

Balanced Opportunity Strategy

Trade Performance Statistics*

Strategy	Annualized Return	Daily Volatility	Trade Sharpe (Annualized)	Trade Sortino (Annualized)	Trade Max Drawdown %
TL AI SPX v3.0	10.9%	16.8%	0.58	1.19	23.3%
SP500TR	10.4%	20.8%	0.61	0.58	49.9%

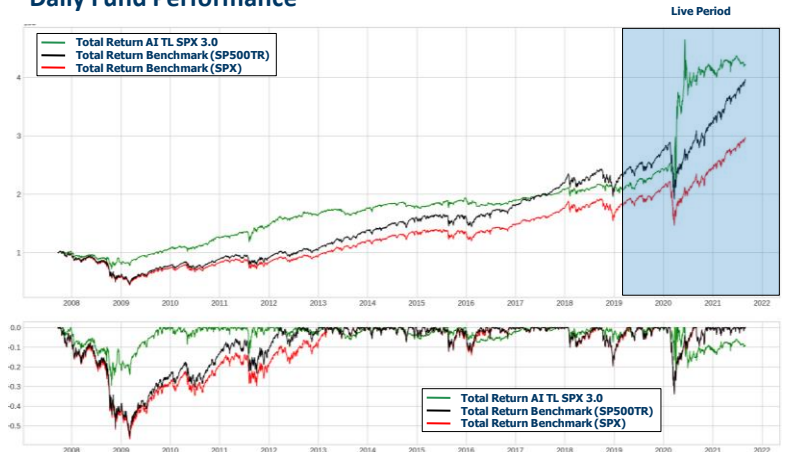
Quick Facts

Asset Class:	Index Options
Geo Focus:	US
Return Type:	Absolute Return
Live Date:	18-Jan-2019

Objective:

The Strategy is designed to generate consistently stable returns by opportunistically balancing between yield capture and market exposure. Leverages Optimize Advisors AI and Deep Learning to adapt to the market. Implied market data, historical price movements and robust forward analysis are used to select the optimal strategy for current and predicted potential market conditions

Daily Fund Performance*



Highlights:

- Composed of US Exchange-traded index options that are highly liquid and centrally cleared
- Has delivered consistent returns with lower drawdowns and volatility
- Adapts to changing market conditions

Business Cycle Performance*

Market Event	Start Date	End Date	AI TL SPX 3.0	Benchmark (SPX)
Global Financial Crisis	10/9/2007	3/9/2009	-23.36%	-56.78%
Bull Period 1	3/9/2009	4/23/2010	40.60%	79.93%
European Sovereign Debt Crisis	4/23/2010	7/2/2010	-1.99%	-15.99%
Bull Period 2	7/2/2010	4/29/2011	2.04%	33.35%
US credit rating downgrade	4/29/2011	10/3/2011	3.35%	-19.39%
Bull Period 3	10/3/2011	5/21/2015	37.03%	93.85%
Drop in oil prices and China instability	5/21/2015	2/11/2016	-1.17%	-14.16%
Bull Period 4	2/11/2016	1/26/2018	15.54%	57.07%
February 2018 Flash Crash	1/26/2018	2/8/2018	-7.13%	-10.16%
Bull Period 5	2/8/2018	9/20/2018	10.02%	13.55%
Q4 2018 Drawdown	9/20/2018	12/24/2018	-6.88%	-19.78%
Bull Period 6	12/24/2018	2/19/2020	25.74%	44.02%
COVID-19 Coronavirus-Peak to Trough	2/19/2020	3/23/2020	-16.60%	-33.92%
COVID-19 Coronavirus-Trough to Present	3/23/2020	8/31/2021	99.39%	102.14%

Monthly Returns*

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2007									0.11%	2.36%	-2.03%	0.78%	1.18%
2008	-6.26%	-1.19%	-1.10%	2.65%	1.87%	-5.46%	-1.52%	1.08%	-1.29%	-6.51%	-1.04%	-1.51%	-18.91%
2009	-0.43%	0.40%	6.19%	2.99%	4.58%	0.68%	2.52%	1.20%	2.13%	-0.50%	4.22%	2.23%	29.32%
2010	0.70%	2.09%	0.16%	-1.09%	-0.02%	-1.70%	4.76%	0.19%	1.95%	5.49%	2.54%	1.49%	17.59%
2011	1.63%	1.29%	0.71%	1.32%	3.14%	0.21%	-0.54%	0.59%	1.69%	5.19%	-0.72%	0.81%	16.26%
2012	5.33%	2.89%	1.48%	0.23%	-1.27%	1.69%	0.20%	0.27%	4.02%	-0.41%	-0.69%	-0.67%	13.62%
2013	2.59%	1.38%	0.93%	0.67%	-0.44%	-1.05%	-2.98%	-1.52%	1.83%	1.95%	1.33%	1.91%	6.63%
2014	-1.30%	3.28%	1.06%	0.58%	0.82%	-0.08%	-1.04%	2.28%	-0.64%	-1.94%	-0.69%	-0.40%	1.82%
2015	-1.63%	1.73%	0.32%	1.37%	1.69%	-1.62%	3.07%	-0.66%	-1.56%	2.70%	0.44%	1.06%	6.97%
2016	-3.01%	0.44%	-3.64%	0.91%	0.22%	1.37%	-0.79%	0.44%	-0.17%	0.64%	1.70%	0.48%	-1.54%
2017	1.09%	1.67%	-0.12%	0.82%	0.80%	0.29%	0.91%	1.54%	-1.39%	1.07%	1.79%	1.16%	10.01%
2018	1.33%	-1.72%	-0.85%	0.88%	-0.12%	0.91%	1.51%	2.78%	-0.98%	-0.59%	1.06%	-2.26%	1.85%
2019	-1.17%	0.30%	1.19%	3.65%	-4.62%	6.14%	1.70%	-0.44%	0.69%	3.91%	1.77%	0.58%	14.15%
2020	-0.91%	-0.19%	11.36%	37.13%	4.37%	-2.73%	5.79%	0.94%	3.27%	-1.34%	5.30%	-2.23%	71.77%
2021	-3.20%	5.22%	1.67%	-0.75%	1.10%	1.06%	-2.31%	-0.74%					1.84%

Data contains backtested values from 2007-09-21 to 2019-01-17 and live trade simulations from 2019-01-18 to 2021-08-31. See disclosure on the last page of this document for important information regarding backtested data. Past performance not indicative of future performance. Source: Tradelegs LLC, Optimize Advisors, LiveVol

*Net of standard mgmt and/or performance fees

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