

High Yield Rotation Fact Sheet

Cumulative Return & Basic Info

January 31, 2016 through January 31, 2026

High Yield Rotation

High Yield Bond ETF



Basic Info

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

Benchmark

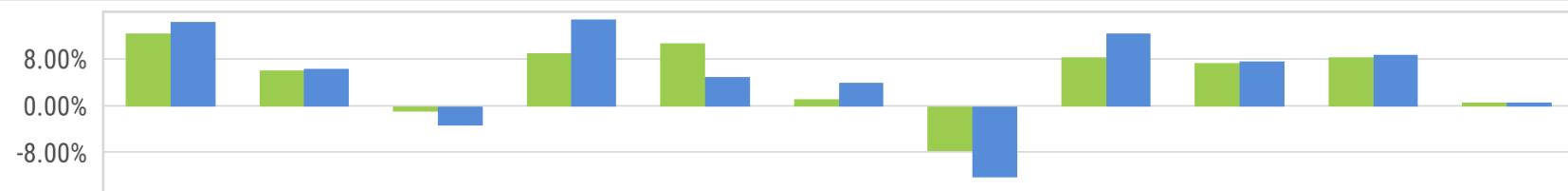
High Yield Bond ETF

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% |

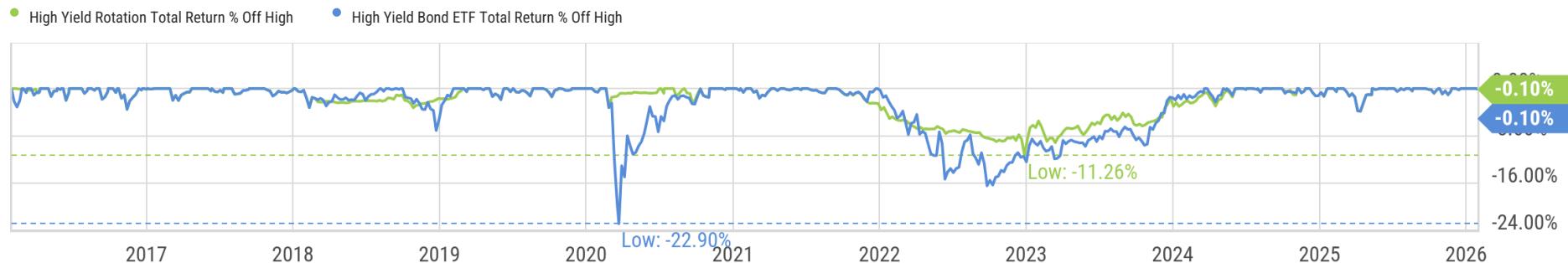
THIS REPORT IS NOT AN INVESTMENT REPORT. DO NOT RELY ON THIS REPORT AS PORTRAYING, OR CONTAINING PERFORMANCE OF AN ACTUAL ACCOUNT. THIS REPORT CONTAINS HYPOTHETICAL MODEL RETURNS OF A PORTFOLIO AND IS FOR ILLUSTRATIVE PURPOSES ONLY. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE. Clients & Advisors should do their due diligence before investing. Securities offered through Connect Financial Advisors, Registered Investment Advisor.

2026 YCharts, Inc. All Rights Reserved. YCharts, Inc. ('YCharts') is not registered with the U.S. Securities and Exchange Commission (or with the securities regulatory authority or body of any state or any other jurisdiction) as an investment adviser, broker-dealer or in any other capacity, and does not purport to provide investment advice or make investment recommendations. This report has been generated using data manually input by the creator of this report combined with data and calculations from YCharts.com and is intended solely to assist you or your investment or other adviser(s) in conducting investment research. You should not construe this report as an offer to buy or sell, as a solicitation of an offer to buy or sell, or as a recommendation to buy, sell, hold or trade, any security or other financial instrument. THE IMPORTANT DISCLOSURES FOUND AT THE END OF THIS REPORT (WHICH INCLUDE DEFINITIONS OF CERTAIN TERMS USED IN THIS REPORT) ARE AN INTEGRAL PART OF THIS REPORT AND MUST BE READ IN CONJUNCTION WITH YOUR REVIEW OF THIS REPORT. For further information regarding your use of this report, please go to: <https://get.ycharts.com/disclosure/>

High Yield Rotation Fact Sheet

Drawdown Info

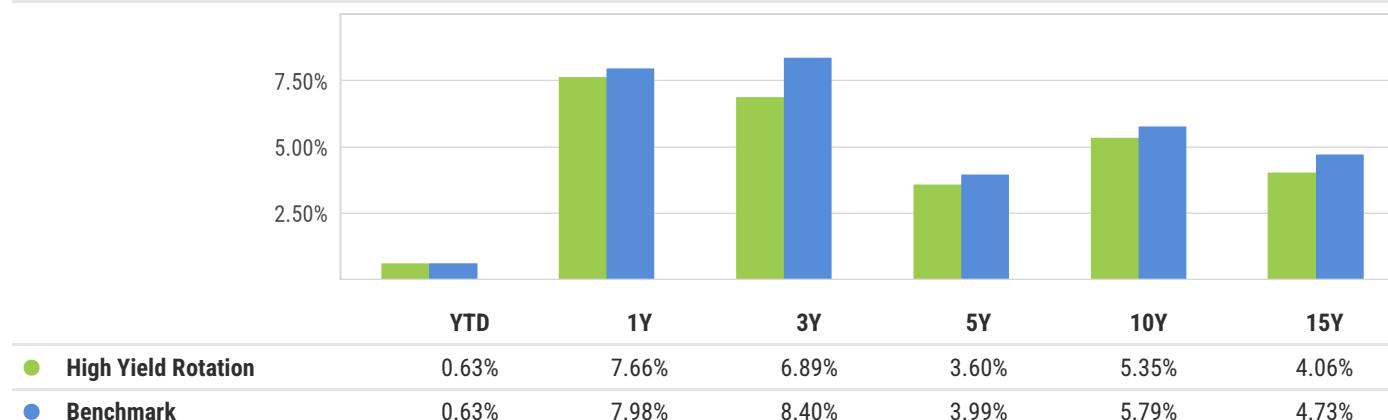
Data as of: Jan. 31, 2026



| | 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



Key Stats

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

THIS REPORT IS NOT AN INVESTMENT REPORT. DO NOT RELY ON THIS REPORT AS PORTRAYING, OR CONTAINING PERFORMANCE OF AN ACTUAL ACCOUNT. THIS REPORT CONTAINS HYPOTHETICAL MODEL RETURNS OF A PORTFOLIO AND IS FOR ILLUSTRATIVE PURPOSES ONLY. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE. Clients & Advisors should do their due diligence before investing. Securities offered through Connect Financial Advisors, Registered Investment Advisor.

2026 YCharts, Inc. All Rights Reserved. YCharts, Inc. ('YCharts') is not registered with the U.S. Securities and Exchange Commission (or with the securities regulatory authority or body of any state or any other jurisdiction) as an investment adviser, broker-dealer or in any other capacity, and does not purport to provide investment advice or make investment recommendations. This report has been generated using data manually input by the creator of this report combined with data and calculations from YCharts.com and is intended solely to assist you or your investment or other adviser(s) in conducting investment research. You should not construe this report as an offer to buy or sell, as a solicitation of an offer to buy or sell, or as a recommendation to buy, sell, hold or trade, any security or other financial instrument. THE IMPORTANT DISCLOSURES FOUND AT THE END OF THIS REPORT (WHICH INCLUDE DEFINITIONS OF CERTAIN TERMS USED IN THIS REPORT) ARE AN INTEGRAL PART OF THIS REPORT AND MUST BE READ IN CONJUNCTION WITH YOUR REVIEW OF THIS REPORT. For further information regarding your use of this report, please go to: <https://get.ycharts.com/disclosure/>