

High Yield Rotation Fact Sheet

Cumulative Return & Basic Info

February 28, 2016 through February 28, 2026



Basic Info

Strategy will be either 100% invested in High Yield Corporate Bonds via ETF proxy, or 100% cash per indicator based on...

Benchmark

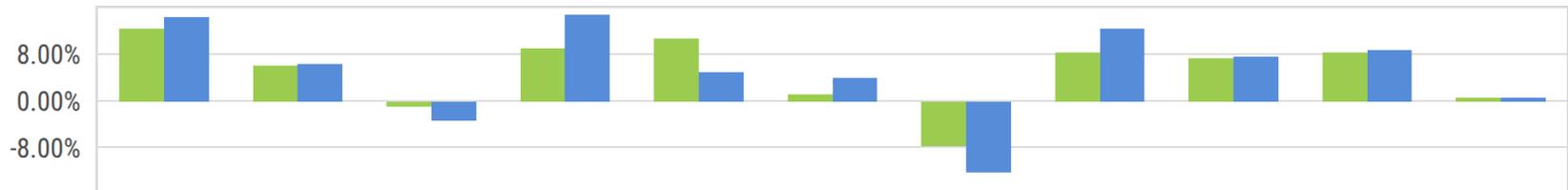
High Yield Bond ETF

Advisory Fee

0.30%

Annual Return

Data as of: Feb. 28, 2026



| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | YTD |
|-----------------------|--------|-------|--------|--------|--------|-------|---------|--------|-------|-------|-------|
| ● High Yield Rotation | 12.43% | 6.16% | -0.89% | 9.02% | 10.75% | 1.16% | -7.63% | 8.44% | 7.38% | 8.43% | 0.62% |
| ● Benchmark | 14.43% | 6.48% | -3.27% | 14.88% | 4.95% | 3.99% | -12.20% | 12.41% | 7.70% | 8.76% | 0.62% |

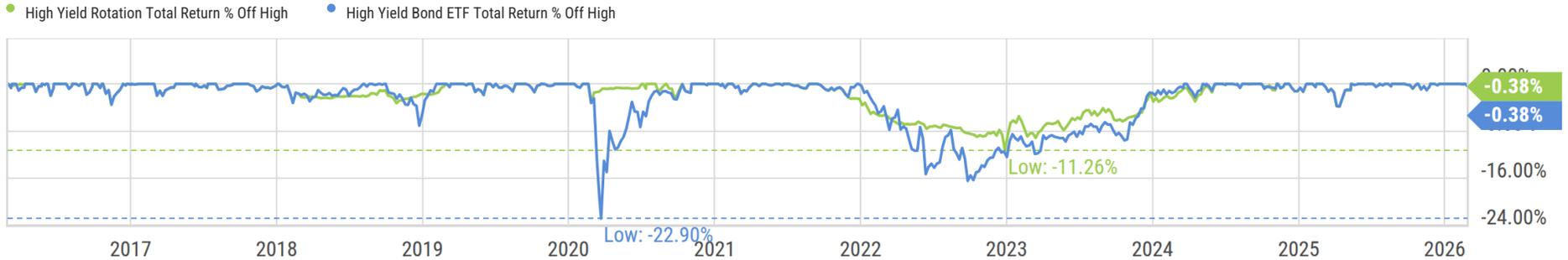
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Drawdown Info

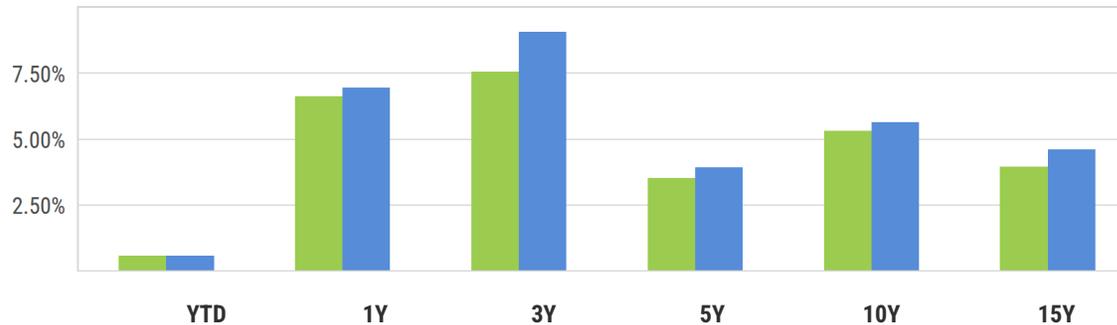
Data as of: Feb. 28, 2026



| | 1 Year Drawdown | 3 Year Drawdown | 5 Year Drawdown | 10 Year Drawdown | Maximum Drawdown |
|-----------------------|-----------------|-----------------|-----------------|------------------|------------------|
| ● High Yield Rotation | 5.09% | 9.47% | 11.26% | 11.26% | 11.26% |
| ● Benchmark | 5.02% | 11.90% | 16.68% | 22.90% | 38.51% |

Periodic Return

Data as of: Feb. 28, 2026



| | YTD | 1Y | 3Y | 5Y | 10Y | 15Y |
|-----------------------|-------|-------|-------|-------|-------|-------|
| ● High Yield Rotation | 0.62% | 6.65% | 7.57% | 3.56% | 5.34% | 3.97% |
| ● Benchmark | 0.62% | 6.97% | 9.09% | 3.95% | 5.66% | 4.63% |

Key Stats

| | | | |
|--------------------------------|--------|---|--------|
| Alpha (Since Inception) | 3.983 | Max Drawdown (Since Inception) | 11.26% |
| Beta (Since Inception) | 0.2933 | Turnover Ratio | 49.00% |
| Up/Down Ratio 10Y (Q) | 2.809 | Historical Sortino (Since Inception) | 1.313 |

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