| **Fund performance** | **1 year** | **3 year** | **5 year** |
|---|---|---|---|
| Trailing Returns | -0.06% | 9.78% | 15.26% |
| Rolling Returns | -1.83% | 11.09% | 15.82% |
| Beta | 0.946 | 0.934 | 0.945 |
| Jensen’s Alpha | -1.99% | 2.61% | 6.63% |
| Sharp Ratio | -0.740 | 0.195 | 0.642 |
| Sortino Ratio | -0.237 | 0.113 | 0.342 |