

June 2022

# AIM GU SPRINT



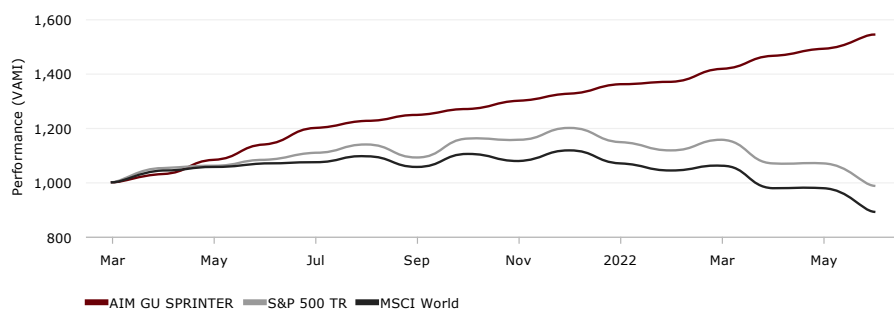
## KEY HIGHLIGHTS

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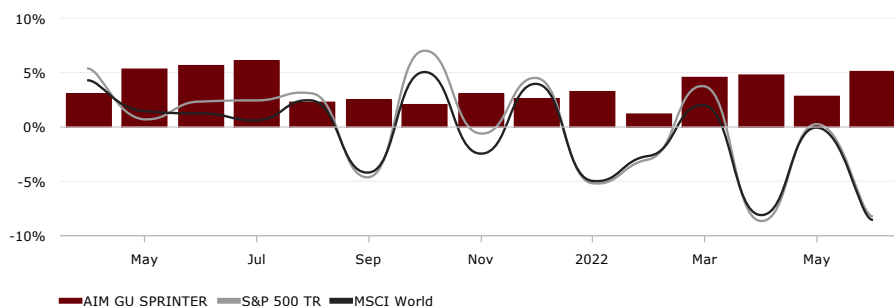
## STRATEGY DESCRIPTION

A highly complicated and complex algorithm which seeks to provide superior returns by bringing down the Volume Weighted Average Price (VWAP) and thus the Target Price (TP) closer to the last trade price if the market moves against the investment position.

## PERFORMANCE (VAMI)



## MONTHLY RETURNS



## MANAGER BIO

Alpha International Markets

## PERFORMANCE STATISTICS

Total Return Annualized	43.52%	Winning Months (%)	100.00%
Average Winning Month	3.63%	Average Losing Month	-
Sharpe Ratio	8.66	Sortino Ratio	0.00
Standard Deviation Monthly	1.45%	Downside Deviation	0.00%
Sortino Ratio MAR 3.5%	0.00	Sortino Ratio MAR 1.5%	0.00

## GENERAL INFORMATION

Company	Alpha International Markets
Minimum Investment	200 GBP
Liquidity	Monthly
Management Fee	0%
Performance Fee	50%
Highwater Mark	Yes

## STATISTICS

Total Return Cumulative	54.40%
Sharpe Ratio	8.66
Sortino Ratio	0.00
Winning Months (%)	100.00%
Correlation vs. S&P 500 TR	-0.15

## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	3.30	1.20	4.60	4.80	2.80	5.10							21.80
2021				3.00	5.30	5.70	6.10	2.30	2.50	2.10	3.00	2.60	32.60

Data and information is provided for informational purposes only. Past performance is not necessarily indicative of future results.

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There is a substantial risk of loss in trading commodity futures, options and off-exchange foreign currency products. Past performance is not indicative of future results.