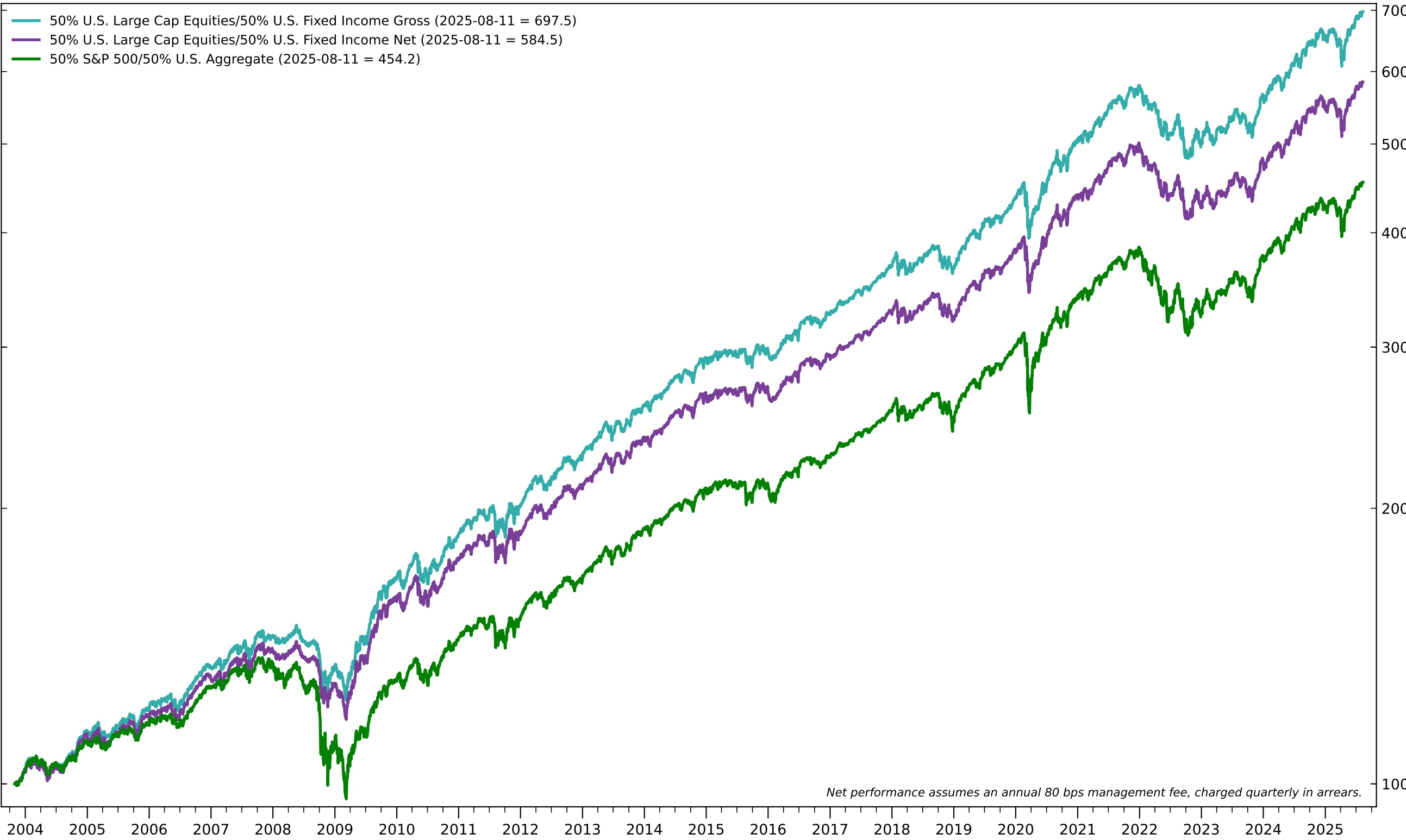


Day Hagan Smart Sector Balanced: 50% U.S. Large Cap Equities/50% U.S. Fixed Income

Daily Frequency 2003-10-31 to 2025-08-11



|                  | Ann Return | Ann StDev | Down Dev | Beta | Sharpe | Up Capture | Down Capture | Max DD |
|------------------|------------|-----------|----------|------|--------|------------|--------------|--------|
| Strategy (Gross) | 9.00       | 7.55      | 4.73     | 0.88 | 1.18   | 0.97       | 0.89         | 17.21  |
| Strategy (Net)   | 8.15       | 7.60      | 4.77     | 0.87 | 1.07   | 0.93       | 0.90         | 17.87  |
| Benchmark        | 6.94       | 9.04      | 5.84     | 1.00 | 0.79   | 1.00       | 1.00         | 29.94  |