

IA Strats: Capital Preservation.



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Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
Total Return	3.97%	1.87%	-2.50%	-5.26%	-4.14%	4.27%	--	--	4.90%

*Figures are annualized.

Total Returns	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	YTD
Model Portfolio	--	--	--	--	--	--	--	13.56%	8.08%	6.44%	-5.26%
Benchmark	--	--	--	--	--	--	--	12.06%	8.29%	1.98%	-8.42%

Fundamentals

Dividend Yield	2.67%
Weighted Avg PE	12.24
Weighted Avg P/S	3.019
Weighted Med ROE	28.36%
Yield to Maturity	4.54%
Effective Duration	2.920
Average Coupon	3.96%
Avg Credit Qual Scr	11.00

Top 10 Holdings

HOLDING	WEIGHT
JPMorgan Ultra-Short Income ETF	10.54%
Dodge & Cox Income I	9.78%
First Trust TCW Unconstrained Pls Bd ETF	9.08%
BrandywineGLOBAL High Yield I	8.85%
Diamond Hill Short Dur Securitized Bd I	8.21%
Cohen & Steers Low Duration Pref & Inc I	7.07%
First Trust TCW Opportunistic Fxd Inc ETF	6.65%
First Trust Preferred Sec & Inc ETF	4.90%
Dodge & Cox Global Bond I	4.89%
T. Rowe Price Instl Floating Rate	4.19%

Top 10 Underlying Holdings

HOLDING	WEIGHT
Jpmorgan Us Govt Mmkt Fund Im Sha...ted)	1.43%
2 Year Treasury Note Future Sept 22	0.76%
2 Year Treasury Note Future Sept 22	0.71%
United States Treasury Bills 0%	0.63%
5 Year Treasury Note Future Sept 22	0.61%
Microsoft Corp	0.51%
U.S. Treasury Reserves Portfolio	0.47%
Federal National Mortgage Association	0.43%
American Tower Corp	0.41%
Federal National Mortgage Association 0%	0.39%

Region Exposure

Americas	84.09%
North America	80.72%
Latin America	3.37%
Greater Europe	13.10%
United Kingdom	4.29%
Europe - Developed	6.94%
Europe - Emerging	0.33%
Africa and Middle East	1.61%
Greater Asia	2.81%
Japan	1.17%
Australasia	0.77%
Asia - Developed	0.12%
Asia - Emerging	0.77%

Stock Style Exposure

● Large Cap Value	18.62%
● Large Cap Blend	27.56%
● Large Cap Growth	17.32%
● Mid Cap Value	6.16%
● Mid Cap Blend	18.41%
● Mid Cap Growth	5.14%
● Small Cap Value	1.99%
● Small Cap Blend	2.73%
● Small Cap Growth	2.07%

Bond Credit Quality Exposure

● AAA	23.14%
● AA	5.02%
● A	11.54%
● BBB	25.56%
● BB	15.02%
● B	12.33%
● Below B	5.00%
● Not Rated	2.39%

Equity Fixed Income Split: 20/80.

Benchmark: Benchmark: Capital Preservation. **Advisory Fee:** Never
Rebalance Frequency: Annually **Expense Ratio:** 0.53%

Asset Allocation	% Net	% Long	% Short
Cash	9.30%	9.35%	0.06%
Stock	19.37%	19.37%	0.00%
Bond	64.62%	66.76%	2.14%
Convertible	4.69%	4.69%	0.00%
Preferred	2.00%	2.00%	0.00%
Other	0.02%	0.02%	0.00%

Market Capitalization

● Giant	31.00%	● Small	6.63%
● Large	32.51%	● Micro	0.16%
● Medium	29.69%		

Bond Sector Exposure

● Government	12.05%	● Municipal	0.49%
● Corporate	48.44%	● Cash	10.58%
● Securitized	28.37%	● Derivative	0.07%

Stock Sector Exposure

Basic Materials	4.33%
Communication Services	2.57%
Consumer Cyclical	5.70%
Consumer Defensive	10.89%
Energy	8.12%
Financial Services	11.79%
Healthcare	13.76%
Industrials	10.47%
Real Estate	16.75%
Technology	11.23%
Utilities	4.40%

Bond Maturity Exposure

Short Term (<1 Year)	10.41%
Intermediate (1-10 Years)	52.53%
Long Term (>10 Years)	37.05%

Risk	3Y	5Y	10Y
Beta	1.129	--	--
Standard Deviation	8.84%	--	--
Historical Sharpe Ratio	0.4116	--	--
Max Drawdown	16.59%	--	--
VaR 5%	0.54%	--	--
Historical Sortino	0.3427	--	--
Alpha	2.448	--	--

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