



2021-03-19

ETF - FIXED INCOME

| Ticker | Name | Type | Sector | Inception Date | Curncy | Last | 30d Avg Vol | Avg Bid-Ask Sprd (%) | Net. Var | Var.% 1D | WTD % | Var.% 1M | Var.% 3M | Var.% 6M | YTD % | Var.% 1Y | Retrn Dev.Std 3Y | Shrp Rat.3Y | Exp. Rat. | Track Err. |
|----------------|------------------------------|---------------------------|----------------------|----------------|--------|--------|----------------|----------------------|----------|----------|-------|----------|----------|----------|--------|----------|------------------|-------------|-----------|------------|
| AGG US Equity | ISHARES CORE U.S. AGGREGATE | US Government | Broad Market | 2003-09-26 | USD | 114.43 | 4,004,416.75 | 0.01 | -0.02 | -0.02 | 0.13 | -2.19 | -2.94 | -3.33 | -3.18 | -1.68 | 3.55 | 1.04 | 0.04 | 3.73 |
| SHY US Equity | ISHARES 1-3 YEAR TREASURY BO | US Government | Short Term Govt | 2002-07-26 | USD | 86.26 | 1,669,020.875 | 0.01 | 0.00 | 0.00 | 0.01 | -0.12 | -0.13 | -0.26 | -0.13 | -0.03 | 1.17 | 1.04 | 0.15 | nan |
| VGIT US Equity | VANGUARD INTERMEDIATE-TERM T | US Government | Medium term Govt | 2009-11-23 | USD | 67.76 | 582,736.6875 | 0.01 | 0.01 | 0.01 | 0.12 | -1.77 | -2.35 | -3.28 | -2.41 | -1.82 | 3.64 | 0.97 | 0.05 | 0.66 |
| TLT US Equity | ISHARES 20+ YEAR TREASURY BO | US Government | Long Term Govt | 2002-07-26 | USD | 138.83 | 9,494,959.0 | 0.01 | -1.19 | -0.85 | -0.07 | -7.31 | -12.25 | -15.61 | -12.00 | -14.57 | 13.54 | 0.57 | 0.15 | nan |
| VMBS US Equity | VANGUARD MORTGAGE-BACKED SEC | US Government | Mortgage-Backed | 2009-11-23 | USD | 53.62 | 960,391.1875 | 0.02 | 0.05 | 0.09 | -0.09 | -0.78 | -0.50 | -1.00 | -0.83 | -0.36 | 1.95 | 1.27 | 0.05 | 3.54 |
| GOVT US Equity | ISHARES US TREASURY BOND ETF | US Government | I.C.E. US Treasury | 2012-02-24 | USD | 26.38 | 2,873,541.75 | 0.04 | -0.02 | -0.07 | 0.06 | -2.34 | -3.66 | -4.90 | -3.17 | -4.15 | 4.37 | 0.76 | 0.15 | nan |
| TIP US Equity | ISHARES TIPS BOND ETF | US Government | Inflation Protected | 2003-12-05 | USD | 125.99 | 1,822,573.25 | 0.01 | 0.08 | 0.06 | 0.58 | -1.58 | -0.67 | -0.42 | -1.31 | 8.07 | 3.95 | 1.11 | 0.19 | 2.78 |
| LQD US Equity | ISHARES IBOXX INVESTMENT GRA | US Investment Grade | Corporate | 2002-07-26 | USD | 130.34 | 10,781,940.0 | 0.01 | 0.20 | 0.16 | 0.43 | -3.80 | -4.96 | -3.73 | -5.65 | 1.78 | 7.53 | 0.81 | 0.14 | 7.43 |
| VCSH US Equity | VANGUARD S/T CORP BOND ETF | US Investment Grade | Corporate | 2009-11-23 | USD | 82.44 | 2,303,094.75 | 0.01 | 0.09 | 0.11 | -0.05 | -0.84 | -0.65 | -0.63 | -0.97 | 1.65 | 3.09 | 0.95 | 0.05 | 6.54 |
| VCIT US Equity | VANGUARD INT-TERM CORPORATE | US Investment Grade | Corporate Medium Mat | 2009-11-23 | USD | 93.56 | 3,309,025.75 | 0.01 | 0.15 | 0.17 | 0.17 | -2.95 | -3.08 | -2.47 | -3.69 | 2.10 | 6.72 | 0.84 | 0.05 | 6.37 |
| MINT US Equity | PIMCO ENHANCED SHORT MATURIT | Short Duration ETFs | Short Duration | 2009-11-17 | USD | 101.98 | 778,273.9375 | 0.01 | 0.02 | 0.02 | -0.00 | -0.10 | -0.03 | 0.02 | -0.05 | 0.36 | 2.03 | 0.33 | 0.35 | 4.27 |
| JPST US Equity | JPMORGAN ULTRA-SHORT INCOME | Short Duration ETFs | Ultra Short Duration | 2017-05-19 | USD | 50.73 | 1,902,226.875 | 0.02 | -0.01 | -0.01 | -0.06 | -0.15 | -0.10 | -0.18 | -0.12 | 0.37 | 1.43 | 0.71 | 0.18 | nan |
| FLOT US Equity | ISHARES FLOATING RATE BOND E | Short Duration ETFs | Floating Rate | 2011-06-17 | USD | 50.80 | 606,184.5 | 0.02 | 0.00 | 0.00 | 0.00 | -0.06 | 0.18 | 0.20 | 0.16 | 1.36 | 3.07 | 0.18 | 0.20 | 8.81 |
| HYG US Equity | ISHARES IBOXX HIGH YLD CORP | High Yield | US High Yield | 2007-04-11 | USD | 86.64 | 18,682,548.0 | 0.01 | 0.26 | 0.30 | 0.00 | -1.10 | -0.15 | 2.57 | -0.78 | 4.84 | 8.86 | 0.47 | 0.49 | 9.12 |
| SHYG US Equity | ISHARES 0-5 YR HY CORP BOND | High Yield | Short Duration HY | 2013-10-17 | USD | 45.52 | 1,063,645.75 | 0.02 | 0.08 | 0.18 | 0.07 | -0.24 | 0.69 | 3.24 | 0.15 | 3.48 | 7.93 | 0.41 | 0.30 | 8.17 |
| HYLS US Equity | FT TACTICAL HIGH YIELD ETF | High Yield | Tactical High Yield | 2013-02-27 | USD | 48.77 | 215,373.0 | 0.06 | 0.10 | 0.21 | 0.38 | -0.69 | 0.08 | 2.36 | 0.11 | 6.02 | 9.92 | 0.48 | 0.95 | nan |
| AGGY US Equity | WISDOMTREE YIELD ENHANCED US | Tactical | US Agg Enhanced | 2015-07-09 | USD | 51.69 | 112,405.710938 | 0.06 | 0.09 | 0.17 | 0.20 | -2.67 | -3.40 | -3.84 | -3.67 | -2.27 | 4.83 | 0.76 | 0.12 | 7.23 |
| PGX US Equity | INVESCO PREFERRED ETF | Tactical | Preferreds | 2008-01-31 | USD | 14.92 | 3,087,865.0 | 0.07 | 0.06 | 0.39 | 0.95 | -0.14 | -1.40 | 0.95 | -2.23 | 4.25 | 9.66 | 0.46 | 0.52 | nan |
| SRLN US Equity | SPDR BLACKSTONE/GSO SEN LOAN | Tactical | Senior Loans | 2013-04-04 | USD | 45.83 | 809,760.125 | 0.02 | 0.03 | 0.06 | -0.04 | -0.18 | 0.63 | 1.98 | 0.37 | 3.33 | 8.80 | 0.34 | 0.70 | 8.39 |
| IAGG US Equity | ISHARES INTL AGGREGATE BOND | International Development | Global Aggregate | 2015-11-12 | USD | 55.05 | 153,767.09375 | 0.03 | 0.01 | 0.03 | 0.23 | -1.02 | -1.76 | -0.98 | -2.05 | -2.18 | 3.29 | 0.89 | 0.08 | 1.79 |
| BWX US Equity | SPDR BBG BARC INTL TREASURY | International Development | Global Government | 2007-10-05 | USD | 29.85 | 329,164.6875 | 0.04 | 0.16 | 0.55 | 0.82 | -2.73 | -3.76 | -0.19 | -4.41 | 1.41 | 6.08 | 0.14 | 0.35 | 2.77 |
| EMB US Equity | ISHARES JP MORGAN USD EMERGI | Emerging Market Debt | Hard Currency | 2007-12-19 | USD | 109.89 | 3,643,186.75 | 0.01 | 0.86 | 0.79 | 1.20 | -3.63 | -4.32 | -2.96 | -5.19 | 2.52 | 12.14 | 0.27 | 0.39 | 5.67 |
| EMLC US Equity | VANECK JPM EM LOCAL CCY BOND | Emerging Market Debt | Local Currency | 2010-07-23 | USD | 31.52 | 1,645,106.875 | 0.03 | 0.31 | 0.99 | 1.30 | -4.46 | -4.72 | 0.30 | -5.24 | -0.25 | 13.28 | -0.12 | 0.30 | 5.06 |
| CEMB US Equity | ISHARES JP MORGAN EM CORPORA | Emerging Market Debt | Corporate | 2012-04-19 | USD | 52.04 | 50,202.449219 | 0.04 | 0.12 | 0.24 | 0.01 | -1.88 | -1.92 | -0.19 | -1.99 | 2.85 | 10.16 | 0.47 | 0.50 | nan |
| HYEM US Equity | VANECK EM HIGH YIELD BOND | Emerging Market Debt | High Yield | 2012-05-09 | USD | 23.65 | 155,489.34375 | 0.21 | 0.07 | 0.30 | -0.21 | -1.00 | -0.08 | 1.94 | -1.05 | 5.58 | 11.99 | 0.39 | 0.40 | nan |

ETF - EQUITY

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| AGG US Equity | ISHARES CORE U.S. AGGREGATE | US Government | Broad Market | 2003-09-26 | USD | 114.43 | 4,004,416.75 | 0.01 | -0.02 | -0.02 | 0.13 | -2.19 | -2.94 | -3.33 | -3.18 | -1.68 | 3.55 | 1.04 | 0.04 | 3.73 |
| SHY US Equity | ISHARES 1-3 YEAR TREASURY BO | US Government | Short Term Govt | 2002-07-26 | USD | 86.26 | 1,669,020.875 | 0.01 | 0.00 | 0.00 | 0.01 | -0.12 | -0.13 | -0.26 | -0.13 | -0.03 | 1.17 | 1.04 | 0.15 | nan |
| VGIT US Equity | VANGUARD INTERMEDIATE-TERM T | US Government | Medium term Govt | 2009-11-23 | USD | 67.76 | 582,736.6875 | 0.01 | 0.01 | 0.01 | 0.12 | -1.77 | -2.35 | -3.28 | -2.41 | -1.82 | 3.64 | 0.97 | 0.05 | 0.66 |
| TLT US Equity | ISHARES 20+ YEAR TREASURY BO | US Government | Long Term Govt | 2002-07-26 | USD | 138.83 | 9,494,959.0 | 0.01 | -1.19 | -0.85 | -0.07 | -7.31 | -12.25 | -15.61 | -12.00 | -14.57 | 13.54 | 0.57 | 0.15 | nan |
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| TIP US Equity | ISHARES TIPS BOND ETF | US Government | Inflation Protected | 2003-12-05 | USD | 125.99 | 1,822,573.25 | 0.01 | 0.08 | 0.06 | 0.58 | -1.58 | -0.67 | -0.42 | -1.31 | 8.07 | 3.95 | 1.11 | 0.19 | 2.78 |
| LQD US Equity | ISHARES IBOXX INVESTMENT GRA | US Investment Grade | Corporate | 2002-07-26 | USD | 130.34 | 10,781,940.0 | 0.01 | 0.20 | 0.16 | 0.43 | -3.80 | -4.96 | -3.73 | -5.65 | 1.78 | 7.53 | 0.81 | 0.14 | 7.43 |
| VCSH US Equity | VANGUARD S/T CORP BOND ETF | US Investment Grade | Corporate | 2009-11-23 | USD | 82.44 | 2,303,094.75 | 0.01 | 0.09 | 0.11 | -0.05 | -0.84 | -0.65 | -0.63 | -0.97 | 1.65 | 3.09 | 0.95 | 0.05 | 6.54 |
| VCIT US Equity | VANGUARD INT-TERM CORPORATE | US Investment Grade | Corporate Medium Mat | 2009-11-23 | USD | 93.56 | 3,309,025.75 | 0.01 | 0.15 | 0.17 | 0.17 | -2.95 | -3.08 | -2.47 | -3.69 | 2.10 | 6.72 | 0.84 | 0.05 | 6.37 |
| MINT US Equity | PIMCO ENHANCED SHORT MATURIT | Short Duration ETFs | Short Duration | 2009-11-17 | USD | 101.98 | 778,273.9375 | 0.01 | 0.02 | 0.02 | -0.00 | -0.10 | -0.03 | 0.02 | -0.05 | 0.36 | 2.03 | 0.33 | 0.35 | 4.27 |
| JPST US Equity | JPMORGAN ULTRA-SHORT INCOME | Short Duration ETFs | Ultra Short Duration | 2017-05-19 | USD | 50.73 | 1,902,226.875 | 0.02 | -0.01 | -0.01 | -0.06 | -0.15 | -0.10 | -0.18 | -0.12 | 0.37 | 1.43 | 0.71 | 0.18 | nan |
| FLOT US Equity | ISHARES FLOATING RATE BOND E | Short Duration ETFs | Floating Rate | 2011-06-17 | USD | 50.80 | 606,184.5 | 0.02 | 0.00 | 0.00 | 0.00 | -0.06 | 0.18 | 0.20 | 0.16 | 1.36 | 3.07 | 0.18 | 0.20 | 8.81 |
| HYG US Equity | ISHARES IBOXX HIGH YLD CORP | High Yield | US High Yield | 2007-04-11 | USD | 86.64 | 18,682,548.0 | 0.01 | 0.26 | 0.30 | 0.00 | -1.10 | -0.15 | 2.57 | -0.78 | 4.84 | 8.86 | 0.47 | 0.49 | 9.12 |
| SHYG US Equity | ISHARES 0-5 YR HY CORP BOND | High Yield | Short Duration HY | 2013-10-17 | USD | 45.52 | 1,063,645.75 | 0.02 | 0.08 | 0.18 | 0.07 | -0.24 | 0.69 | 3.24 | 0.15 | 3.48 | 7.93 | 0.41 | 0.30 | 8.17 |
| HYLS US Equity | FT TACTICAL HIGH YIELD ETF | High Yield | Tactical High Yield | 2013-02-27 | USD | 48.77 | 215,373.0 | 0.06 | 0.10 | 0.21 | 0.38 | -0.69 | 0.08 | 2.36 | 0.11 | 6.02 | 9.92 | 0.48 | 0.95 | nan |
| AGGY US Equity | WISDOMTREE YIELD ENHANCED US | Tactical | US Agg Enhanced | 2015-07-09 | USD | 51.69 | 112,405.710938 | 0.06 | 0.09 | 0.17 | 0.20 | -2.67 | -3.40 | -3.84 | -3.67 | -2.27 | 4.83 | 0.76 | 0.12 | 7.23 |
| PGX US Equity | INVESCO PREFERRED ETF | Tactical | Preferreds | 2008-01-31 | USD | 14.92 | 3,087,865.0 | 0.07 | 0.06 | 0.39 | 0.95 | -0.14 | -1.40 | 0.95 | -2.23 | 4.25 | 9.66 | 0.46 | 0.52 | nan |
| SRLN US Equity | SPDR BLACKSTONE/GSO SEN LOAN | Tactical | Senior Loans | 2013-04-04 | USD | 45.83 | 809,760.125 | 0.02 | 0.03 | 0.06 | -0.04 | -0.18 | 0.63 | 1.98 | 0.37 | 3.33 | 8.80 | 0.34 | 0.70 | 8.39 |
| IAGG US Equity | ISHARES INTL AGGREGATE BOND | International Development | Global Aggregate | 2015-11-12 | USD | 55.05 | 153,767.09375 | 0.03 | 0.01 | 0.03 | 0.23 | -1.02 | -1.76 | -0.98 | -2.05 | -2.18 | 3.29 | 0.89 | 0.08 | 1.79 |
| BWX US Equity | SPDR BBG BARC INTL TREASURY | International Development | Global Government | 2007-10-05 | USD | 29.85 | 329,164.6875 | 0.04 | 0.16 | 0.55 | 0.82 | -2.73 | -3.76 | -0.19 | -4.41 | 1.41 | 6.08 | 0.14 | 0.35 | 2.77 |
| EMB US Equity | ISHARES JP MORGAN USD EMERGI | Emerging Market Debt | Hard Currency | 2007-12-19 | USD | 109.89 | 3,643,186.75 | 0.01 | 0.86 | 0.79 | 1.20 | -3.63 | -4.32 | -2.96 | -5.19 | 2.52 | 12.14 | 0.27 | 0.39 | 5.67 |
| EMLC US Equity | VANECK JPM EM LOCAL CCY BOND | Emerging Market Debt | Local Currency | 2010-07-23 | USD | 31.52 | 1,645,106.875 | 0.03 | 0.31 | 0.99 | 1.30 | -4.46 | -4.72 | 0.30 | -5.24 | -0.25 | 13.28 | -0.12 | 0.30 | 5.06 |
| CEMB US Equity | ISHARES JP MORGAN EM CORPORA | Emerging Market Debt | Corporate | 2012-04-19 | USD | 52.04 | 50,202.449219 | 0.04 | 0.12 | 0.24 | 0.01 | -1.88 | -1.92 | -0.19 | -1.99 | 2.85 | 10.16 | 0.47 | 0.50 | nan |
| HYEM US Equity | VANECK EM HIGH YIELD BOND | Emerging Market Debt | High Yield | 2012-05-09 | USD | 23.65 | 155,489.34375 | 0.21 | 0.07 | 0.30 | -0.21 | -1.00 | -0.08 | 1.94 | -1.05 | 5.58 | 11.99 | 0.39 | 0.40 | nan |