

Investment Objective

Long-term returns comparable to equities with shorter and lower drawdowns relative to buying and holding equity indices. This strategy is intended to function as a reliable replacement for allocations to static, buy-and-hold US equity and bond exposure.

Methodology

This strategy allocates assets globally using eight independent tactical strategies. These models act together to diversify the signals on which the portfolio is updated. Some use asset prices alone to manage risk through trend and momentum, and others use global and regional economic data. Taken as a whole, this compound portfolio offers investors a highly robust solution to the challenge of targeting growth while managing risk.

Performance Statistics

Strategy Name	Year to Date	1yr Return	3yr Return	5yr Return	10yr Return	Since 1978
Multi-Strategy ETF Tactical	6.39%	14.08%	8.74%	5.73%	8.12%	12.56%
70/30 Benchmark	6.67%	14.10%	14.49%	8.63%	10.93%	10.96%

Strategy	Standard Deviation	Sortino Ratio	Maximum Drawdown	Worst Year	CAGR / Max Drawdown	Correlation to S&P 500
Multi-Strategy ETF Tactical	7.31%	1.94	-8.85%	-4.64%	1.42	0.66
70/30 Benchmark	11.23%	0.91	-35.10%	-22.81%	0.31	0.97

Disclosures: Prior to launch of tracking account in October 2024, Fortuna model and benchmark data are based on modeled results and no actual client or account received these returns. All Fortuna model performance numbers are inclusive of Fortuna’s 1% asset management fee and estimated or actual commissions, trade slippage, underlying fund fees. Benchmark includes no management fees.

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