

Performance Dashboard | June 07, 2019

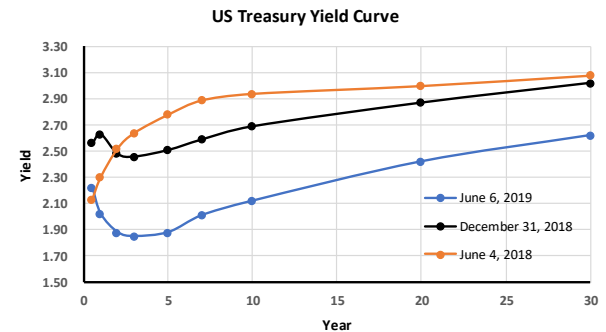
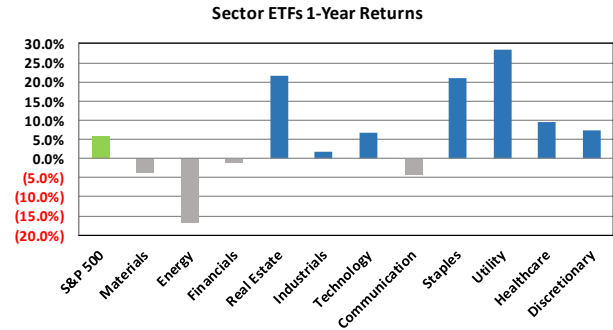
Equity ETFs		Total Return			Std Dev	Drop From
Ticker	1 Mo	Yr to Date	1 Year	1 Year	1-Year High (%)	
S&P 500	SPY	0.0%	15.6%	5.7%	15.3%	-2.2%
Total Market	VTI	(0.4%)	15.6%	4.3%	15.4%	-2.5%
Russell 2000	IWM	(3.8%)	13.0%	(8.5%)	18.2%	-12.0%
Materials	XLB	4.9%	14.4%	(3.7%)	18.3%	-4.2%
Energy	XLE	(3.9%)	7.7%	(16.8%)	21.0%	-19.9%
Financials	XLF	(0.9%)	14.4%	(1.0%)	17.2%	-4.9%
Real Estate	XLRE	5.2%	21.4%	21.5%	15.0%	0.0%
Industrials	XLI	(0.5%)	18.2%	1.9%	18.0%	-4.2%
Technology	XLK	(0.4%)	23.3%	6.8%	22.6%	-3.4%
Communication	XLC	(3.2%)	15.4%	(4.0%)	20.3%	-7.5%
Staples	XLP	3.3%	16.1%	21.0%	12.7%	0.0%
Utility	XLU	5.3%	14.3%	28.4%	13.9%	-0.7%
Healthcare	XLV	2.2%	5.6%	9.5%	15.9%	-4.3%
Discretionary	XLY	(1.5%)	17.3%	7.2%	18.3%	-4.1%
MSCI EAFE	EFA	0.6%	11.5%	(4.5%)	13.2%	-4.6%
MSCI EAFE Hedged	HEFA	0.0%	13.1%	0.6%	12.9%	-2.6%
Europe	EZU	0.1%	12.5%	(7.0%)	15.5%	-7.3%
Europe Hedged	HEZU	(0.9%)	15.3%	(0.4%)	13.7%	-3.3%
UK	EWU	(0.6%)	11.6%	(6.3%)	13.6%	-6.5%
UK Hedged	HEWU	1.9%	12.9%	0.7%	12.8%	-1.3%
Japan	EWJ	0.6%	7.3%	(9.0%)	14.5%	-9.6%
Japan Hedged	HEWJ	(1.1%)	6.6%	(8.8%)	17.6%	-13.1%
Emerging Market	EEM	(2.9%)	5.4%	(10.8%)	19.3%	-9.4%
China	MCHI	(8.1%)	6.1%	(21.5%)	24.7%	-20.7%

Commodity ETFs		Total Return			Std Dev	Drop From
Ticker	1 Mo	Yr to Date	1 Year	1 Year	1-Year High (%)	
S&P GSCI Commdty Index	GSG	(6.2%)	7.3%	(13.5%)	18.0%	-19.7%
Oil	USO	(12.9%)	16.3%	(14.7%)	31.5%	-30.2%
Gold	GLD	4.7%	4.4%	3.0%	9.5%	-0.1%

Fixed Income ETFs		Total Return			Std Dev	Drop From
Ticker	1 Mo	Yr to Date	1 Year	1 Year	1-Year High (%)	
US Total IG Bond	AGG	2.0%	5.1%	7.8%	2.5%	0.0%
US Corp IG Bond	LQD	2.7%	9.4%	10.3%	3.7%	0.0%
US Corp HY Bond	HYG	0.4%	8.5%	6.1%	5.1%	-0.1%
US Inf. Protected	TIP	2.6%	5.8%	5.3%	3.2%	0.0%

Macro Benchmarks		Yield Change (bp)			Rise From	
Bond Rates	Level (%)	1 Mo	Yr to Date	1 Year	1-Year Low (bp)	
2-Yr U.S. Treasury	as of 6/06	1.88	(40)	(60)	(59)	6
10-Yr U.S. Treasury	as of 6/06	2.12	(33)	(57)	(77)	5
10-Yr U.S. TIPS	as of 6/06	0.39	(19)	(59)	(41)	5
10-Yr Germany	as of 6/06	(0.24)	(20)	(47)	(66)	-
10-Yr UK	as of 6/06	0.94	(31)	(39)	(56)	3
10-Yr Japan	as of 6/07	(0.11)	(7)	(13)	(16)	1

Currencies		Level	Change (%)		Drop From	
			1 Mo	Yr to Date	1 Year	1-Year High (%)
EUR/USD	as of 6/07	1.13	1.2%	(1.0%)	(3.6%)	-4.0%
GBP/USD	as of 6/07	1.28	(1.9%)	(0.1%)	(4.8%)	-4.8%
USD/JPY	as of 6/07	108.01	(2.0%)	(1.8%)	(1.2%)	-5.4%



Important Disclosure

The data used in preparing this report have been obtained from publicly available sources believed to be reliable. Nozari Advisors, or any affiliated person, do not warrant their completeness or accuracy. Neither Nozari Advisors nor any affiliated person shall be liable for any direct, indirect, special, incidental, consequential, punitive or exemplary damages, including lost profits arising in any way from the information contained in this report.

All the ETFs' returns are **estimated** using their dividend-adjusted closing prices. They may not match their official numbers.

The "1 Mo", "6 Mo", and "1 Year" values are calculated using the levels for the past 21 , 126 , and 252 business days, respectively.

"Return from 1-Year High" is the dividend-adjusted return from the highest dividend-adjusted closing during the trailing 252 days.

This report is provided by Nozari Advisors, LLC for informational use only. It should NOT be used or considered as an offer to sell, buy, or subscribe for securities and other financial instruments or products. Any such offer will be made only by means of a formal Private Placement Memorandum and related subscription agreement to be furnished to prospective investors separately.