

7/18/2014 - 1/7/2022, annualized (except as noted)

| | <u>Model Portfolio</u> | | | | | <u>Comparative Mix</u> | | | | | Ret/Var Dif A-B |
|--|------------------------|--------------------|----------------|---------------------|---------------|------------------------|--------------------|----------------|---------------------|---------------|---------------------------|
| | <u>Return</u> | <u>Variability</u> | <u>Ret/Var</u> | <u>Year-to Date</u> | <u>Max DD</u> | <u>Return</u> | <u>Variability</u> | <u>Ret/Var</u> | <u>Year-to Date</u> | <u>Max DD</u> | |
| 1. DJIA x2 (D4): DDM-SHY (s40) | 25% | 26% | 1.0 | -0.6% | -43% | 24% | 35% | 0.7 | -0.5% | -60% | 0.3 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 2. DJIA x2 (D5) w/Cluster Red: DDM-SHY (s43) | 18% | 24% | 0.8 | -0.3% | -48% | 24% | 35% | 0.7 | -0.5% | -60% | 0.1 |
| | | | | | | <i>Neutral Mix</i> | | | | | |
| 3. NASDAQ x2: QLD-UST-SHY (s60) | 31% | 22% | 1.4 | -8.5% | -26% | 41% | 35% | 1.2 | -8.5% | -47% | 0.2 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 4. Russell 2000 x2: UWM-UST-SHY (s70) | 22% | 34% | 0.6 | -2.4% | -37% | 20% | 42% | 0.5 | -5.6% | -59% | 0.2 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 5. Japan Stocks (JPY, CR): TPX-Cash (s45) | 6% | 10% | 0.6 | 0.1% | -16% | 6% | 20% | 0.3 | 0.2% | -33% | 0.3 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 6. China Stocks (USD): ASHR-UST (s111) | 14% | 16% | 0.8 | -3.3% | -28% | 7% | 22% | 0.3 | -2.0% | -56% | 0.5 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 7. Com: GSG-GLD-SLV-USO-UST (s166) | 5% | 11% | 0.5 | -0.7% | -26% | -4% | 19% | -0.2 | 1.5% | -63% | 0.7 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| 8. Bitcoin: Spot-Cash (s42) | 60% | 47% | 1.3 | 0.0% | -67% | 75% | 73% | 1.0 | -9.6% | -82% | 0.3 |
| | | | | | | <i>Upper-Risk Mix</i> | | | | | |
| DJIA 100 0 | | | | | | 13% | 18% | 0.8 | -0.2% | -35% | |

Source: CPM Investing LLC. Data using prices in USD, except as noted, sourced from Bloomberg, LLC. Backtested / hypothetical results do not indicate actual or future returns.

Current decision rules and parameters are used to simulate historical performance and portfolio statistics.

If and when the rules and parameters are revised, those revisions may affect previously reported simulated historical performance and portfolio characteristics.

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