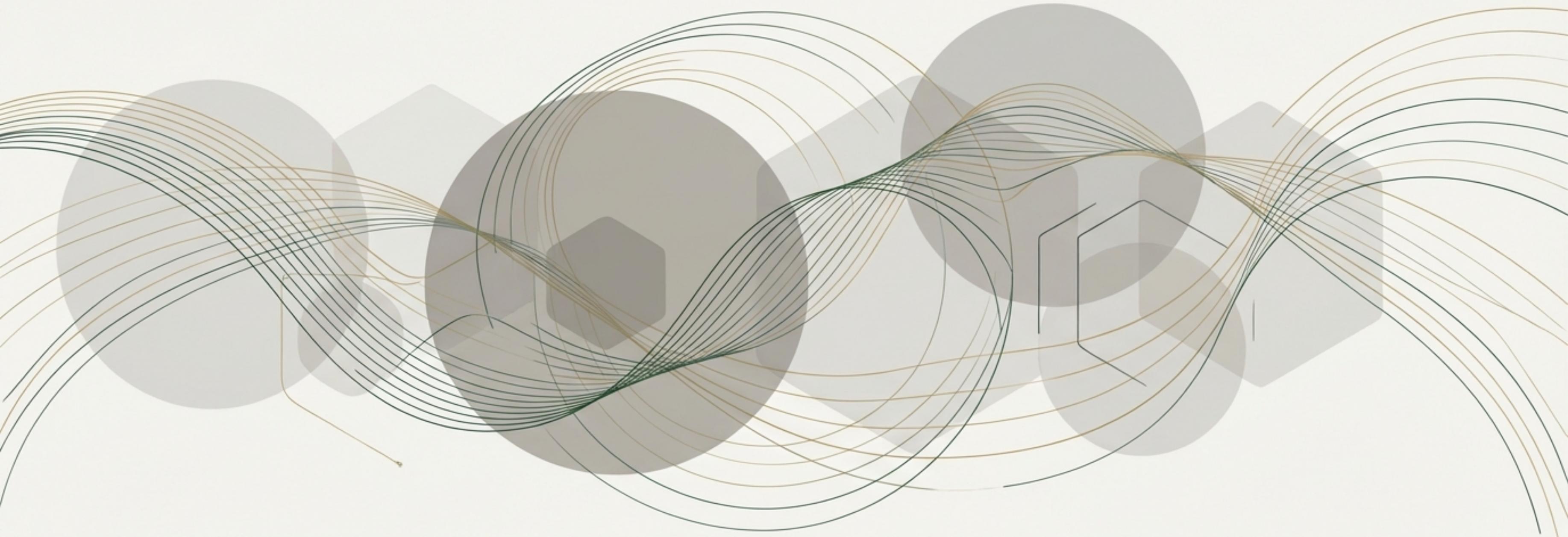


AGIG: The Future of Investing is Adaptive

An AI-Driven Approach to Global Income, Growth, and Capital Preservation



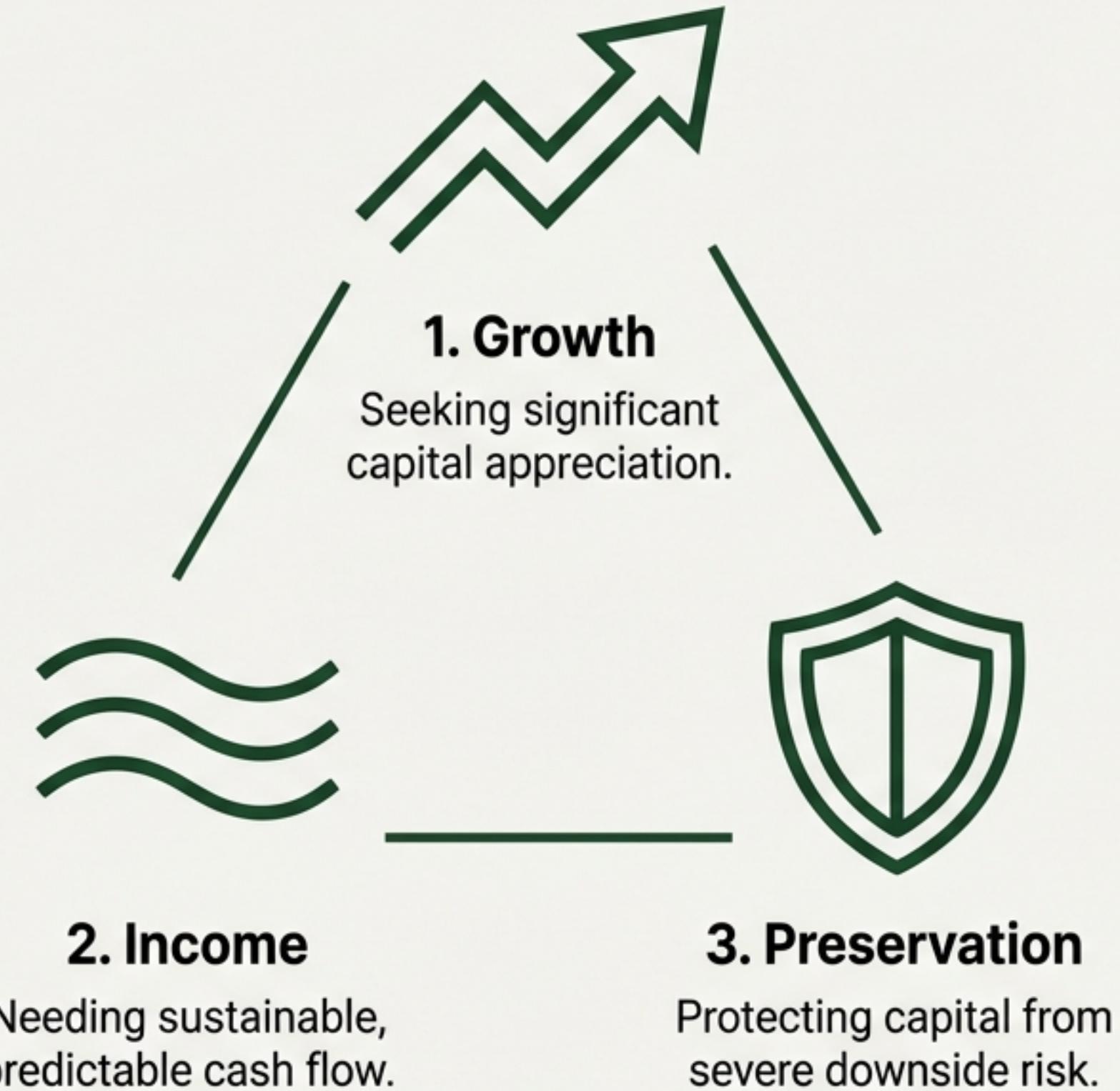
Ticker: AGIG

Fund Type: Actively Managed ETF

Traditional Portfolios Force a Compromise on Conflicting Goals

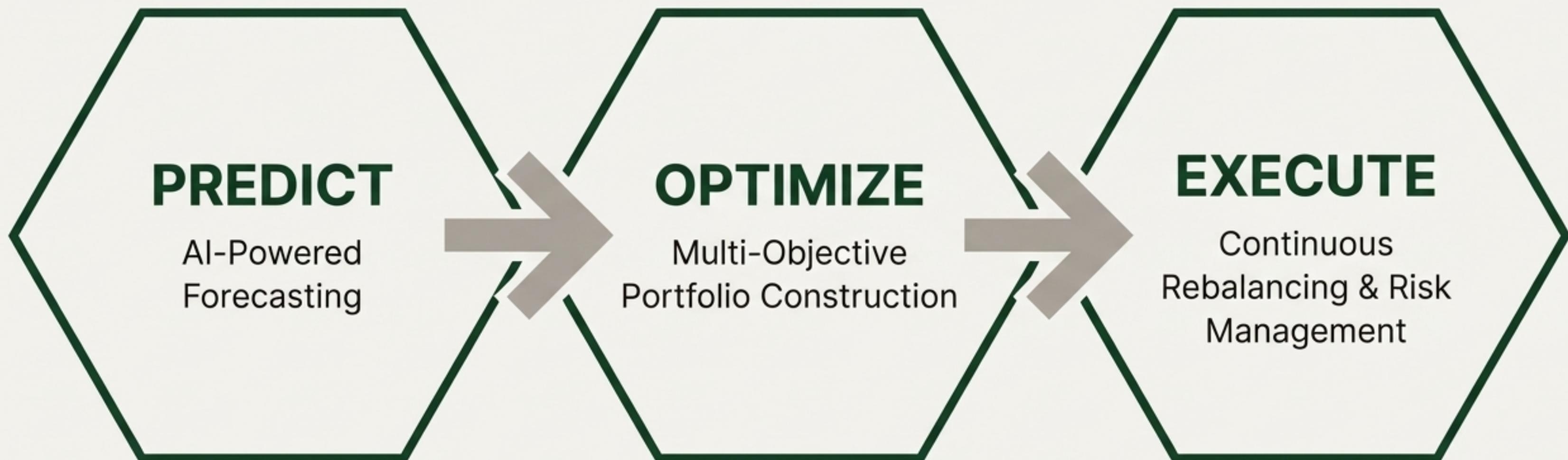
Modern Portfolio Theory (Markowitz, 1952) provided a foundational framework but relies on static assumptions and historical data, making it less effective in today's evolving markets.

Investors are forced to choose between three core objectives that are often in conflict:

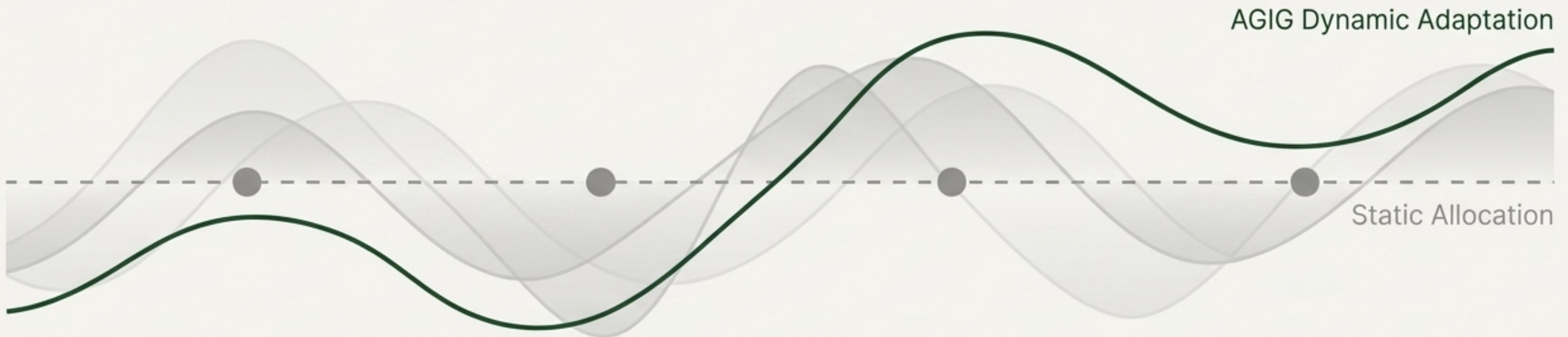


Our Solution: A Three-Part AI Engine to Dynamically Balance Objectives

AGIG transcends static rules by employing a continuous, three-stage AI process. This system dynamically adapts to changing market conditions to pursue growth, income, and capital preservation simultaneously.



Markets Learn. Your Portfolio Should Too.



1. Dynamic Adaptation over Static Allocation

Traditional funds rely on fixed rules and infrequent rebalancing. AGIG continuously learns from market dynamics, predicting future returns and covariances to adjust allocations proactively.

2. True Multi-Objective Optimization

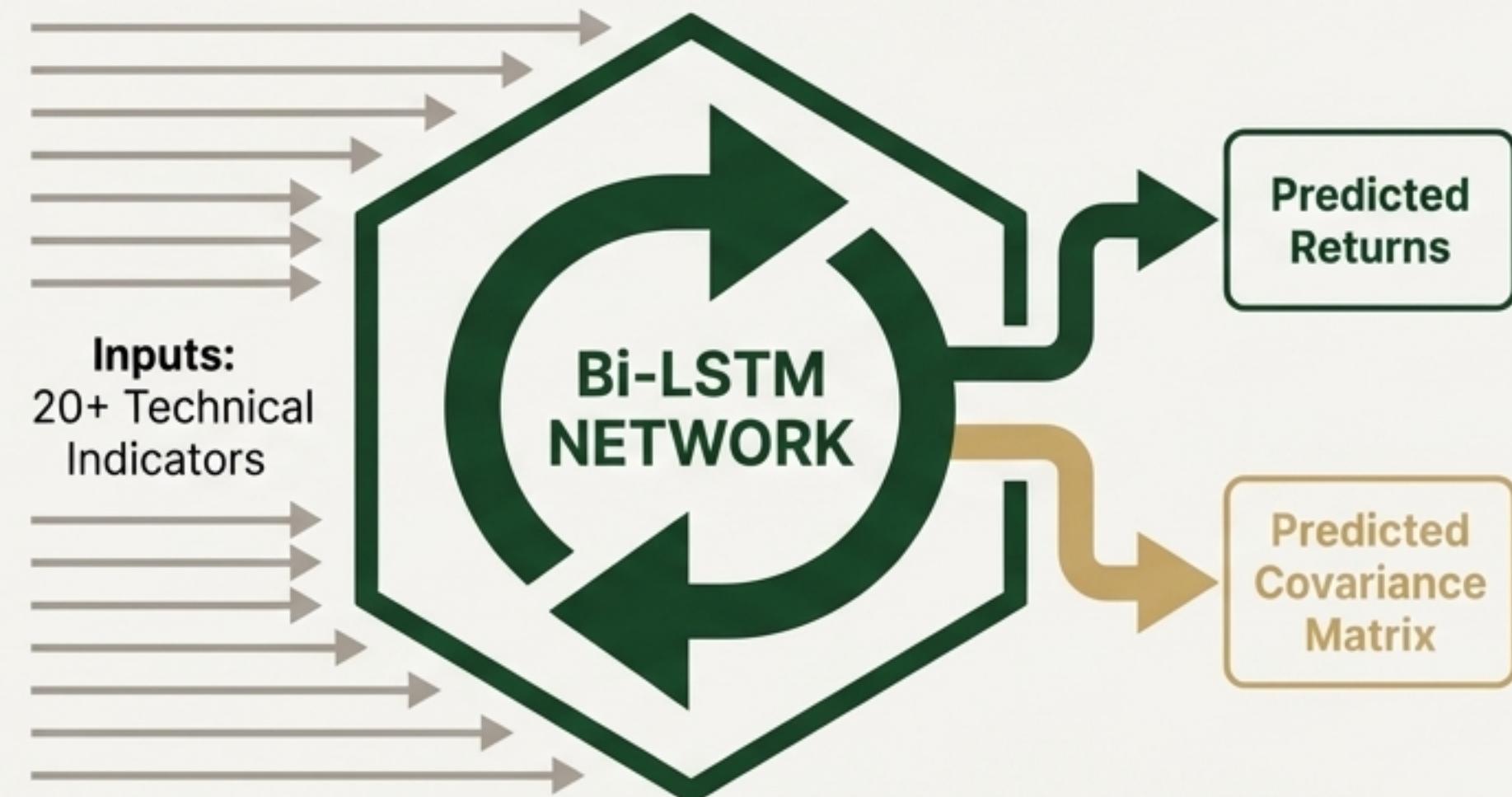
Most strategies optimize for a single metric like the Sharpe Ratio. AGIG's framework simultaneously solves for four competing investor goals, discovering superior, non-obvious portfolio constructions.

Inside the Engine, Part 1: Predictive Analytics

Using Deep Learning to Forecast
Returns and Risk

How it Works

- **Model:** State-of-the-art Bidirectional LSTM (Bi-LSTM) Neural Network.
- **Why it Matters:** By processing data both forwards and backwards in time, the model learns complex, non-linear market patterns that traditional models miss, leading to more accurate forecasts.
- **Inputs:** A 60-day lookback window analyzing over 20 technical indicators per asset (e.g., RSI, MACD, Bollinger Bands, ATR).
- **Outputs:** The engine's forward-looking view of the market:
 - Predicted returns for 30 assets.
 - Predicted covariance matrix (465 pairwise relationships).

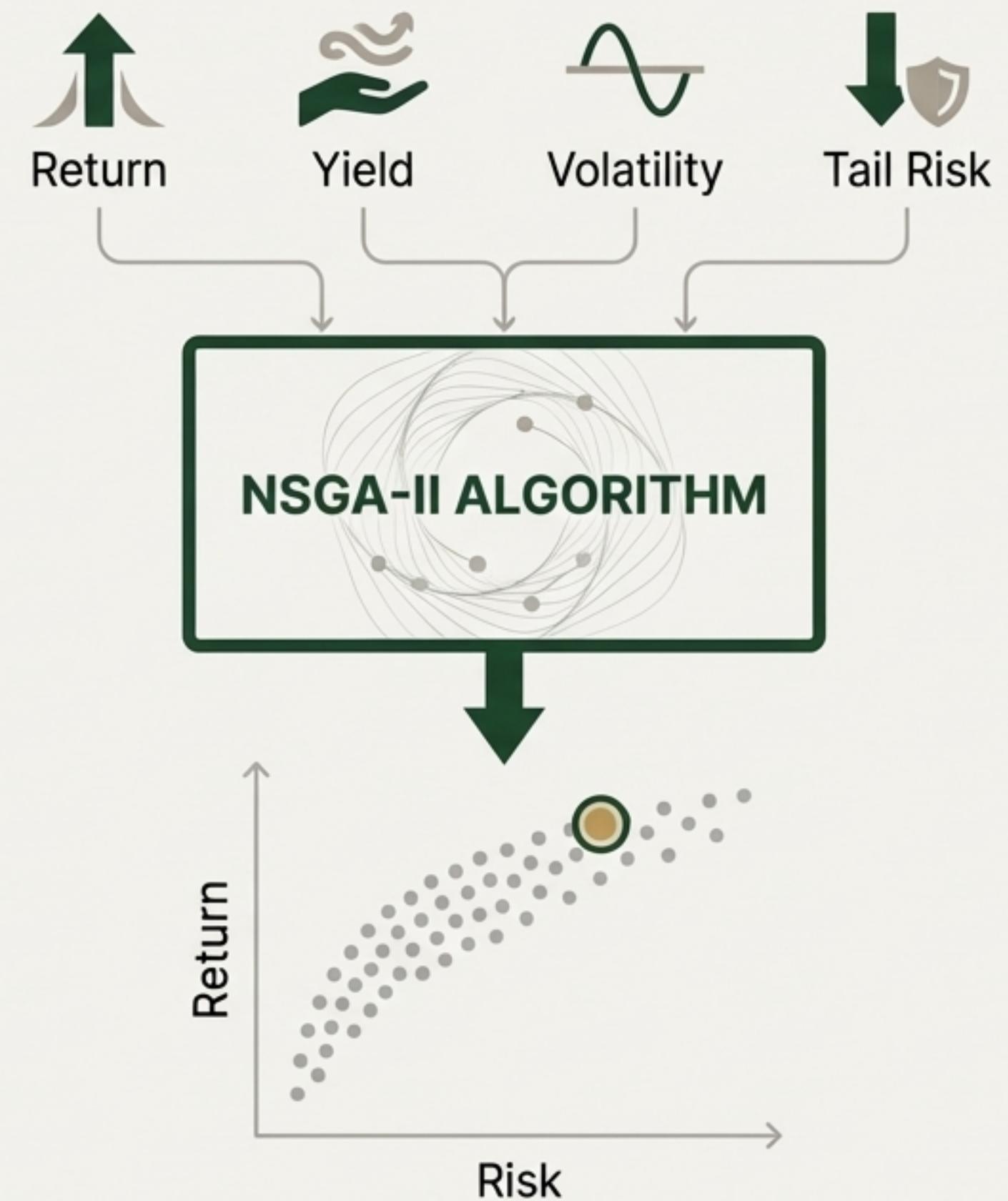


Inside the Engine, Part 2: Multi-Objective Optimization

Evolving Thousands of Portfolios to Find the Optimal Balance

How it Works

- **Algorithm:** Non-dominated Sorting Genetic Algorithm II (NSGA-II), a cutting-edge evolutionary algorithm.
- **Why it Matters:** Instead of relying on human bias, NSGA-II mimics natural selection to explore thousands of portfolio combinations, discovering non-obvious solutions that balance four competing goals simultaneously.
- **The 4 Optimized Objectives:**
 1. Maximize Predicted Return
 2. Maximize Dividend Yield (with a floor of $\geq 3.0\%$)
 3. Minimize Portfolio Volatility (Std. Dev.)
 4. Minimize Tail Risk (Conditional Value-at-Risk 95%)



The Result: The AI's Optimal Solution for the Balanced Investor

From the universe of optimal portfolios on the Pareto frontier, management recommends the Hybrid strategy. It is engineered to provide the best balance of growth, income, and stability for the broadest investor base.

Expected Annual Return

12.3%

Annualized Volatility

11.7%

Sharpe Ratio

0.88

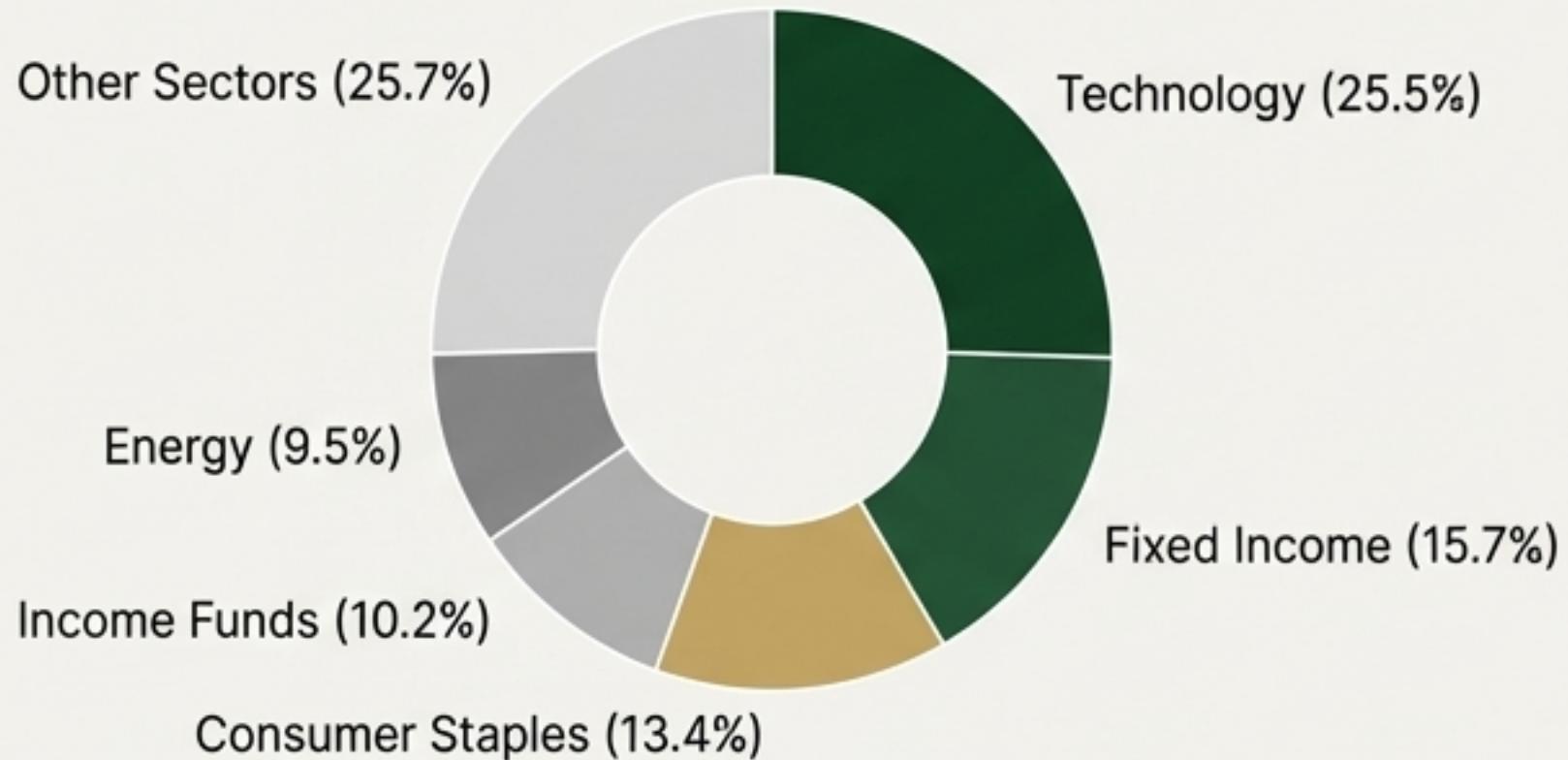
Dividend Yield

3.5%

A High-Conviction, Concentrated Approach to Capital Allocation

The AI concentrates capital into its highest-conviction opportunities. The portfolio holds 30 active positions, each with a weight greater than 1.0%.

Sector Allocation



Top 10 Holdings Represent **71.5%** of the Portfolio.

Top 5 Holdings (Portfolio #21)

Asset	Weight	Rationale
MSFT	7.94%	Cloud computing leader, enterprise software dominance
NVDA	7.94%	AI/GPU market leader, growth catalyst
TLT	7.88%	Duration exposure, flight-to-quality protection
SPLB	7.81%	Corporate bond diversification, credit exposure
XOM	7.80%	Energy security, inflation hedge, strong dividend

Superior Risk-Adjusted Returns Across Market Cycles

Head-to-Head Performance: AGIG Hybrid vs. S&P 500 (Backtested 1999-2024)

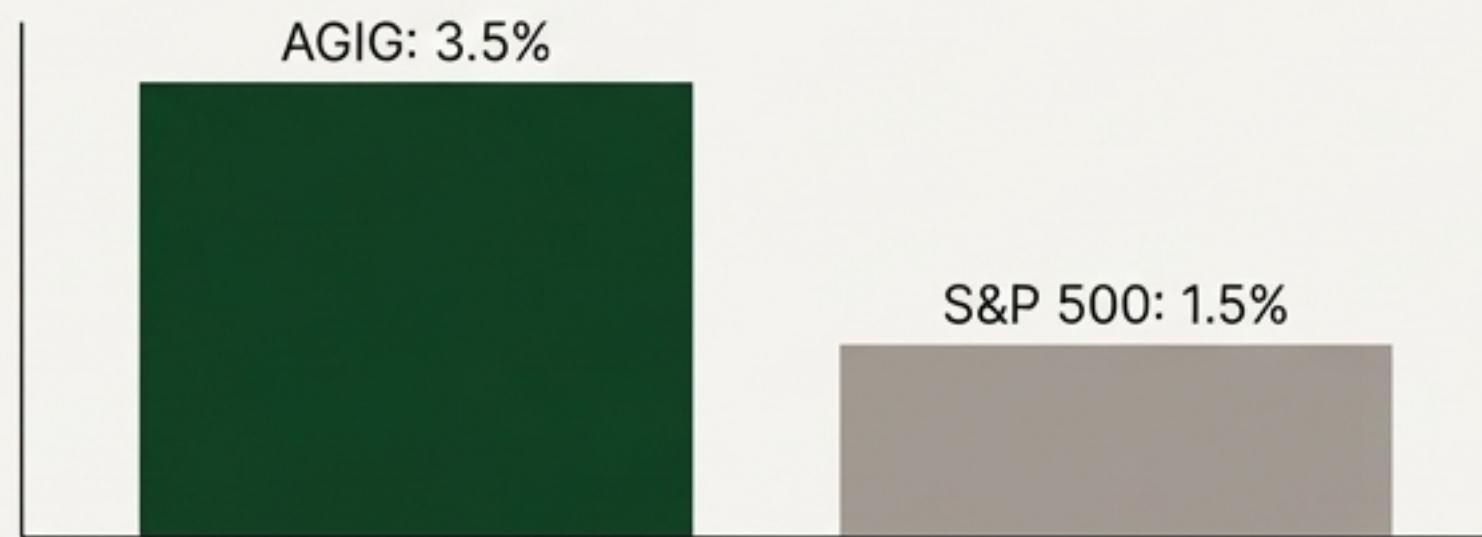
Annualized Return



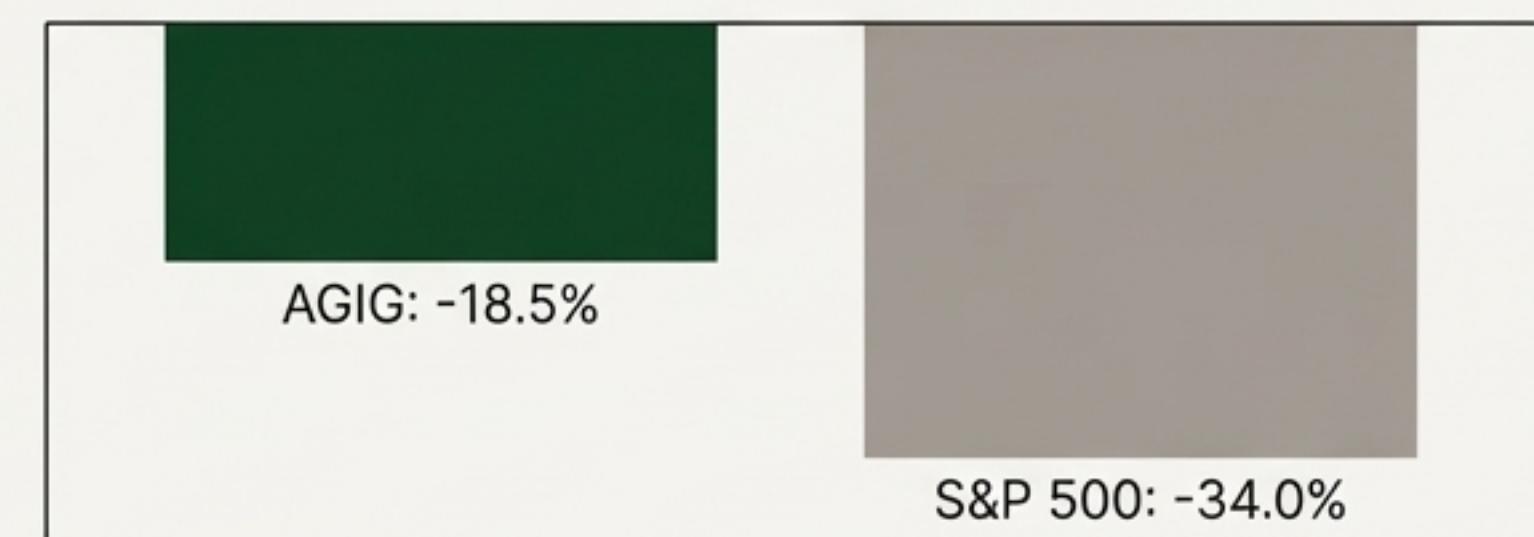
Sharpe Ratio



Dividend Yield



Max Drawdown (Lower is Better)



Engineered for Downside Protection When It Matters Most

The AGIG strategy is explicitly optimized to minimize tail risk (CVaR). Backtesting across multiple crises (dot-com crash, 2008, COVID-19) demonstrates its defensive characteristics.

46% Less Drawdown: Maximum drawdown of **-18.5%** vs. -34.0% for the S&P 500.

Lower Tail Risk: CVaR (95%) of **15.8%** vs. ~25.0% for the S&P 500, indicating smaller expected losses during severe events.

Lower Market Sensitivity: Beta of **0.68**, suggesting the portfolio is 32% less volatile than the overall market.

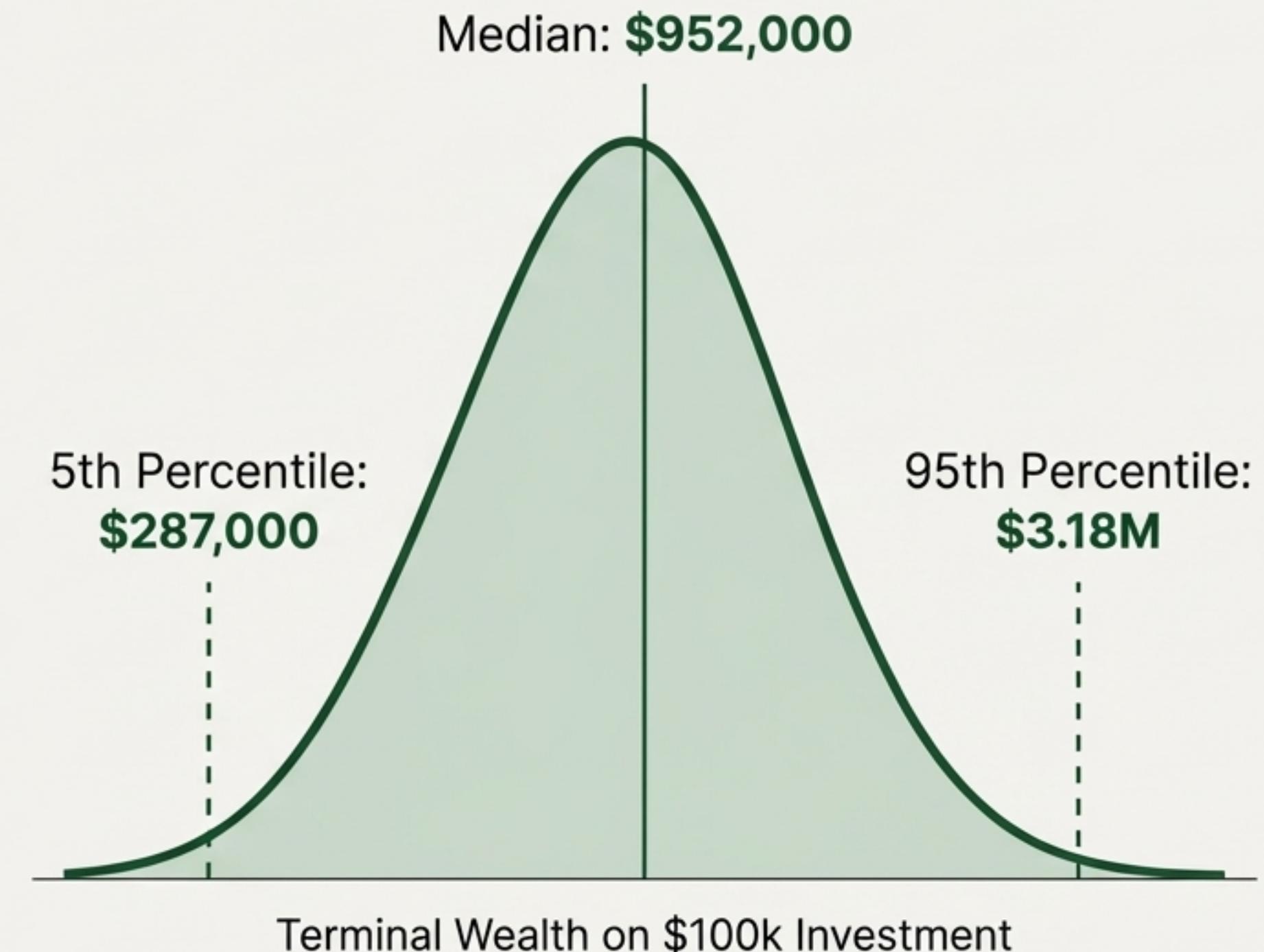
Drawdown Performance During 2008 Financial Crisis (Backtested)



Modeling a High Probability of Future Success

Results from 10,000 Monte Carlo Simulations (25-Year Horizon)

- **Probability of Outperforming S&P 500:** 67.3%
- **Probability of Positive Annual Returns:** 91.8%
- **Median Outcome:** A \$100,000 initial investment grows to a median terminal wealth of **\$952,000**.
- **Downside Case (5th Percentile):** Even in a poor outcome scenario, the initial investment grows to **\$287,000**.



Is the AGIG Hybrid Strategy Right for You?

Designed for the Core of a Modern Portfolio

This Strategy is Appropriate For:



Age Range: 35-65 (peak accumulation and early retirement years)



Risk Tolerance: Moderate (comfortable with 10-15% volatility)



Investment Horizon: 10-20 years



Goals: A balance of retirement accumulation and sustainable income

This Strategy is NOT Appropriate For:

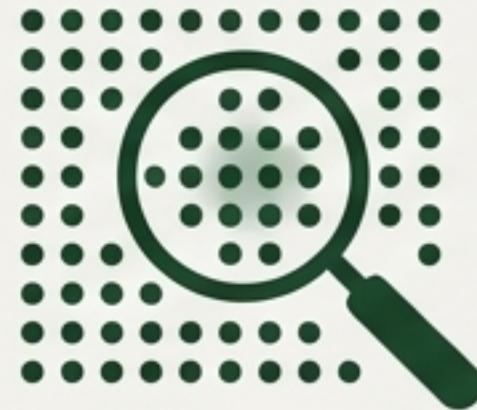
- Ultra-conservative investors requiring capital guarantees.
- Short-term traders with a <5 year horizon.

The AGIG Advantage: A Paradigm Shift in Asset Management



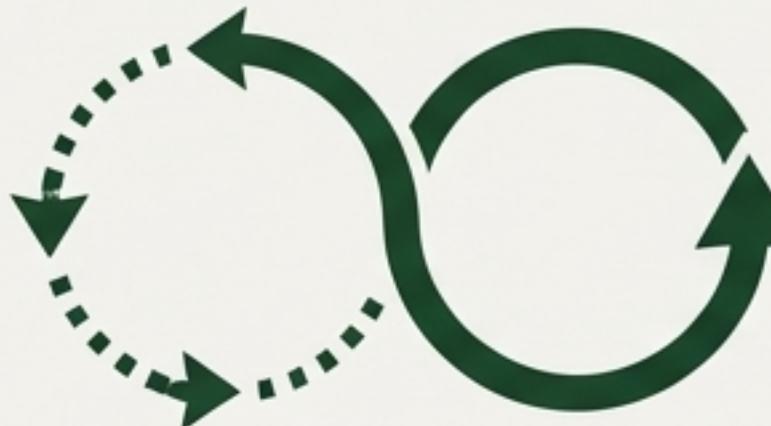
Institutional AI for All

Democratizes access to quantitative strategies previously reserved for hedge funds.



High-Conviction Approach

Concentrates capital in 20-30 of the best opportunities, enhancing return potential.



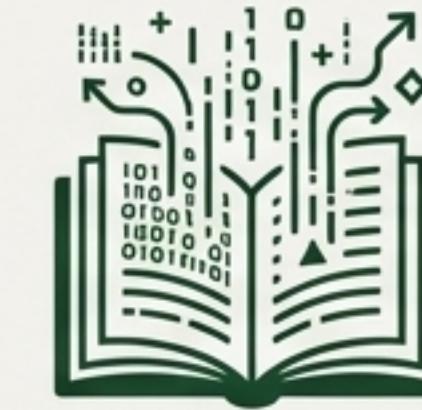
Dynamic Adaptation

Adapts monthly based on AI predictions, not on a static quarterly schedule.



True Multi-Objective Core

Simultaneously balances return, income, volatility, and tail risk for holistic portfolio construction.



Transparent & Explainable

Full disclosure of methodology and holdings. Not a "black box."

A Clear and Aligned Structure

Aligned Fee Structure

Management Fee: 1.00% annually.

Performance Fee: 20% of excess returns above the **S&P 500 (SPY)** benchmark.

This aligns manager incentives directly with investor outcomes; the fee is only charged on outperformance.

Primary Risk Factors

Model Risk: Performance depends on the accuracy of AI predictions, which can underperform if historical patterns break down.

Concentration Risk: A concentrated portfolio of **20-30 positions** can amplify both gains and losses compared to broad indices.

Technology Sector Risk: A ~25% allocation exposes the portfolio to sector-specific volatility and regulatory risk.

A Single, Adaptive Solution for Growth, Income, and Preservation

For Growth: Delivers superior risk-adjusted returns with a **0.88 Sharpe Ratio** and **+1.80% annual alpha** versus the S&P 500.

For Income: Generates a sustainable **3.5% dividend yield**, more than double the S&P 500.

For Preservation: Protects capital during market crashes, reducing maximum drawdown by nearly half (**-18.5%** vs -34.0% for the S&P 500).



AGIG

Learn more at www.agig-etf.com