LargeCapTrader – largecaptrader@gmail.com

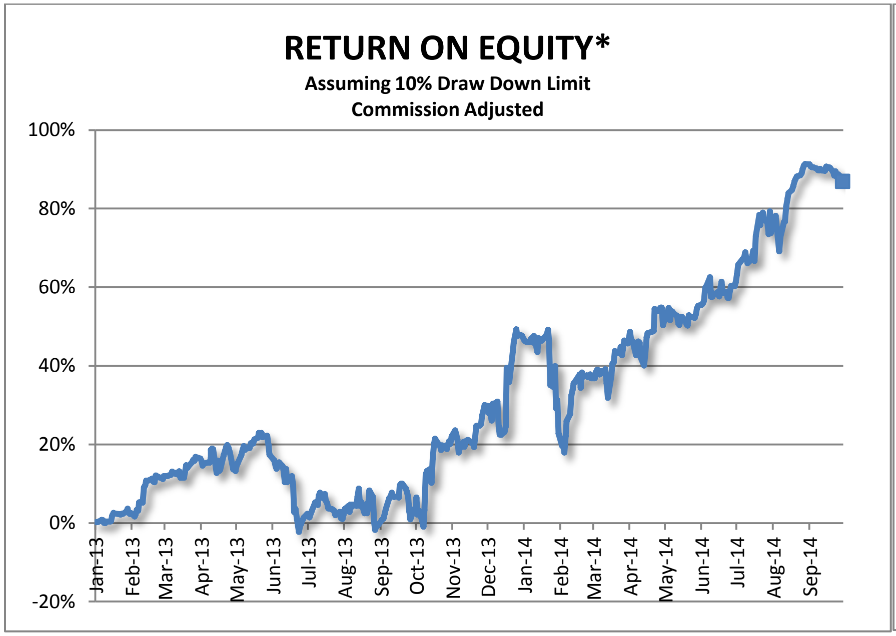
Strategy Description

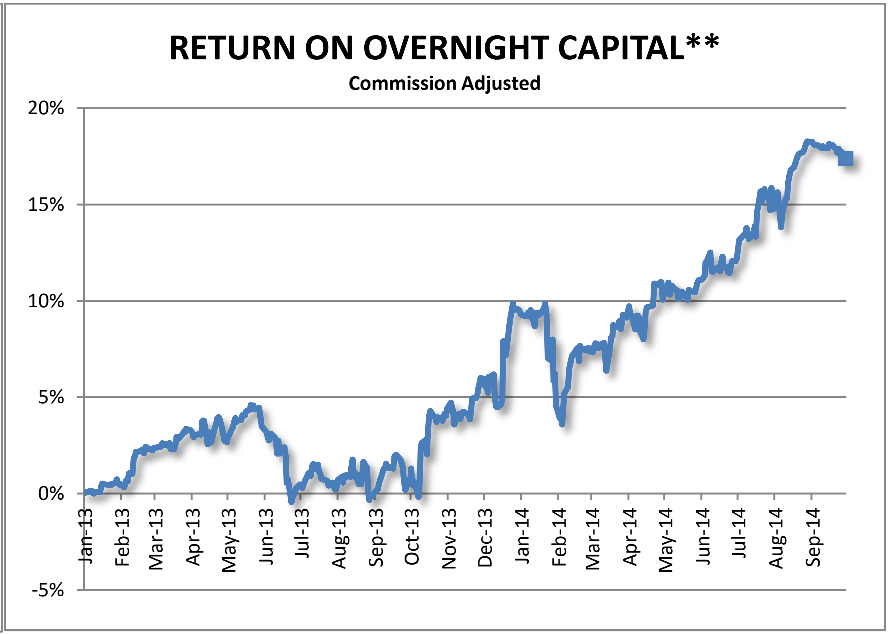
Index Volatility trading utilizing systematic and discretionary approach as well as event-driven equity trading (corporate action & catalyst) with derivative overlay. Index Volatility signals derived from back tested strategies involving VXX, SPX, UVXY, VIX and associated options. Event-Driven ideas derived from independent research and fundamental analysis while utilizing options to increase risk to reward scenarios.

Accomplishments

- Profitable in all years trading
- Sharpe Ratio of 1.39 over past 2 years
- 80%+ ROE returns without 10% draw down on portfolio size*
- Capital Allocation boosted 5x during tenure
- Maximum Daily loss on Mark to Market basis (1.5% Portfolio) triggered only 1x
- Commission rates of $0.01 per share and $1.00 + pass through per options***

[ACTUAL DAILY MtM Returns – Statements Available on Request]





* Return on Equity - This is approximately the equity one would need to maintain in the account to absorb losses in a leveraged environment or "first-loss" capital assuming a 10% draw down would result in termination or depletion of 'first loss' capital.

** Return on Overnight Capital – Risk was limited to only 50% of overall capital maintained overnight.

*** Commission Adjusted to 50% due to abnormally high rate charged