

Lite Portfolio

Portfolio Characteristics

| | |
|-------------------------|--------|
| Annualized Return | 33.75% |
| Best Monthly Return | 51.57% |
| Worst Monthly Return | -3.31% |
| Average Monthly Return | 2.89% |
| Standard Deviation | 95.90% |
| Maximum Drawdown | 6.78% |
| Sharpe Ratio (Rf = 0) | 0.53 |
| Sortino Ratio (MAR = 0) | 58.20 |
| Calmar Ratio | 4.98 |
| Correlation to S&P 500 | 0.36 |

Securities Characteristics

| | |
|----------------------|--------------|
| Number of securities | 1 Stock |
| Prices | >= \$5 |
| Market Caps | >= \$500M |
| Exchanges | NYSE, NASDAQ |

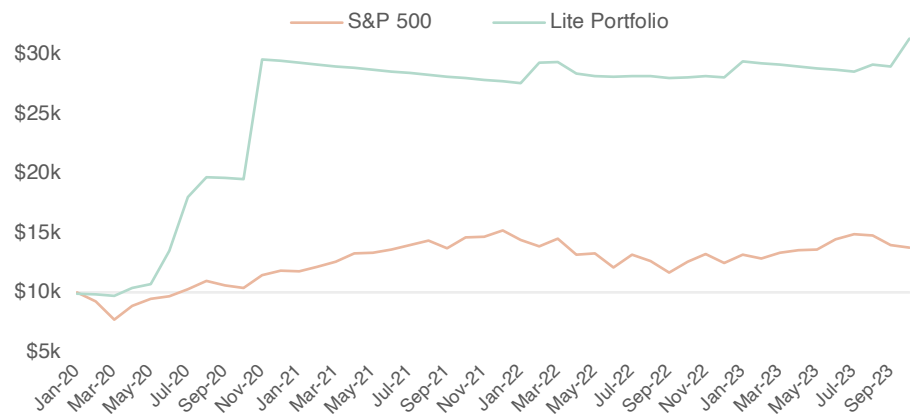
Portfolio Strategy

The Lite 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 1 stock at a time. A stop-loss ensures downside protection. The portfolio is updated monthly. 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



Monthly Performance

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2023 | 4.92% | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | 2.05% | (0.50%) | 8.04% | - | - | 11.69% |
| 2022 | (0.50%) | 6.22% | 0.28% | (3.31%) | (0.81%) | (0.30%) | 0.33% | (0.11%) | (0.43%) | 0.07% | 0.46% | (0.50%) | 1.16% |
| 2021 | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (0.50%) | (5.84%) |
| 2020 | (1.26%) | (0.50%) | (1.20%) | 6.61% | 3.11% | 26.22% | 33.81% | 9.27% | (0.50%) | (0.50%) | 51.67% | (0.50%) | 194.25% |

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