KEYMAXX

MODERATE

YEAR	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sep.	Oct.	Nov.	Dec.	YTD	bnchmrk
1997	5.37%	1.24%	-0.53%	3.83%	5.26%	1.95%	4.38%	-1.64%	5.14%	3.30%	3.01%	-0.68%	***34.9%***	15.55%
1998	2.99%	4.48%	3.37%	1.69%	-1.14%	3.27%	-0.80%	-10.84%	5.20%	4.75%	4.06%	4.54%	***22.4%***	13.65%
1999	5.34%	1.02%	3.99%	3.41%	-1.19%	6.19%	-0.40%	0.23%	-0.81%	3.73%	0.96%	3.61%	***29.0%***	9.45%
2000	2.71%	0.01%	4.45%	1.31%	0.50%	2.73%	-0.12%	3.31%	-2.23%	-1.11%	-0.17%	4.15%	***16.4%***	-5.05%
2001	2.59%	-3.64%	-3.03%	6.08%	1.99%	-0.59%	0.67%	-3.89%	-8.36%	2.32%	6.43%	1.13%	***0.7%***	-6.50%
2002	0.48%	0.46%	3.12%	-3.17%	1.70%	-2.63%	-4.10%	1.78%	-3.38%	6.55%	4.76%	-3.43%	***1.5%***	-11.70%
2003	-0.41%	1.49%	1.53%	5.65%	5.28%	1.49%	2.31%	2.25%	-0.94%	3.83%	-0.71%	2.34%	***26.7%***	13.20%
2004	0.91%	1.64%	-0.03%	-0.54%	0.05%	1.13%	-1.82%	-0.47%	1.42%	1.29%	1.54%	2.43%	***7.7%***	4.50%
2005	-1.23%	1.20%	0.09%	-0.05%	2.64%	-0.25%	2.95%	0.54%	1.85%	-0.66%	2.86%	0.22%	***10.5%***	1.50%
2006	1.97%	0.16%	1.97%	0.88%	-0.46%	1.33%	-0.45%	1.25%	1.98%	2.61%	2.53%	-0.17%	***14.4%***	6.80%
2007	0.81%	-0.90%	1.42%	2.19%	2.59%	0.39%	-0.90%	2.10%	2.42%	1.69%	-1.39%	-0.70%	***10.0%***	1.75%
2008	-3.23%	0.67%	0.19%	3.50%	0.24%	-5.66%	4.48%	1.56%	-3.03%	-1.05%	-4.40%	4.41%	***-2.9%***	-19.25%
2009	-6.59%	-5.71%	4.49%	10.26%	4.00%	0.15%	4.75%	3.37%	3.10%	-2.37%	4.11%	1.67%	***21.9%***	11.75%
2010	-1.17%	3.22%	3.54%	2.82%	-0.86%	-2.45%	5.34%	-1.58%	4.42%	2.93%	0.12%	2.76%	***20.4%***	6.40%
2011	2.01%	2.14%	1.14%	0.05%	0.26%	-1.43%	-1.23%	-3.74%	-0.26%	6.60%	1.47%	0.83%	***7.8%***	-0.25%
2012	4.18%	1.85%	2.10%	0.38%	-3.98%	3.85%	2.43%	1.24%	1.44%	1.03%	1.73%	1.49%	***19.0%***	7.00%
2013	4.03%	1.65%	1.97%	1.96%	2.53%	0.31%	2.33%	-1.11%	1.60%	1.76%	2.27%	1.06%	***22.3%***	15.05%
2014	-0.66%	1.76%	0.63%	2.27%	1.53%	1.43%	-0.68%	1.75%	-0.44%	-1.54%	2.08%	0.00%	***8.4%***	5.75%
2015	-0.78%	3.20%	-0.55%	1.04%	0.71%	-1.11%	0.39%	-3.30%	-1.47%	3.55%	-0.50%	**-0.46%**	***0.5%***	-1.25%
2016	**-2.78%**	**0.77%**	**3.78%**	**0.53%**	**0.78%**	**-0.66%**	**0.70%**	**0.52%**	**1.06%**	**-0.86%**	**1.51%**		***5.3%***	3.75%

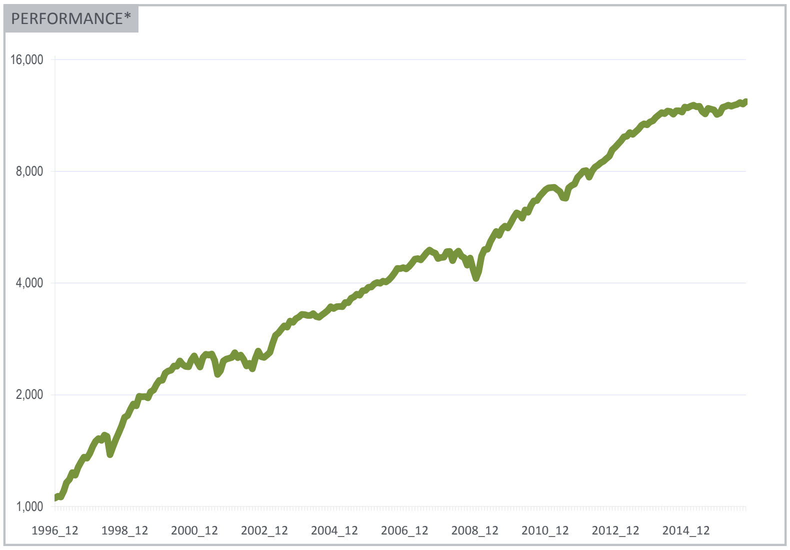
PROGRAM DESCRIPTION

The program is a UCITS-compliant application of an ***algorithmic and 100% technical*** trading solution to a portfolio that consists of the most-liquid US-Listed stocks. This Long-Flat investment approach is actively managed and calls on time-proven techniques that are backed by deep stress tests and years of successful real-time trading application at top-performance and award-winning managers. With an average holding period of around 20 days the algorithm applies the same rules and parameters to trade, at all times, all the elements of the portfolio in an equal and non-discretionary trading fashion.

The performance table shows in bold real-time results starting December '2015.

NET Performance is based on a schedule of 1% & 10% as MM and Performance fees

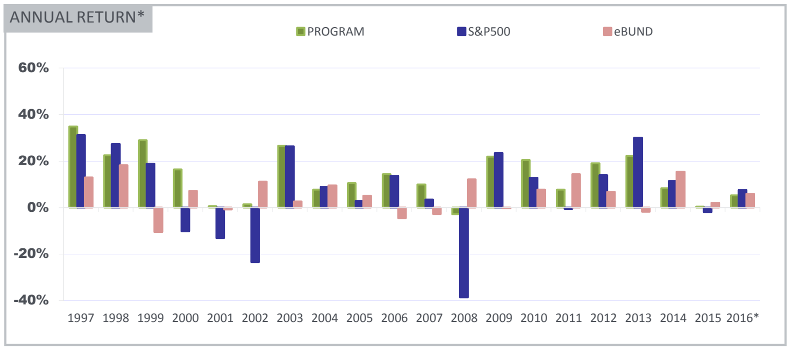
PERFORMANCE*



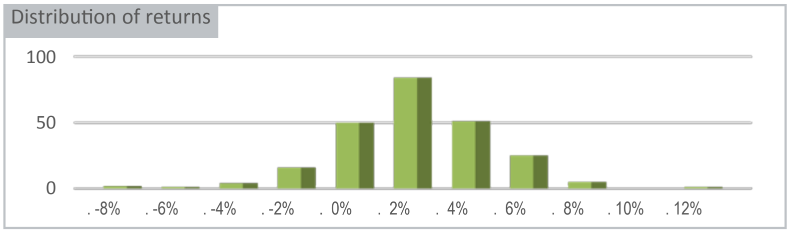
STATISTICS*

Last 12 month	4.85%
Year-to-date	5.34%
Performance (annualized)	**13.44%**
Best month	10.26%
Worst month	-10.84%
Average month	1.09%
Volatility (annualized)	9.21%
Sharpe Ratio (risk free 2%)	**1.24**
Sortino Ratio (risk free 2%)	1.68
% Positive month	69%
Average Gain (positive month)	2.39%
Negative month	31%
Average Loss (negative month)	-1.86%
Cash management overlay	none
Maximum Draw Down	-16.3%
VaR (99%) on monthly basis	6.18%

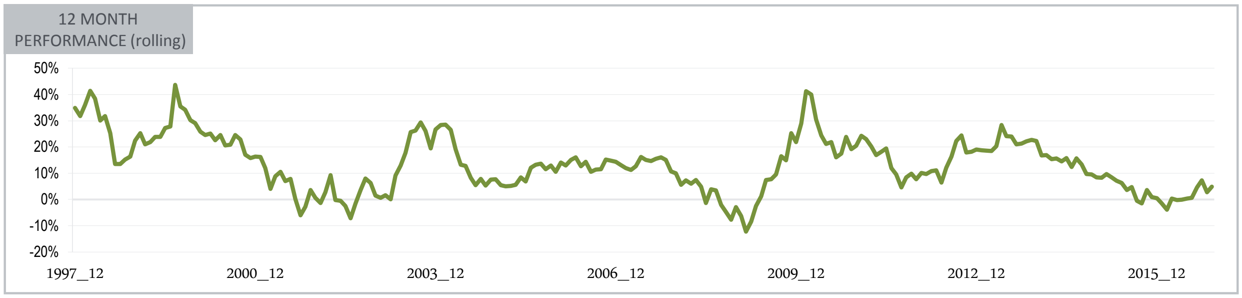
ANNUAL RETURN*

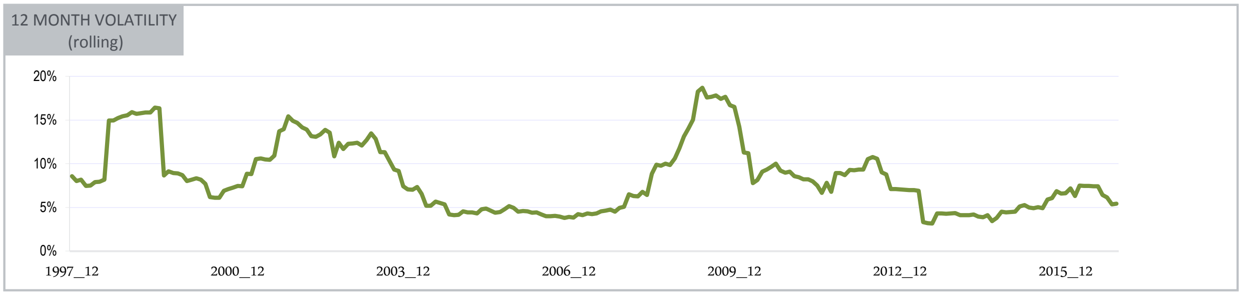


Distribution of returns

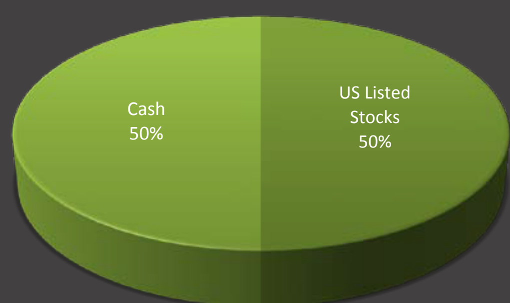


PERFORMANCE AND VOLATILITY





EXPOSURE SUMMARY (risk adjusted)



The product is offered in two distinct versions:

AGGRESSIVE	annualized VOLA matches underlying benchmark
MODERATE	reduced risk including a 50% cash buffer

CORRELATIONS	since 1997
S&P500	0.87
eBUND	(0.24)

REPRESENTATIVE COMPOSITE BENCHMARK (institutional)	
S&P500	0.50
Cash buffer	0.50

PRODUCT SPECIFICATIONS UNDER CONSTRUCTION

ISIN

ISSUER

CUSTODIAN

AUDITOR

BROKER

FRONT LOAD / EXIT LOAD

DISCLAIMER

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CONTACT

WST – Wall Street Technology is committed to the close analysis and deliberate application of computerized trading strategies designed to produce automatic buy and sell decisions. We invite you to explore the use of this program to diversify and enhance your investment portfolio.

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