

# CANNON ALTERNATIVE STRATEGIES FUND USD

## PERFORMANCE STATISTICS

Total Return Annualized	Last Month
<b>4.64%</b>	<b>1.12%</b>
Best Year	Year To Date
<b>7.20%</b>	<b>1.12%</b>
Best Month	12 Months ROR
<b>1.48%</b>	<b>4.99%</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

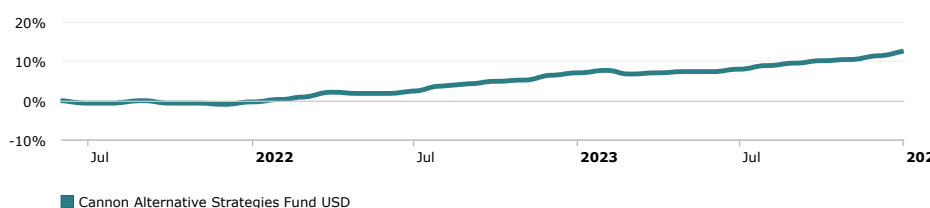
AUM	6,438,732 USD
Minimum Investment	100,000 USD
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	USD
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

## 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	1.12%
Year To Date	1.12%
3 Month ROR	2.22%
12 Months ROR	4.99%
36 Month ROR	-
Total Return Cumulative	12.44%
Total Return Annualized	4.64%
Winning Months (%)	80.65%
Average Winning Month	0.56%

## STATISTICS

Total Return Annualized	4.64%
Winning Months (%)	80.65%
Average Winning Month	0.56%
Average Losing Month	-0.38%
Sharpe Ratio	2.61
Sortino Ratio	6.24
Standard Deviation Monthly	0.50%
Downside Deviation	0.21%

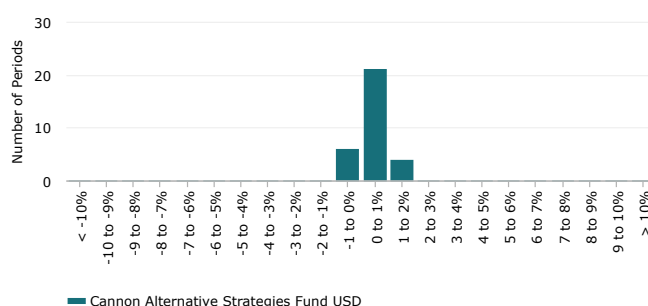
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.12												1.12
2023	0.80	0.48	-0.85	0.24	0.28	0.12	0.59	0.84	0.56	0.44	0.33	0.75	4.66
2022	0.40	0.63	0.80	1.03	-0.08	0.01	0.33	1.48	0.35	0.63	0.35	1.06	7.20
2021							-0.66	0.06	0.41	-0.42	-0.15	-0.14	-0.90

## RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.48%	-0.85%	0.38%	0.40%	1.12%	80.65%
3 Months	2.48%	-0.71%	1.16%	1.34%	2.22%	82.76%
6 Months	4.77%	-0.90%	2.43%	2.69%	4.11%	96.15%
1 Year	7.64%	1.88%	5.19%	5.11%	4.99%	100.00%

## DISTRIBUTION OF MONTHLY RETURNS



# CANNON ALTERNATIVE STRATEGIES FUND GBP

## PERFORMANCE STATISTICS

Total Return Annualized	Last Month
<b>4.61%</b>	<b>1.14%</b>
Best Year	Year To Date
<b>7.99%</b>	<b>1.14%</b>
Best Month	12 Months ROR
<b>1.44%</b>	<b>4.03%</b>

## FUND MANAGER

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## GENERAL INFORMATION

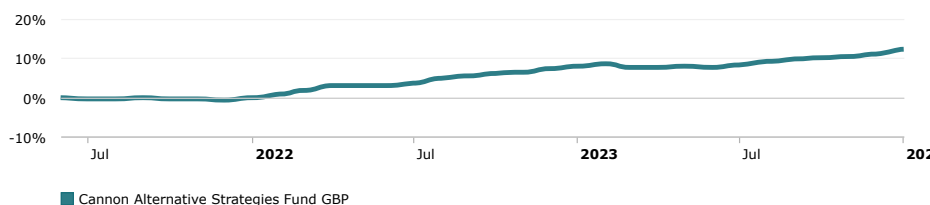
AUM	10,397,006 GBP
Minimum Investment	100,000 GBP
Contact	Cannon Funds
Phone	+44 (0)1481 726141
Base Currency	GBP
E-mail	cannonfunds@cannonhouse.com
Website	www.cannonhouse.com/

## 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.

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	1.14%
Year To Date	1.14%
3 Month ROR	2.10%
12 Months ROR	4.03%
36 Month ROR	-
Total Return Cumulative	12.36%
Total Return Annualized	4.61%
Winning Months (%)	80.65%
Average Winning Month	0.55%

## STATISTICS

Total Return Annualized	4.61%
Winning Months (%)	80.65%
Average Winning Month	0.55%
Average Losing Month	-0.34%
Sharpe Ratio	2.64
Sortino Ratio	6.81
Standard Deviation Monthly	0.50%
Downside Deviation	0.19%

## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.14												<b>1.14</b>
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	<b>3.51</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							-0.43	0.09	0.23	-0.40	-0.03	-0.08	<b>-0.62</b>

## RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.44%	-0.86%	0.38%	0.37%	1.14%	80.65%
3 Months	3.16%	-0.52%	1.14%	1.32%	2.10%	79.31%
6 Months	4.36%	-0.62%	2.40%	2.69%	3.70%	96.15%
1 Year	8.22%	3.11%	5.13%	4.64%	4.03%	100.00%

## DISTRIBUTION OF MONTHLY RETURNS

