

AUGUST 2024

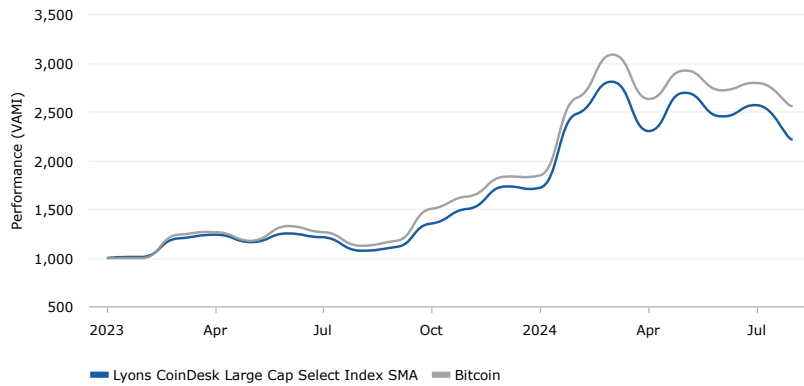
Lyons CoinDesk Large Cap Select Index SMA



STRATEGY DESCRIPTION

The underlying index is the CoinDesk Large Cap Select Index (DLCS), which is designed to measure the market capitalization weighted performance of some of the largest and most liquid digital assets that meet pre defined trading and custody requirements as specified in the document methodology. As of Jan. 4, 2023, DLCS consisted of the following assets: Cardano (ADA), Bitcoin (BTC), Ethereum (ETH), Polygon (MATIC), and Solana (SOL).

GROWTH OF 100K



PERFORMANCE STATISTICS

Total Return Annualized	64.73%	Winning Months (%)	63.16%
Average Winning Month	13.40%	Average Losing Month	-8.87%
Sharpe Ratio	1.21	Sortino Ratio	2.31
Standard Deviation Annualized	51.39%	Downside Deviation	6.36%
Total Return Cumulative	120.40%	Best Year	72.44%
Worst Year	-		

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-0.37	44.25	13.10	-17.90	17.06	-9.17	4.61	-13.88					27.81
2023		0.97	17.99	3.58	-6.33	8.18	-3.59	-10.86	2.58	22.69	11.36	14.50	72.44

RISK STATISTICS

Sharpe Ratio	1.21
Sortino Ratio	2.31
Alpha Annualized	-8.03%
Beta	0.99
Skewness	0.79
Kurtosis	1.28
Standard Deviation Monthly	14.84%
Correlation vs. Bitcoin	0.98

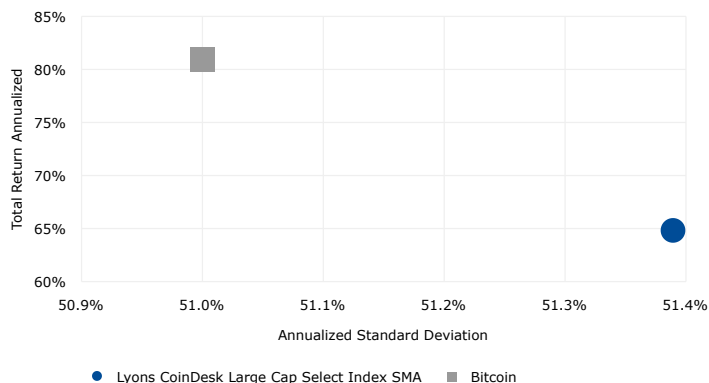
RETURN STATISTICS

Last Month	-13.88%
Year To Date	27.81%
3 Month ROR	-18.18%
12 Months ROR	105.08%
Total Return Cumulative	120.40%
Total Return Annualized	64.73%
Winning Months (%)	63.16%
Average Winning Month	13.40%

GENERAL INFORMATION

Minimum Investment	100,000 USD
Management Fee	1.00%
Highwater Mark	Yes
Inception Date	Feb 2023
E-mail	s.read@lyonswealth.com
Phone	(407) 951-8710
Location	Winter Park, Florida, United States
Website	https://www.lyonswealth.com/

RISK/RETURN COMPARISON



FUND MANAGER

Sander Read was born on September 11, 1970. He is the CEO and Managing Director of LTG. Mr. Read has over twenty-five years of experience in the investment management arena.

From March 1993 to August 1996, Mr. Read managed individual and institutional assets for the Private Client Group of Merrill Lynch, a full service brokerage and wealth management firm.

In January 1997 Mr. Read became CEO and Senior Portfolio Manager of his own firm, Alexander Read Investment Management, Inc., which focused in financial planning and managing high net worth clients with concentrated stock positions. In July 2009, he transitioned to Lyons Wealth Management LLC, an SEC registered investment adviser, where he serves as CEO.

Mr. Read has had multiple futures related registrations with the Commodity Futures Trading Commission (“CFTC”) over the years. He was a CFTC registered associated person with Merrill Lynch from July 1993 to August 1996. From December 1996 to January 1998 he was a registered associated person with Crescent Futures Group, an introducing broker. Mr. Read was also a registered associated person with Moon Bay Management Inc, a commodity pool operator, from June 1997 to January 1998 and its principal from June 1997 to April 1999. He has been a principal of LTG since August 12, 2015, and a registered associated person since August 27, 2015.

Mr. Read is a graduate of the Phillips Exeter Academy and Lake Forest College. He holds a B.A. in Economics and French. In 2008 Mr. Read completed the Rollins College Roy E. Crummer Management Program

DISCLOSURE

The CoinDesk Large Cap Select Index (DLCS) is designed to measure the market capitalization weighted performance of some of the largest and most liquid digital assets classified in the Digital Asset Classification Standard (DACS) that meet certain trading and custody requirements. The Index is based on DACS and Bitcoin was chosen as a benchmark for comparison purposes because it is most similar to the DLCS index and due to digital assets limited time in the investment space, our performance tracking software does not have any other similar benchmarks. The index performance does not include trading and otehr costs and you cannot invest directly in an index. Constituents must be included in DACS to be eligible for the Index. For more information on DACS including a description and definitions, please refer to the DACS Glossary. **HeightZero and CoinDesk Indices are not investment advisers nor make any representation regarding the advisability of any products described therein.* The performance shown has been adjusted for the following fees: 1% annual management fee, paid quarterly at 1/4th the annual rate. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. NO REPRESENTATION IS BEING MADE THAT ANY CLIENT ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. The performance shown is hypothetical based on the DLCS index and has not actually been achieved by any client. Bitcoin was chosen as the benchmark for this program because DLCS is primarily composed of Bitcoin, the lack of other cryptocurrency benchmark also played a factor.

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There is a substantial risk of loss in trading commodity futures, options and off-exchange foreign currency products. Past performance is not indicative of future results