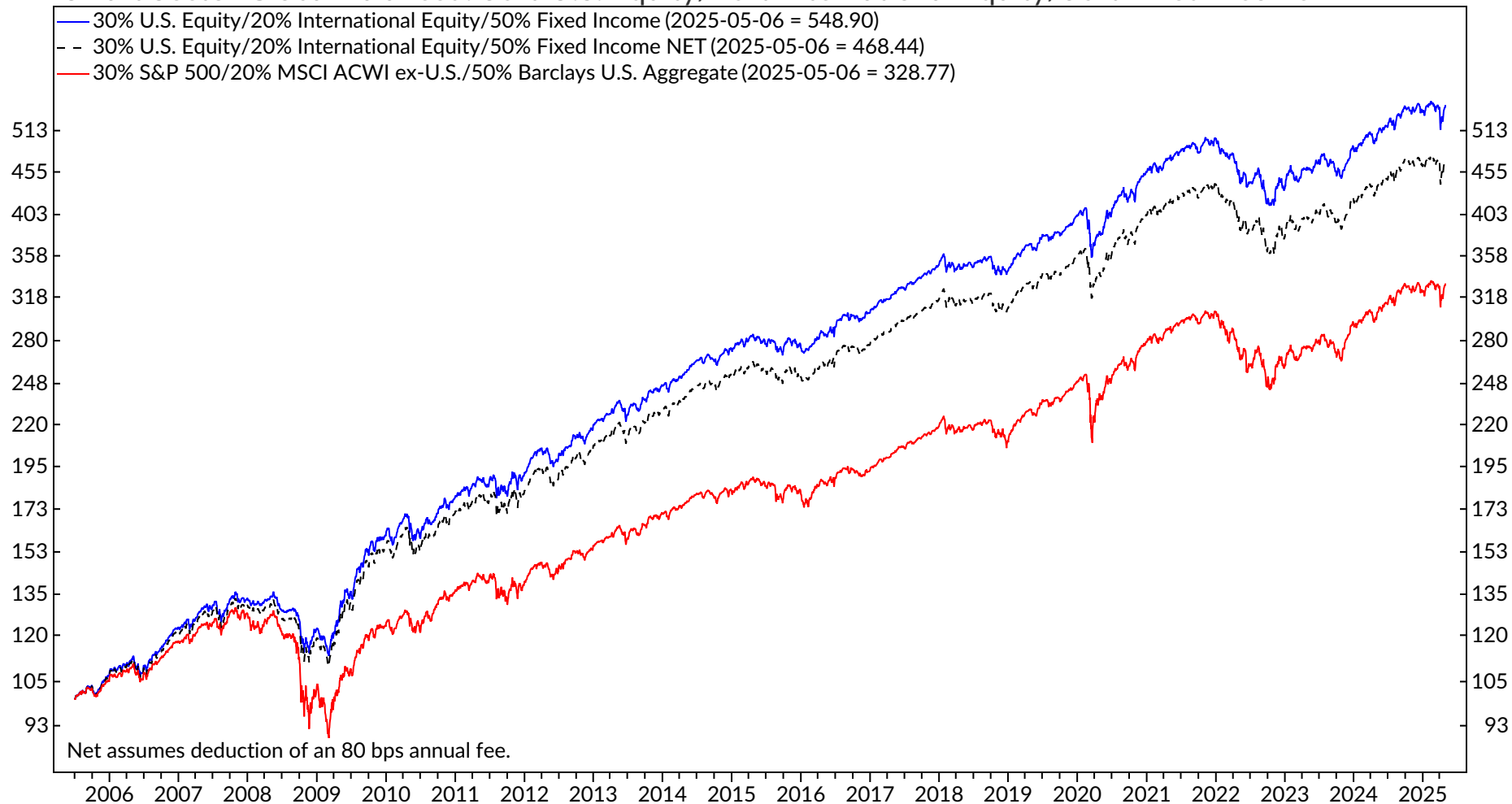


Smart Sector Global Balanced: 30% U.S. Equity/20% International Equity/50% Fixed Income



Title	Gain/Annum	Std Dev	Downside Dev	Beta	Sharpe	Upside Capture	Downside Capture	Max Drawdown
Strategy - Gross	8.95	6.75	4.71	0.86	1.09	105.88	79.45	-17.9% (2021-11-09..2022-10-15)
Strategy - Net	8.08	6.75	4.74	0.86	0.96	101.89	82.52	-18.5% (2021-11-09..2022-10-15)
Benchmark	6.18	8.08	5.79	1.0	0.56			-31.3% (2007-10-31..2009-03-10)

Source: [MSCI](#), Ned Davis Research, Inc., S&P Dow Jones Indices