

# Amplitrade Portfolio

## Portfolio Characteristics

Annualized Return	24.49%
Best Monthly Return	25.83%
Worst Monthly Return	-3.31%
Average Monthly Return	1.94%
Standard Deviation	39.55%
Maximum Drawdown	7.07%
Sharpe Ratio (Rf = 0)	0.73
Sortino Ratio (MAR = 0)	9.68
Calmar Ratio	3.46
Correlation to S&P 500	0.41

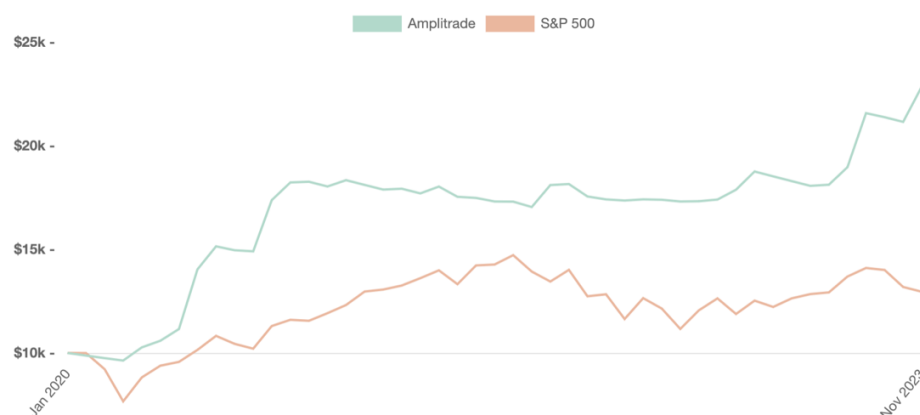
## Portfolio Strategy

The Amplitrade Portfolio is a model portfolio managed algorithmically using a quantitative directional (equity hedge) strategy. The portfolio trades NYSE- and NASDAQ-listed large cap and small cap equity. 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



## Securities Characteristics

Number of securities	<= 10
Prices	>= \$5
Market Caps	>= \$500M
Exchanges	NYSE, NASDAQ

## Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2023	4.92%	(1.25%)	(1.25%)	(1.25%)	0.31%	4.67%	13.76%	(0.92%)	(1.05%)	8.04%	-	-	27.82%
2022	(1.51%)	6.22%	0.28%	(3.31%)	(0.81%)	(0.31%)	0.32%	(0.11%)	(0.47%)	0.07%	0.46%	2.74%	3.33%
2021	0.19%	(1.25%)	1.69%	(1.25%)	(1.25%)	0.24%	(1.25%)	1.85%	(2.74%)	(0.31%)	(0.98%)	(0.04%)	(5.06%)
2020	(1.25%)	(1.25%)	(1.20%)	6.61%	3.11%	5.34%	25.83%	7.92%	(1.25%)	(0.34%)	16.58%	4.91%	82.35%

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