

FFC Hedge Fund of Funds Analysis

As of March 31, 2026

	Return (%)			Std Dev (%)		Downside Risk (%)		Beta vs. Market		Alpha vs. Market (%)		R-Squared vs. Market (%)		Sharpe Ratio		Tracking Error vs. Market (%)	
	1-Year	Inception Annualized	Inception Cumulative	1-Year	Inception	1-Year	Inception	1-Year	Inception	1-Year	Inception	1-Year	Inception	1-Year	Inception	1-Year	Inception
FFC Hedge Fund of Funds	11.7%	7.0%	453.3%	4.6%	6.5%	2.7%	4.3%	0.40	0.25	4.4%	4.8%	84.3%	33.2%	1.65	0.80	6.4%	12.5%
MSCI EAFE	21.3%	5.3%	265.2%	14.8%	16.5%	10.4%	11.6%	0.81	0.94	7.0%	-2.3%	31.7%	73.8%	1.15	0.21	12.4%	8.5%
Bloomberg U.S. Aggregate	4.4%	3.7%	152.3%	3.4%	4.2%	1.9%	2.6%	0.12	0.04	2.2%	3.5%	13.8%	1.8%	0.04	0.46	9.6%	15.1%
S&P 500	17.8%	8.5%	692.5%	10.3%	15.1%	5.1%	10.2%	1.00	1.00	0.0%	0.0%	100.0%	100.0%	1.32	0.45	0.0%	0.0%
NASDAQ Composite	25.4%	10.0%	1013.7%	14.7%	20.0%	6.0%	13.4%	1.34	1.22	1.1%	0.2%	88.3%	84.5%	1.44	0.41	6.1%	8.5%
Barclay Hedge Fund Index	12.3%	6.1%	345.5%	5.9%	6.5%	3.6%	4.3%	0.51	0.36	3.2%	2.8%	79.3%	71.2%	1.37	0.66	5.7%	10.2%

Inception Date 1/1/2001