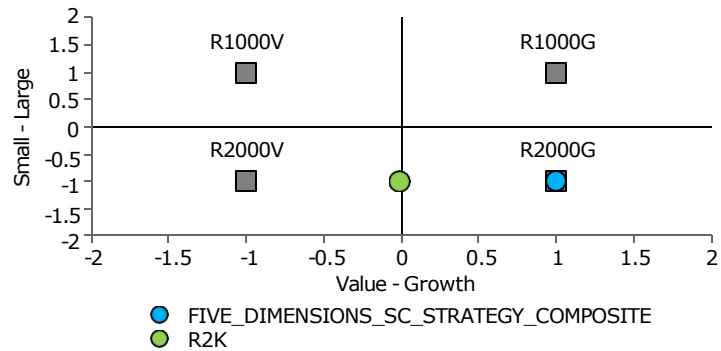


Portfolio: FIVE_DIMENSIONS_SC_STRATEGY_COMPOSITE
Benchmark: R2K
Currency: USD

Port Return: --
Bench Return: --

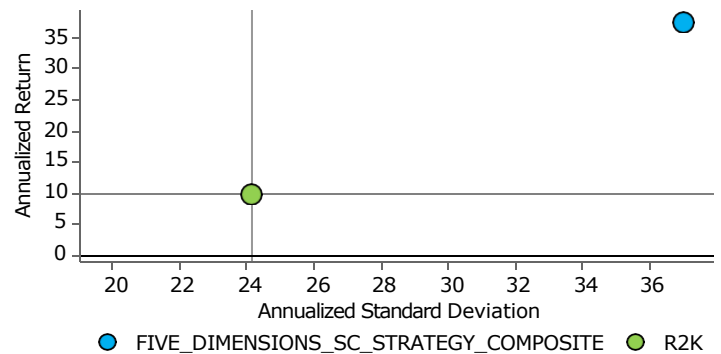
Start Date: 12/17/2014
End Date: 11/29/2024
Holdings Type: Direct

Style



Horizon: 11/30/2021 to 11/30/2024

Risk vs. Return



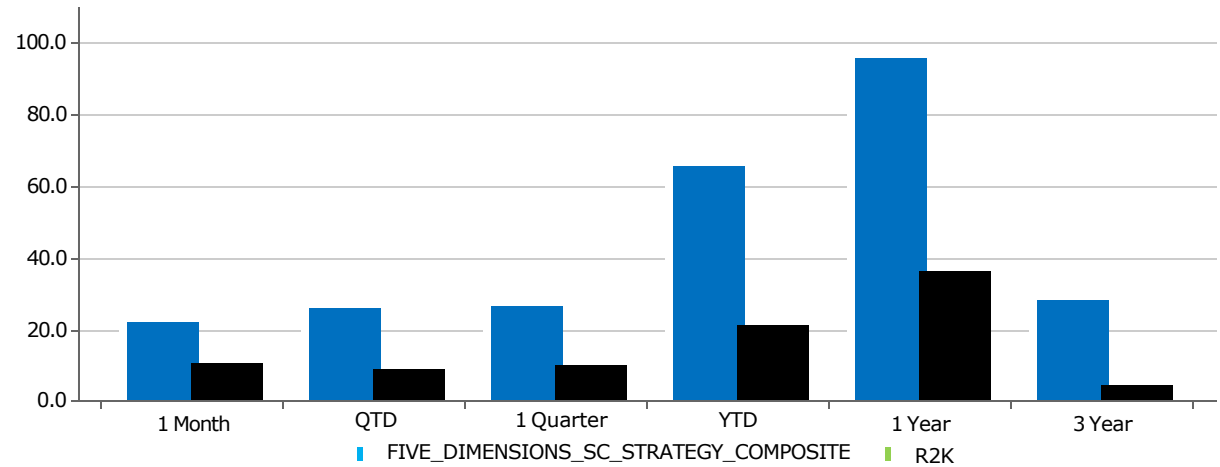
Horizon: 11/29/2019 to 11/30/2024

Historical Risk/Return

	Portfolio
Annualized Return	28.90
Annualized Standard Deviation	38.13
Beta	0.89
Alpha	2.14
Sharpe Ratio	0.66
Information Ratio	0.73
Tracking Error	9.37
Upside Capture %	116.80
Downside Capture %	54.71

Horizon: 11/30/2021 to 11/30/2024

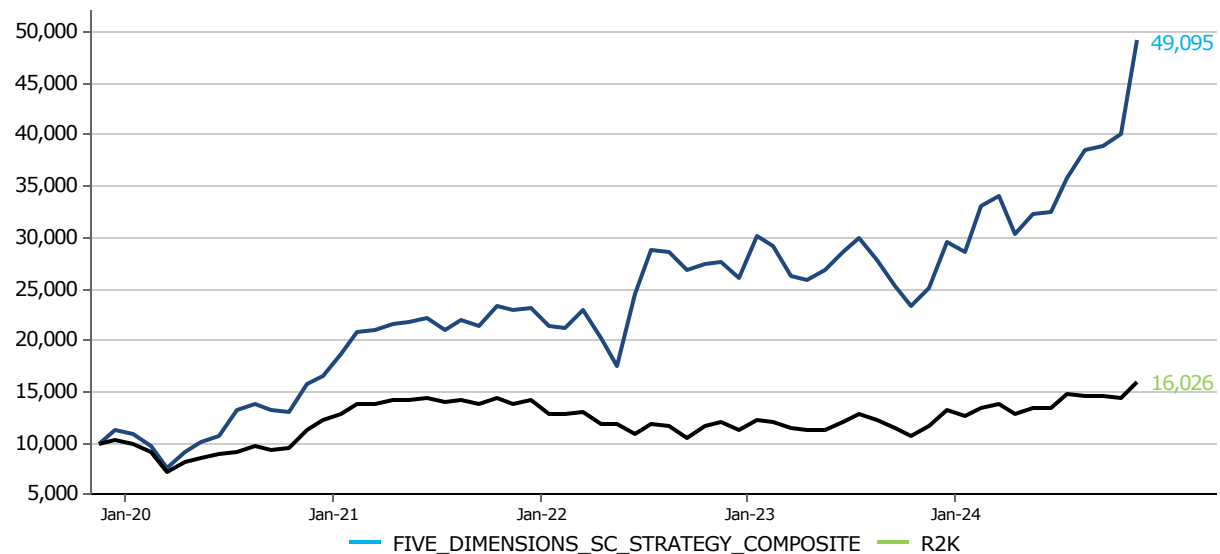
Annualized Performance



Annualized Performance

	1 Month	QTD	1 Quarter	YTD	1 Year	3 Year
FIVE_DIMENSIONS_SC_STRATEGY_CO...	22.40	26.55	27.35	66.31	96.11	28.90
R2K	10.97	9.37	10.14	21.58	36.44	4.96

Cumulative Return: Growth of 10,000



Performance data quoted represents past performance, which is no guarantee of future results. Current performance may be lower or higher than the performance quoted. Please refer to Important Risk Information. The portfolio value and return of an investment will fluctuate so that your portfolio, when redeemed, may be worth more or less than their original cost. Performance reflected does not include the Fund's annual management fee. Had it been included; the Fund's return would have been lower.

Performance - Horizons

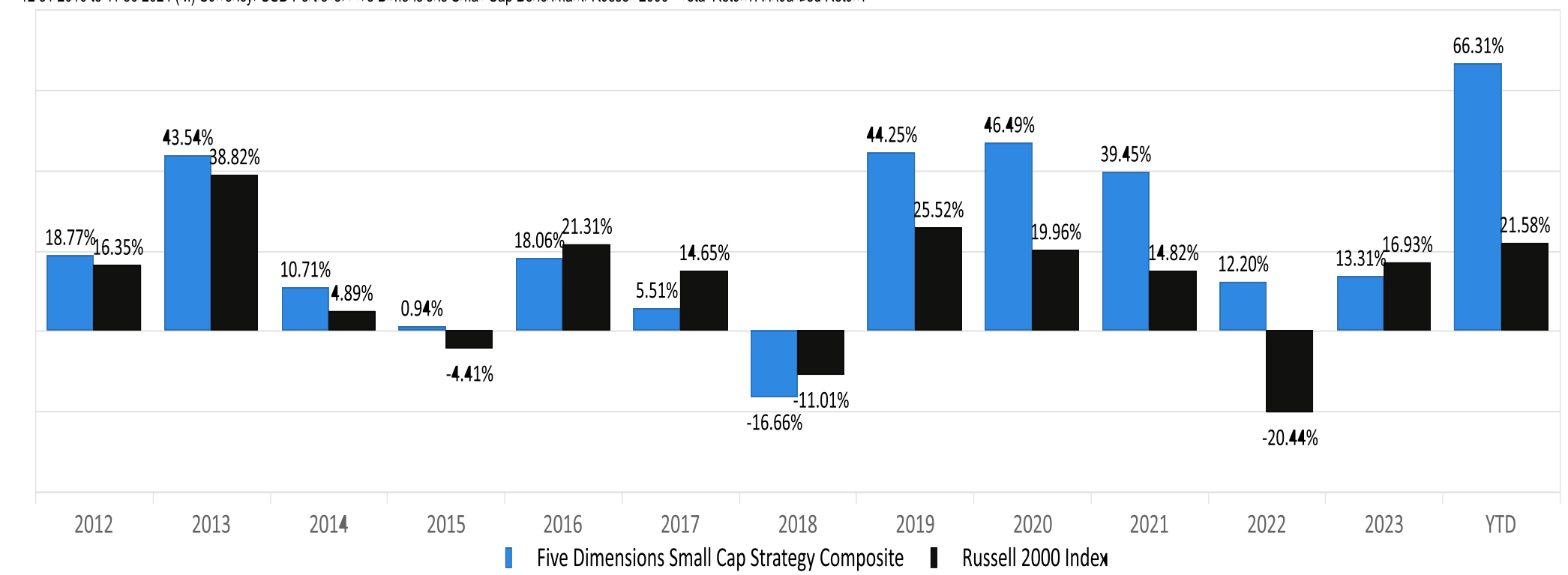
Multi-Horizon: Annualized Return

12/31/2010 to 11/30/2024 (M) Currency: USD Portfolio: Five Dimensions Small Cap Benchmark: Russell 2000 - Total Return Multiple Statistics

	Annualized Return								Cumulative Return							
Description	1 Quarter	YTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	1 Quarter	YTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception
Five Dimensions Small Cap	27.35	66.31	96.11	28.90	37.47	26.12	20.87	17.64	27.35	66.31	96.11	114.19	390.95	407.52	565.61	809.10
Russell 2000 - Total Return	10.13	21.58	36.43	4.96	9.90	8.17	9.05	9.41	10.13	21.58	36.43	15.63	60.28	73.32	137.93	239.22

Calendar Year: Annualized Return

12/31/2010 to 11/30/2024 (M) Currency: USD Portfolio: Five Dimensions Small Cap Benchmark: Russell 2000 - Total Return Annualized Return



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Since New Company Inception (2/18/2022)
Annual GIPS Performance Verification by ACA (Paused 1/1/2022)

Multi-Horizon: Annualized Returns Chart
03/31/2022 to 11/30/2024 (M) Currency: USD Portfolio: Five Dimensions Small Cap Benchmark: Russell 2000 - Total Return Multiple Statistics

	Annualized Return				Cumulative Return			
Description	1 Quarter	YTD	1 Year	Entire Period	1 Quarter	YTD	1 Year	Entire Period
Five Dimensions Small Cap	27.35	66.31	96.11	33.11	27.35	66.31	96.11	114.42
Russell 2000 - Total Return	10.13	21.58	36.43	7.85	10.13	21.58	36.43	22.31

	Annualized Return		
Description	2022	2023	YTD
Five Dimensions Small Cap	12.20	13.31	66.31
Russell 2000 - Total Return	-20.44	16.93	21.58

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