

CANNON ALTERNATIVE STRATEGIES FUND USD

PERFORMANCE STATISTICS

Total Return Annualized	Last Month
4.33%	0.75%
Best Year	Year To Date
7.20%	4.66%
Best Month	12 Months ROR
1.48%	4.66%

FUND MANAGER

Cannon Capital Advisors (CCA) has an experienced and stable team and is supported with research and opinion from various third-party providers. CCA has provided investment management services to a wide range of investors for over 20 years. The investment process continues to be supported by qualitative and quantitative research, sourced both internally and externally.

GENERAL INFORMATION

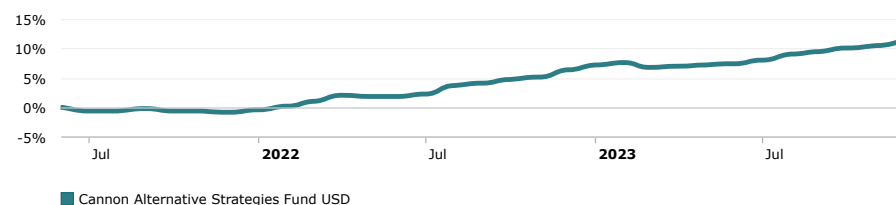
AUM	6,489,529 USD
Minimum Investment	100,000 USD
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	USD
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

STRATEGY DESCRIPTION

The Cannon Alternative Strategy Fund is a multi-strategy portfolio of hedge funds. The strategies include macro, relative value, event driven, credit/long short and equity long/short. The portfolio explores opportunities outside of these strategies and is unconstrained.

The objective of the Fund is to provide diversified and attractive risk-adjusted returns with minimal sensitivity to either equity or bond markets.

CUMULATIVE MONTHLY RETURNS



CANNON ALTERNATIVE STRATEGIES FUND GBP

PERFORMANCE STATISTICS

Total Return Annualized	Last Month
4.30%	0.65%
Best Year	Year To Date
7.99%	3.51%
Best Month	12 Months ROR
1.44%	3.51%

FUND MANAGER

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GENERAL INFORMATION

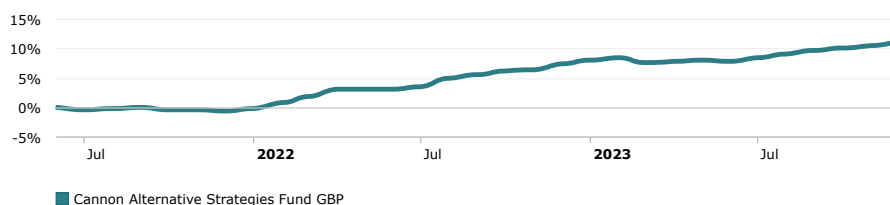
AUM	10,456,672 GBP
Minimum Investment	100,000 GBP
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	GBP
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

STRATEGY DESCRIPTION

The Cannon Alternative Strategy Fund is a multi-strategy portfolio of hedge funds. The strategies include macro, relative value, event driven, credit/long short and equity long/short. The portfolio explores opportunities outside of these strategies and is unconstrained.

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CUMULATIVE MONTHLY RETURNS



STATISTICS

Last Month	0.65%
Year To Date	3.51%
3 Month ROR	1.32%
12 Months ROR	3.51%
36 Month ROR	-
Total Return Cumulative	11.09%
Total Return Annualized	4.30%
Winning Months (%)	80.00%
Average Winning Month	0.52%

STATISTICS

Total Return Annualized	4.30%
Winning Months (%)	80.00%
Average Winning Month	0.52%
Average Losing Month	-0.34%
Sharpe Ratio	2.52
Sortino Ratio	6.25
Standard Deviation Monthly	0.48%
Downside Deviation	0.19%

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	0.64	0.43	-0.86	0.14	0.23	-0.21	0.59	0.67	0.52	0.37	0.29	0.65	3.51
2022	0.43	0.91	1.04	1.18	0.02	0.12	0.37	1.44	0.53	0.65	0.18	0.85	7.99
2021							-0.43	0.09	0.23	-0.40	-0.03	-0.08	-0.62

RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.44%	-0.86%	0.35%	0.37%	0.65%	80.00%
3 Months	3.16%	-0.52%	1.11%	1.29%	1.32%	78.57%
6 Months	4.36%	-0.62%	2.35%	2.24%	3.13%	96.00%
1 Year	8.22%	3.11%	5.19%	4.70%	3.51%	100.00%

DISTRIBUTION OF MONTHLY RETURNS

