

Foreign Country Strategy Fact Sheet

Cumulative Return & Basic Info

January 31, 2016 through January 31, 2026

- Foreign Country Strategy
- MSCI ACWI Ex USA Total Return



Basic Info

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

Benchmark

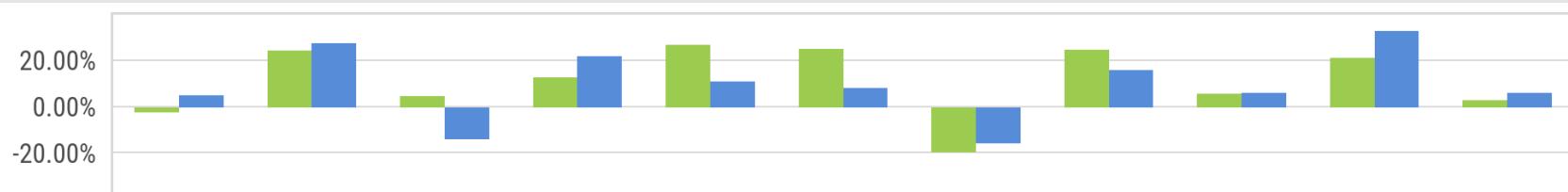
MSCI ACWI Ex USA Total Return

Advisory Fee

0.30%

Annual Return

Data as of: Jan. 31, 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%	3.02%
Benchmark	5.01%	27.77%	-13.78%	22.13%	11.13%	8.29%	-15.57%	16.21%	6.09%	33.11%	5.99%

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Drawdown Info

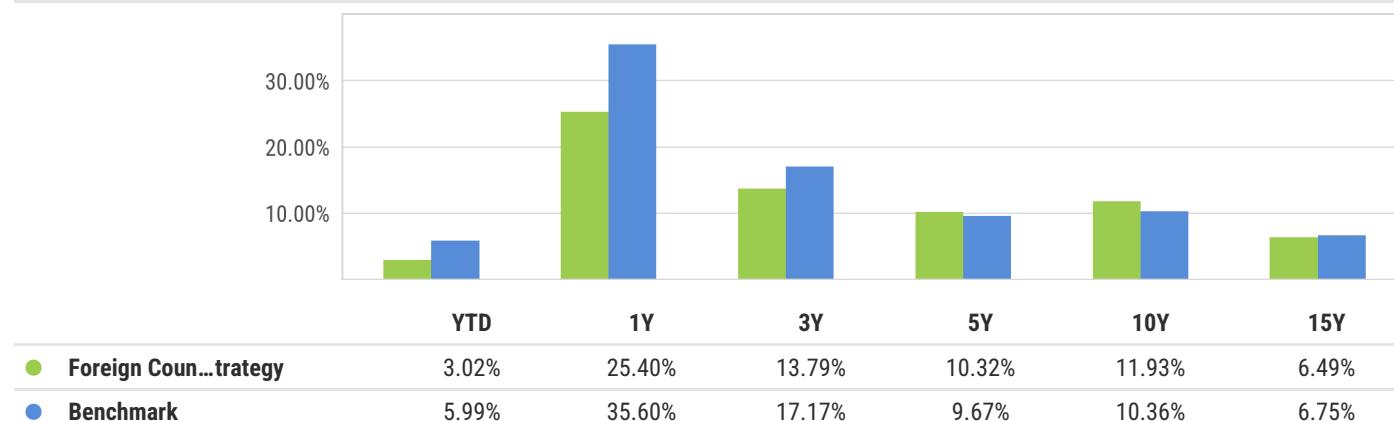
Data as of: Jan. 31, 2026



	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
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: Jan. 31, 2026



Key Stats

Alpha (Since Inception)	Max Drawdown (Since Inception)
6.044	34.37%
Beta (Since Inception)	Turnover Ratio
0.5411	33.00%
Up/Down Ratio 10Y (Q)	Historical Sortino (Since Inception)
1.593	0.846

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