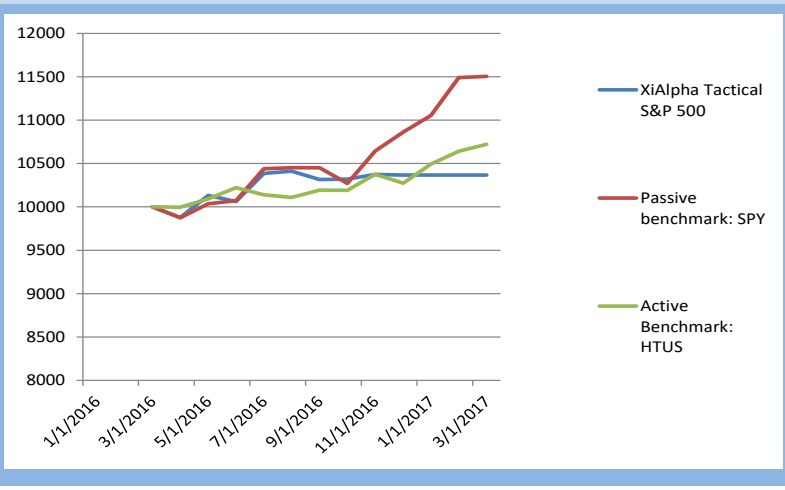
Actavest February 2017 XiAlpha-500 Tactical Solution

Summary

Strategy: Dynamically adjust exposure to the S&P 500 to match the expected risk adjusted returns for the next three months. Long/short.

Objective: The goal of the XiAlpha-500 Tactical Solution is to deliver positive returns over any rolling 12-month period, and a return 5%-6% greater than the S&P 500 benchmark over the full market cycle, with lower relative volatility and smaller drawdowns.

Investment Growth of $10,000 (starting 4/24/16)



Calendar year 2016	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	4/24-12/31
	2017			Start 4/24/16									**2016**
XiAlpha Tactical S&P 500	0.00%	0.00%	0.00%	-1.22%	2.57%	-0.69%	3.21%	0.26%	-0.94%	0.07%	0.51%	-0.06%	3.67%
Passive benchmark: SPY	1.79%	3.93%	0.13%	-1.26%	1.65%	0.35%	3.65%	0.12%	0.01%	-1.73%	3.64%	2.03%	8.60%
Active Benchmark: HTUS	2.14%	1.41%	0.75%	-0.04%	0.97%	1.27%	-0.80%	-0.30%	0.84%	-0.04%	1.83%	-0.98%	2.74%

Implementation Facts

Inception date: 4/24/2016
Backtest period: 1968-2015
Benchmarks: Passive: SPY - S&P 500
Active: HTUS – Hull Tactical
Theme: US equity index – Tactical Exposure
Eligible holdings: ETF's tracking S&P 500, long and short (e.g. SPY, VOO, SH)
Leverage: Yes – up to 100%
Shorting: Yes – up to -100%, using inverse ETF's
Recommended holding period: Long term
Systematic or Discretionary: Systematic
Active or Passive: Actively managed
Eligible account type: Reg-T margin/Reg-T IRA
Minimum investment: $30,000
Advisor Fees: 1% per annum (0.25%/quarter)
Monthly custodian account fee: $10 – includes trading commissions
Lockup period: None

Actavest
Registered Investment Advisor
Portfolio manager: Jonathan Selsick
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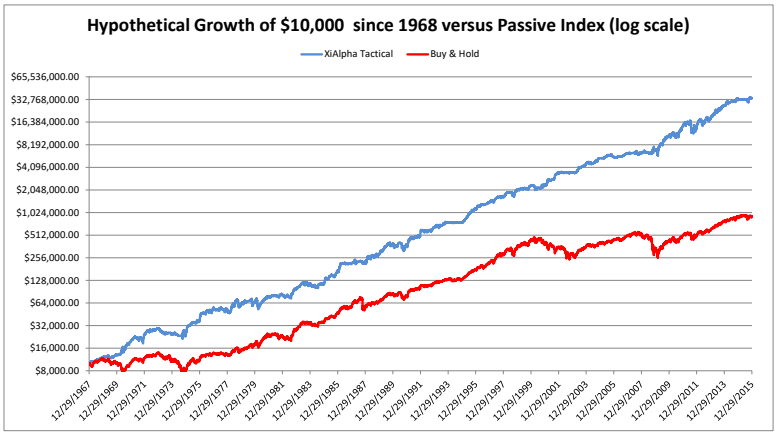
Website: www.actavest.com

Backtest Investment Performance



Average annual performance versus passive buy-hold 1968-2015	XiAlpha	Passive	Difference
Average	19.85%	11.38%	8.47%
Standard deviation	18.76%	17.87%	14.92%
Reward/Risk	1.06	0.64	
Information Ratio			0.57
Return in yrs market is up	24.63%	18.87%	5.76%
Return in yrs market is down	3.99%	-12.80%	16.79%
Average worst monthly drawdow	-5.52%		

Disclaimer: Backtested results have been generated with the benefit of hindsight. There can be no assurance that similar results will be obtained in the future. Even if they were actual results, past performance is no indication or guarantee of future results.