



Solomon API Tactical 80-20 Growth

Model Factsheet As of
4-30-2021

Portfolio

The Solomon API Tactical 80-20 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 commodities 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)	10.88
Std Dev 3 Yr (Mo-End)	8.95
Std Dev 5 Yr (Mo-End)	7.78

Drawdown

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

Calculation Benchmark: S&P 500 TR USD

Max Drawdown	-8.92
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	2.84
Beta	0.60
Sharpe Ratio	1.17
Up Capture Ratio	81.29
Down Capture Ratio	69.91

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

Calculation Benchmark: S&P 500 TR USD

Alpha	2.95
Beta	0.39
Sharpe Ratio	1.17
Up Capture Ratio	53.03
Down Capture Ratio	42.67

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

Calculation Benchmark: Russell 2000 Equal Weight NR USD

Alpha	6.00
Beta	0.21
Sharpe Ratio	1.17
Up Capture Ratio	36.86
Down Capture Ratio	14.57

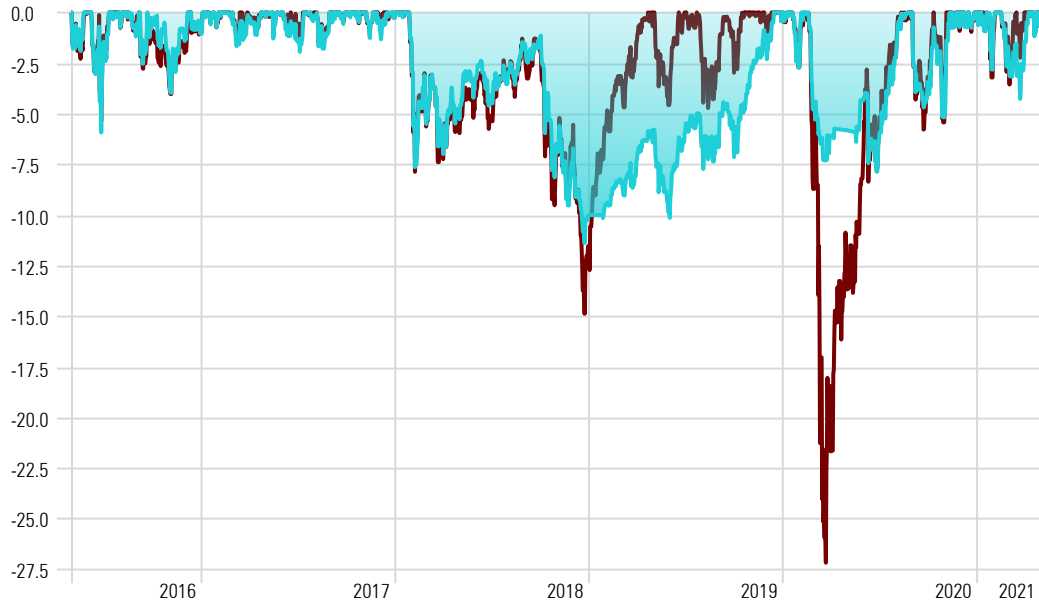
Source: Morningstar Direct

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



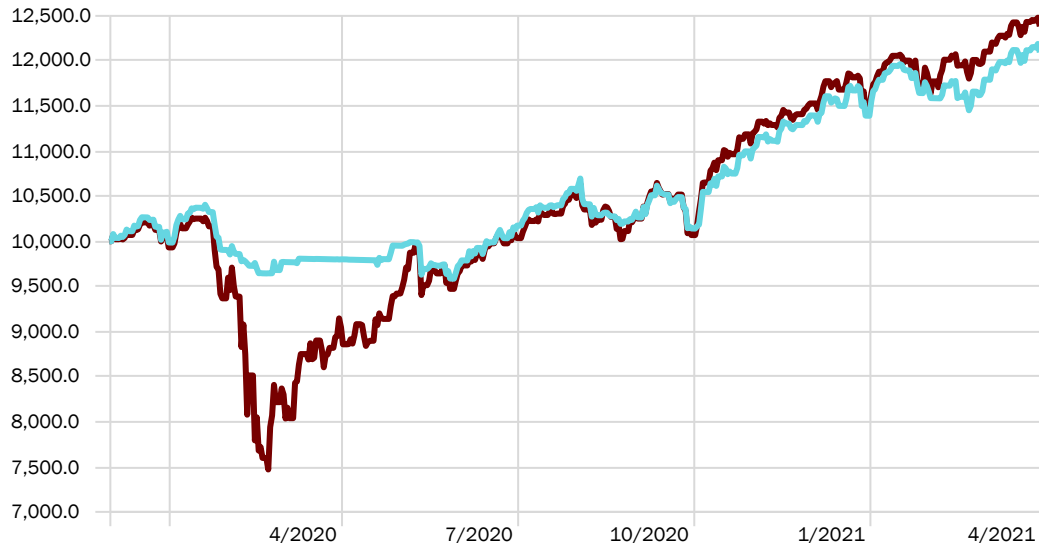
— Solomon API Tactical 80-20 Growth

— Vanguard CRSP Series 80-20 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 (AIIS) Artificial Intelligence Investment Strategy, investors are more likely to be shielded from market downturns such as those seen in bear markets.

Investment Growth

Time Period: 1/1/2020 to 4/30/2021



— Solomon API Tactical 80-20 Growth

12,092.6 — Vanguard CRSP Series 80-20 Growth

12,380.6



The Solomon API Tactical 80-20 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 80-20 Growth - Top Holdings

Portfolio Date: 4/30/2021

	Equity Style Box	Position Market Value (mil)	Portfolio Weighting %
Vanguard S&P 500 ETF	■	0.00	33.04
Vanguard Total World Stock ETF	■	0.00	13.95
Invesco QQQ Trust	■	0.00	11.92
SPDR® Blmbg Barclays High Yield Bd ETF	—	0.00	9.98
iShares MSCI Emerging Markets ETF	■	0.00	7.97
SPDR® Portfolio S&P 600 Sm Cap ETF	■	0.00	6.04
SPDR® Portfolio S&P 400 Mid Cap ETF	■	0.00	6.03
Invesco Optm Yd Dvrs Cdy Stra No K1 ETF	—	0.00	5.11
SPDR® Gold MiniShares	—	0.00	3.97
iShares Treasury Floating Rate Bond ETF	—	0.00	0.00

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	-0.03	2.20	0.18	3.69									6.13
2020	-0.13	-0.82	-1.35	0.29	1.54	-2.27	4.62	3.77	-2.64	-1.35	7.64	4.38	13.94
2019	0.43	1.38	0.37	2.34	-4.18	3.84	0.81	-0.53	0.83	1.78	2.58	2.41	12.49
2018	4.60	-3.68	-0.89	0.82	1.18	-0.28	0.75	1.90	0.12	-5.58	-0.52	-2.86	-4.72
2017	2.48	2.34	0.61	1.45	1.80	-0.23	2.19	0.51	1.26	2.30	1.40	0.91	18.36
2016	-0.12	-0.03	0.11	1.10	1.26	-0.09	3.23	0.70	1.17	-1.72	1.05	1.64	8.55

Trailing Returns

	YTD	1 Year	3 Years	5 Years
Solomon API Tactical 80-20 Growth	6.13	23.41	8.78	10.50
S&P 500 TR USD	11.84	46.02	18.66	17.42
Vanguard CRSP Series 80-20 Growth	7.41	36.89	12.50	12.36

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 Tactical 80-20 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 Tactical 80-20 Growth could be materially different because approximately 100% of portfolio is invested in stock market related securities.