

# High Yield Rotation Fact Sheet

## Cumulative Return & Basic Info

January 31, 2016 through January 31, 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

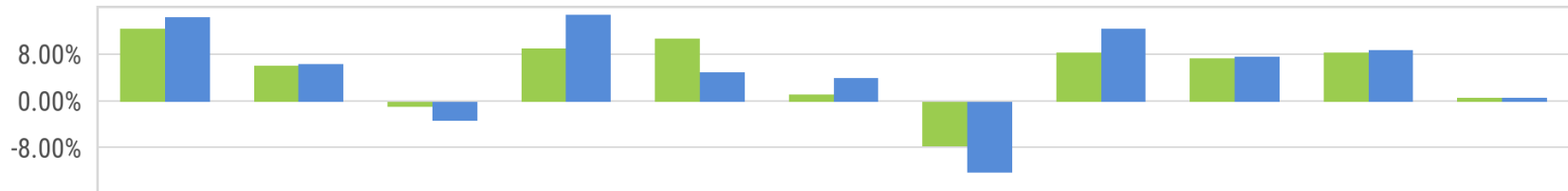
High Yield Bond ETF

### Advisory Fee

0.30%

## Annual Return

Data as of: Jan. 31, 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%	0.63%
● Benchmark	14.43%	6.48%	-3.27%	14.88%	4.95%	3.99%	-12.20%	12.41%	7.70%	8.76%	0.63%

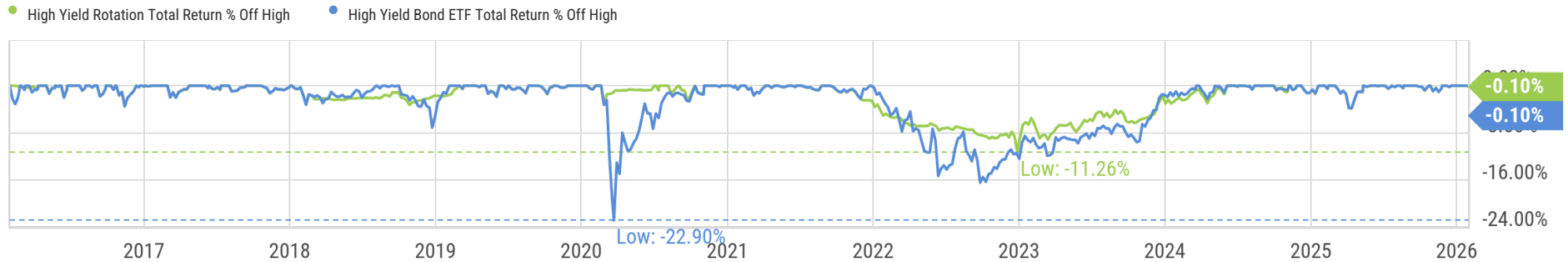
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## Drawdown Info

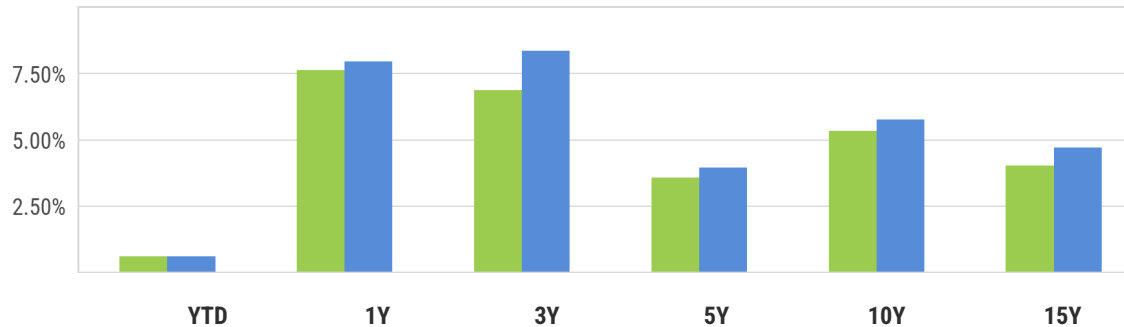
Data as of: Jan. 31, 2026



	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
● High Yield Rotation	5.09%	9.60%	11.26%	11.26%	11.26%
● Benchmark	5.02%	12.04%	16.68%	22.90%	38.51%

## Periodic Return

Data as of: Jan. 31, 2026



	YTD	1Y	3Y	5Y	10Y	15Y
● High Yield Rotation	0.63%	7.66%	6.89%	3.60%	5.35%	4.06%
● Benchmark	0.63%	7.98%	8.40%	3.99%	5.79%	4.73%

## Key Stats

<b>Alpha (Since Inception)</b>	<b>Max Drawdown (Since Inception)</b>
4.015	11.26%
<b>Beta (Since Inception)</b>	<b>Turnover Ratio</b>
0.2932	49.00%
<b>Up/Down Ratio 10Y (Q)</b>	<b>Historical Sortino (Since Inception)</b>
2.809	1.323

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