

Foreign Country Strategy Fact Sheet

Cumulative Return & Basic Info

February 28, 2016 through February 28, 2026



Basic Info

The Foreign Country Rotation Strategy is based on relative strength, momentum & volatility indicators that are evaluated.

Benchmark

MSCI ACWI Ex USA Total Return

Advisory Fee

0.30%

Annual Return

Data as of: Feb. 28, 2026



	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	YTD
● Foreign Country Strategy	-2.13%	24.37%	4.85%	12.83%	27.01%	25.28%	-19.57%	24.77%	5.98%	21.15%	3.31%
● Benchmark	5.01%	27.77%	-13.78%	22.13%	11.13%	8.29%	-15.57%	16.21%	6.09%	33.11%	11.33%

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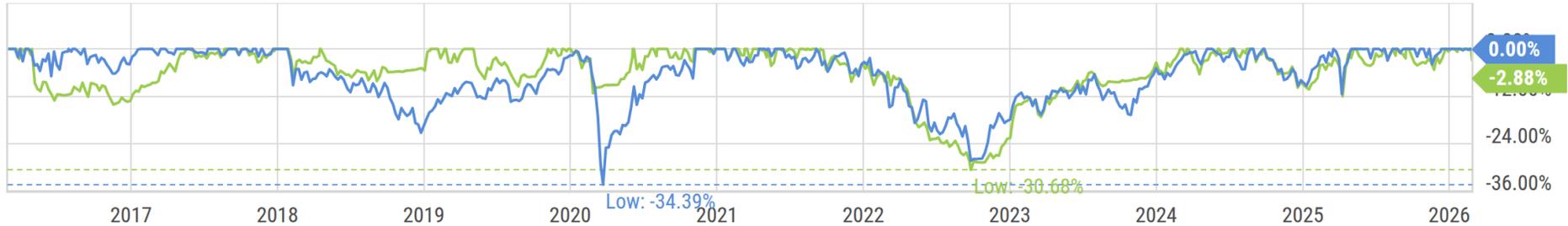
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Drawdown Info

Data as of: Feb. 28, 2026

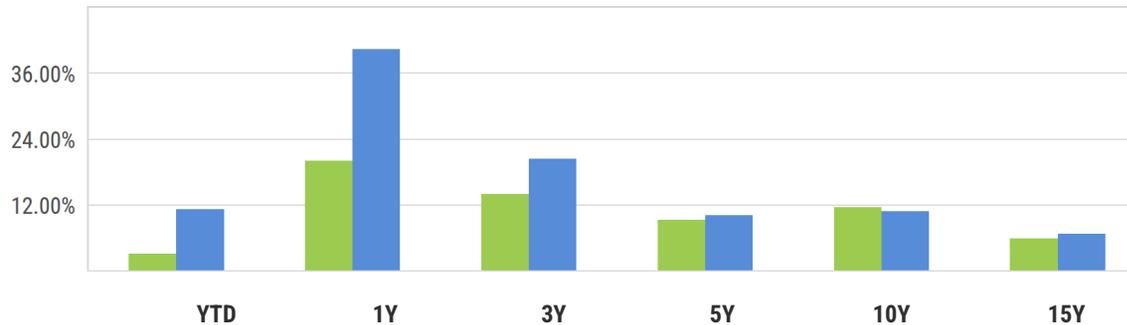
● Foreign Country Strategy Total Return % Off High ● MSCI ACWI Ex USA Total Return % Off High



	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
● Foreign Country Strategy	15.52%	18.95%	30.68%	30.68%	34.37%
● Benchmark	13.13%	17.54%	29.24%	34.39%	60.58%

Periodic Return

Data as of: Feb. 28, 2026



	YTD	1Y	3Y	5Y	10Y	15Y
● Foreign Coun...trategy	3.31%	20.21%	14.18%	9.42%	11.70%	6.06%
● Benchmark	11.33%	40.46%	20.53%	10.32%	11.03%	6.92%

Key Stats

Alpha (Since Inception) 5.889	Max Drawdown (Since Inception) 34.37%
Beta (Since Inception) 0.5387	Turnover Ratio 33.00%
Up/Down Ratio 10Y (Q) 1.593	Historical Sortino (Since Inception) 0.8423

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