

# Singular Portfolio

## Portfolio Characteristics

Annualized Return	14.73%
Best Monthly Return	12.07%
Worst Monthly Return	-7.87%
Average Monthly Return	1.20%
Standard Deviation	17.09%
Maximum Drawdown	9.51%
Sharpe Ratio (Rf = 0)	0.92
Sortino Ratio (MAR = 0)	3.16
Calmar Ratio	1.55
Correlation to S&P 500	0.66

## Securities Characteristics

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

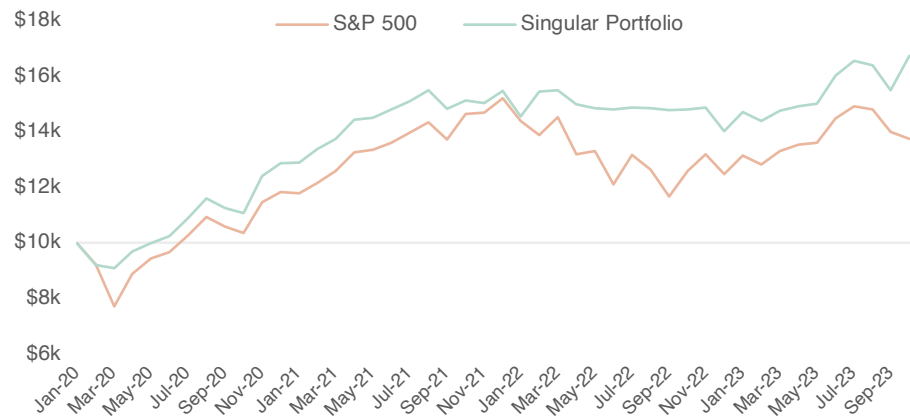
## Portfolio Strategy

The Singular Portfolio is a model portfolio managed algorithmically using a quantitative directional (equity hedge) strategy. The portfolio follows a sequence from Total Stock Market, to Gold, to Long-Term Bonds, and to Ultra Short-Term Bonds. A single ETF is held for the duration of the month. 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 in small accounts
- Low turnover
- Integrated downside protection mechanism
- Algorithmically managed

## Growth of 10,000



## Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2023	4.92%	(2.22%)	2.59%	1.12%	0.63%	6.67%	3.35%	(1.01%)	(5.49%)	8.04%	-	-	19.32%
2022	(5.97%)	6.22%	0.28%	(3.31%)	(0.81%)	(0.30%)	0.33%	(0.11%)	(0.43%)	0.07%	0.46%	(5.63%)	(9.33%)
2021	0.25%	3.71%	2.72%	5.09%	0.44%	2.07%	1.99%	2.62%	(4.28%)	1.89%	(0.56%)	2.91%	20.19%
2020	(0.20%)	(7.87%)	(1.20%)	6.61%	3.11%	2.60%	6.10%	6.74%	(2.96%)	(1.71%)	12.07%	3.71%	28.64%

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