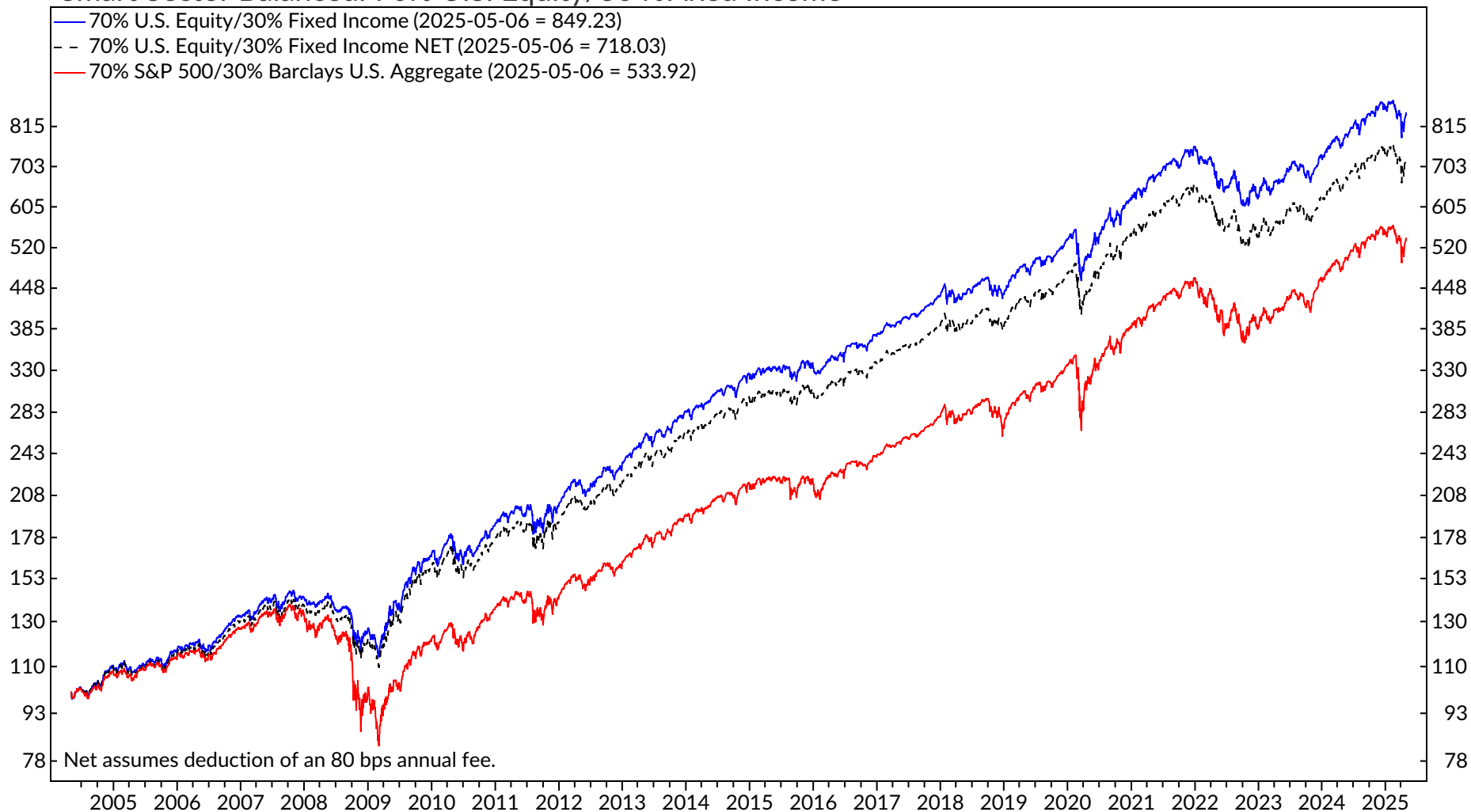


Smart Sector Balanced: 70% U.S. Equity/30 %Fixed Income

Daily Data 2004-05-03 to 2025-05-06



Title	Gain/Annum	Std Dev	Downside Dev	Beta	Sharpe	Upside Capture	Downside Capture	Max Drawdown
Strategy - Gross	10.71	10.59	7.46	0.82	0.86	99.11	78.97	-22.1% (2007-10-31..2009-03-10)
Strategy - Net	9.83	10.59	7.48	0.82	0.77	96.0	81.34	-22.9% (2007-10-31..2009-03-10)
Benchmark	8.29	13.09	9.31	1.0	0.51			-41.0% (2007-10-09..2009-03-10)

Source: MSCI, Ned Davis Research, Inc., S&P Dow Jones Indices