



## Solomon API Super SPY

Model Factsheet As of  
As of 4/30/2021

### Portfolio

The Solomon API Super SPY Aggressive Growth invests in a leveraged portfolio of index-based, liquid exchange traded funds (ETFs) on the S&P 500 index. ETFs in the portfolio are used to increase the growth above the S&P 500 index during a full market cycle. The portfolio will invest in equity ETFs that have leverage along with bond ETFs and bond mutual funds. Investment decisions are determined by proprietary algorithms that evaluates market conditions. The algorithms monitor both trending and reversion to the mean systems. The algorithms signal when to be invested and at what percentage. This portfolio will likely create multiple short-term trades in a given year. To further manage drawdown risk the portfolio maintains the flexibility to move into inverse ETF's, U.S. Treasuries or other short term bond equivalents in severe down markets.

### Standard Deviation

Std Dev 1 Yr (Mo-End)	14.99
Std Dev 3 Yr (Mo-End)	16.78
Std Dev 5 Yr (Mo-End)	14.09

### Drawdown

Time Period: 5/1/2016 to 4/30/2021

Calculation Benchmark: S&P 500 TR USD

Max Drawdown	-26.08
Max Drawdown # of Periods	33.00
Max Drawdown Peak Date	2/20/2020
Max Drawdown Valley Date	3/23/2020

### Risk Statistics

Time Period: 5/1/2016 to 4/30/2021

Calculation Benchmark: iShares Russell 2000 Small-Cap Idx Instl

Alpha	7.58
Beta	0.53
Sharpe Ratio	1.15
Up Capture Ratio	69.61
Down Capture Ratio	40.72

Time Period: 5/1/2016 to 4/30/2021

Calculation Benchmark: S&P 500 TR USD

Alpha	3.24
Beta	0.81
Sharpe Ratio	1.15
Up Capture Ratio	92.62
Down Capture Ratio	81.65

Time Period: 5/1/2016 to 4/30/2021

Calculation Benchmark: Russell 2000 Equal Weight NR USD

Alpha	9.32
Beta	0.46
Sharpe Ratio	1.15
Up Capture Ratio	66.23
Down Capture Ratio	33.12

Source: Morningstar Direct

### Firm Profile

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

### Max Drawdown

Time Period: 5/1/2016 to 4/30/2021



— Solomon API Super SPY

— S&P 500 TR USD

Solomon API seeks returns that exceed the performance of the S&P 500 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: 5/1/2016 to 4/30/2021



— Solomon API Super SPY

22,608.2 — S&P 500 TR USD

22,319.6



The Solomon API Super SPY Aggressive 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 leveraged and concentrated in double long ETF's based on the S&P 500. The focus of the portfolio is aggressive growth. This portfolio has the ability to move one hundred percent (100%) to short-term bonds and or non-correlated assets when (AIIS), Artificial Intelligence Investment System deems appropriate.

## Solomon API Super SPY - Top Holdings

Portfolio Date: 4/30/2021

	Equity Style Box	Position Market Value (mil)	Portfolio Weighting %
ProShares Ultra S&P500	☒	0.02	24.73

## 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	-1.34	3.99	4.00	7.13									14.08
2020	-0.25	-8.17	-10.01	3.12	2.66	-3.49	7.82	5.07	0.90	-1.97	11.36	3.65	8.94
2019	1.15	2.87	1.32	3.89	-6.59	9.38	1.31	-1.54	1.55	1.43	2.61	2.19	20.56
2018	5.27	-1.35	-0.75	1.75	2.25	0.64	3.75	3.21	0.19	-4.51	1.92	-10.97	0.34
2017	1.75	3.94	0.15	0.94	1.26	0.74	1.96	1.15	1.67	2.06	2.73	0.89	20.96
2016	2.46	0.05	0.33	2.14	1.45	4.09	6.62	-0.25	-0.22	-2.12	8.74	4.03	30.35

## Trailing Returns

	YTD	1 Year	3 Years	5 Years
Solomon API Super SPY	14.30	46.52	12.82	17.72
S&P 500 TR USD	11.84	46.02	18.66	17.42

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 API Super SPY 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 API Super SPY Aggressive Growth Portfolio could be materially different because up to 100% of portfolio is invested in leveraged stock market related securities.