Low Volatility Hedged Process **Data 1M** **9/3/2025**

Benchmark AOK 30/70 Equity,Bond etf

	Portfolio	Benchmark
Arithmetic Mean Return	12.92	15.64
Avge Annual Max Drawdown		
Batting Average	0.60	0.40
Calmar Ratio	36.34	22.21
Correlation Coefficient	0.98	1.00
Downside Capture Ratio	0.10	1.00
Downside Semi-Std Deviation	0.36%	0.42%
Downside Semi-Variance	0.13	0.18
Geometric Mean Return	13.76	16.86
Information Ratio	-2.09	
Losing Periods	40.00%	40.00%
Maximum Drawdown	0.38%	0.76%
Profitable Periods	60.00%	60.00%
Realized Alpha	0.72%	0.00%
Realized Beta	0.54	1.00
Realized Tracking Error	1.49%	0.00%
Residual Risk		0.00%
R-Squared	0.96	1.00
Sharpe Ratio	5.19	3.82
Sortino Ratio	3.37	3.74
Standard Deviation	1.79	3.19
Sterling Ratio		
Total Period Return	1.25	1.51
Treynor Ratio	0.13%	0.12%
Upside Capture Ratio	0.72	1.00
Upside Semi-Std Deviation	0.23%	0.64%
Upside Semi-Variance	0.05	0.41

ositions In Process listed Alphabetically

Fund Name	Symbol
ALPHA ARCHITECT TAIL RISK ETF	CAOS
ISHARES MSCI EAF MIN VOLFCT ETF	EFAV
ISHARES FLOATING RATE BOND ETF	FLOT
FIRST TRUST GBL TTCL COMDTY ETF IV	FTGC
INVESCO NASDAQ 100 ETF	QQQM
INVSC S P 500 EQUAL WEIGHT ETF	RSP
ISHARES 1-3 YEAR TREASRYBOND ETF	SHY
SPDR BLMRG SHR TR HG YLDBD ETF	SJNK
SCHWAB GOVERNMENT MONEY INV	SNVXX

SPDR SHORT TERM CORPORATE BND ETF	SPSB
SPDR S&P 500 ETF	SPY
ISHARES 0-5 YEAR TIPS BOND ETF	STIP
ISHARES MSCI USA MIN VOLFCTR ETF	USMV