



2021-03-19

ETF - FIXED INCOME

Ticker	Name	Type	Sector	Inception Date	Currency	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 0-3 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	112,405,710,938	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
PGK 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	50,202,449,219	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