



FACT SHEET

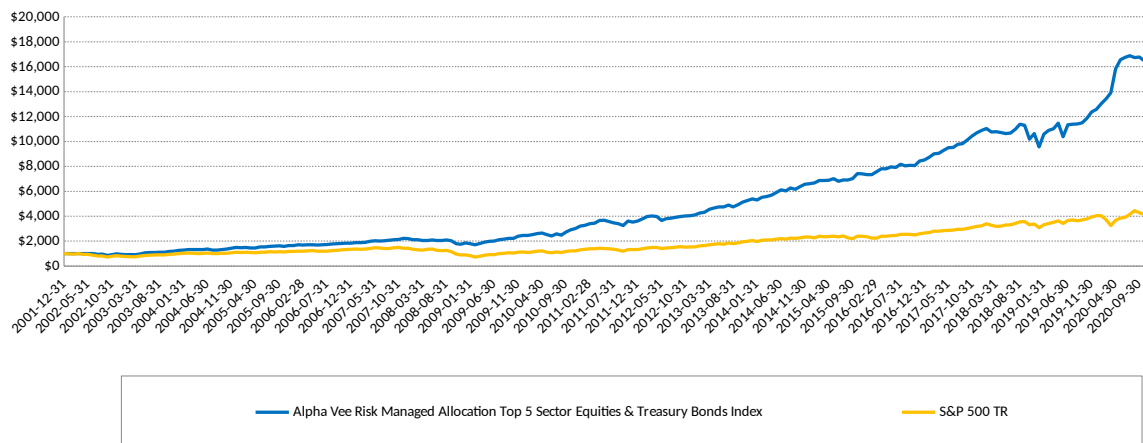
Data as of 2020-11-07

Alpha Vee Risk Managed Allocation Top 5 Sector Equities & Treasury Bonds Index

The index systematically evaluates selection, sector and market risks. Selection risk is managed by selecting equity positions based on combined scores of value and quality metrics. Sector risk is managed by identifying the top 5 sectors as chosen through a proprietary fundamental momentum metric that ranks all 10 identified sectors. The index manages market risks by dynamically allocating to a bond position through an ETF (ISHRS 7-10Y.TRSY- Symbol: IEF) and weights that position from 0% and 100% of the index based on a proprietary fundamental signal of the U.S equity market. The number of positions in each sector is based on the sector's weight and are weighted equally within the sector. Index components include approximately 50 equity positions and one bond ETF position. The index at any time can dynamically adjust to holding a single bond position (1 ETF), just an equity position (50 securities) or a combination of both (51 positions) based on the proprietary market signal. Market cap threshold is over \$5B. The index is rebalanced and reconstituted quarterly. Currency is US Dollar

2001-12-31 to 2020-11-06

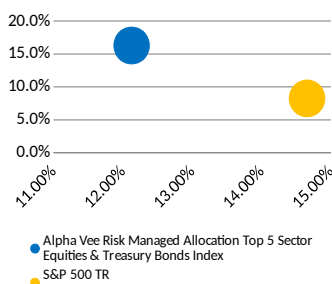
Hypothetical Backtested Performance of \$1000



Trailing Non-Standardized Returns	1 Month	YTD	3 Months	1 Year	3 Yrs. Cml.	3 Yrs. Ann.	5 Yrs. Cml.	5 Yrs. Ann.	Incep. Cml.	Incep. Ann.
Alpha Vee Risk Managed Allocation Top 5 Sector Equities & Treasu	2.53%	36.67%	1.87%	45.03%	64.71%	18.10%	131.74%	18.30%	1620.37%	16.28%
S&P 500 TR	4.50%	10.33%	7.76%	17.79%	44.55%	13.07%	86.77%	13.31%	346.61%	8.26%

Calendar Year Performance	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
Alpha Vee Risk Managed Allocation Top 5 Sector Equities & Treasu	12.62%	13.96%	30.73%	22.81%	11.13%	15.90%	27.89%	-12.07%	31.52%	36.67%
S&P 500 TR	2.11%	16.00%	32.39%	13.69%	1.38%	11.96%	21.83%	-4.39%	31.49%	10.33%

Risk vs Return



	1 Year	3 Years	5 Years	Since Incep.
Standard Deviation	13.91%	16.50%	13.21%	12.13%
Benchmark StDev	24.70%	18.20%	14.88%	14.66%
Sharpe Ratio	2.42	0.95	1.27	1.21
Alpha (%)	40.55%	9.64%	9.99%	10.35%
Beta	0.22	0.60	0.59	0.67
R ²	0.16	0.44	0.44	0.65
Max.Drawdown	2.47%	15.93%	15.93%	-22.57%



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Data as of 2020-11-07

Monthly Performance (%)													Annual Return	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Portfolio	Benchmark
2002	0.14	0.15	0.15	0.15	0.15	0.14	-6.25	1.32	-10.22	6.95	6.19	-4.68	-6.86	-22.10
2003	-0.76	-1.27	0.19	8.15	8.52	0.46	0.59	2.59	-0.51	6.28	2.18	5.06	35.56	28.68
2004	1.62	3.00	0.25	-0.79	1.43	3.00	-6.12	-0.40	3.45	2.50	4.89	4.34	18.03	10.88
2005	-1.49	1.21	-1.53	-0.31	4.79	0.82	3.21	0.87	1.15	-2.16	3.28	0.88	10.99	4.91
2006	2.95	-0.79	1.05	0.70	-1.33	0.58	1.67	1.76	1.13	1.35	1.97	-0.62	10.83	15.80
2007	2.29	0.54	0.60	4.29	3.02	-1.01	0.62	1.85	1.95	1.07	4.03	-0.31	20.52	5.50
2008	-4.31	0.15	-3.47	0.53	1.83	-1.83	-0.01	2.33	-3.82	-11.61	-1.85	5.76	-16.05	-37.00
2009	-3.08	-4.53	6.22	5.69	3.40	0.74	5.40	2.36	3.16	-0.97	7.91	2.71	32.21	26.46
2010	0.16	2.55	3.39	1.41	-4.88	-4.23	7.15	-4.01	10.20	6.89	3.70	6.11	30.78	15.06
2011	2.09	4.04	1.19	5.92	0.88	-2.70	-3.59	-1.55	-4.48	11.21	-2.14	2.14	12.62	2.11
2012	4.56	5.65	0.63	-0.97	-8.11	4.43	1.03	1.75	1.67	1.04	0.25	1.92	13.96	16.00
2013	3.64	1.52	5.03	2.63	1.78	-0.17	3.43	-3.12	3.58	4.33	2.50	2.20	30.73	32.39
2014	-1.22	3.86	1.24	1.78	3.90	3.37	-1.37	3.90	-1.71	3.44	3.29	0.50	22.81	13.69
2015	1.04	2.74	0.06	0.50	1.86	-3.24	1.52	0.08	1.58	5.81	-0.28	-0.81	11.13	1.38
2016	0.10	2.99	3.08	-0.06	2.12	-0.74	3.52	-1.72	0.63	-0.31	4.42	1.01	15.90	11.96
2017	2.62	3.21	0.42	2.52	2.35	0.36	2.59	0.55	2.85	3.29	2.52	1.65	27.89	21.83
2018	1.37	-2.42	0.23	-0.61	-0.77	0.27	2.94	3.63	-0.77	-9.84	4.37	-9.96	-12.07	-4.39
2019	10.68	2.89	1.18	3.92	-9.43	9.29	0.42	0.18	0.57	3.34	4.21	1.83	31.52	31.49
2020	3.47	2.96	3.72	13.78	4.63	1.13	0.85	-0.97	0.33	-1.83	4.45		36.67	10.33

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