



Solomon Q SPY API

Model Factsheet As of
4-30-2021

Portfolio

The Solomon Q SPY API Growth portfolio invests in index-based, liquid exchange traded funds (ETFs) on the S&P 500 index and the Nasdaq 100 index. The ETF's in the portfolio are used to increase the growth above a 50/50 mix of the S&P 500 index and Nasdaq 100 index during a full market cycle. The portfolio will invest in the S&P 500 ETF "SPY" and the Nasdaq 100 ETF "QQQ". Investment decisions are determined by proprietary algorithms that evaluates market conditions. The algorithms monitor trending markets and will signal when to be invested and when to be in cash. This portfolio can create several short-term trades in a given year. To further manage drawdown risk the portfolio maintains the flexibility to move into short term U.S. Treasuries or other cash equivalents.

Standard Deviation

Std Dev 1 Yr (Mo-End)	10.89
Std Dev 3 Yr (Mo-End)	9.84
Alpha 1 Yr (Mo-End)	7.31

Drawdown

Time Period: 5/1/2018 to 4/30/2021

Calculation Benchmark: S&P 500 TR USD

Max Drawdown	-7.60
Max Drawdown # of Periods	34.00
Max Drawdown Peak Date	2/20/2020
Max Drawdown Valley Date	3/24/2020

Risk Statistics

Time Period: 5/1/2018 to 4/30/2021

Calculation Benchmark: iShares Russell 2000 Small-Cap Idx Instl

Alpha	20.95
Beta	0.22
Sharpe Ratio	2.48
Up Capture Ratio	61.07
Down Capture Ratio	1.29

Time Period: 5/1/2018 to 4/30/2021

Calculation Benchmark: S&P 500 TR USD

Alpha	17.60
Beta	0.40
Sharpe Ratio	2.48
Up Capture Ratio	78.28
Down Capture Ratio	14.03

Time Period: 5/1/2018 to 4/30/2021

Calculation Benchmark: Russell 2000 Equal Weight NR USD

Alpha	21.45
Beta	0.21
Sharpe Ratio	2.48
Up Capture Ratio	57.89
Down Capture Ratio	-0.57

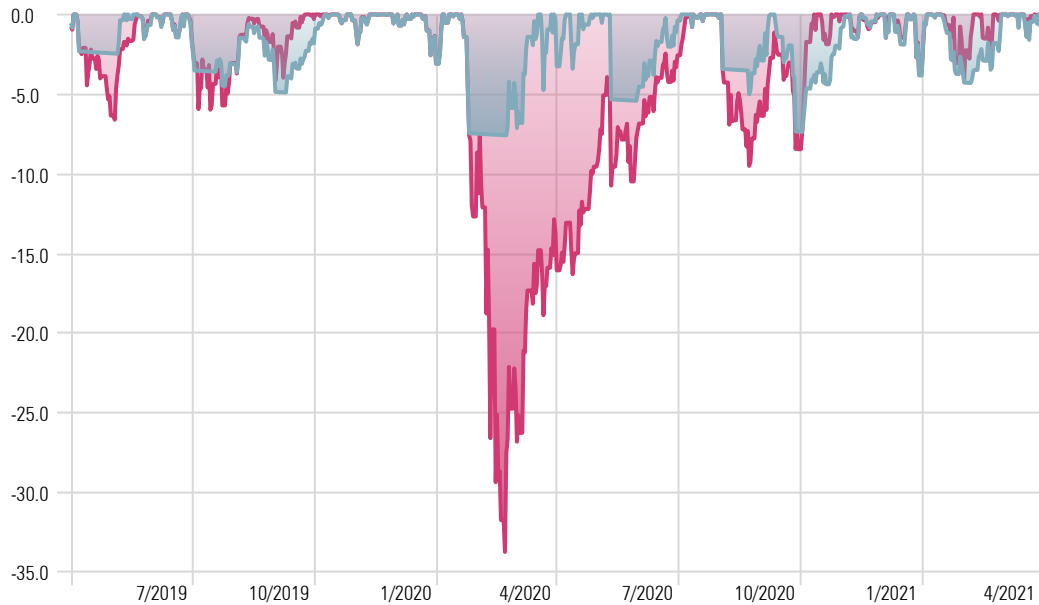
Source: Morningstar Direct

Firm Profile

Solomon API is a registered investment advisor. Solomon API's proprietary algorithm is intended for growth, while trying to reduce risk by limiting losses during large down markets.

Max Drawdown

Time Period: 5/1/2019 to 4/30/2021



— Solomon Q SPY API

— S&P 500 TR USD

Solomon Q SPY API seeks returns that exceed the performance of 50/50 mix on the S&P 500 Index and Nasdaq 100 Index over a full market cycle. Illustrated returns are net of fees. By utilizing (AIIS) Artificial Intelligence Investment Strategy, investors are more likely to be shielded from market downturns such as those seen in the last two bear markets.

Investment Growth

Time Period: 5/1/2019 to 4/30/2021



— Solomon Q SPY API

163,399.2 — S&P 500 TR USD

147,241.8



The Solomon Q SPY API Growth portfolio is constructed by seeking to limit volatility (drawdown) of the portfolio from peak to trough over a full market cycle. The investment allocation is based on the S&P 500 ETF "SPY" and the Nasdaq 100 index ETF "QQQ". The focus of the portfolio is growth. This portfolio has the ability to move one hundred percent (100%) to short-term bonds or cash when (AIIS), Artificial Intelligence Investment System deems appropriate.

Solomon Q SPY API - Top Holdings

Portfolio Date: 4/30/2021

	Equity Style Box	Position Market Value (mil)	Portfolio Weighting %
Invesco QQQ Trust	■	0.01	49.18
SPDR® S&P 500 ETF Trust	■	0.01	48.92

Monthly Returns (net of maximum 1.95% advisory fees and commissions)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	-0.51	2.25	2.44	5.33									9.76
2020	-0.21	-2.95	2.59	7.43	5.23	-0.62	5.34	6.85	-0.28	-2.76	5.63	4.20	34.09
2019	7.93	2.84	2.75	4.50	-2.06	4.96	1.68	-1.36	0.95	0.39	3.38	2.77	32.30

Trailing Returns

	YTD	1 Year	2 Years
Solomon Q SPY API	9.76	37.93	27.81
S&P 500 TR USD	11.84	46.02	21.33

Solomon API LP, is registered as an investment advisor. The advisor only transacts business in states where it is properly registered, or is excluded or exempted from registration requirements. Registration as an investment advisor is not an endorsement by securities regulators and does not mean the advisor has achieved a specific level of skill or ability. The performance presented herein is net of a model fee of 1.95%, which is the highest fee that would be charged an actual client's account invested in this portfolio. The performance presented herein reflects the reinvestment of dividends and other income, but does not include transactional or custodian costs. Additional information regarding the fees charged can be found in the advisor's Form ADV, Part 2. No current or prospective client should assume that the future performance of any specific investment or strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. All strategies have different degrees of risk. There is no guarantee that any specific investment or strategy will be suitable or profitable for any investor. Asset allocation and diversification will not necessarily improve an investor's returns and cannot eliminate the risk of investment losses. Historical performance results for investment indexes and/or categories, typically do not reflect the impact of transaction and/or custodial charges or the deduction of an advisory fee, which may decrease historical performance results. There can be no assurances that an investment or strategy will match or exceed its benchmark. Performance returns do not represent actual trading using client assets but were achieved through retroactive application of a model designed with the benefit of hindsight. Model returns have inherent limitations. Specifically, these returns do not represent actual trading and may not reflect the impact of material economic and market factors on the advisor's decision-making if the advisor had actually managed the client's money during this time frame. These return calculations are based on backtesting. Backtesting involves a hypothetical reconstruction, based on past market data, of what the performance of a particular account would have been if the advisor had managed the account using a specific investment strategy. Backtested performance results are purely hypothetical and do not reflect actual trading in clients' accounts. These results should not be viewed as indicative of the advisor's skill and do not reflect the performance achieved by any specific client. The model that gave rise to these backtested performance results is one that the advisor is now using in managing clients' accounts. The indices may materially differ from the Solomon SPY API Aggressive Growth Portfolio. The S & P 500 is an unmanaged index that is generally considered representative of the U.S. stock market. Investors cannot invest directly in the S & P 500. The comparison is for illustrative purposes only. The Solomon SPY API Growth Portfolio could be materially different because up to 100% of portfolio is invested in stock market related securities.