

Bond and Treasury Debt ETFs in RBH and CPM

ETF Symbol	Description	Class Group	Product Group	MM Up Moves %	MM Dwn Moves %	BD Up Moves %	BD Dwn Moves %	CPM Up Moves %	CPM Dwn Moves %	Listed Options	RBH Eligible	CPM Eligible
AGG	iShares Core U.S. Aggregate Bond ETF	00352	152	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
ANGL	VanEck Vectors Fallen Angel High Yield Bond ETF	ANGL	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	00364	164	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
BIV	Vanguard Intermediate-Term Bond ETF	BIV	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BLV	Vanguard Long-Term Bond ETF	BLV	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BND	Vanguard Total Bond Market ETF	00357	152	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BNDX	Vanguard Total International Bond ETF	BNDX	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BOND	PIMCO Active Bond Exchange-Traded Fund	BOND	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BSV	Vanguard Short-Term Bond ETF	BSV	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
BWX	SPDR Bloomberg Barclays InterntiniTreasury Bnd ETF	BWX	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
CEMB	iShares JP MORGAN EM Corporate Bond ETF	CEMB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	CWB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
EBND	SPDR Bloomberg Barclays Emerging Mrks Locl Bnd ETF	EBND	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
ELD	WisdomTree Emerging Markets Local Debt Fund	ELD	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
EMB	iShares J.P. Morgan USD Emerging Markets Bond ETF	EMB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
EMLC	VanEck Vectors J.P. Morgan EM Local Currency Bond	EMLC	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
FALN	ISHARES TRFALN ANGLS USD	FALN	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	N
FPE	First Trust Preferred Sec and Income Fund ETF	FPE	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
GHYB	GOLDMAN SACHS ETF TRACCESS HIG YLD	GHYB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
GIGB	GOLDMAN SACHS ETF TRACCESS INVT GR	GIGB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
GOVT	iShares U.S. Treasury Bond ETF	00377	177	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
GVI	iShares Intermediate Government/Credit Bond ETF	GVI	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
GYLD	Arrow Dow Jones Global Yield ETF	GYLD	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
HYD	VanEck Vectors High-Yield Municipal Index ETF	00360	160	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	00372	172	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
HYLD	High Yield ETF	HYLD	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
HYMB	SPDR Nuveen Bloomberg Barclays Hi Yield Muni ETF	00374	174	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
HYS	PIMCO 0-5 Year High Yield Corporate Bond Index Fun	00380	172	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
HYXU	iShares International High Yeild Bond ETF	HYXU	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
IEF	iShares 7-10 Year Treasury Bond ETF	00351	151	4.50	4.50	4.50	4.50	4.50	4.50	Yes	Y	Y
IEI	iShares 3-7 Year Treasury Bond ETF	00347	147	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
IGIB	iShares Intermediate-Term Corporate Bond ETF	IGIB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
IGLB	iShares Long-Term Corporate Bond ETF	IGLB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
IGOV	iShares S&P Citigroup Intl Treasury Bond Fund ETF	IGOV	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
IGSB	iShares Short-Term Corporate Bond ETF	IGSB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
IHY	VanEck Vectors International High Yield Bond ETF	IHY	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
ITM	VanEck Vectors AMT-Free Intermediate Municipal Ind	00338	138	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
LEMB	iShares J.P. Morgan EM Local Currency Bond ETF	LEMB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ET	LQD	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
LQDH	ISHARES US ETF TRINT RT HDG C B	LQDH	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
LTPZ	PIMCO ETF TR15+ YR US TIPS INDEX FUND	00371	171	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
MBB	iShares MBS ETF	MBB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
MUB	iShares National Muni Bond ETF	00355	155	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
MUNI	PIMCO Intermediate Municipal Bond Active ETF	00369	169	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
PCY	Invesco Emerging Markets Sovereign Debt ETF	PCY	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
PHB	Invesco Fundamental High Yield Corporate Bond ETF	PHB	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
PST	ProShares UltraShort Lehman 7-10 Year Treasury	00351	151	4.50	4.50	4.50	4.50	4.50	4.50	Yes	Y	Y
PZA	Invesco National AMT-Free Municipal Bond ETF	00368	168	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
SCHP	SCHWAB STRATEGIC TRUS TIPS ETF	00361	161	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
SHY	iShares 1-3 Year Treasury Bond ETF	00350	150	3.00	3.00	3.00	3.00	3.00	3.00	Yes	Y	Y

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SJB	PROSHARES SHORT HIGH YIELD	00372	172	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
SNLN	Highland iBOXX Senior Loan ETF	SNLN	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
TBF	PROSHARES SHRT 20+YR TRSRY	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TBT	Proshares Ultrashort 20+ Year Treasury	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	00356	156	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
TFLO	ISHARES TRTRS FLT RT BD	00362	162	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
TIP	iShares TIPS Bond ETF	00361	161	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
TLH	iShares 10-20 Year Treasury Bond ETF	00348	148	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
TLT	iShares 20+ Year Treasury Bond ETF	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TMF	Direxion Daily 20 Year Treasury Bull 3X Shares	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TMV	Direxion Daily 20 Year Treasury Bear 3X Shares	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TTT	PROSHARES TRULTPRO SH 20YR	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
TYD	Direxion Daily 7 to 10 Year Treasury Bull 3X Shrs	00342	142	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
TYO	Direxion Daily 7 to 10 Year Treasury Bear 3X Shrs	00342	142	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
UBT	PROSHARES TRULTRA 20YR TRE	00343	154	6.00	6.00	6.00	6.00	6.00	6.00	Yes	Y	Y
USIG	iShares Broad USD Investment Grade Corp Bond ETF	00363	163	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
UST	PROSHARES TRULTR 7-10 TREA	00351	151	4.50	4.50	4.50	4.50	4.50	4.50	Yes	Y	Y
VCIT	VANGUARD SCOTTSDALE FDSINT-TERM CORP	VCIT	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
VCLT	VANGUARD LONG TERM CORPORATE BD ETF	VCLT	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
VGIT	Vanguard Intermediate-Term Treasury ETF	00336	147	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y
VGSH	Vanguard Short-Term Treasury ETF	00358	150	3.00	3.00	3.00	3.00	3.00	3.00	Yes	Y	Y
VRP	Invesco Variable Rate Preferred ETF	VRP	999	15.00	15.00	15.00	15.00	15.00	15.00	Yes	Y	Y
ZROZ	PIMCO ETF TR25YR+ ZERO U S INDEX FUND	00340	140	7.00	7.00	7.00	7.00	7.00	7.00	Yes	Y	Y

Last Update Date: 08/13/2020

Last Update Time:

18:22:48