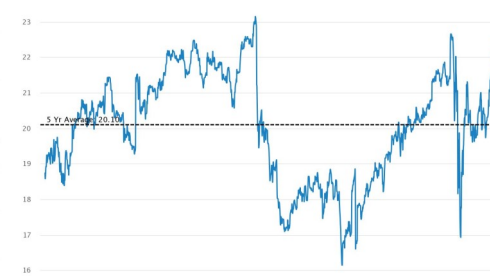
Health Care



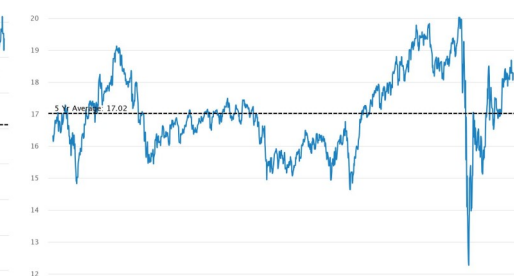
Utilities



Consumer Staples

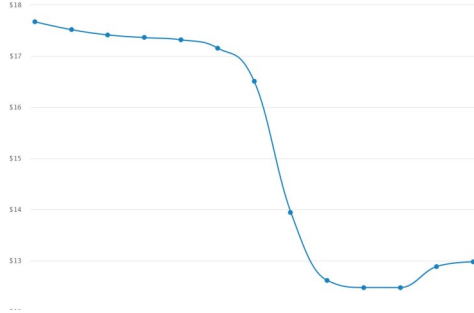


Real Estate

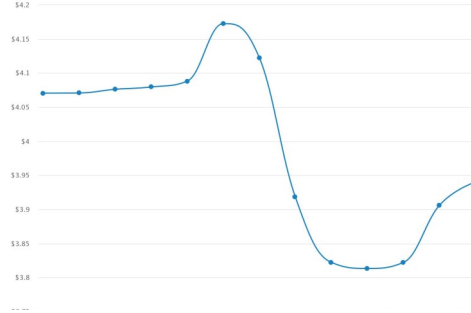




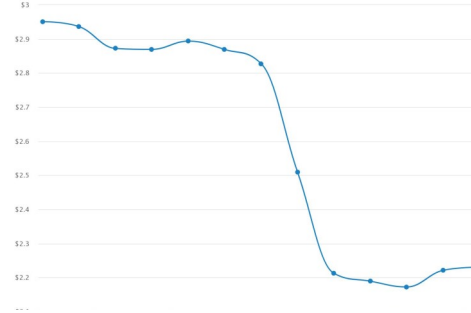
S&P 500



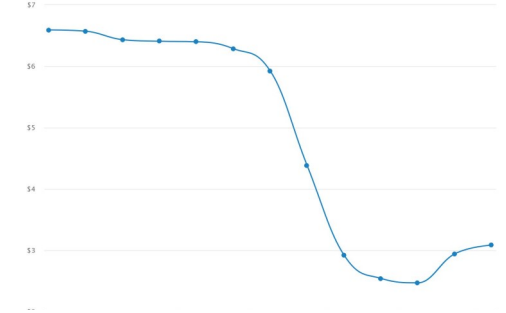
Technology



Communication Services



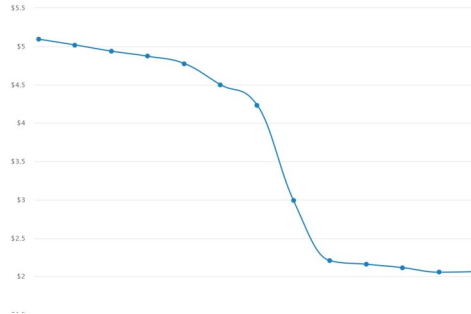
Consumer Discretionary



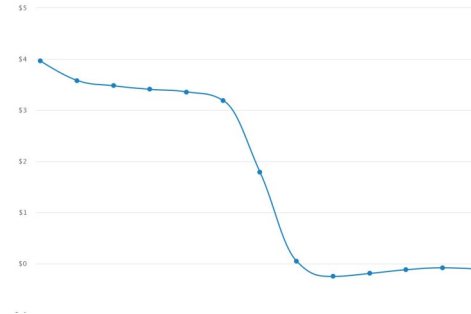
Materials



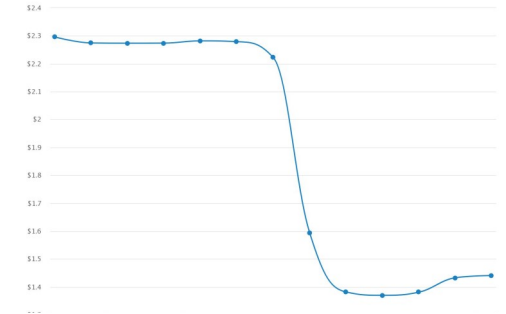
Industrials



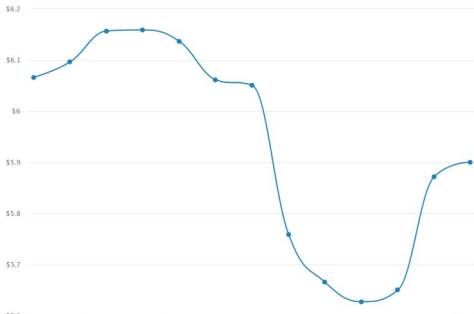
Energy



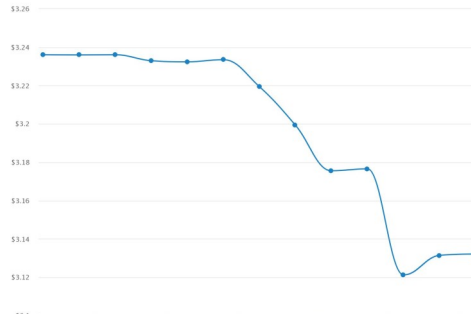
Financials



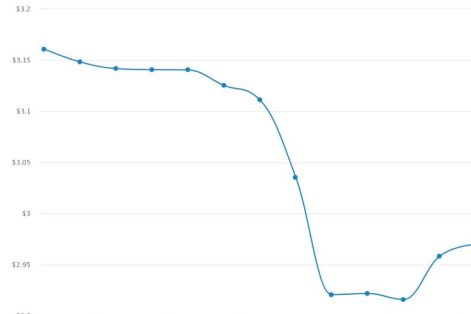
Health Care



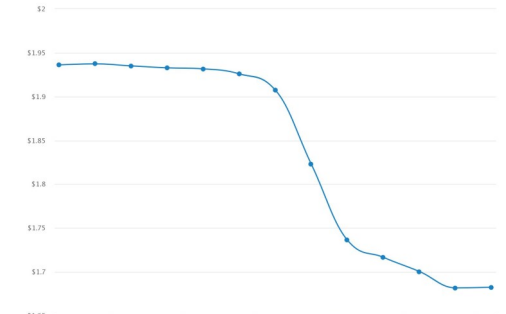
Utilities



Consumer Staples



Real Estate



S&P 500

50 Day Bollinger Bands (SPY)



14 Day RSI (SPY)

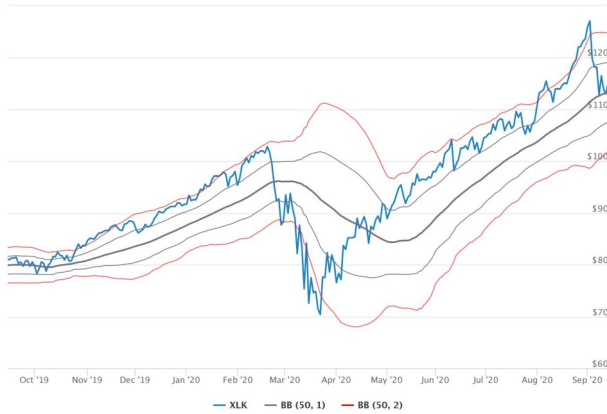


Holdings Above/Below 50 DMA (SPY)



Technology

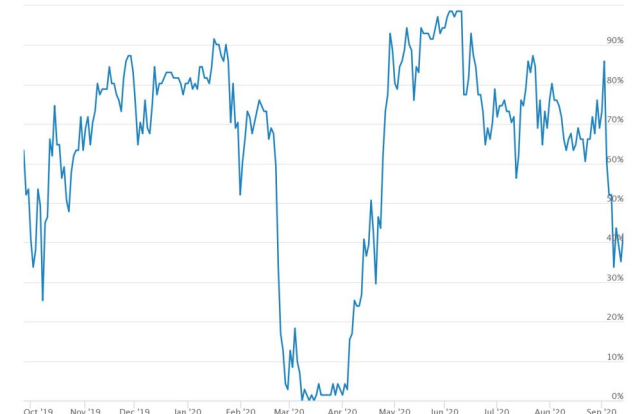
50 Day Bollinger Bands (XLK)



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

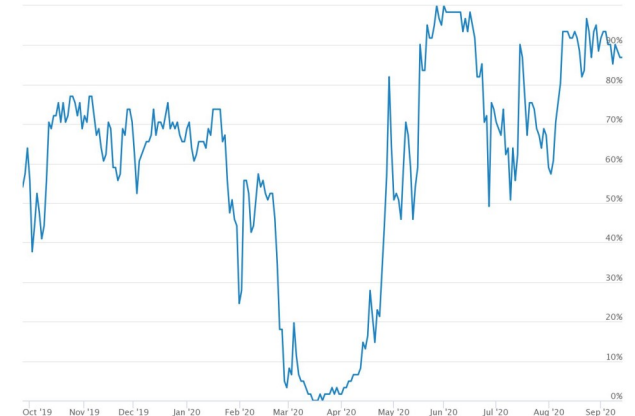
50 Day Bollinger Bands (XLY)



14 Day RSI (XLY)

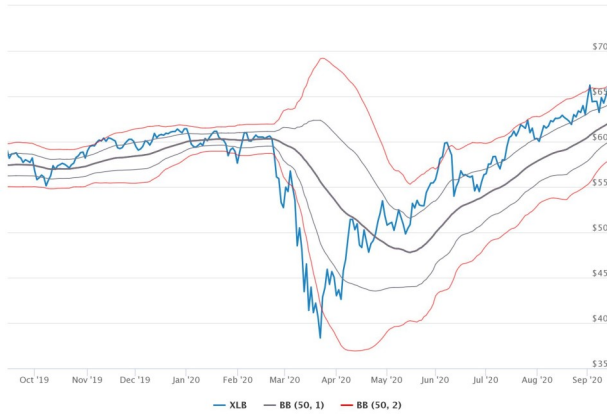


Holdings Above/Below 50 DMA (XLY)



Materials

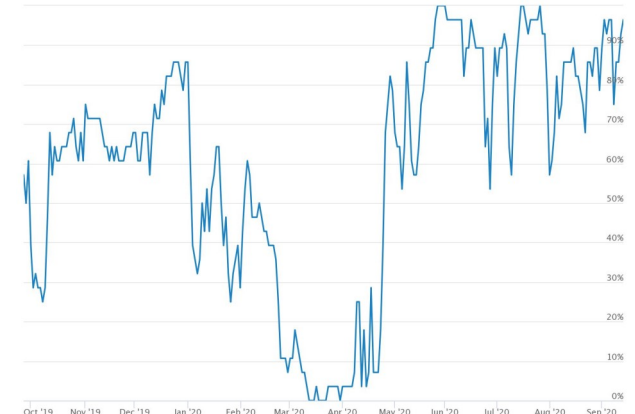
50 Day Bollinger Bands (XLB)



14 Day RSI (XLB)

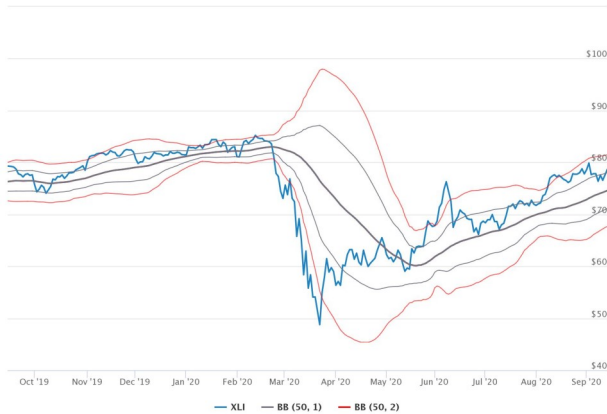


Holdings Above/Below 50 DMA (XLB)



Industrials

50 Day Bollinger Bands (XLI)



14 Day RSI (XLI)



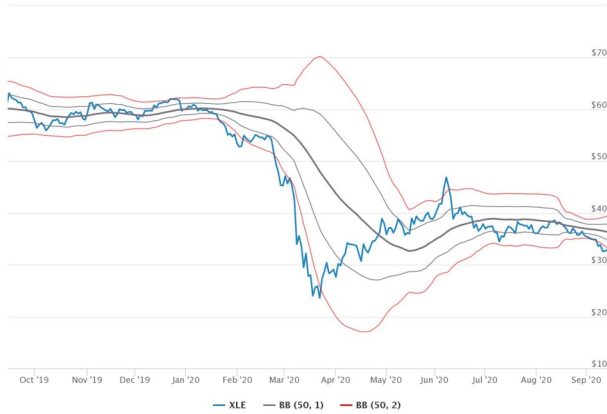
Holdings Above/Below 50 DMA (XLI)





Energy

50 Day Bollinger Bands (XLE)



14 Day RSI (XLE)

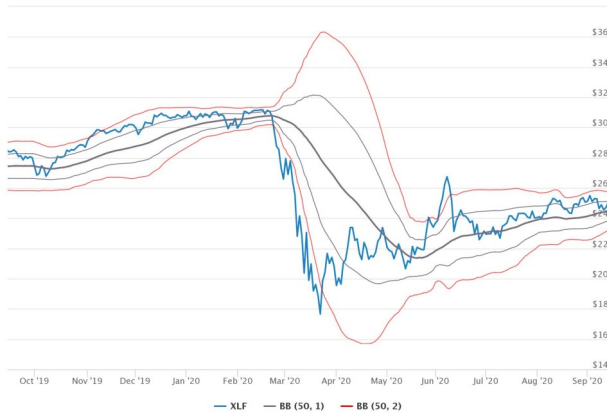


Holdings Above/Below 50 DMA (XLE)

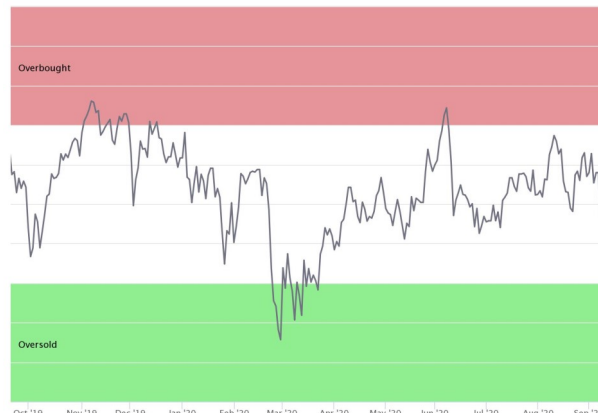


Financials

50 Day Bollinger Bands (XLF)



14 Day RSI (XLF)



Holdings Above/Below 50 DMA (XLF)

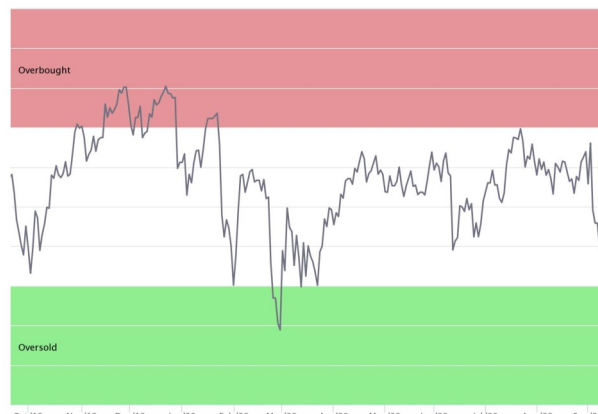


Health Care

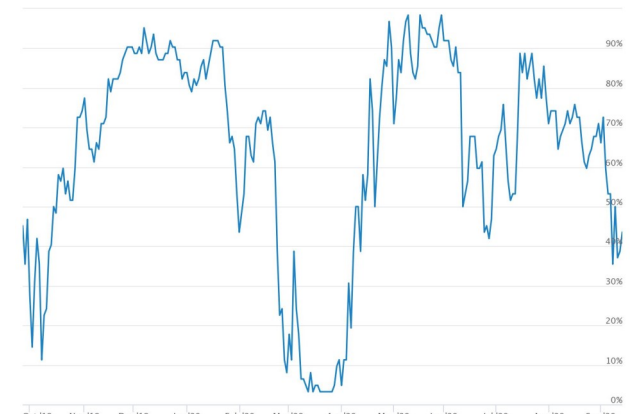
50 Day Bollinger Bands (XLV)



14 Day RSI (XLV)



Holdings Above/Below 50 DMA (XLV)



Utilities

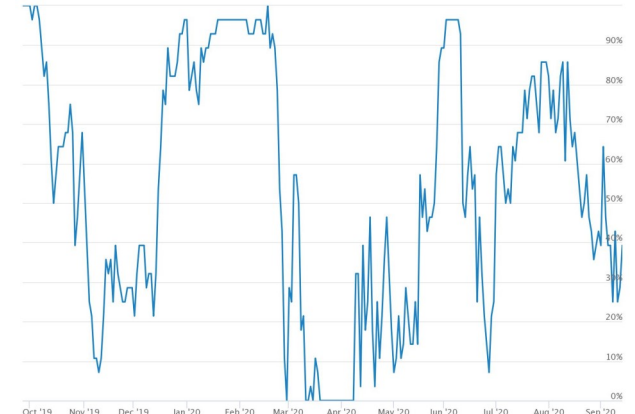
50 Day Bollinger Bands (XLU)



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)

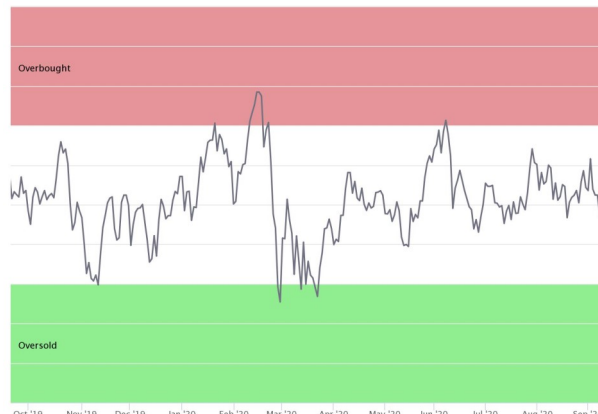


Real Estate

50 Day Bollinger Bands (XLRE)



14 Day RSI (XLRE)



Holdings Above/Below 50 DMA (XLRE)



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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

[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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