Crosspoint Capital Management

FACT SHEET ↘ Mar 2019

Accelerated Growth

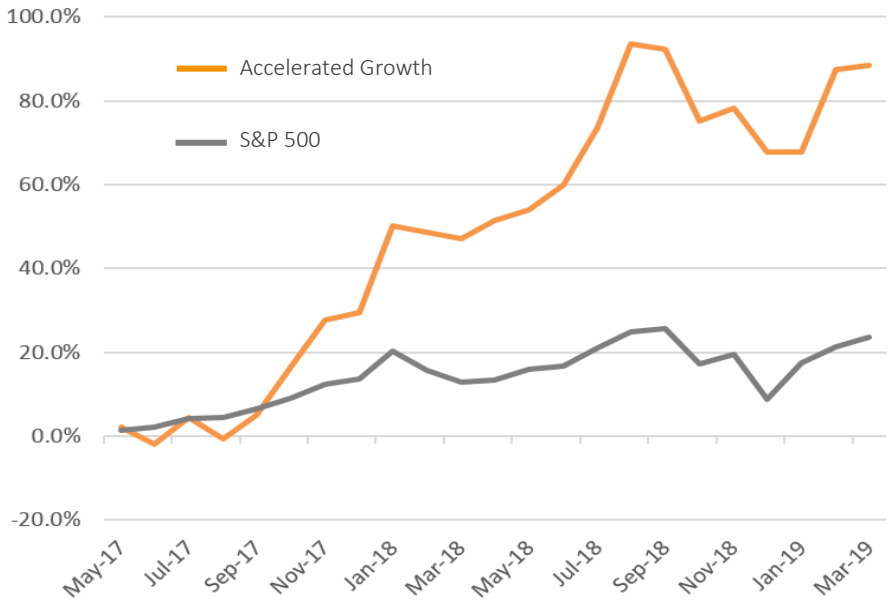
STRATEGY OVERVIEW

The Crosspoint Accelerated Growth Strategy is an investment strategy that shifts between U.S Index ETF's and 100% cash based on the condition and trend of the U.S. stock market as determined by the firm's proprietary Market Sentiment Indicator (MSI). When the MSI is Positive, the strategy will invest in 0-4 Leveraged Index ETF's weighted between 0-50% of the portfolio based on distinct technical parameters. When the MSI is Negative, the strategy will decrease market exposure. The primary goal of the strategy is to outperform its benchmark by being invested in rising stock markets and protecting investor capital when market risk is elevated.

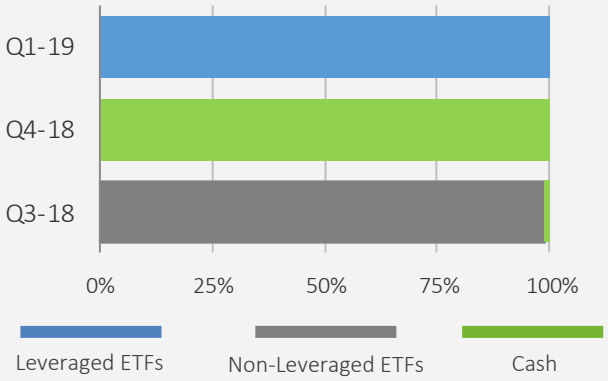
KEY FEATURES

- ↘ Mechanical approach
- ↘ Components of capital preservation
- ↘ Daily liquidity and no lock-up periods

GROWTH SINCE INCEPTION (Gross of fees since 5/1/2017)



STRATEGY ALLOCATIONS (Quarter-end Values)



PERFORMANCE* (Gross of fees since 5/1/2017)

	Accelerated	S&P 500 (TR)
Since Inception	88.4%	23.5%
Annualized	39.2%	11.7%
1-Year Annualized	28.0%	9.5%
3-Year Annualized	NA	NA
5-Year Annualized	NA	NA
YTD Growth	12.25%	13.65%

RISK MEASURES

	Accelerated	S&P 500
Alpha Since Inception*	64.37%	-
Beta (D)	1.02	1.00
Standard Deviation (D)	1.40%	0.87%
R-Squared (D)	40%	100%
Sortino Ratio (1% RFR) (A)	3.62	1.14
Up Capture (M)	184%	100%
Down Capture (M)	77%	100%
Max Drawdown	-13.26%	-13.52%

(D)= Daily, (M)= Monthly (A)= Annually

Source: Crosspoint & FactSet

STRATEGY CHARACTERISTICS

Structure	Separately Managed Accounts
Holdings	0-4
Maximum Cash	100%
Benchmark	S&P 500
Performance Fee	None
Custodians	Schwab, TD Ameritrade, Fidelity TCA by E-trade

**Performance information reflects historical performance of the Crosspoint Accelerated Growth Strategy. Past Performance is no guarantee of future results. Please see reverse side for additional important information.*

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Accelerated Growth

ANNUAL RETURNS (Gross of Fees)

	CROSSPOINT	S&P 500 (TR)
2019	12.25%	13.65%
2018	29.58%	-4.38%
2017	29.52%	13.70%

12 MONTH RETURNS (Gross of Fees)

	CROSSPOINT	S&P 500 (TR)		CROSSPOINT	S&P 500 (TR)
Mar	0.44%	1.94%	**Sep**	-0.59%	0.57%
Feb	11.72%	3.21%	**Aug**	11.38%	3.26%
Jan	0.03%	8.01%	**Jul**	8.60%	3.72%
Dec	-5.91%	-9.03%	**Jun**	3.94%	0.62%
Nov	1.88%	2.04%	**May**	1.64%	2.41%
Oct	-8.98%	-6.84%	**Apr**	2.86%	0.38%

IMPORTANT INFORMATION

The performance information shown is prior to investment fees being charged (referred to as "gross of fees") and includes the reinvestment of income. Performance information is presented as of March 31, 2019. Performance returns are pending GIPS verification.

Past performance is not a guarantee of future results. [1]Actual client portfolio allocations and results may vary based on individual circumstances, investment timing and market conditions.

This document is for informational purposes only, and is not a representation of all material information and risks associated with an investment. The Crosspoint investment strategy does not represent the only possible investment or strategy appropriate for an investor. Each investor should evaluate whether the Crosspoint investment strategy meets their investment objections. This strategy utilizes levered index products. Leveraged ETFs are considered risky and are not suitable for all investors. The use of leveraged strategies increases the risk to the fund and magnifies gains and losses on the investment. You could incur significant losses even if the long-term performance of the underlying index showed a gain. Most leveraged ETFs "reset" daily and due to compounding, therefore the performance over longer periods of time can differ significantly from the performance of their underlying index or benchmark during the same period of time.

The information in this document is obtained from sources believed to be reliable; however Crosspoint and its affiliated companies and employees do not guarantee the completeness or accuracy of the information. This document is not an offer or solicitation for the sale of securities, nor shall there be a sale of securities in any state or jurisdiction where such offer is prohibited.

Glossary of Terms: **Alpha** measures performance based on the level of risk taken as measured by Beta. An Alpha of 1 means the strategy produced 1% more than the benchmark given the level of risk taken, within it is calculated on a daily basis. **Beta** measures the sensitivity of the strategy to movements in the benchmark, within it is calculated on a daily basis. **Standard Deviation** measures the dispersion of annual returns from its mean, within it is calculated on a monthly basis. A larger Standard Deviation means there has been higher volatility in monthly returns. **R-Squared** measures how much of the strategy's returns can be explained by the movements in the benchmark, it is calculated on a daily basis. An R-Squared of 100% means all of the strategies movements can be explained by the movement in the benchmark. **Sortino Ratio** measures the average return earned by the strategy in excess of the set Risk Free Rate (RFR, 1% Annual) per unit of volatility as measured by Downside Deviation, it calculated on a monthly basis. **Up/Down Capture** are ratios that measures the average level of participation the strategy experienced during an up or down month in the benchmark. **Max Drawdown** measures the largest peak to trough loss that the strategy and benchmark experienced from any month-end data value.

Advisory services offered through Crosspoint Capital Strategies, LLC, a SEC registered investment advisor.

ABOUT CROSSPOINT

Located in San Francisco, Crosspoint Capital Management specializes in tactical asset management for individuals, financial advisors, family offices, public pension, Taft-Hartley, foundation, and endowment plans. Our proprietary approach seeks to grow capital in strong markets and shift market exposure in weak markets to protect capital. The strategy applies a disciplined approach to actively manage risk in separate accounts.

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