

# U.S. Markets Rotation Fact Sheet

## Cumulative Return & Basic Info

January 31, 2016 through January 31, 2026

● U.S. Markets Rotation    ● S&P 500 Total Return



## Basic Info

Monthly evaluation of U.S. stock markets to determine top holding for the next month. Candidates are S&P 500, Nasdaq..

### Benchmark

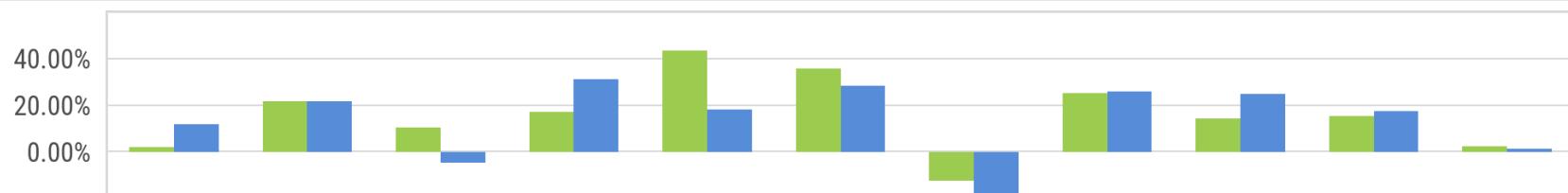
S&P 500 Total Return

### Advisory Fee

0.30%

## Annual Return

Data as of: Jan. 31, 2026



	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	YTD
● U.S. Markets Rotation	2.32%	22.03%	10.74%	17.53%	43.67%	36.01%	-12.10%	25.32%	14.53%	15.72%	2.55%
● Benchmark	11.96%	21.83%	-4.38%	31.49%	18.40%	28.71%	-18.11%	26.29%	25.02%	17.88%	1.45%

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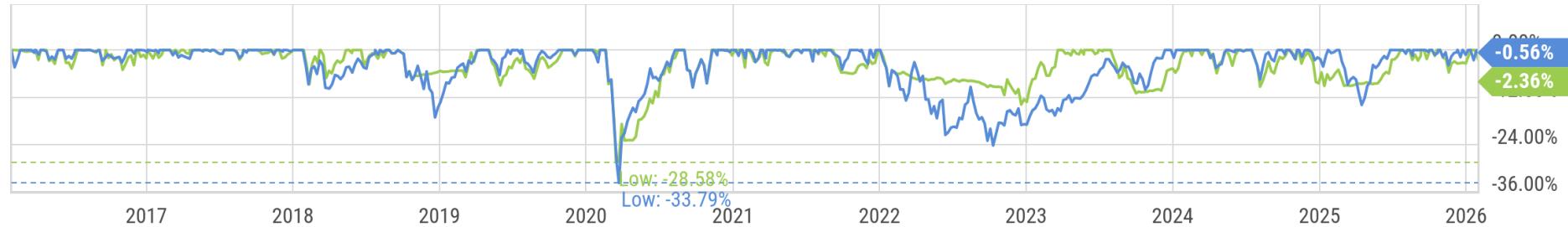
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## Drawdown Info

Data as of: Jan. 31, 2026

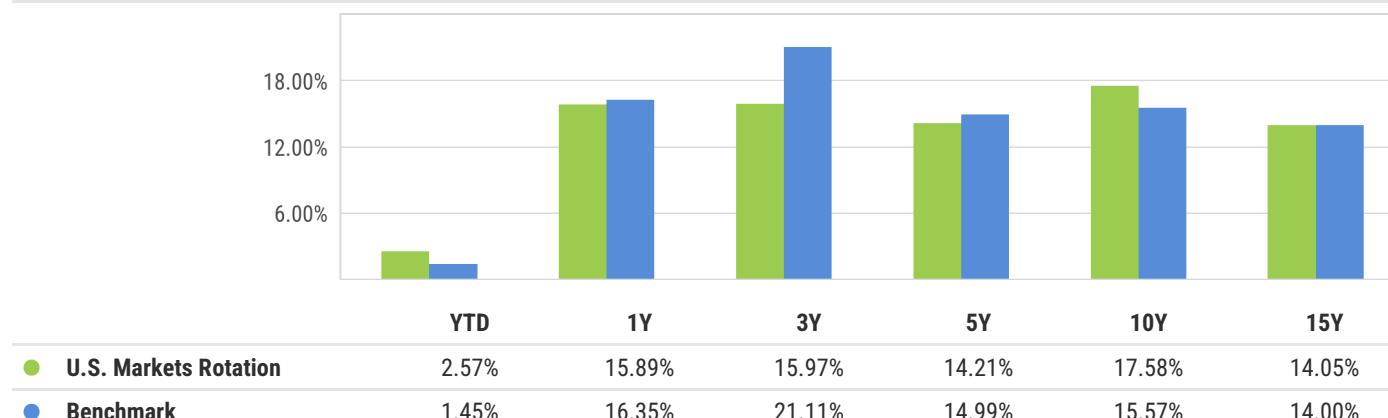
- U.S. Markets Rotation Total Return % Off High
- S&P 500 Total Return % Off High



	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
U.S. Markets Rotation	9.17%	11.05%	14.30%	28.58%	28.58%
Benchmark	18.75%	18.75%	24.49%	33.79%	55.25%

## Periodic Return

Data as of: Jan. 31, 2026



## Key Stats

Alpha (Since Inception)	Max Drawdown (Since Inception)
6.016	28.58%
Beta (Since Inception)	Turnover Ratio
0.5895	15.77%
Up/Down Ratio 10Y (Q)	Historical Sortino (Since Inception)
2.014	1.026

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