DATA AS OF NOV 1, 2023

AMPLITRADE

Premium Portfolio

Portfolio Characteristics

Annualized Return	35.84%
Best Monthly Return	37.95%
Worst Monthly Return	-3.31%
Average Monthly Return	2.75%
Standard Deviation	49.01%
Maximum Drawdown	4.65%
Sharpe Ratio (Rf = 0)	0.86
Sortino Ratio (MAR = 0)	22.25
Calmar Ratio	7.71
Correlation to S&P 500	0.31

Securities Characteristics

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

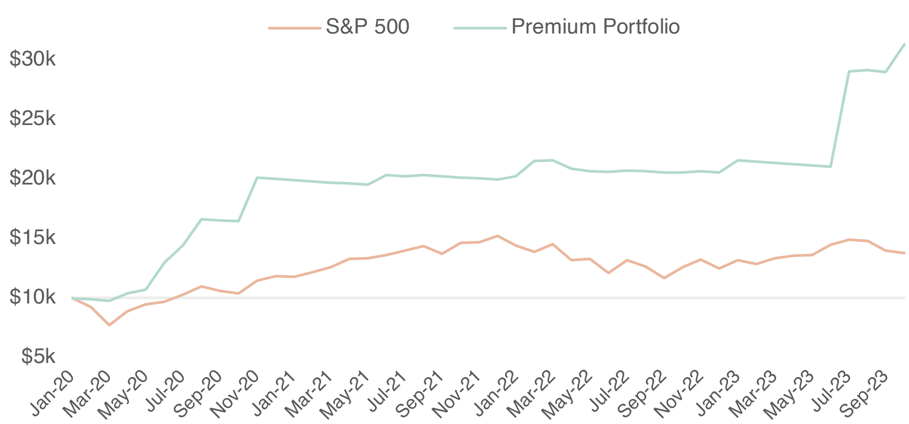
Portfolio Strategy

The Premium 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 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%)	37.95%	0.35%	(0.50%)	8.04%	-	-	**52.27%**
2022	1.52%	6.22%	0.28%	(3.31%)	(0.81%)	(0.30%)	0.33%	(0.11%)	(0.50%)	0.07%	0.46%	(0.50%)	**3.22%**
2021	(0.50%)	(0.50%)	(0.50%)	(0.50%)	(0.50%)	4.21%	(0.50%)	0.54%	(0.50%)	(0.50%)	(0.50%)	(0.50%)	**(0.35%)**
2020	(0.85%)	(0.50%)	(1.20%)	6.61%	3.11%	20.98%	10.94%	15.33%	(0.50%)	(0.50%)	22.34%	(0.50%)	**99.88%**

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