

Elite Portfolio

Portfolio Characteristics

Annualized Return	187.60%
Best Monthly Return	103.43%
Worst Monthly Return	-2.48%
Average Monthly Return	11.72%
Standard Deviation	984.36%
Maximum Drawdown	13.99%
Sharpe Ratio (Rf = 0)	0.56
Sortino Ratio (MAR = 0)	7.40
Calmar Ratio	13.41
Correlation to S&P 500	0.25

Securities Characteristics

Number of securities	3 Stocks
Prices	>= \$5
Market Caps	>= \$500M
Exchanges	NYSE, NASDAQ

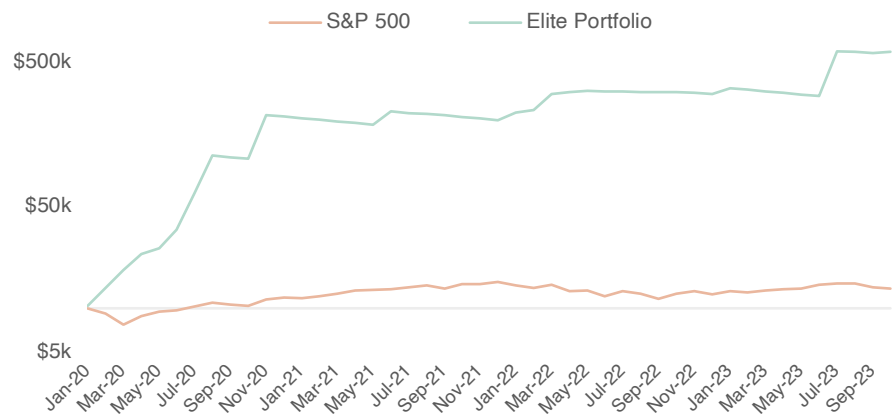
Portfolio Strategy

The Elite Portfolio is a model portfolio managed algorithmically using a quantitative directional (equity hedge) strategy. The portfolio trades NYSE- and NASDAQ-listed equities. The portfolio holds 3 stocks at a time. A stop-loss ensures downside protection. The portfolio is updated weekly. Trading strategies include mean-reversion and momentum. The algorithm is constructed to provide positive convexity and negative correlation to equity markets during periods of market crisis.

Portfolio Benefits

- Designed for growth
- Integrated downside protection mechanism
- Low-correlation to equity market
- Actively managed (algorithmically)

Growth of 10,000 (log scale)



Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2023	9.98%	(2.48%)	(2.48%)	(2.48%)	(2.48%)	(2.48%)	103.43%	(0.47%)	(2.48%)	2.82%	-	-	97.00%
2022	12.37%	4.62%	28.81%	2.73%	1.92%	(0.30%)	(0.10%)	(1.41%)	(0.41%)	0.10%	(0.41%)	(2.48%)	50.74%
2021	(2.48%)	(2.48%)	(2.48%)	(2.48%)	(2.48%)	22.90%	(2.48%)	(0.92%)	(2.48%)	(2.48%)	(2.48%)	(2.48%)	(5.23%)
2020	4.02%	33.30%	32.15%	28.85%	10.13%	34.17%	77.85%	82.14%	(2.48%)	(2.48%)	100.57%	(2.48%)	2,002.84%

Email us: support@amplitrade.com Visit us: www.amplitrade.com

While this information has been compiled from sources believed to be reliable, Amplitrade does not guarantee the accuracy, completeness, timeliness or reliability of this information or any results from its use. Figures are provided on a delayed and unaudited basis as at the date of this fact sheet, may change at any time and should not be construed as investment advice. This material is for informational purposes only. This material is not intended to be relied upon as research, investment, or tax advice and is not an implied or express recommendation, offer or solicitation to buy or sell any security or to adopt any particular investment or portfolio strategy. Please consult your financial and/or tax advisor for financial and/or tax information applicable to your specific situation.

All investments are subject to risk, including the possible loss of principal. Past performance is not indicative of future results.