

# Global Asset Class Strategy Fact Sheet

## Cumulative Return & Basic Info

January 31, 2016 through January 31, 2026

● Global Asset Class Strategy    ● MSCI ACWI Total Return



## Basic Info

The top ranked global asset class ETF is selected each month based on relative strength, momentum & volatility...

### Benchmark

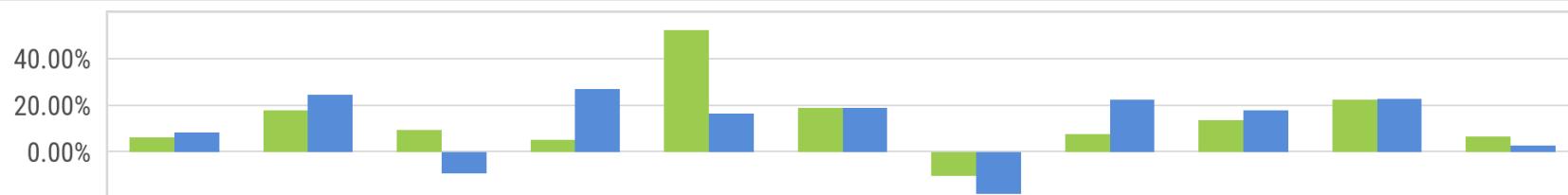
MSCI ACWI Total Return

### Advisory Fee

0.30%

## Annual Return

Data as of: Jan. 31, 2026



	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	YTD
● Global Asset Class Strateg..	6.29%	18.22%	9.73%	5.52%	52.49%	19.04%	-10.31%	7.94%	13.76%	22.73%	6.69%
● Benchmark	8.48%	24.62%	-8.93%	27.30%	16.82%	19.04%	-17.96%	22.81%	18.02%	22.87%	2.98%

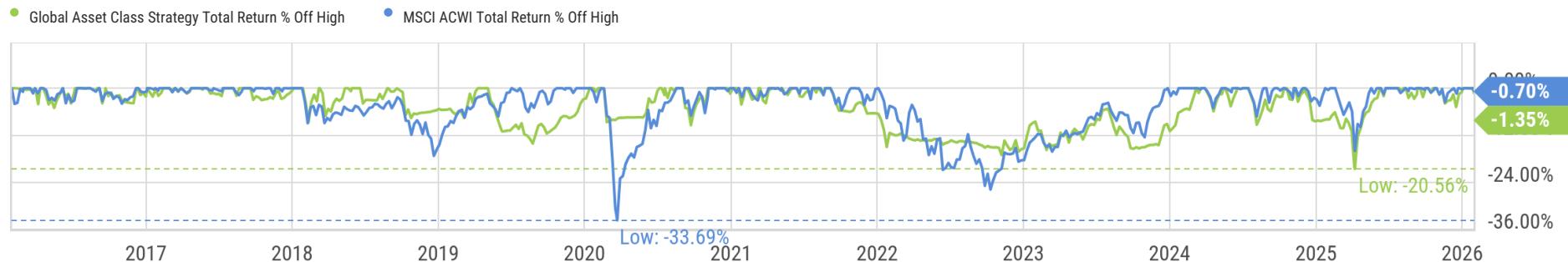
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## Drawdown Info

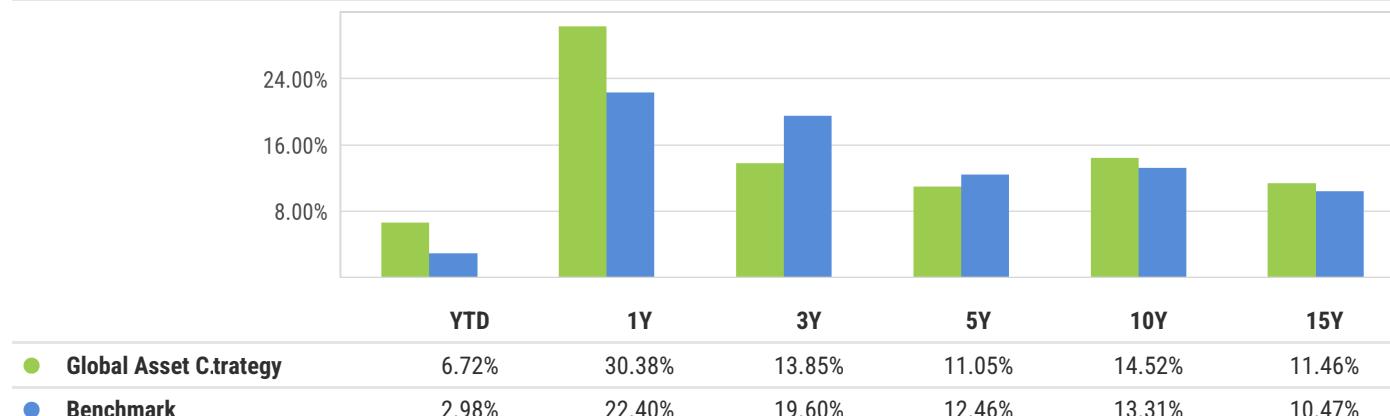
Data as of: Jan. 31, 2026



	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
Global Asset Class Strategy	20.56%	20.56%	20.56%	23.44%	23.44%
Benchmark	16.01%	17.14%	26.07%	33.69%	58.06%

## Periodic Return

Data as of: Jan. 31, 2026



## Key Stats

Alpha (Since Inception)	Max Drawdown (Since Inception)
7.465	23.44%
Beta (Since Inception)	Turnover Ratio
0.4252	4.00%
Up/Down Ratio 10Y (Q)	Historical Sortino (Since Inception)
2.537	1.309

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