

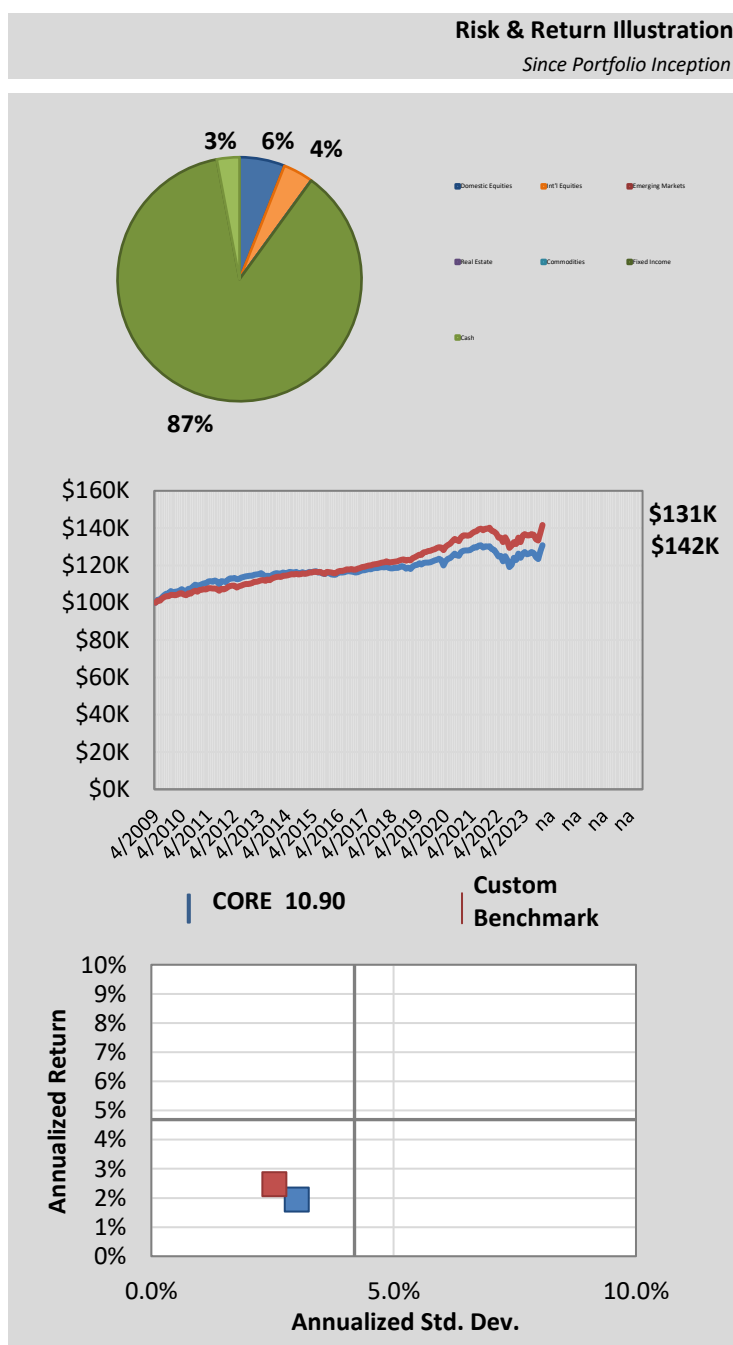
# CORE Capital 10/90 Model Performance

As of December 31, 2023



The primary investment objective of the strategy for this model portfolio is to seek total return consisting of primarily current income along with little long term capital appreciation. The strategy generally allocates the portfolio among a combination of equity and fixed income Dimensional Fund Advisor mutual funds ("DFA Funds"). The strategy seeks to further diversify the model portfolio by allocating a small percentage of the portfolio to equity DFA Funds that invest in a variety of different domestic and international asset classes such as Large Cap and Small Cap, and a larger percentage of the portfolio to DFA Funds that invest in global fixed income securities. The strategy also calls for the model portfolio to be fully invested at all times as the strategy attempts to provide a global market return. CORE Capital Markets, LLC ("CORE Capital") will monitor the model portfolio on at least a quarterly basis, sometimes more frequently if changes in markets or in the DFA Funds warrant such additional review. CORE Capital will make changes to the model portfolio

	CORE 10.90	10.90 Benchmark
<b>Periodic Net Performance</b>		
QTD	5.08%	5.70%
YTD	6.45%	7.71%
1 Yr	6.45%	7.71%
3 Yr	0.76%	1.35%
5 Yr	2.06%	2.91%
10 Yr	1.24%	2.20%
<b>Since Portfolio Inception (April 2009)</b>		
Return	1.94%	2.47%
Std Dev	3.01%	2.54%
Growth of \$100K	\$130,829	\$141,682
Avg Rolling 3 Yr	1.34%	2.04%
Best Rolling 3 Yr	4.64%	3.38%
Worst Rolling 3 Yr	-0.03%	1.13%
<b>Annual Net Returns</b>		
2023	6.45%	7.71%
2022	-5.71%	-6.17%
2021	1.91%	2.99%
2020	3.96%	5.18%
2019	4.16%	5.40%
2018	-0.68%	0.92%
2017	2.16%	2.91%
2016	1.07%	1.75%
2015	-0.50%	0.56%
2014	0.06%	1.32%
2013	1.04%	3.13%
2012	3.07%	2.74%
2011	1.57%	0.82%
2010	3.64%	2.48%
2009	7.09%	5.39%



The Equity portion of the benchmark is represented by the MSCI World Index. The Fixed Income portion of the benchmark is represented by the FTSE World Gov't Bond 1-3 yr Index (hedged). Benchmarks have a 3% weight to Cash. The performance shown is based on real time market data. Performance reflects the deduction of portfolio expense ratios and a 1%/annum fee charged. Past performance does not guarantee future results. **Please refer to the performances disclosures.**

## Performance Disclosures

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CORE Capital Markets, LLC (CCM) is an investment advisory firm registered with the State of Georgia since April 2009. CCM is providing the investment recommendations within model portfolios utilizing DFA funds to represent various asset classes.

### Model Portfolio

The net performance results presented are based on a model portfolio and should not be interpreted as the results of actual accounts. Risk and return data is based on simulated results and does not reflect trading in actual accounts. The performance returns do not reflect the impact that material economic and market factors could have had on CCM's decision-making process. For example, factors such as: 1) timing of purchases and sales of securities, 2) length of time positions are held, 3) market and/or sector trends, 4) client restrictions, and/or 5) other unforeseen factors that could have had a material influence on the performance results of a client's account if actual trading had taken place. CCM is not responsible for implementing the model portfolio in investor accounts. CCM provides the model portfolio allocations to third party investment advisers that maintain asset allocation platforms (Platform Providers). The Platform Providers do all trading to invest accounts according to the model chosen for the account. CCM has no control over the actions or trading decisions of Platform Providers when we recommend changes or rebalances to the models. Depending on unique and changing client and market situations, we may customize the construction and implementation of the portfolios for particular clients.

Due to systems limitations, changes to the model portfolio cannot be reflected on the date of the change; for performance purposes, changes to the model portfolio are computed as of the month-end prior to or after the effective date of the change to the model. Actual performance for client accounts may be materially lower or higher than that of the model portfolio.

### Fee Information

Net Performance results assume quarterly rebalancing. The net performance of the model portfolio from inception to present reflects a 1%/annum. Results include the reinvestment of dividends and interest. Results also reflect the internal expense ratio of the DFA funds within the model portfolio. Performance since inception to present reflects the actual expense ratios of the DFA funds in the models. CCM's advisory fees are disclosed in Part 2 of CCM's Form ADV, and the platform's fees are described in the Platform Provider's Form ADV Part 2.

### Risks

As with any investment strategy, there is potential for profit as well as the possibility of loss. CCM does not guarantee any minimum level of investment performance or the success of any model portfolio or investment strategy. All investments involve risk that the investor should be prepared to bear. The actual return and value of an account will fluctuate and at any point in time could be worth more or less than the amount invested. Further, there can be no assurance that the portfolio will achieve its investment objective. Past performance does not guarantee future results.

### Indices

Performance information of benchmark indices is included for comparison purposes only. Indices are not available for direct investment. Index performance includes reinvestment of dividends and interest but does not reflect the deduction of any fees. It should be recognized that the volatility of the benchmarks may be materially different from the volatility of the model portfolio. Composition of the benchmarks may change from time to time to better reflect material changes to the model portfolio.