

# CANNON ALTERNATIVE STRATEGIES FUND USD

## PERFORMANCE STATISTICS

Total Return Annualized	Last Month
<b>4.50%</b>	<b>0.48%</b>
Best Year	Year To Date
<b>7.20%</b>	<b>1.29%</b>
Best Month	12 Months ROR
<b>1.48%</b>	<b>7.48%</b>

## 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

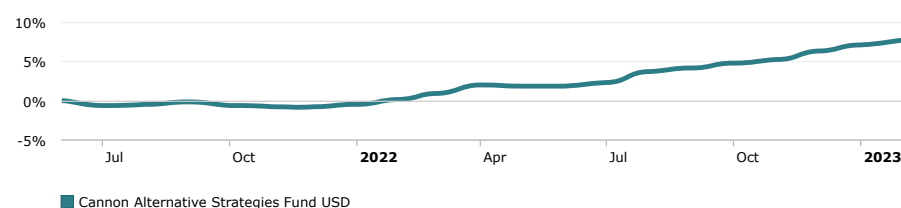
AUM	7,087,928 USD
Minimum Investment	100,000 USD
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	USD
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

## 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



## STATISTICS

Last Month	0.48%
Year To Date	1.29%
3 Month ROR	2.36%
12 Months ROR	7.48%
36 Month ROR	-
Total Return Cumulative	7.61%
Total Return Annualized	4.50%
Winning Months (%)	75.00%
Average Winning Month	0.59%

## STATISTICS

Total Return Annualized	4.50%
Winning Months (%)	75.00%
Average Winning Month	0.59%
Average Losing Month	-0.29%
Sharpe Ratio	2.48
Sortino Ratio	7.02
Standard Deviation Monthly	0.52%
Downside Deviation	0.18%

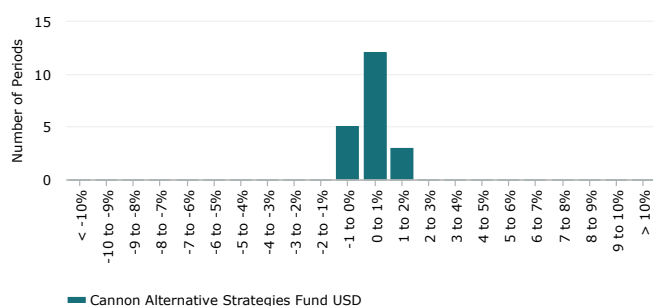
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	0.80	0.48											<b>1.29</b>
2022	0.40	0.63	0.80	1.03	<b>-0.08</b>	0.01	0.33	1.48	0.35	0.63	0.35	1.06	<b>7.20</b>
2021							<b>-0.66</b>	0.06	0.41	<b>-0.42</b>	<b>-0.15</b>	<b>-0.14</b>	<b>-0.90</b>

## RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.48%	-0.66%	0.37%	0.38%	0.48%	75.00%
3 Months	2.48%	-0.71%	1.21%	1.54%	2.36%	83.33%
6 Months	4.77%	-0.90%	2.49%	2.74%	3.74%	93.33%
1 Year	7.64%	1.88%	5.23%	5.40%	7.48%	100.00%

## DISTRIBUTION OF MONTHLY RETURNS



# CANNON ALTERNATIVE STRATEGIES FUND GBP

## PERFORMANCE STATISTICS

Total Return Annualized	Last Month
<b>5.00%</b>	<b>0.43%</b>
Best Year	Year To Date
<b>7.99%</b>	<b>1.08%</b>
Best Month	12 Months ROR
<b>1.44%</b>	<b>7.71%</b>

## FUND MANAGER

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## GENERAL INFORMATION

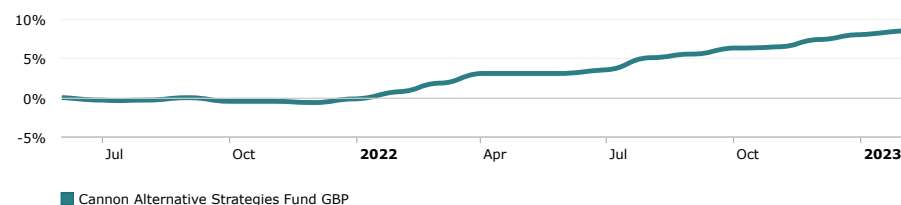
AUM	10,523,662 GBP
Minimum Investment	100,000 GBP
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	GBP
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

## STRATEGY DESCRIPTION

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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



## STATISTICS

Last Month	0.43%
Year To Date	1.08%
3 Month ROR	1.94%
12 Months ROR	7.71%
36 Month ROR	-
Total Return Cumulative	8.48%
Total Return Annualized	5.00%
Winning Months (%)	80.00%
Average Winning Month	0.57%

## STATISTICS

Total Return Annualized	5.00%
Winning Months (%)	80.00%
Average Winning Month	0.57%
Average Losing Month	-0.24%
Sharpe Ratio	2.88
Sortino Ratio	10.62
Standard Deviation Monthly	0.49%
Downside Deviation	0.13%

## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	0.64	0.43											<b>1.08</b>
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	<b>7.99</b>
2021							<b>-0.43</b>	0.09	0.23	<b>-0.40</b>	<b>-0.03</b>	<b>-0.08</b>	<b>-0.62</b>

## RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.44%	-0.43%	0.41%	0.40%	0.43%	80.00%
3 Months	3.16%	-0.52%	1.33%	1.53%	1.94%	77.78%
6 Months	4.36%	-0.62%	2.88%	3.49%	3.33%	93.33%
1 Year	8.22%	3.11%	6.19%	6.76%	7.71%	100.00%

## DISTRIBUTION OF MONTHLY RETURNS

