

# Global Asset Class Strategy Fact Sheet

## Cumulative Return & Basic Info

January 31, 2016 through January 31, 2026



## Basic Info

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

### Benchmark

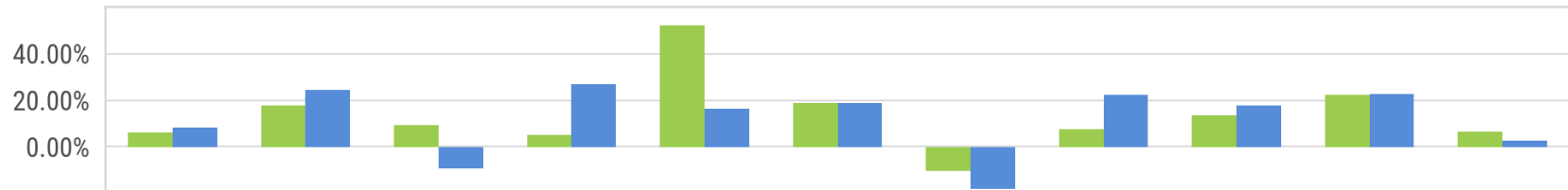
MSCI ACWI Total Return

### 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

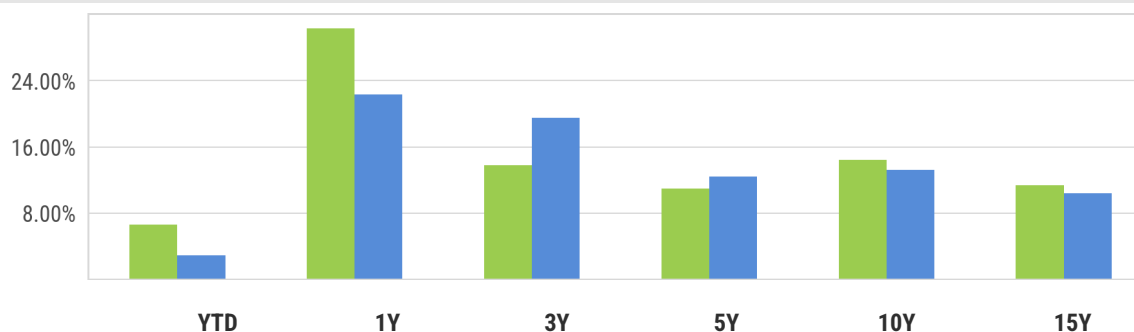
Data as of: Jan. 31, 2026



|                               | 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



|                            |       |        |        |        |        |        |
|----------------------------|-------|--------|--------|--------|--------|--------|
| ● Global Asset C. strategy | 6.72% | 30.38% | 13.85% | 11.05% | 14.52% | 11.46% |
| ● Benchmark                | 2.98% | 22.40% | 19.60% | 12.46% | 13.31% | 10.47% |

## Key Stats

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

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