



Award-Winning Legend CTA Program by Altavest Private Client Services, LLC

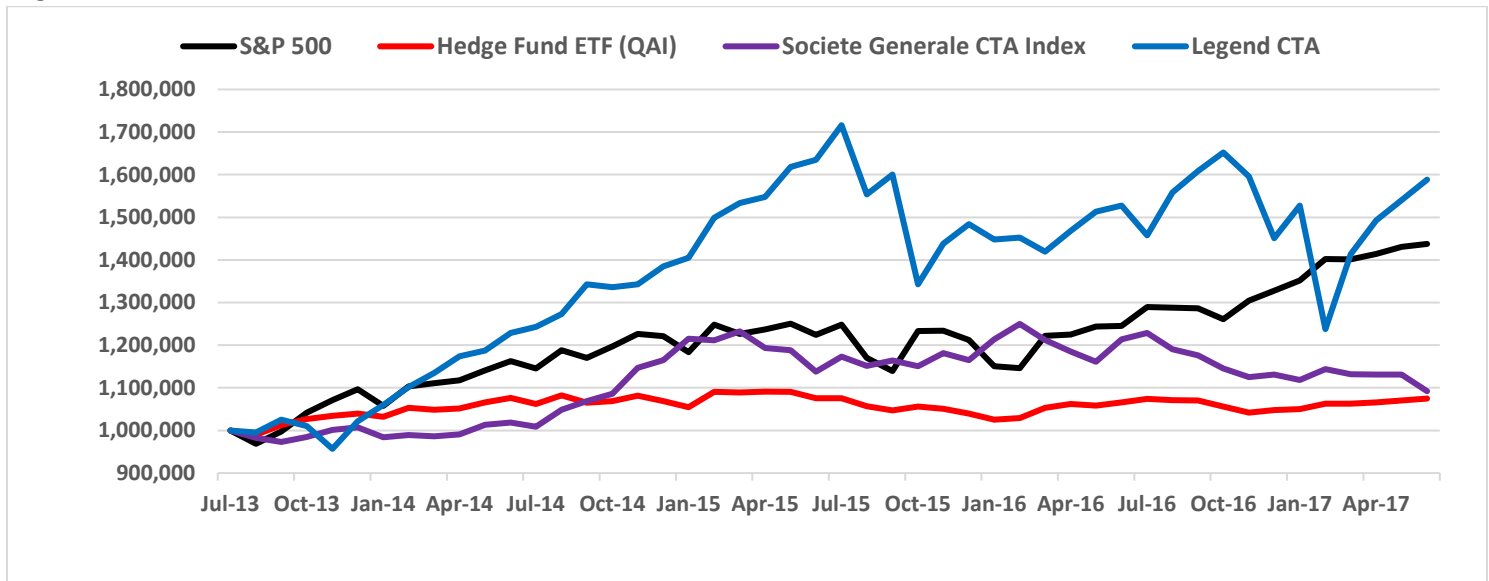
Legend – Premium Collection and Income Generation Strategy

Legend seeks to collect option premium on S&P 500 futures option spreads. This is sometimes referred to as an income generation strategy. Legend is designed to trade in bull, bear or flat markets, and is considered a non-directional approach. Legend’s trading manager Chris Cameron has been trading with Altavest since 2004, and he utilizes Altavest’s proprietary ThetaTrader algorithm and his expertise to select appropriate trades. Risks within the option portfolio are mitigated by diversifying spreads across varying strike prices and expiration dates. No naked options are traded. Trading results will, over time, have little correlation to the S&P 500, therefore making Legend a viable component in a diversified investment portfolio. There are no management or incentive fees.

Monthly Performance – Net of Fees

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	Year
2013								-0.49%	3.02%	-1.47%	-5.28%	6.80%	2.20%
2014	3.73%	3.97%	3.01%	3.39%	1.14%	3.48%	1.17%	2.43%	5.49%	-0.50%	0.50%	3.12%	35.52%
2015	1.46%	6.69%	2.32%	0.93%	4.55%	1.04%	4.95%	-9.45%	2.97%	-16.06%	7.04%	3.21%	7.16%
2016	-2.41%	0.30%	-2.28%	3.45%	3.03%	0.98%	-4.59%	6.91%	3.21%	2.74%	-1.36%	-9.09%	-0.15%
2017	5.26%	-18.97%	14.19%	5.65%	3.15%	2.75%							9.04%

Legend Performance versus benchmarks



Key Metrics

Return Since Inception	58.86%	Correlation to S&P 500	-0.22	Monthly Standard Deviation	5.69
Annualized Compound Return	13.04%	Sharpe Ratio	0.78	AUM	\$2.57 Million
Max. Peak to Valley Drawdown	-26.37%	Sortino Ratio	0.28		

Notes

The above performance track record represents a composite track record of separately managed accounts. Legend fees are transaction-based and there are no management or incentive fees. Minimum investment = \$100,000 or subject to manager approval.

Risk Disclosure

There is risk of loss in trading futures and options. Past results are not necessarily indicative of future results.

BarclayHedge.com Awards

2014

2015 →



2015



2016



2017

