Symplectic Capital, LLC

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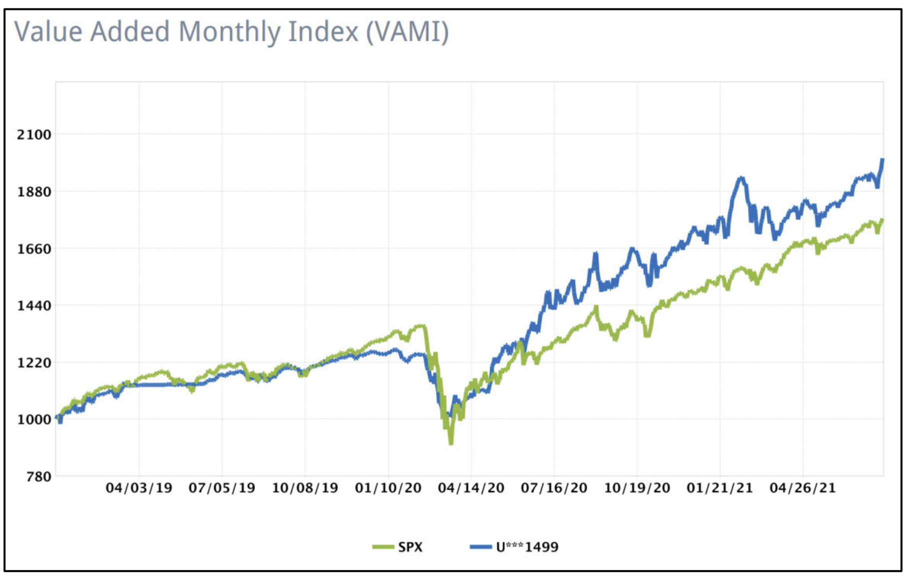
Symplectic Capital, LLC (SC) was founded based on the philosophy that rigorous scientific research can uncover market inefficiencies. SC develops and trades model-driven strategies designed to outperform the S&P 500 Stock Index (SPX).

SC's strategies are available via managed accounts on the Interactive Brokers platform, offering superior transparency, control, and liquidity compared to conventional hedge fund structures. Money never leaves the client's account, while SC manages all trading activity.

Results of trading a live account are summarized below. All metrics are before fees. SC charges an annual management fee of 0.5% of assets and annual performance fee of 15% of net profits above a high-water mark.

Metric	2019		2020		YTD 2021 - July 23		All	
	SPX	SC	SPX	SC	SPX	SC	SPX	SC
Total Return %	28.88	21.11	16.26	37.36	17.46	17.11	77.48	100.74
Volatility %	27.78	15.56	33.81	23.50	13.17	20.16	23.34	18.41
Max Drawdown %	6.84	3.44	33.92	20.45	4.01	12.75	33.92	20.45
Alpha %	-	6.21	-	26.16	-	-0.08	-	17.34
Beta	1.00	0.57	1.00	0.40	1.00	0.85	1.00	0.48
Sharpe Ratio	2.04	2.12	0.62	1.43	2.21	1.48	1.06	1.54
Sortino Ratio	2.94	3.37	0.84	2.10	3.31	2.13	1.47	2.26



Past performance results are not necessarily indicative of future results. An investment with SC is speculative, involves substantial risk of loss, and is not suitable for all investors. SC only accepts investors residing in the state of California who meet the definition of an accredited investor ($200k in income or $300k when combined with a spouse and a net worth greater than $1M). Any person subscribing to an investment with SC must be able to bear the risks set forth in its offering materials.

Sharpe Ratio is a ratio that measures the excess return per unit of risk. The ratio is used to characterize how well the return compensates the account holder for the risk taken.
Sortino Ratio is a ratio that measures the risk-adjusted return of the account. The ratio penalizes only those returns that fall below the required rate of return, in this case 0%.
Beta represents volatility or systemic risk of the portfolio in comparison to a benchmark.
Alpha represents excess risk-adjusted returns of the portfolio in comparison to the benchmark.
Value-Added Monthly Index (VAMI) is a statistical figure that tracks the monthly performance of a hypothetical $1000 investment.