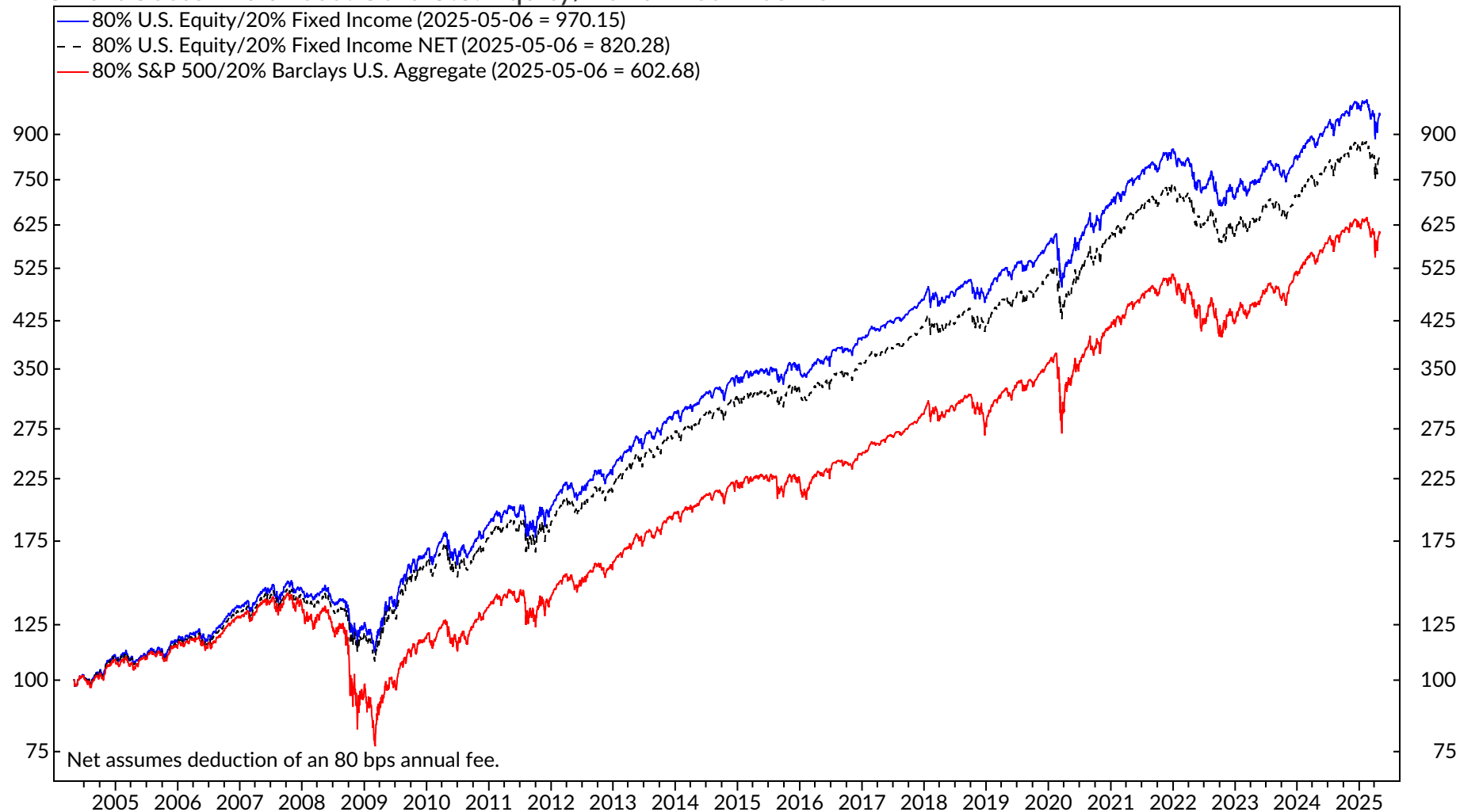


Smart Sector Balanced: 80% U.S. Equity/20 %Fixed Income

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	11.41	12.13	8.56	0.81	0.81	97.38	78.65	-25.3% (2007-10-31..2009-03-10)
Strategy - Net	10.53	12.13	8.58	0.81	0.73	94.54	80.66	-26.1% (2007-10-31..2009-03-10)
Benchmark	8.92	15.06	10.72	1.0	0.48			-46.1% (2007-10-09..2009-03-10)

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