

Last Month
-3.54%

 YTD
32.47%

 1 Yr
27.74%

 Since Inception
121.45%
INVESTMENT STRATEGY

NOVA is a fully automated and self organizing predictive system which represents a paradigm shift in automated trading.

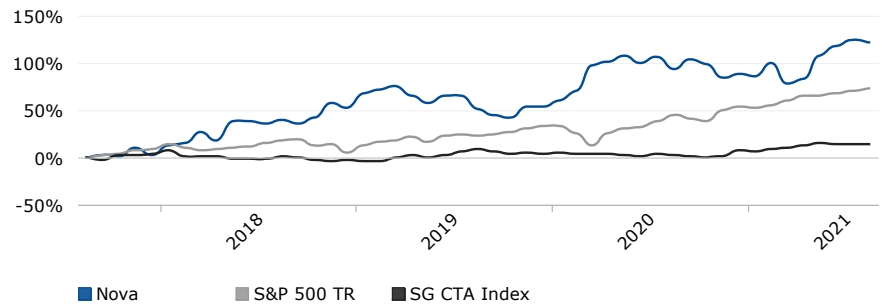
No conventional technologies, algorithms, indicators or strategies are employed. Key to the success of NOVA is the proprietary market metric system which has proven accurate in predicting market swing points using innovative mathematical concepts.

Various financial instruments are analyzed with NOVA and profitable trading strategies are identified and understood via proprietary algorithms.

Resultant strategies undergo comprehensive analysis after the application of various business rules to control risk.

GENERAL INFORMATION

| | |
|--------------------|-----------------------|
| Minimum Investment | 2,500 EUR |
| AUM | - |
| Company | Sheer Markets |
| Phone | +357 2586 1400 |
| E-mail | john@sheermarkets.com |
| Website | www.sheermarkets.com |

CUMULATIVE MONTHLY RETURNS


| | 3M | YTD | 1 Yr | 3 Yrs | Total Return Cumulative |
|--------------|--------|--------|--------|--------|-------------------------|
| Nova | 13.34% | 32.47% | 27.74% | 81.51% | 121.45% |
| S&P 500 TR | 7.75% | 19.92% | 28.25% | 55.22% | 73.69% |
| SG CTA Index | -0.85% | 6.64% | 11.40% | 13.38% | 14.10% |

RETURN STATISTICS

| | |
|-------------------------|---------|
| Last Month | -3.54% |
| Year To Date | 32.47% |
| 3 Month ROR | 13.34% |
| 12 Months ROR | 27.74% |
| 36 Month ROR | 81.51% |
| Total Return Cumulative | 121.45% |
| Total Return Annualized | 30.36% |
| Winning Months (%) | 60.42% |
| Average Winning Month | 9.02% |

RISK STATISTICS

| | |
|----------------------------|---------|
| Sharpe Ratio | 0.87 |
| Sortino Ratio | 1.23 |
| Max Drawdown | -33.40% |
| Correlation vs S&P 500 | -0.16 |
| Standard Deviation Monthly | 10.07% |
| Downside Deviation | 5.71% |
| Beta | -0.35 |
| VaR Historical | -14.63 |
| Average Losing Month | -7.37% |

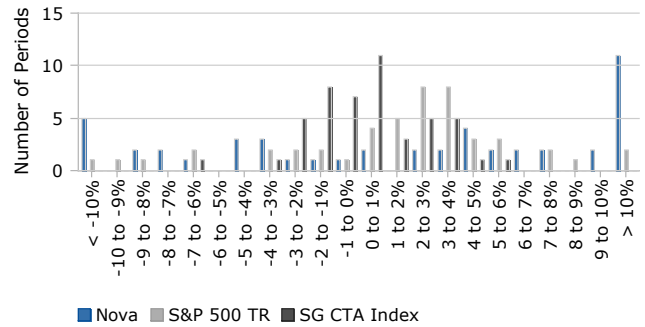
MONTHLY PERFORMANCE

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|------|-------|-------|--------|--------|-------|-------|-------|--------|-------|-------|--------|-------|-------|
| 2021 | -2.59 | 13.69 | -21.51 | 4.92 | 24.62 | 10.20 | 6.68 | -3.54 | | | | | 32.47 |
| 2020 | 6.70 | 10.04 | 27.28 | 3.61 | 5.91 | -7.57 | 7.14 | -13.05 | 9.92 | -4.62 | -14.66 | 4.63 | 35.33 |
| 2019 | 14.96 | 4.36 | 2.95 | -10.20 | -7.14 | 7.80 | -0.04 | -14.63 | -6.08 | -3.11 | 11.57 | 0.37 | 0.81 |
| 2018 | 11.11 | 2.11 | 11.73 | -8.97 | 20.33 | 0.25 | -3.15 | 4.43 | -4.05 | 5.79 | 15.95 | -4.79 | 50.74 |
| 2017 | | | | | | | | | 3.19 | -1.94 | 9.31 | -8.46 | 2.10 |

RETURN REPORT

| Period | Best | Worst | Average | Median | Last |
|----------|--------|--------|---------|--------|-------|
| 1 Month | 27.28 | -21.51 | 2.53 | 3.40 | -3.54 |
| 3 Months | 44.02 | -23.82 | 7.83 | 5.83 | 13.34 |
| 6 Months | 59.57 | -30.29 | 14.06 | 19.22 | 21.37 |
| 1 Year | 58.81 | -19.10 | 26.87 | 30.02 | 27.74 |
| 2 Years | 83.20 | 3.46 | 49.10 | 51.55 | 70.55 |
| 3 Years | 100.44 | 51.52 | 80.60 | 81.51 | 81.51 |
| 5 Years | - | - | - | - | - |

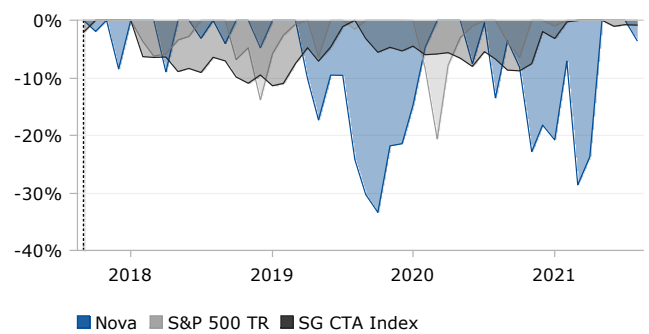
DISTRIBUTION OF MONTHLY RETURNS



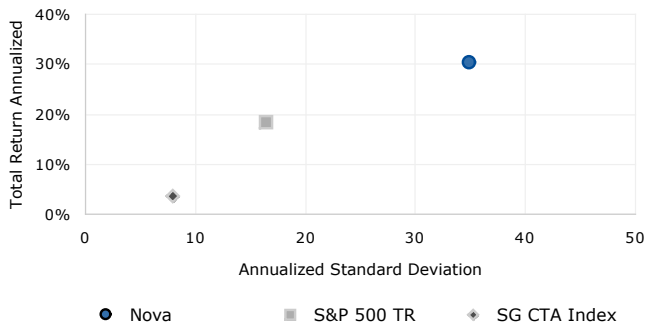
DRAWDOWN REPORT

| No. | Depth (%) | Length (Months) | Recovery (Months) | Start date | End date |
|-----|-----------|-----------------|-------------------|------------|----------|
| 1 | -33.40 | 7 | 5 | 04/2019 | 03/2020 |
| 2 | -28.62 | 10 | 2 | 06/2020 | 05/2021 |
| 3 | -8.97 | 1 | 1 | 04/2018 | 05/2018 |
| 4 | -8.46 | 1 | 1 | 12/2017 | 01/2018 |
| 5 | -4.79 | 1 | 1 | 12/2018 | 01/2019 |

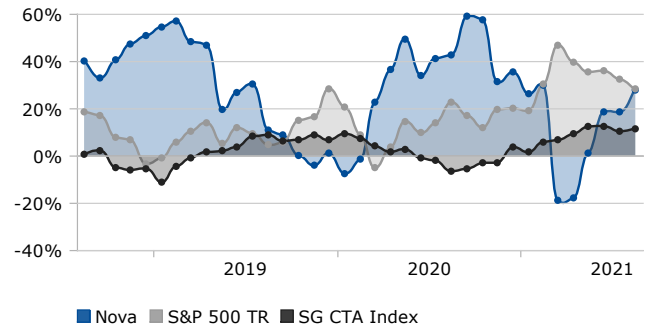
DRAWDOWN



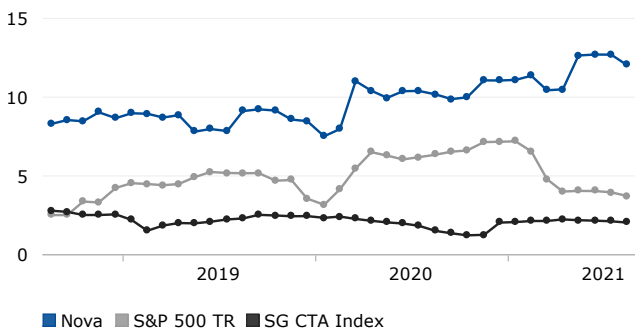
RISK/RETURN COMPARISON



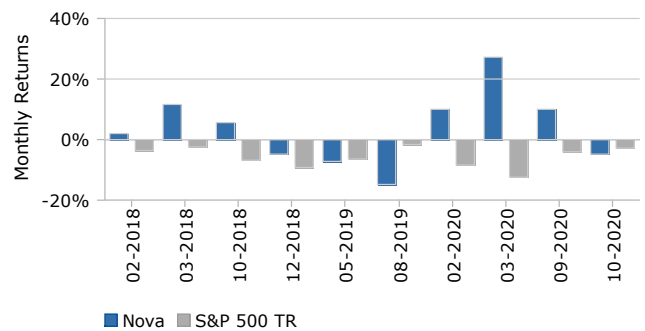
12 MONTH ROLLING ROR



VOLATILITY (12 MONTHS ROLLING)



DOWN CAPTURE VS. S&P 500 TR



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