offered by

ADVANCED ALPHA ADVISERS

A CFTC regulated Commodity Trading Adviser

ART Reactive Trend Strategy

Hypothetical Results

Short Term, Trend Following Futures

Highly reactive to sudden market moves [one day average holding period, position adjusted up to every 5 minutes].

Market neutral but performs best in sharp downturns*

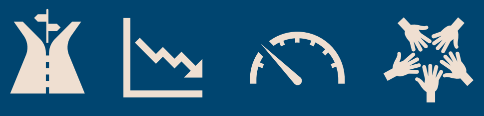
Quickly adjusts position to follow markets lower. VIX futures strategy adds additional 'crisis alpha' component.

Adaptive Risk Management

Drawdowns are limited by live volatility adjustments and rapid position changes in the event of sudden reversals.

15 years of experience building short-term models

Extensive trial and error have yielded actionable insights into strategies that produce enduring and reliable results.



For more information visit

www.artstrategy.info

*There is no guarantee that the strategy will perform as expected during market selloffs

By following short term trends in these three markets, the ART strategy has been able to achieve positive, uncorrelated returns across multiple environments.

Nasdaq 100 | ¥ Japanese Yen | σ VIX

ART often performs best in sharply trending markets

ART Reactive Trend (Hypothetical)

This is based on hypothetical data extracted from a fund sub-advised by AAA. This data is presented net of fees. Trading futures involves substantial risk of loss and is not suitable for all investors. Past performance is not indicative of future results.

ART Annual Return	ART Max Drawdown
12.8%	-6.7%
since 2023	*since 2023*

About Us

Our research team have been building short-term, trend following futures trading models for over 15 years. Through endless ups and downs, technology changes and market regimes we have honed our craft and developed valuable insights regarding market behavior. Our initial hypothesis, that markets are inefficient and that trends exist over short time horizons has been roundly confirmed by the data. Now we offer our best version of this strategy to investors looking for uncorrelated returns and negative beta in the event of a market crash*.

Trained on large, relevant datasets leading to robust results

Thousands of unique signal functions

15 years of research

This factsheet is intended for US based Qualified Eligible Persons only.

ART Reactive Trend Strategy

Hypothetical Results

ADVANCED ALPHA ADVISERS

Monthly Performance (net of fees – 0% Management; 20% Performance o.h.w.)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	-2.83%	3.95%	-2.48%	-0.50%	0.21%	2.14%MTD							**0.32%**
2025	-3.42%	1.59%	0.33%	4.31%	3.42%	-5.00%	1.11%	0.98%	1.20%	2.30%	0.04%	-1.46%	**5.14%**
2024	0.76%	-0.63%	3.38%	1.57%	-6.69%	3.42%	9.15%	7.82%	-2.25%	0.57%	-0.47%	4.82%	**22.47%**
2023							-1.07%	4.23%	-1.52%	-4.08%	8.69%	4.92%	**11.08%**

This is hypothetical data extracted from a fund trading futures and options. Please see full disclaimer below.

Return	
Annualized Return	12.8%
Win Months. %	63.9%
Average return in a winning month	3.1%
Risk	
Volatility	12.3%
Lose Months. %	36.1%
Average loss in a losing month	-2.5%
Max Drawdown Depth	-6.7%

Return Since Inception	
Return	43.5%

Time Widow Analysis			
Best Three Months	9.2%	8.7%	7.8%
Worst Three Months	-6.7%	-5.0%	-4.1%

Reward/Risk	
Sharpe Ratio	1.04
Sortino Ratio	2.03

The ART Reactive Trend Strategy is available to Qualified Eligible Persons via a Separately Managed Account. Investors can choose their preferred level of target volatility between 5% - 45%. **Minimum allocation is $1m notional with 14% target volatility.** Max margin to equity is 20%. Further customization is available.

DISCLAIMERS

This is hypothetical data extracted from a co-mingled fund sub-advised by AAA which trades both futures and options. This performance reflects just the futures portion but should not be considered equivalent to a standalone account trading the futures strategy only. To achieve these results, we extracted the gross returns of the futures trades attributable to the trend following trading models, adjusted these returns for volatility and then applied manager fees. There were additional trades, for example option allocations and delta hedges, that were excluded as they are not relevant to the trend following strategies. As a result, actual trading results may differ materially from the performance of a live account.

Hypothetical or simulated performance results have inherent limitations. Unlike actual performance records, simulated results do not represent actual trading. Since the trades have not actually been executed, the results may have under- or over-compensated for the impact of market factors such as liquidity. Simulated trading programs are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown.

This strategy has not been traded as a standalone account and therefore does not reflect the operational, execution, and portfolio effects of managing an independent futures-only program. The performance of a standalone account could conceivably differ from the track record shown for the following reasons, trading and platform fees; target volatility and account size. Other accounts that traded different versions of this strategy are not included in these results.

This data is presented net of fees. Trading futures involves substantial risk of loss and is not suitable for all investors. Past performance is not indicative of future results. Carefully consider the suitability based upon your experience, objectives, financial resources and other relevant circumstances. There is no guarantee that the investor will recover the capital invested. This factsheet is intended for US based Qualified Eligible Persons only.

Advanced Alpha Advisers, LLC. is registered as a Commodity Trading Advisor with the Commodity Futures Trading Commission and is a Member of National Futures Association. NFA ID: 0505193.

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