



Solomon API Tactical 60-40 Moderate Growth

Model Factsheet As of
4-30-2021

Portfolio

The Solomon API Tactical 60-40 Moderate Growth invests in a diversified portfolio of index-based, liquid exchange traded funds (ETFs) and mutual funds. ETFs in the portfolio are comprised of a broad spectrum of major asset classes both domestic and international - whose underlying investments are deemed attractive in the current market cycle. The portfolio can invest in equities, bonds and commodity ETFs with leverage. Asset class selections are determined by a proprietary algorithm that evaluates market conditions and applies asset allocation strategies accordingly. The algorithm monitors each asset class separately and can be in or out of those asset classes as the algorithm decides. To further manage drawdown risk the portfolio maintains the flexibility to move into U.S. Treasuries or other cash equivalents in severe down markets.

Standard Deviation

Std Dev 1 Yr (Mo-End)	8.96
Std Dev 3 Yr (Mo-End)	7.45
Std Dev 5 Yr (Mo-End)	6.59

Drawdown

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

Calculation Benchmark: S&P 500 TR USD

Max Drawdown	-9.08
Max Drawdown # of Periods	11.00
Max Drawdown Peak Date	2/1/2018
Max Drawdown Valley Date	12/31/2018

Risk Statistics

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

Calculation Benchmark: Vanguard Balanced Index Inv

Alpha	2.01
Beta	0.51
Sharpe Ratio	1.11
Up Capture Ratio	68.12
Down Capture Ratio	59.58

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

Calculation Benchmark: S&P 500 TR USD

Alpha	2.15
Beta	0.33
Sharpe Ratio	1.11
Up Capture Ratio	44.67
Down Capture Ratio	36.87

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

Calculation Benchmark: Russell 2000 Equal Weight NR USD

Alpha	4.75
Beta	0.18
Sharpe Ratio	1.11
Up Capture Ratio	30.77
Down Capture Ratio	12.32

Source: Morningstar Direct

Firm Profile

Solomon API is a registered investment advisor. Solomon API's proprietary algorithm is intended to reduce risk by limiting losses during large down markets and participate fully in up markets.

Max Drawdown

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



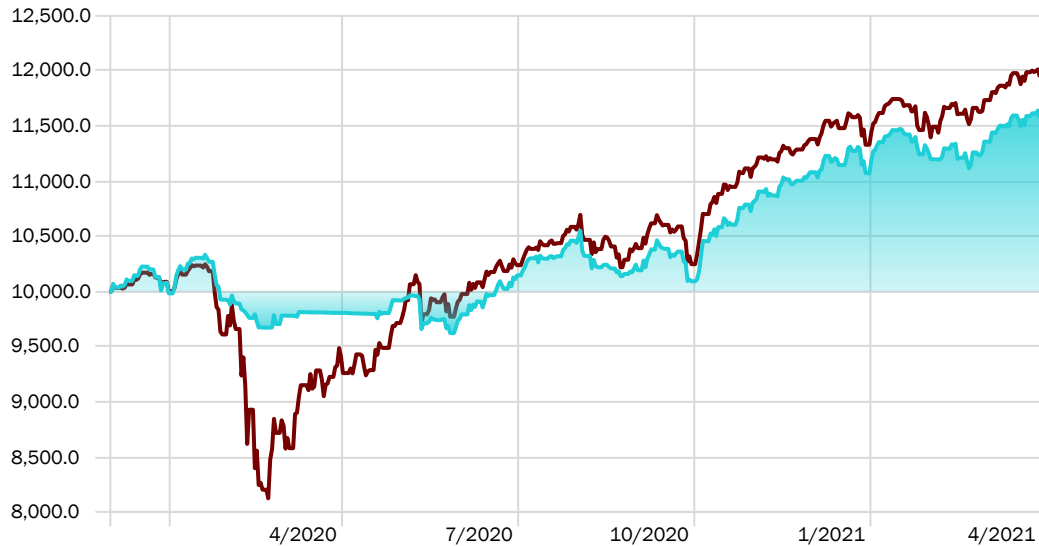
— Solomon API Tactical 60-40 Moderate Growth

— Vanguard CRSP Series 60-40 Moderate Growth

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 (AII) 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: 1/1/2020 to 4/30/2021



— Solomon API Tactical 60-40 Moderate Growth

— Vanguard CRSP Series 60-40 Moderate Growth

11,574.5

11,943.8



The Solomon API Tactical 60-40 Moderate 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 distributed among major asset classes with a focus on growth and diversification. 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 Tactical 60-40 Moderate Growth - Top Holdings

Portfolio Date: 4/30/2021

	Equity Style Box	Position Market Value (mil)	Portfolio Weighting %
Vanguard S&P 500 ETF	█	0.00	26.05
iShares Treasury Floating Rate Bond ETF	—	0.00	22.94
SPDR® Blmbg Barclays High Yield Bd ETF	—	0.00	9.99
Invesco QQQ Trust	█	0.00	9.94
Vanguard Total World Stock ETF	█	0.00	7.98
iShares MSCI Emerging Markets ETF	█	0.00	5.98
Invesco Optm Yd Dvrs Cdy Stra No K1 ETF	—	0.00	4.09
SPDR® Portfolio S&P 600 Sm Cap ETF	█	0.00	4.03
SPDR® Portfolio S&P 400 Mid Cap ETF	█	0.00	4.02
SPDR® Gold MiniShares	—	0.00	2.98

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	-0.09	1.54	0.22	2.74									4.45
2020	-0.17	-0.58	-1.44	0.24	1.15	-1.85	4.23	2.90	-2.24	-1.12	6.31	3.28	10.81
2019	0.44	1.26	0.42	1.77	-2.82	2.94	0.63	-0.22	0.64	1.47	2.15	2.08	11.18
2018	3.92	-3.54	-0.52	0.90	0.73	-0.45	0.48	1.46	0.16	-5.25	-0.42	-2.80	-5.52
2017	2.15	2.22	0.51	1.43	1.79	-0.15	1.90	0.71	0.97	1.90	1.14	0.74	16.39
2016	-0.02	0.23	0.00	1.00	1.08	0.46	3.01	0.72	0.94	-1.48	0.75	1.46	8.41

Trailing Returns

	YTD	1 Year	3 Year	5 Year
Solomon API Tactical 60-40 Moderate Growth	4.45	18.05	6.51	8.68
S&P 500 TR USD	11.84	46.02	18.66	17.42
Vanguard CRSP Series 60-40 Moderate Growth	4.94	26.98	10.89	10.23

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