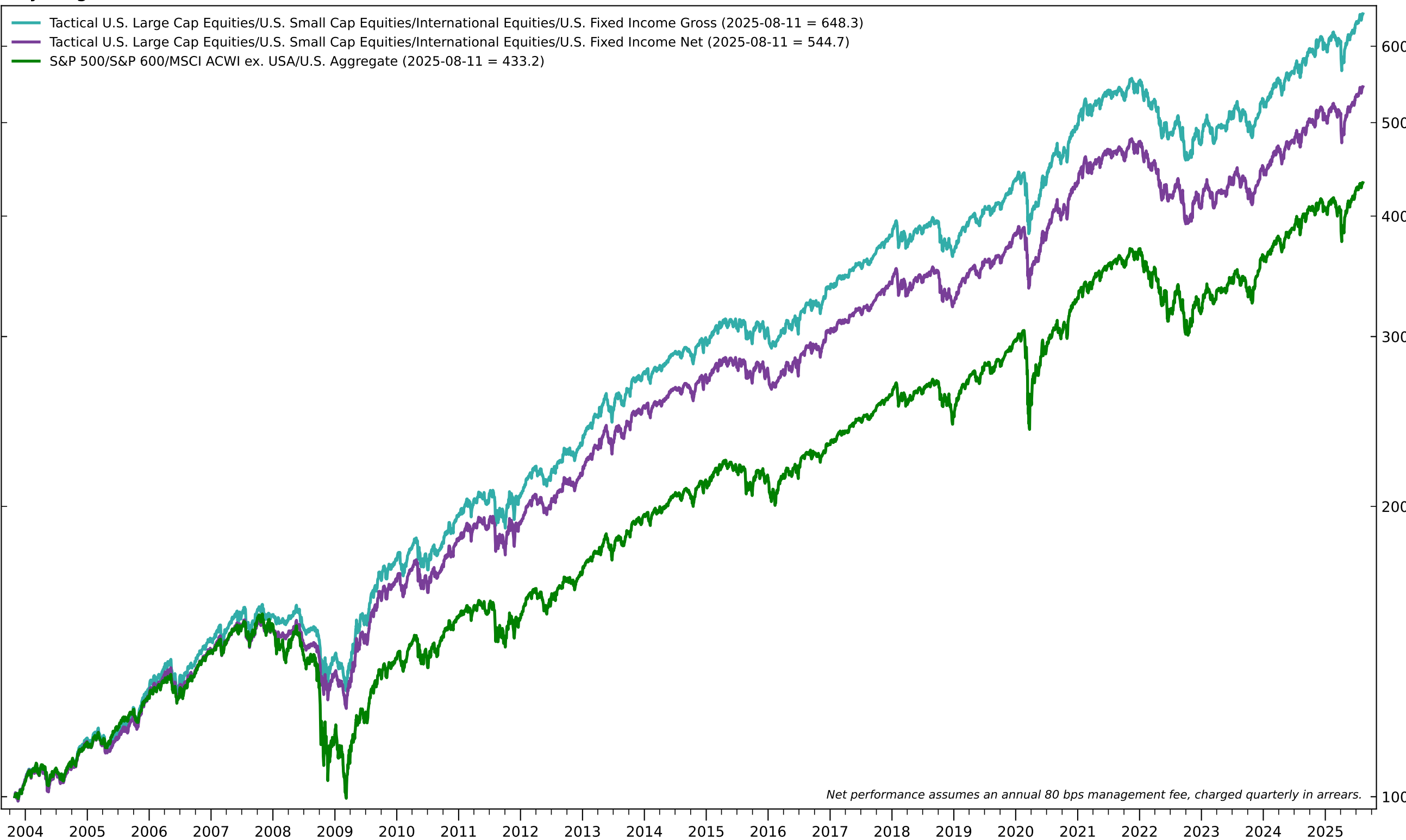


Day Hagan Smart Sector Tactical Portfolio vs. Benchmark

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)	8.64	7.56	4.74	0.90	1.13	0.95	0.96	18.67
Strategy (Net)	7.81	7.57	4.75	0.90	1.03	0.92	0.99	19.48
Benchmark	6.72	8.81	5.73	1.00	0.78	1.00	1.00	35.61