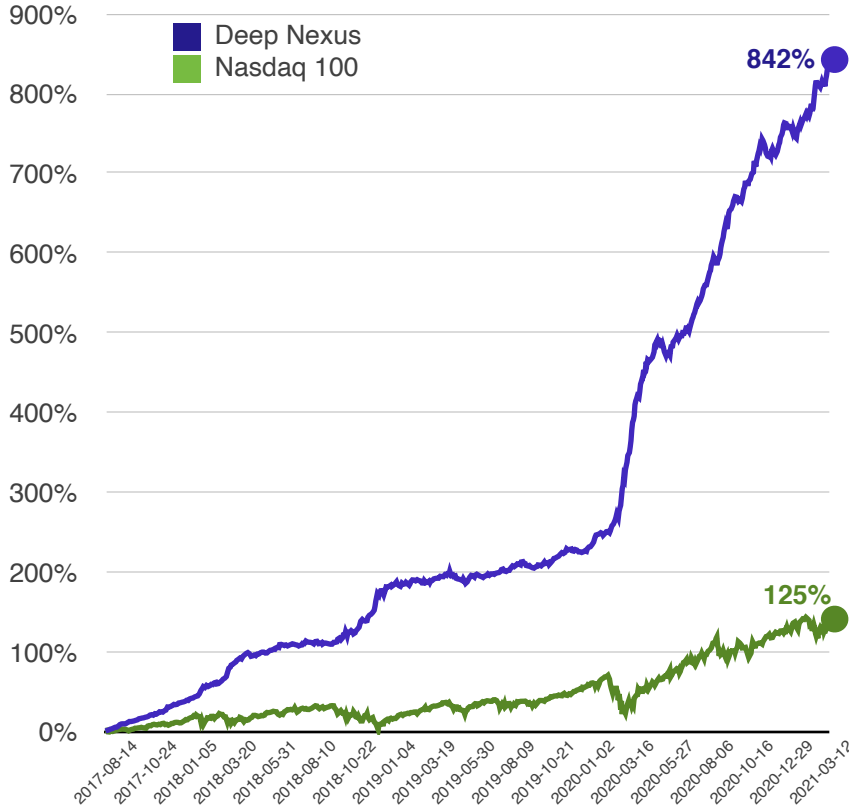




Deep Nexus

Portfolio Performance vs Nasdaq 100

August 14, 2017 to March 25, 2021



Out-of-Sample Performance Statistics

Annual Return	86.1%
Cumulative Returns	842%
Annual Volatility	10%
Sharpe Ratio	6.29
Calmar Ratio	17.06
Stability	0.96
Max Drawdown	-5.05%
Omega Ratio	3.13
Sortino Ratio	15.27
Skew	1.36
Kurtosis	6.38
Tail Ratio	1.96
Daily Value at Risk	-1.0%
Alpha	0.92
Beta	-0.11

Deep Nexus Portfolio: Comprised of stocks in the Nasdaq 100 index.

Nasdaq 100: Assumes a passive investment in the Invesco QQQ ETF.

Deep Nexus seeks low-variance, market-neutral returns. Through advanced statistical inference, the company's model utilizes intra-day data to predict near-term trading opportunities with a combination of long and short positions. The model can scale to hundreds or thousands of securities and be deployed in any liquid market.

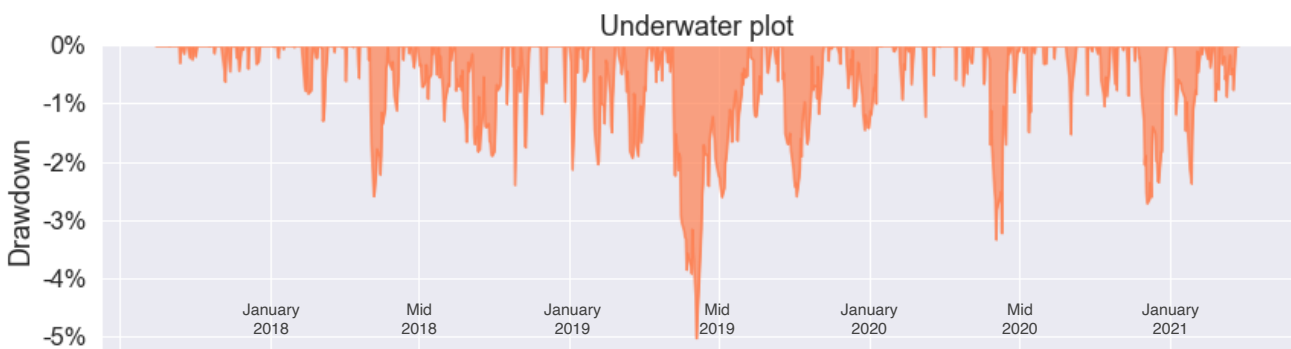
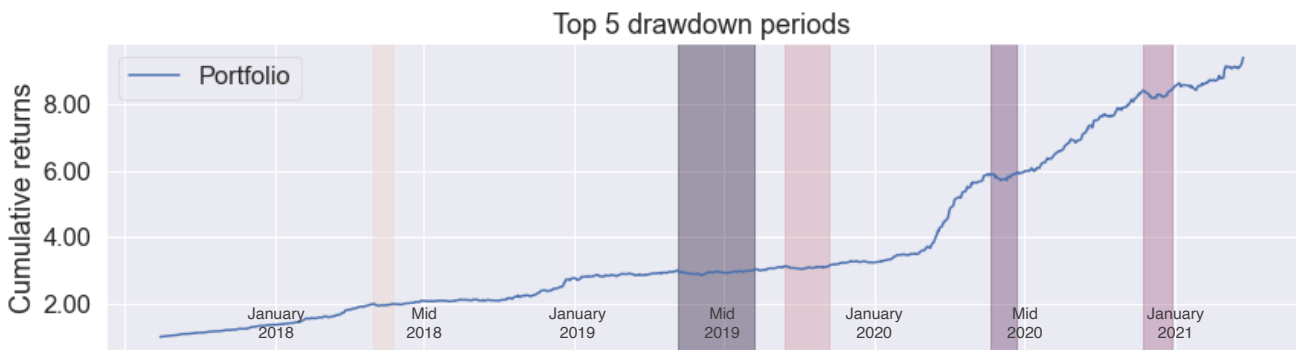
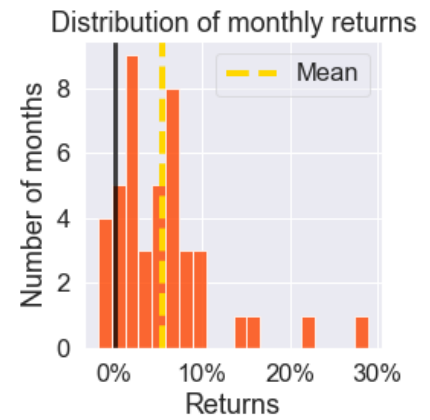
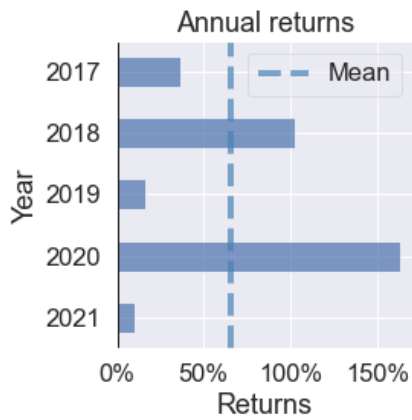
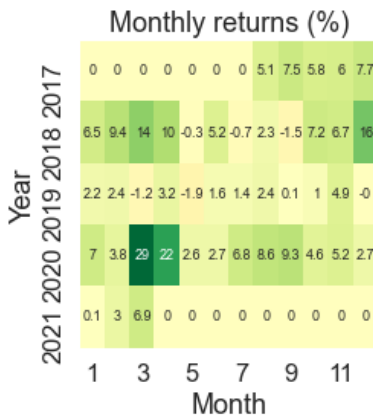
Portfolio results assume transaction costs of 50 basis points with no stop or limit orders. Minimum of 20 trades per day with a universe of 100 stocks; no overnight positions. Management performance fees not included.

No leverage is used in the above example.

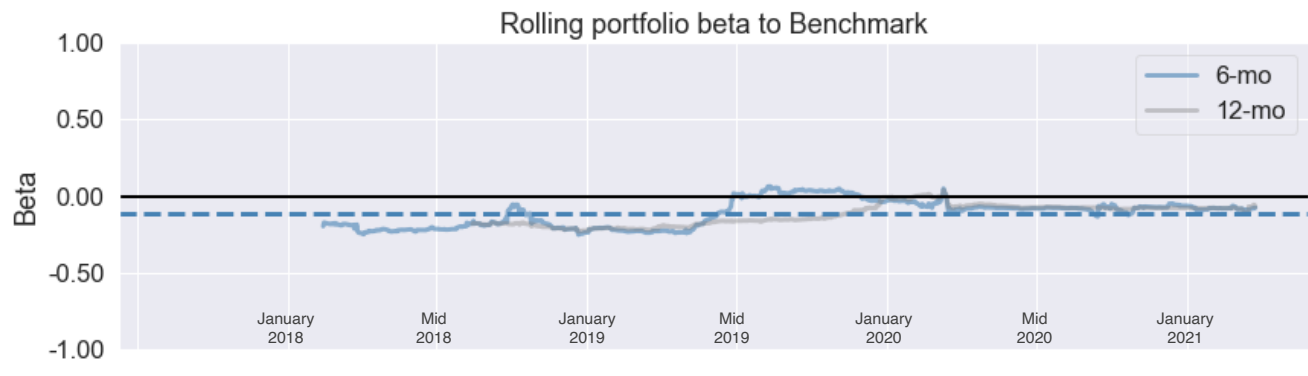
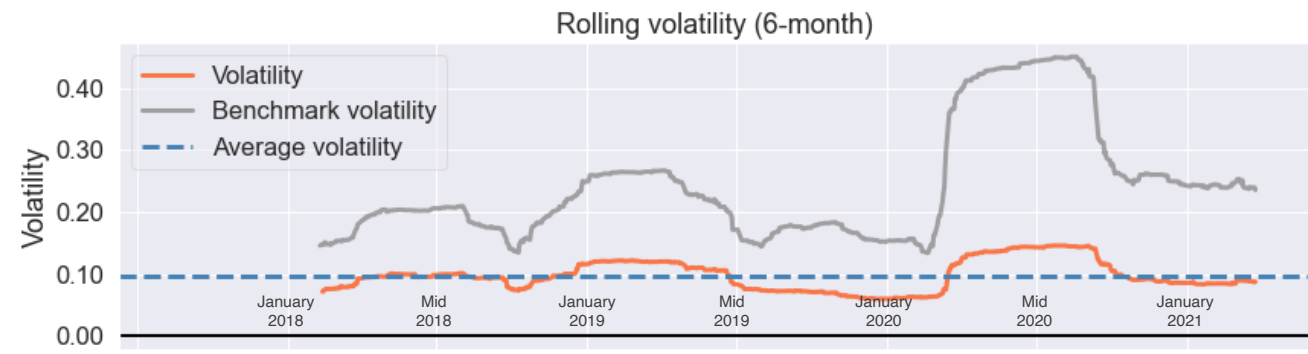
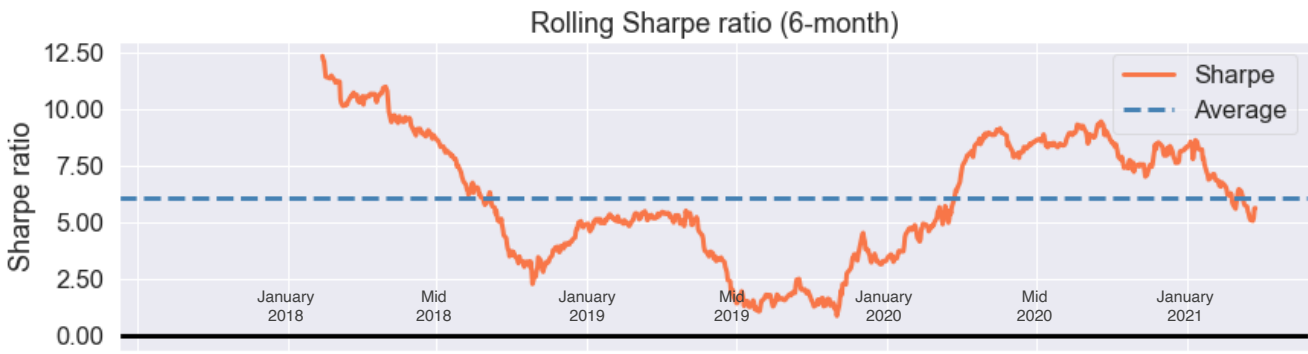
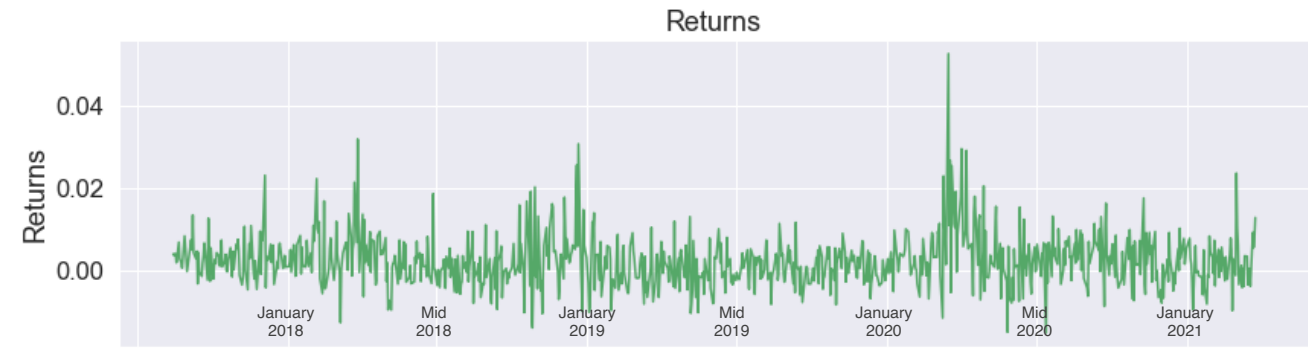
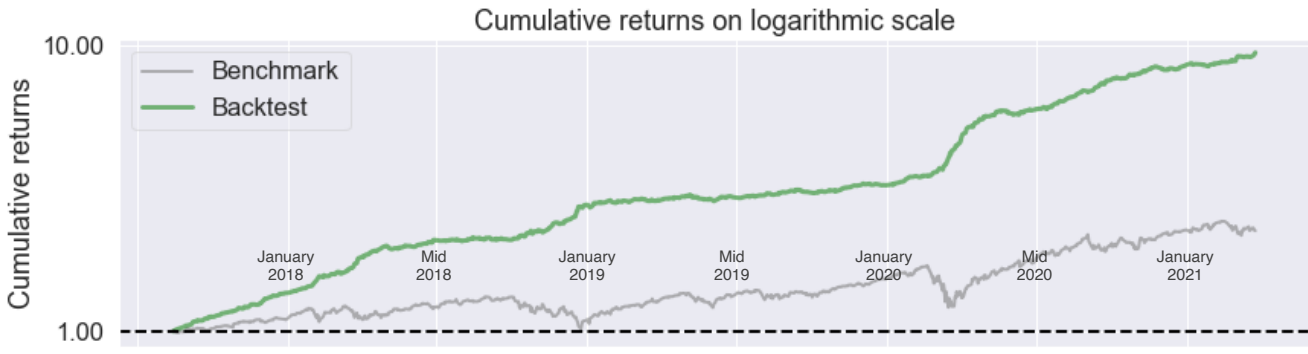
DISCLAIMER: ALL RESULTS CONTAINED HEREIN ARE FROM OUT-OF-SAMPLE SIMULATIONS GENERATED BY COMPUTER MODELS. HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OR-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS, SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

Intraday Trade Signal Accuracy: 57%

	Precision	Recall	F1-Score	Support
Short	0.58	0.71	0.64	137,826
Long	0.55	0.40	0.47	121,360
Accuracy			0.57	259,186
Macro Avg	0.56	0.56	0.55	259,186
Weighted Avg	0.57	0.57	0.56	259,186



Worst Drawdown Periods	Net Drawdown %	Peak Date	Valley Date	Recovery Date	Duration in Days
1	5.05%	5/6/2019	6/4/2019	8/17/2019	68
2	3.34%	5/22/2020	6/3/2020	6/22/2020	22
3	2.72%	11/23/2020	12/4/2020	12/28/2020	26
4	2.6%	9/13/2019	10/4/2019	11/6/2019	39
5	2.6%	4/30/2018	5/7/2018	5/24/2018	19





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