



LISA CHEN TRADING

Quant Pick AlphaBots

Portfolio Directors

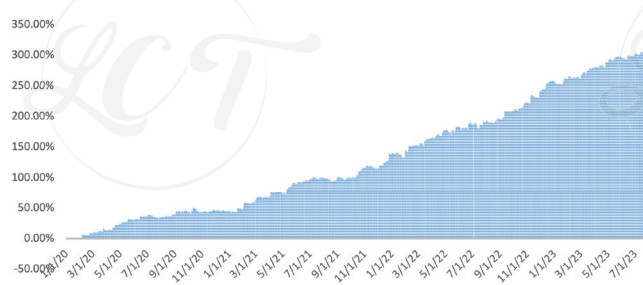
- Lisa Chen**
 Director of Quantitative Strategies
- Daniil Riabitskyi**
 Risk Manager & Quant Evaluation Models Developer

Fact Sheet

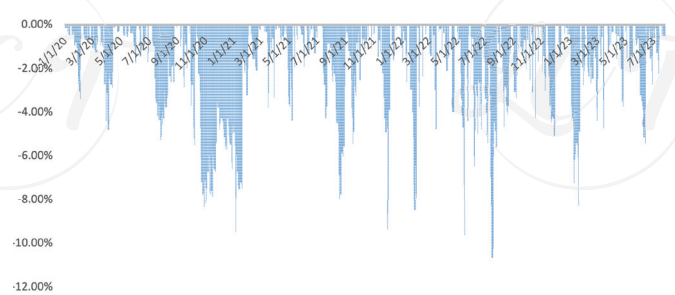
| | |
|--------------------|-----------------------|
| Launch Date: | June 26, 2023 |
| Risk Profile | Moderate |
| Minimum Investment | \$1,000,000 |
| Minimum Top-Up | \$1,000,000 |
| Performance Fee | 30% (high-water mark) |

Key Performance

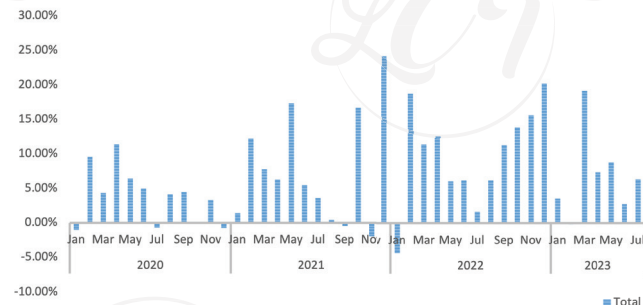
Return



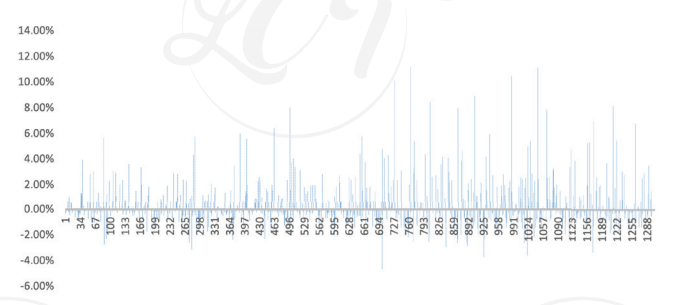
Drawdown %



PL Monthly %



PL Daily %



Monthly Historical Performance and Performance Metrics

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|------|-------|-------|-------|-------|-------|------|-------|------|-------|-------|-------|-------|--------|
| 2023 | 3.55 | -0.16 | 19.18 | 7.38 | 8.79 | 2.79 | 6.37 | - | - | - | - | - | 47.89 |
| 2022 | -4.38 | 18.74 | 11.42 | 12.59 | 6.06 | 6.23 | 1.68 | 6.20 | 11.32 | 13.82 | 15.63 | 20.20 | 119.52 |
| 2021 | 1.39 | 12.25 | 7.78 | 6.26 | 17.33 | 5.48 | 3.61 | 0.45 | -0.43 | 16.70 | -2.01 | 24.15 | 92.95 |
| 2020 | -1.08 | 9.56 | 4.34 | 11.42 | 6.37 | 4.95 | -0.79 | 4.12 | 4.48 | 0.09 | 3.33 | -0.81 | 45.98 |
| | | | | | | | | | | | | | 306.34 |

| | |
|-------------------------|--------|
| Risk Level ¹ | Master |
| Annualized Return | 47.88 |
| Average Monthly | 7.12 |
| Return | 306.34 |
| Maximum Drawdown | -10.65 |
| Sharp Ratio | 3.63 |
| Sortino Ratio | 17.07 |
| Standard Deviation | 23.56 |
| Max Days to Recovery | 112.00 |

Results shown are net of all fees/commissions & costs. For further details on the data used in this fact sheet, please feel free to request additional information.

Key Highlights

- Quant-based multi-stage system evaluation provided by Lisa Chen Trading.
- Our analysis covers thousands of global algorithmic trading strategies, incorporating performance, quantitative techniques, and rigorous risk analysis to ensure informed decision-making. Tailored to match clients' investment objectives, risk tolerance, and account size, our proprietary Quantitative Portfolio Intelligence (QPI) offers personalized portfolios.
- We conduct in-depth analysis of trading performance and correlation matrices that identify uncorrelated strategies, facilitating allocations that enhance portfolio performance.
- QPI constructs portfolios with a focus on capturing alpha throughout different market cycles.
- Portfolios are actively monitored and directed, leveraging probability-based data to optimize returns, minimize risks, and safeguard investments. This strategic approach provides a distinct advantage by enabling the activation or deactivation of strategies as needed.
- Highly liquid. Fully transparent.

RISK DISCLOSURE & DISCLAIMER

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