

# SSFI

## Day Hagan/Ned Davis Research Smart Sector Fixed Income ETF

### Fund Description

SSFI is an actively managed fund-of-funds that uses a proprietary model to allocate exposure to fixed income sectors.

### FactSet Analyst Report

SSFI is actively managed to invest in fixed income ETFs with exposure to various sectors including US bonds that are investment-grade corporate, Treasuries, TIPS, mortgage-backed, high-yield, and floating rate. It also invests in other domiciles and includes international investment-grade bonds and emerging market debt in its sector allocation. The fund has no restrictions on duration, maturity, and credit quality. To determine sector allocation, SSFI uses a proprietary model which incorporates macroeconomic and technical indicators that identify areas predicted to outperform and mitigate risk for capital protection. The fund may allocate more than 25% exposure to a sector or may reduce it up to 0%, depending on model composite. The portfolio is rebalanced on a monthly basis. SSFI is a complement to its sibling fund SSUS, which applies a similar methodology on the equity space.

