



Monthly Performance

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year
2016	-2.82	1.81	11.57	2.52	7.49	-4.58	1.67	2.95	3.42	1.60	6.17	1.84	38.03
2017	4.56	3.18	2.68	1.41	1.67	1.68	1.12	1.58	2.30	2.25	10.34	2.25	40.78
2018	0.22	0.00											0.22

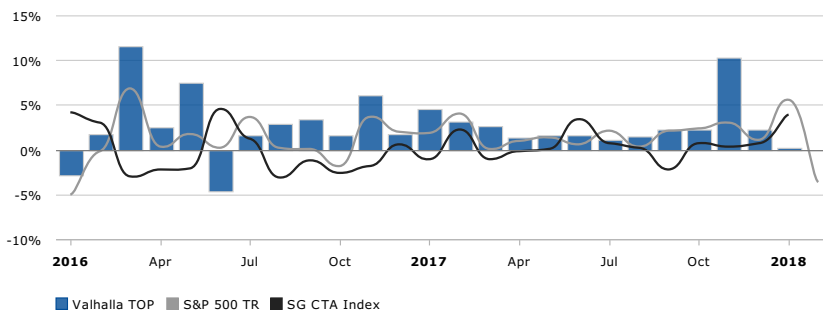
There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

Strategy Description

**** The performance shown is from a single account in the allocation at Interactive brokers****

The T Options strategy is a low draw down strategy based on a bearish Broken Wing Butterfly option spread using SPX, E-mini futures options and other liquid underlying symbols. The trade uses time diversification to smooth the effects of volatility shocks in the market. The trade has little initial risk to the upside and is easily converted to a profitable trade if the market rises. If the markets are unchanged, profits are generated due to the rapid time decay of option premiums. Yields can be excellent in these situations. In down markets, the trade is protected with contingent orders to fill various defensive strategies such as put debit spreads, long puts or short futures. The trade is placed below the market and is very wide. This enables the trade to withstand a substantial amount of market movement. Losses are small, infrequent and easily recovered. Various other strategies are employed in conjunction with the T Options strategy to enhance returns and keep the overall portfolio of open positions with minimum market risk with good profit potential.

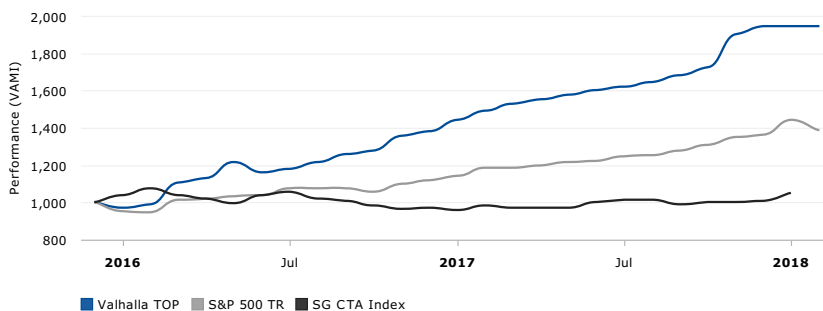
Monthly Returns



Statistics

Last Month	0.00%
3 Month ROR	2.47%
Year To Date	0.22%
12 Month ROR	30.78%
Compound ROR	36.02%
Winning Months (%)	92.31%
Total Return	94.74%
Sharpe Ratio	2.77
Sortino Ratio	8.53
Sterling Ratio	3.12
Correlation vs S&P 500	0.57

Performance (VAMI)



General Information

Minimum Investment	110,000 U
Notional Funding	:
AUM	360,000 U
Management Fee	
Performance Fee	3
Company	Valhalla Capital Group, L
Phone	+1 813 375 92
Email	charlescambell@valhallacapitalgroup.c