ETF Land - Thu 22nd July 2021

@thousandaireFX

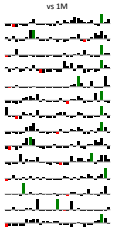
FACTORS

Price

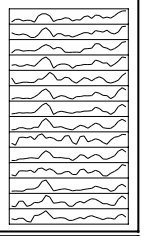
		1D	1W	1M	3M	YTD
High Beta	SPHB	3.10%	-0.21%	-2.93%	2.15%	29.76%
Small Cap	IWM	1.72%	1.46%	-2.57%	-1.64%	14.76%
Momentum	MTUM	1.71%	1.25%	2.97%	-0.08%	8.58%
Mid-Cap	MDY	1.31%	0.77%	0.16%	-2.47%	18.02%
Quality	QUAL	1.30%	-0.83%	3.52%	6.21%	17.44%
Cyclicals	RSP	1.00%	0.04%	1.02%	1.99%	20.04%
Value	IWD	0.92%	-0.14%	0.67%	1.11%	17.56%
S&P500 (Bench)	SPY	0.81%	-0.39%	2.70%	4.27%	17.83%
Secular Growth	QQQ	0.77%	-0.42%	4.03%	6.52%	16.89%
Size	OEF	0.75%	-0.69%	3.37%	5.64%	18.17%
Growth	IWF	0.72%	-0.06%	4.14%	6.68%	17.09%
Dividend Yield	SDY	0.32%	-0.18%	-0.11%	-0.43%	16.98%
Defensive	DEF	0.03%	0.39%	2.70%	4.82%	15.60%
Low Beta	SPLV	-0.42%	-0.05%	2.52%	2.86%	12.00%

Volume

	vs 1D	vs 1M	vs 3M
SPHB	61%	76%	98%
IWM	-36%	-14%	-3%
MTUM	24%	37%	3%
MDY	-9%	6%	-5%
QUAL	-74%	17%	53%
RSP	-28%	-36%	-33%
IWD	-40%	-32%	-30%
SPY	-35%	-7%	-7%
QQQ	-29%	-23%	-26%
OEF	-31%	40%	57%
IWF	-76%	-26%	-14%
SDY	-74%	-3%	12%
DEF	376%	217%	489%
SPLV	-41%	-1%	-13%



Volatility



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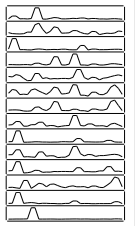


1M CORRELATION

	IWF	QQQ	MDY	QUAL	IWD	MTUM	SPLV	SPHB	DEF	SPY	OEF	RSP	SDY	IWM
IWF														
QQQ	0.99													
MDY	-0.12	-0.13												
QUAL	0.89	0.91	-0.33											
IWD	0.34	0.33	0.84	0.14										
MTUM	0.29	0.31	0.82	0.09	0.87									
SPLV	0.85	0.83	-0.46	0.81	0.02	-0.07								
SPHB	-0.35	-0.34	0.94	-0.47	0.71	0.67	-0.68							
DEF	0.93	0.91	-0.27	0.83	0.21	0.12	0.97	-0.52						
SPY	0.96	0.95	0.10	0.83	0.57	0.47	0.77	-0.12	0.88					
OEF	0.98	0.98	-0.10	0.89	0.40	0.30	0.86	-0.32	0.93	0.98				
RSP	0.42	0.41	0.83	0.21	0.99	0.88	0.07	0.67	0.28	0.63	0.46			
SDY	0.16	0.14	0.83	-0.05	0.93	0.74	-0.02	0.70	0.13	0.42	0.25	0.89		
IWM	-0.49	-0.49	0.91	-0.62	0.57	0.59	-0.78	0.97	-0.63	-0.30	-0.49	0.54	0.58	

3M CORRELATION

	IWF	QQQ	MDY	QUAL	IWD	MTUM	SPLV	SPHB	DEF	SPY	OEF	RSP	SDY	IWM
IWF														
QQQ	1.00													
MDY	-0.37	-0.35												
QUAL	0.91	0.91	-0.43											
IWD	-0.32	-0.30	0.66	-0.15										
MTUM	0.66	0.68	0.32	0.51	0.08									
SPLV	0.52	0.50	-0.31	0.66	0.20	0.10								
SPHB	-0.33	-0.29	0.62	-0.23	0.81	0.12	-0.23							
DEF	0.88	0.88	-0.42	0.92	-0.06	0.42	0.79	-0.18						
SPY	0.94	0.94	-0.21	0.92	0.01	0.67	0.68	-0.09	0.94					
OEF	0.97	0.97	-0.34	0.94	-0.13	0.61	0.68	-0.22	0.95	0.99				
RSP	0.27	0.29	0.48	0.38	0.80	0.49	0.43	0.71	0.46	0.56	0.43			
SDY	-0.68	-0.66	0.64	-0.50	0.87	-0.29	0.01	0.69	-0.38	-0.39	-0.51	0.48		
IWM	0.17	0.21	0.63	0.05	0.35	0.64	-0.34	0.66	0.03	0.23	0.13	0.58	0.16	

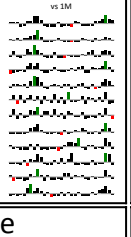
SECTORS

Price

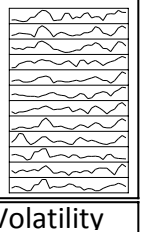
		1D	1W	1M	3M	YTD
Energy	XLE	3.49%	-3.07%	-9.52%	3.60%	29.74%
Financial	XLF	1.72%	0.27%	1.75%	3.45%	25.86%
Materials	XLB	1.10%	-1.45%	-1.53%	-2.15%	13.15%
Technology	XLK	0.96%	-0.77%	5.00%	6.43%	18.75%
Industrial	XLI	0.96%	0.91%	1.93%	1.96%	19.84%
Consumer Discretionary	XLY	0.92%	-0.19%	3.44%	1.72%	13.46%
Communication Services	XLC	0.83%	-0.92%	1.65%	6.21%	22.14%
S&P500 (Bench)	SPY	0.81%	-0.39%	2.70%	4.27%	17.83%
Health Care	XLV	0.16%	0.24%	3.22%	4.33%	14.24%
Consumer Staples	XLP	-0.25%	0.04%	2.07%	1.58%	5.92%
Real Estate	XLRE	-0.30%	0.17%	3.29%	9.35%	30.55%
Utilities	XLU	-1.10%	-0.15%	1.16%	-2.70%	5.99%

Volume

	vs 1D	vs 1M	vs 3M
XLE	-2%	42%	38%
XLF	-21%	-4%	1%
XLB	-40%	-18%	-12%
XLK	-17%	-10%	-13%
XLI	-31%	2%	14%
XLY	-17%	-2%	3%
XLC	-38%	-39%	-37%
SPY	-35%	-7%	-7%
XLV	-45%	-18%	-12%
XLP	-61%	-29%	-23%
XLRE	-14%	-7%	-8%
XLU	-34%	-6%	0%



Volatility



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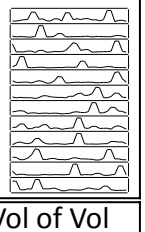


1M CORRELATION

	XLY	XLI	XLP	XLU	XLV	XLK	XLB	XLF	XLE	XLC	XLRE	SPY
XLY												
XLI	0.78											
XLP	0.31	0.14										
XLU	0.25	0.06	0.87									
XLV	0.81	0.54	0.72	0.70								
XLK	0.82	0.54	0.71	0.62	0.96							
XLB	0.43	0.64	-0.42	-0.41	-0.04	0.04						
XLF	0.51	0.77	-0.15	-0.29	0.09	0.15	0.81					
XLE	-0.08	0.20	-0.86	-0.82	-0.58	-0.55	0.74	0.56				
XLC	0.87	0.75	0.16	0.09	0.62	0.68	0.62	0.70	0.16			
XLRE	0.52	0.30	0.80	0.86	0.81	0.80	-0.23	-0.11	-0.77	0.26		
SPY	0.94	0.76	0.54	0.47	0.91	0.94	0.33	0.44	-0.28	0.85	0.69	

3M CORRELATION

	XLY	XLI	XLP	XLU	XLV	XLK	XLB	XLF	XLE	XLC	XLRE	SPY
XLY												
XLI	-0.23											
XLP	-0.41	0.64										
XLU	-0.27	0.29	0.44									
XLV	0.68	-0.29	-0.03	-0.36								
XLK	0.84	-0.37	-0.25	-0.43	0.87							
XLB	-0.69	0.78	0.57	0.43	-0.68	-0.82						
XLF	-0.52	0.89	0.70	0.23	-0.42	-0.53	0.87					
XLE	-0.36	0.39	0.16	-0.25	-0.21	-0.22	0.40	0.59				
XLC	0.69	-0.13	-0.06	-0.49	0.78	0.89	-0.61	-0.22	0.13			
XLRE	0.47	-0.15	0.08	-0.32	0.69	0.81	-0.56	-0.20	0.15	0.87		
SPY	0.79	-0.07	-0.01	-0.36	0.87	0.94	-0.60	-0.24	-0.03	0.95	0.84	

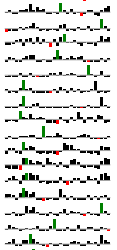
FIXED INCOME

Price

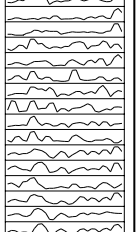
		1D	1W	1M	3M	YTD
Convertible Bonds	CWB	1.19%	1.19%	0.19%	-0.26%	4.42%
Business Dev Finance	BIZD	0.47%	-0.23%	-1.51%	2.04%	25.07%
High-Yield Corporate Debt	HYG	0.24%	-0.14%	0.08%	0.41%	0.70%
Senior Loans	BKLN	0.14%	-0.41%	-0.32%	-0.45%	-0.81%
EM Local Ccy	EMLC	0.13%	-0.58%	-1.34%	-1.46%	-7.00%
Preferred	PFF	0.10%	-0.20%	-0.15%	0.46%	2.49%
0-5yr Inflation Protected Trsy	STIP	0.04%	0.00%	0.25%	0.42%	1.74%
1-3yr Treasury Bonds	SHY	-0.03%	0.06%	0.07%	-0.02%	-0.17%
Municipal Bonds	MUB	-0.15%	0.09%	0.45%	0.54%	0.50%
IG Mortgage Backed	MBB	-0.18%	-0.03%	0.19%	-0.30%	-1.61%
1yr+ Inflation Protected Trsy	TIP	-0.26%	0.07%	0.81%	1.60%	0.71%
US Aggregate	AGG	-0.33%	0.23%	0.79%	1.11%	-1.71%
IG Corporate Debt	LQD	-0.35%	0.30%	1.11%	2.73%	-1.57%
EM USD Bonds	EMB	-0.38%	0.09%	0.22%	0.87%	-2.49%
7-10yr Treasury Bonds	IEF	-0.58%	0.55%	1.52%	2.29%	-2.38%
Taxable Municipal Bonds	BAB	-0.65%	0.39%	1.54%	2.85%	0.15%
20+yr treasury Bonds	TLT	-1.27%	0.84%	3.10%	5.74%	-5.99%
Extended Duration	EDV	-1.69%	1.04%	-2.69%	7.46%	-8.41%

Volume

	vs 1D	vs 1M	vs 3M
CWB	74%	24%	18%
BIZD	29%	103%	145%
HYG	-34%	-16%	-11%
BKLN	18%	61%	90%
EMLC	108%	34%	110%
PFF	-13%	-23%	-22%
STIP	23%	-19%	0%
SHY	-5%	-1%	-13%
MUB	10%	-18%	-32%
MBB	13%	6%	45%
TIP	12%	41%	43%
AGG	40%	46%	18%
LQD	-13%	47%	64%
EMB	-28%	-13%	6%
IEF	-18%	-2%	2%
BAB	-66%	-66%	-58%
TLT	-22%	15%	33%
EDV	108%	130%	123%



Volatility



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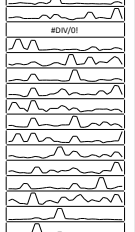


1M CORRELATION

	AGG	BKLN	BIZD	PFF	LQD	HYG	CWB	EMB	EMLC	SHY	IEF	TLT	EDV	STIP	TIP	MBB	MUB	BAB
AGG																		
BKLN	-0.80																	
BIZD	-0.81	0.64																
PFF	-0.37	0.64	0.52															
LQD	0.99	-0.75	-0.80	-0.27														
HYG	-0.46	0.76	0.52	0.90	-0.36													
CWB	-0.76	0.68	0.74	0.66	-0.68	0.75												
EMB	0.61	-0.64	-0.39	-0.36	0.58	-0.35	-0.50											
EMLC	-0.80	0.43	0.62	0.20	-0.80	0.37	0.64	-0.13										
SHY	0.90	-0.75	-0.62	-0.31	0.81	-0.28	-0.56	0.53	-0.69									
IEF	0.99	-0.81	-0.81	-0.41	0.97	-0.33	-0.74	0.41	-0.84	0.89								
TLT	0.99	-0.78	-0.84	-0.22	0.82	-0.49	-0.79	0.56	-0.84	0.87	0.99							
EDV	0.99	-0.80	-0.84	-0.41	0.98	-0.30	-0.73	0.39	-0.82	0.87	0.99	1.00						
STIP	0.23	-0.28	-0.11	-0.54	0.16	-0.41	-0.50	0.49	-0.04	0.05	0.26	0.20	0.21					
TIP	0.84	-0.68	-0.65	-0.51	0.80	-0.53	-0.83	0.66	-0.66	0.66	0.87	0.84	0.84	0.66				
MBB	0.96	-0.77	-0.75	-0.42	0.94	-0.47	-0.79	0.69	-0.66	0.85	0.94	0.94	0.94	0.33	0.85			
MUB	0.94	-0.70	-0.75	-0.37	0.92	-0.44	-0.80	0.46	-0.85	0.85	0.96	0.94	0.94	0.35	0.87	0.89		
BAB	0.98	-0.72	-0.80	-0.28	0.98	-0.20	-0.65	0.36	-0.85	0.88	0.98	0.99	0.98	0.18	0.83	0.93	0.95	

3M CORRELATION

	AGG	BKLN	BIZD	PFF	LQD	HYG	CWB	EMB	EMLC	SHY	IEF	TLT	EDV	STIP	TIP	MBB	MUB	BAB
AGG																		
BKLN	-0.45																	
BIZD	0.29	0.56																
PFF	0.76	-0.15	0.60															
LQD	0.97	-0.33	0.41	0.84														
HYG	0.73	-0.17	0.49	0.92	0.81													
CWB	0.55	-0.14	0.55	0.90	0.62	0.82												
EMB	0.80	0.03	0.64	0.72	0.85	0.69	0.49											
EMLC	-0.54	0.69	0.29	-0.36	-0.49	-0.37	-0.32	-0.01										
SHY	-0.43	0.26	-0.17	-0.68	-0.61	-0.63	-0.58	-0.33	0.55									
IEF	0.99	-0.44	0.26	0.69	0.95	0.65	0.40	0.73	-0.51	-0.37								
TLT	0.99	-0.47	0.28	0.79	0.95	0.75	0.58	0.76	-0.61	-0.55	0.97							
EDV	0.98	-0.46	0.30	0.80	0.98	0.75	0.57	0.72	-0.61	-0.57	0.96	1.00						
STIP	-0.44	-0.12	-0.49	-0.67	-0.55	-0.58	-0.67	-0.35	0.33	0.61	-0.39	-0.53	-0.54					
TIP	0.74	-0.49	-0.03	0.34	0.66	0.39	0.07	0.61	-0.33	-0.11	0.79	0.68	0.66	0.20				
MBB	-0.02	-0.32	-0.35	-0.23	-0.23	-0.21	-0.10	-0.29	-0.10	0.55	-0.05	-0.11	-0.12	0.32	0.07			
MUB	0.89	-0.15	0.50	0.73	0.87	0.62	0.53	0.82	-0.27	-0.28	0.90	0.86	0.86	-0.45	0.62	-0.08		
BAB	0.98	-0.40	0.32	0.78	0.98	0.74	0.51	0.76	-0.54	-0.52	0.98	0.99	0.99	-0.51	0.71	-0.17	0.88	

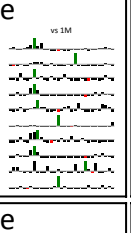
FX

Price

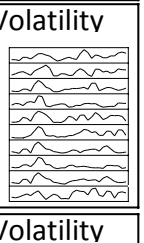
		1D	1W	1M	3M	YTD
Canadian Dollar	FXC	0.90%	-0.47%	-2.08%	-0.81%	1.52%
British Pound	FXB	0.67%	-0.99%	-1.71%	-1.30%	0.92%
Swiss Franc	FXF	0.43%	-0.36%	-0.04%	-0.71%	-4.54%
Chinese Yuan	CYB	0.42%	-0.20%	0.05%	0.64%	0.75%
Australian Dollar	FXA	0.40%	-1.59%	-2.60%	-5.20%	-4.24%
EM Currencies	CEW	0.34%	-0.50%	-1.26%	-0.83%	-2.81%
Euro	FXE	0.16%	-0.29%	-1.27%	-2.72%	-4.20%
Gold	GLD	-0.13%	-0.96%	1.89%	1.80%	-7.10%
USDollar	UUP	-0.24%	0.44%	1.14%	2.00%	2.80%
Yen	FXY	-0.43%	-0.32%	0.28%	-2.24%	-6.75%

Volume

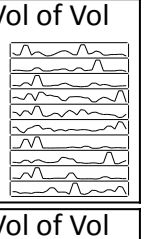
	vs 1D	vs 1M	vs 3M
FXC	-45%	-18%	-12%
FXB	-61%	-29%	-23%
FXF	-17%	-10%	-13%
CYB	-3%	-11%	-26%
FXA	-34%	-6%	0%
CEW	-21%	-4%	1%
FXE	-13%	-45%	-63%
GLD	-29%	-10%	-24%
UUP	-71%	-49%	-18%
FXY	-30%	-26%	3%



Volatility



Vol of Vol



1M CORRELATION

	GLD	CYB	UUP	FXE	FXB	FXA	FXC	FXF	FXY	CEW
GLD										
CYB	-0.15									
UUP	0.62	-0.17								
FXE	-0.73	0.14	-0.97							
FXB	-0.46	0.24	-0.90	0.82						
FXA	-0.65	0.29	-0.89	0.87	0.90					
FXC	-0.75	0.30	-0.88	0.87	0.86	0.96				
FXF	0.34	-0.15	-0.38	0.26	0.34	0.07	0.02			
FXY	0.83	-0.17	0.54	-0.47	-0.44	-0.56	-0.67	0.26		
CEW	-0.82	0.47	-0.81	0.86	0.72	0.88	0.90	-0.14	-0.68	

3M CORRELATION

	GLD	CYB	UUP	FXE	FXB	FXA	FXC	FXF	FXY	CEW
GLD										
CYB	0.84									
UUP	-0.75	-0.61								
FXE	0.71	0.56	-0.99							
FXB	0.80	0.72	-0.95	0.91						
FXA	0.48	0.34	-0.92	0.93	0.81					
FXC	0.70	0.63	-0.95	0.93	0.95	0.87				
FXF	0.87	0.70	-0.95	0.93	0.92	0.80	0.87			
FXY	0.32	-0.05	-0.59	0.70	0.39	0.69	0.40	0.55		
CEW	0.68	0.77	-0.82	0.80	0.86	0.72	0.86	0.80	0.18	

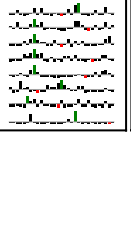
COMM

Price

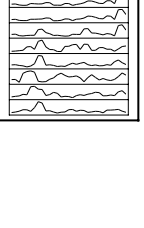
		1D	1W	1M	3M	YTD
Bitcoin	GBTC	8.37%	-3.16%	-7.07%	-38.59%	-25.80%
US Brent Fund	BNO	3.80%	-3.08%	-2.72%	11.65%	47.07%
WTI Crude Oil	USO	3.78%	-2.88%	-2.33%	13.68%	49.07%
CRB Index	DBC	2.00%	-1.15%	0.11%	7.14%	29.27%
CRB Food Index	DBA	1.52%	2.63%	4.75%	2.91%	16.33%
Silver	SLV	1.21%	-3.74%	-1.80%	-2.98%	-7.61%
Natural Gas	UNG	0.59%	6.80%	19.18%	35.88%	44.66%
Copper	CPER	0.38%	0.31%	0.92%	-1.95%	18.83%
BBG PM Index	DBP	0.06%	-1.84%	0.64%	0.41%	-8.27%

Volume

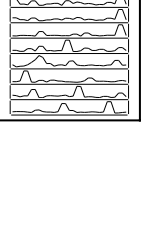
	vs 1D	vs 1M	vs 3M
GBTC	2%	20%	-15%
BNO	-10%	-19%	-16%
USO	36%	19%	22%
DBC	-54%	-11%	-22%
DBA	-27%	-26%	-47%
SLV	-33%	-17%	-29%
UNG	-35%	-41%	-27%
CPER	70%	-25%	-55%
DBP	1390%	-58%	-65%



Volatility



Vol of Vol



1M CORRELATION

	DBC	DBA	BNO	DBP	SLV	GBTC	USO	UNG	CPER
DBC									
DBA	0.12								
BNO	0.90	-0.29							
DBP	0.06	-0.03	0.00						
SLV	0.73	-0.27	0.80	0.34					
GBTC	0.46	-0.23	0.59	-0.52	0.51				
USO	0.92	-0.20	0.67	-0.23	0.56	0.53			
UNG	-0.11	0.55	-0.36	0.28	-0.31	-0.40	-0.17		
CPER	0.41	-0.30	0.48	0.19	0.44	0.17	0.30	-0.18	

3M CORRELATION

	DBC	DBA	BNO	DBP	SLV	GBTC	USO	UNG	CPER
DBC									
DBA	0.07								
BNO	0.85	-0.43							
DBP	0.06	0.55	-0.35						
SLV	-0.01	0.58	-0.41	0.93					
GBTC	-0.62	0.41	-0.71	-0.03	0.22				
USO	0.86	-0.40	0.94	-0.28	-0.38	-0.74			
UNG	0.56	-0.45	0.76	-0.52	-0.67	-0.68	0.78		
CPER	-0.31	0.68	-0.71	0.68	0.79	0.60	-0.69	-0.76	