

As of 2/29/2020

## Model Description

Broad Scope is a globally diversified, risk managed model designed for growth without regard for tax consequences. It is not designed for inherent tax efficiency and can include alternative investment classes such as broadbased commodities index exposure, gold, any type of fixed income or equity as well as managed futures.

## Annual Performance\* (%)

	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Strategic + Broad Scope 100	20.95	-17.94	46.22	18.02	-0.77	17.89	16.01	16.09	1.19	10.16	27.73	-7.94	25.83
S&P 500 TR (1989)	5.49	-37.00	26.46	15.06	2.11	16.00	32.39	13.69	1.38	11.96	21.83	-4.38	31.49
FTSE Global All Cap TR USD	12.35	-42.25	37.50	14.82	-7.64	17.21	23.86	4.52	-1.69	8.98	24.38	-9.62	27.09

## Model Performance\* (%)

	1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Strategic + Broad Scope 100	-6.00	-3.14	-6.72	7.11	8.88	8.38	11.38	12.40
S&P 500 TR (1989)	-8.23	-5.50	-8.27	8.19	9.87	9.23	12.65	9.59
FTSE Global All Cap TR USD	-8.13	-6.04	-9.29	3.75	7.06	5.94	8.69	8.95

## Risk\* (Since 1/1/2004)

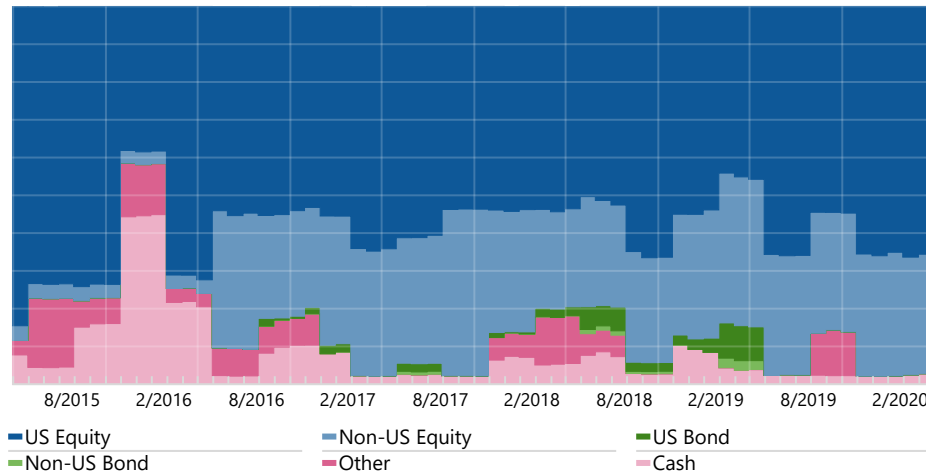
	Std Dev	Alpha	Beta	Up Capture	Down Capture	Max Drawdown	Max Drawdown Start	Max Drawdown End
Strategic + Broad Scope 100	18.15	5.53	0.71	89.81	84.85	-29.38	11/1/2007	8/25/2009
S&P 500 TR (1989)	21.72	0.00	1.00	100.00	100.00	-55.25	10/10/2007	4/2/2012
FTSE Global All Cap TR USD	18.46	0.86	0.73	74.34	73.12	-58.44	11/1/2007	4/10/2013

## Fundamentals\*

	12 Mo Yield	P/E (TTM)	P/B (TTM)	P/C (TTM)
Strategic + Broad Scope 100	1.89	21.01	2.93	13.03
S&P 500 TR (1989)	—	19.53	3.04	13.01
FTSE Global All Cap TR USD	—	16.95	1.99	10.58

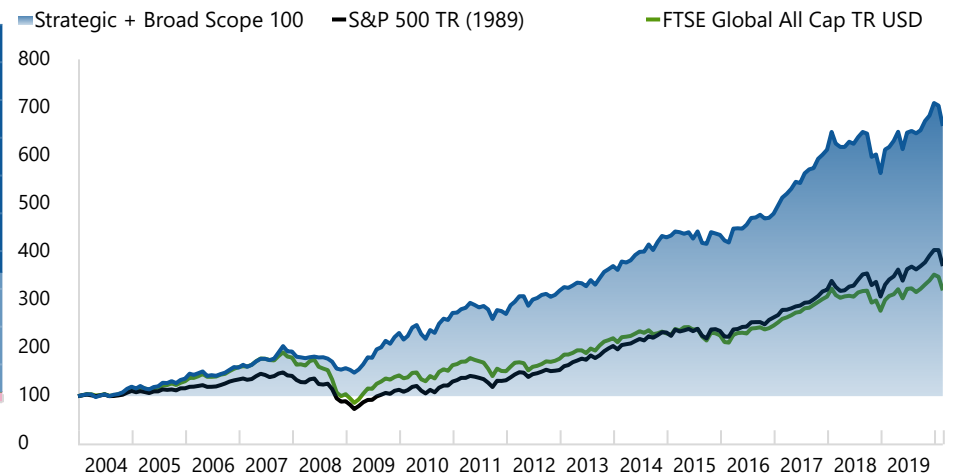
## Asset Allocation History

Time Period: 3/1/2015 to 2/29/2020



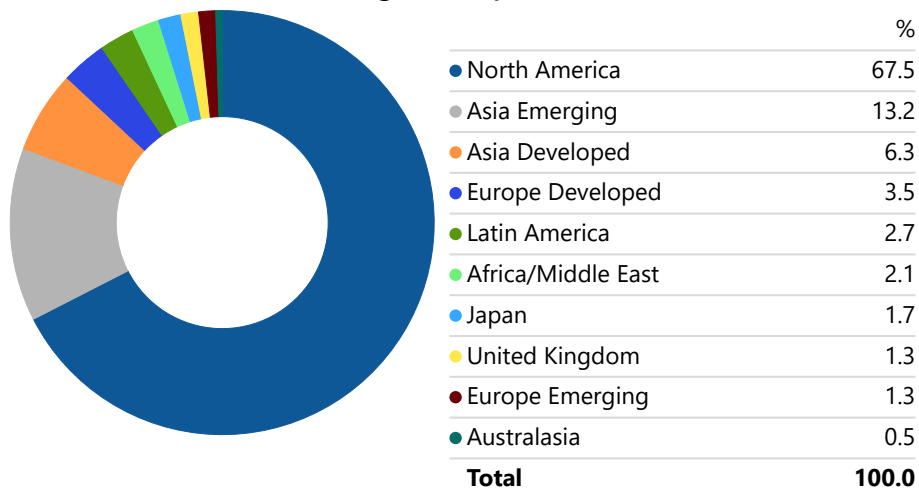
## Cumulative Model Performance\*

Time Period: 1/1/2004 to 2/29/2020

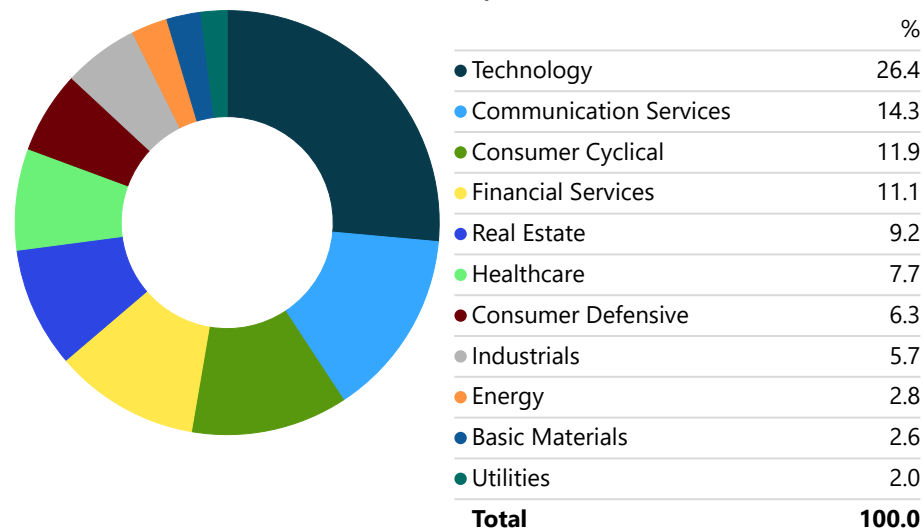


\*Hypothetical Backtested Performance

### Regional Exposure



### Sector Exposure



### Methodology

Simply stated, Broad Scope navigates risk by adjusting the investment mix. This process uses an algorithm to measure trends over different time frames and make decisions about which investments to eliminate and which to include. If a trend is negative, the investment may be reduced or removed.

It starts with the major asset classes and applies a combination of asset allocation and technical analysis. It is fact-based, scientific and responsive to current economic conditions so that portfolio allocations are mathematically prescribed to help navigate risk.

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Performance results do not reflect transaction fees and other expenses, which reduce returns.

All investments involve risk and investment recommendations will not always be profitable. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE RESULTS. This information is in no way a solicitation or offer to sell securities or advisory services.

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