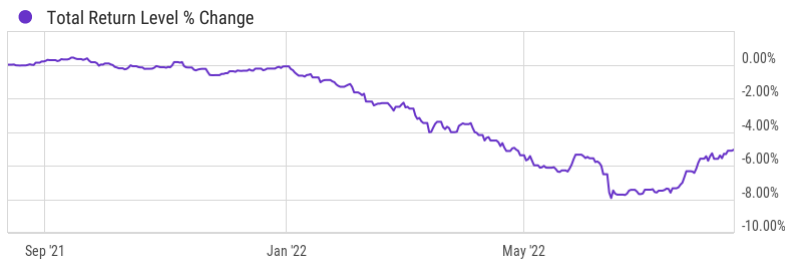


# IA Strats: Global Fixed Income



Performance data quoted presents past performance; past performance does not guarantee future results; the investment return and principal value of an investment will fluctuate; an investor's shares, when redeemed, may be worth more or less than their original cost; current performance may be lower or higher than quoted performance data and can be accessed at [https://go.ycharts.com/fund\\_contact\\_info](https://go.ycharts.com/fund_contact_info).

Performance	1M	3M	6M	YTD	1Y*	3Y*	5Y*	10Y*	AT*
<b>Total Return</b>	<b>2.48%</b>	<b>1.14%</b>	<b>-2.75%</b>	<b>-4.96%</b>	<b>-5.05%</b>	<b>1.50%</b>	<b>--</b>	<b>--</b>	<b>2.85%</b>

\*Figures are annualized.

Total Returns	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	YTD
<b>Model Portfolio</b>	--	--	--	--	--	--	--	<b>9.13%</b>	<b>6.44%</b>	<b>1.39%</b>	<b>-4.96%</b>
<b>Benchmark</b>	--	--	--	--	--	--	--	<b>8.37%</b>	<b>6.22%</b>	<b>-2.10%</b>	<b>-7.70%</b>

Fundamentals	
Dividend Yield	2.79%
Weighted Avg PE	--
Weighted Avg P/S	--
Weighted Med ROE	--
Yield to Maturity	4.40%
Effective Duration	2.882
Average Coupon	3.80%
Avg Credit Qual Scr	10.86

Top 10 Holdings	
HOLDING	WEIGHT
JPMorgan Ultra-Short Income ETF	13.66%
Dodge & Cox Income I	11.70%
First Trust TCW Unconstrained Pls Bd ETF	11.06%
First Trust TCWOpportunistic Fxd Inc ETF	10.41%
BBH Limited Duration I	10.36%
BrandywineGLOBAL High Yield I	8.82%
Diamond Hill Short Dur Securitized Bd I	8.18%
Cohen & Steers Low Duration Pref & Inc I	7.05%
First Trust Preferred Sec & Inc ETF	6.83%
T. Rowe Price Instl Floating Rate	5.22%

Top 10 Underlying Holdings	
HOLDING	WEIGHT
Jpmorgan Us Govt Mmkt Fund Im Sha...ted)	1.85%
2 Year Treasury Note Future Sept 22	1.18%
2 Year Treasury Note Future Sept 22	0.86%
United States Treasury Bills 0%	0.77%
5 Year Treasury Note Future Sept 22	0.74%
United States Treasury Notes 2.75%	0.52%
Federal National Mortgage Association	0.51%
Federal National Mortgage Association 0%	0.47%
U.S. Treasury Reserves Portfolio	0.47%
Federal National Mortgage Association 0%	0.38%

Region Exposure	
<b>Americas</b>	<b>82.56%</b>
North America	78.93%
Latin America	3.63%
<b>Greater Europe</b>	<b>14.33%</b>
United Kingdom	4.64%
Europe - Developed	7.74%
Europe - Emerging	0.34%
Africa and Middle East	1.69%
<b>Greater Asia</b>	<b>3.12%</b>
Japan	1.39%
Australasia	0.94%
Asia - Developed	0.13%
Asia - Emerging	0.68%

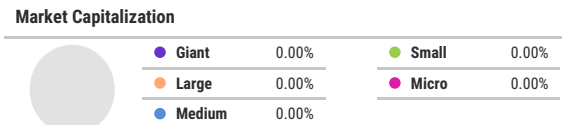
Stock Style Exposure	
Large Cap Value	0.00%
Large Cap Blend	0.00%
Large Cap Growth	0.00%
Mid Cap Value	0.00%
Mid Cap Blend	0.00%
Mid Cap Growth	0.00%
Small Cap Value	0.00%
Small Cap Blend	0.00%
Small Cap Growth	0.00%

Bond Credit Quality Exposure	
AAA	25.38%
AA	5.40%
A	12.36%
BBB	25.31%
BB	13.65%
B	11.03%
Below B	4.87%
Not Rated	2.00%

Equity Fixed Income Split: 0/100.

**Benchmark:** Benchmark: Global Fixed Income  
**Advisory Fee:** Never  
**Rebalance Frequency:** Annually  
**Expense Ratio:** 0.51%

Asset Allocation	% Net	% Long	% Short
Cash	11.35%	11.43%	0.08%
Stock	0.00%	0.00%	0.00%
Bond	80.28%	83.43%	3.15%
Convertible	5.77%	5.77%	0.00%
Preferred	2.59%	2.59%	0.00%
Other	0.00%	0.00%	0.00%



Bond Sector Exposure	
Government	11.78%
Corporate	47.86%
Securitized	28.83%
Municipal	0.59%
Cash	10.87%
Derivative	0.07%

Stock Sector Exposure	
Basic Materials	0.00%
Communication Services	0.00%
Consumer Cyclical	0.00%
Consumer Defensive	0.00%
Energy	0.00%
Financial Services	0.00%
Healthcare	0.00%
Industrials	0.00%
Real Estate	0.00%
Technology	0.00%
Utilities	100.0%

Bond Maturity Exposure	
Short Term (<1 Year)	11.39%
Intermediate (1-10 Years)	52.30%
Long Term (>10 Years)	36.31%

Risk	3Y	5Y	10Y
Beta	0.8225	--	--
Standard Deviation	6.27%	--	--
Historical Sharpe Ratio	0.1871	--	--
Max Drawdown	11.48%	--	--
VaR 5%	0.24%	--	--
Historical Sortino	0.163	--	--
Alpha	2.070	--	--

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