

# Aim Precision Capital Global Quant Fund

## Monthly Report

### February 2024

#### Fund Commentary

In February 2024, the Aim Precision Capital Global Quant Fund reported a -2.3% return. Our strategy, firmly based on statistical and mathematical analysis, methodically exploits market inefficiencies for long-term growth. We target short-term opportunities by identifying market discrepancies, securing a competitive advantage.

This month's performance, affected by challenging market dynamics, highlights the value of our disciplined and systematic approach. It reflects our dedication to a process-driven investment strategy, which equips us to manage volatility through focused risk management and strategic agility.

Continually integrating new data to enhance our models, we are refining our strategies to better capture emerging opportunities. These strategic improvements are integral to our unwavering commitment to our investment principles, regardless of short-term market shifts.

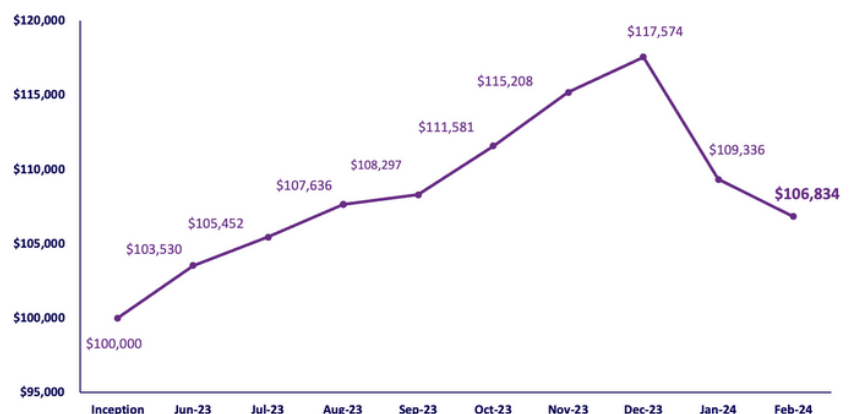
Looking forward, our confidence in our investment philosophy and the strength of our quantitative techniques remains unwavering. Our team is devoted to utilising our systematic approach to uncover growth opportunities and strengthen portfolio resilience. By maintaining our disciplined process, we aim to deliver superior long-term returns for our investors.

We appreciate the trust our investors place in us and are committed to transparency and excellence in navigating the complexities of the financial markets.

#### Performance Metrics

1 Month Return	-2.30%
3 Month Return	-7.27%
Since Inception	6.83%
Average Monthly Return	0.79%
% Positive Months	77.78%
Sharpe Ratio	0.43
Sortino Ratio	0.45

#### Growth of \$100k Investment since Inception



\*Past performance is not indicative of future performance. Specific risks of the Fund may impact on the possibility of such a return in future.

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### Market Update

In February, global stock markets, including the S&P 500, Euro Stoxx 600, and Nikkei 225, reached record highs, propelled by growth stocks amidst divergent performances from tech giants like Nvidia and Tesla. U.S. Q4 earnings surpassed expectations, contributing to a modest annual growth of 0.9%. Bond yields in key economies like the US, UK, and Germany saw year-to-date highs, while oil prices remained stable. Economic resilience was observed in developed regions with declining inflation rates indicating disinflation trends. Amid geopolitical tensions and central banks' cautious monetary policies, investors navigated a complex market, adjusting their strategies in response to mixed asset performances and an uncertain economic outlook.

Barclay Hedge	13.20%
MSCI World Index	4.11%
Dow Jones	2.22%
ASX200	0.23%
S&P 500	5.10%
FTSE 100	-0.01%

Source: Bloomberg, BarclayHedge

### Investment Strategy

The edge is achieved by our 24x5 multi-strategy investment engine including advanced machine learning, systematic and technical analysis powered by the well-equipped robust infrastructure.

We capture opportunities in various market conditions by strategies including AI-driven, mean-reversion, arbitrage, momentum, pattern recognition, volatility impulse and a selection of hedge funds.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yearly return
2011	7.17%	5.41%	10.33%	-6.73%	-1.58%	1.35%	-3.77%	8.32%	-2.30%	1.66%	7.29%	-2.24%	25.93%
2012	0.10%	-7.77%	-1.44%	3.65%	4.32%	4.88%	3.60%	-0.16%	5.06%	-4.06%	1.07%	5.23%	14.41%
2013	9.96%	0.34%	-2.29%	5.66%	1.41%	5.10%	1.60%	3.13%	0.26%	1.46%	-2.85%	1.38%	27.45%
2014	4.04%	3.15%	1.45%	5.53%	7.02%	-5.93%	-0.54%	3.85%	-2.86%	3.46%	-4.54%	5.41%	20.81%
2015	2.34%	8.64%	5.50%	-5.09%	-2.25%	5.64%	2.07%	3.06%	5.67%	-0.56%	4.38%	3.86%	37.75%
2016	5.07%	0.78%	1.45%	-0.63%	4.44%	5.28%	0.34%	-0.39%	-1.32%	-0.13%	1.38%	-1.49%	15.46%
2017	2.01%	-0.18%	0.25%	0.84%	0.69%	-2.74%	4.51%	1.46%	-0.52%	-1.80%	2.10%	0.41%	7.06%
2018	-10.82%	-8.18%	3.23%	3.46%	-2.94%	-2.12%	-0.07%	1.93%	-2.95%	2.83%	4.10%	-9.20%	-20.18%
2019	-2.00%	-0.72%	-7.29%	3.47%	0.22%	1.16%	6.98%	2.63%	4.96%	3.69%	4.62%	-2.10%	15.81%
2020	-8.81%	0.33%	30.31%	16.38%	-0.71%	7.33%	0.18%	1.68%	-1.45%	1.50%	4.31%	2.50%	61.08%
2021	6.11%	-2.32%	1.39%	3.01%	0.85%	-2.15%	2.48%	2.82%	3.14%	2.43%	3.86%	-3.31%	19.42%
2022	9.72%	-2.88%	5.44%	-1.88%	-0.50%	2.00%	3.73%	2.33%	1.76%	0.45%	-1.23%	-1.79%	17.76%
2023	-0.36%	0.90%	5.16%	1.90%	0.07%	3.53%	1.85%	2.08%	0.61%	3.03%	3.25%	2.05%	26.74%
2024	-7.00%	-2.30%											-9.13%

\*Live performance of Investor class starts from June 2023. Prior to this date, the performance consists of both live and backtesting results.

\*Past performance is not indicative of future performance. Specific risks of the Fund may impact on the possibility of such a return in future.

\*The returns shown in the table are net of fee.

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### Investment Objectives

Our goal is to achieve positive returns over the recommended investment horizon by generating asymmetric profit, regardless of any financial market performance. This means we systematically control and minimise risks while creating potential for extra returns.\*

\*This is a targeted return, and may not eventuate. Specific risks may impact on the possibility of such a return in future.

### Fund Information

**Chief Investment Officer**

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**Distribution Frequency**

Annually

**Minimum Investment**

\$100,000 (Wholesale Investors Only)

**Address**

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Chatswood 2067

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### Disclaimer

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The investment summarised in this document is subject to known and unknown risks, some of which are beyond the control of Aim Precision and their directors, employees, advisers or agents. Aim Precision does not guarantee any particular rate of return or the performance of the Fund, nor does Aim Precision and its directors personally guarantee the repayment of capital or any particular tax treatment. Past performance is not indicative of future performance.

The materials contained herein represent a general summary of Aim Precision's current portfolio construction approach. Aim Precision is not constrained with respect to any investment decision making methodologies and may vary from them materially at its sole discretion and without prior notice to investors. Depending on market conditions and trends, Aim Precision may pursue other objectives or strategies considered appropriate and in the best interest of portfolio performance.

There are risks involved in investing in the Aim Precision's strategy. All investments carry some level of risk, and there is typically a direct relationship between risk and return. We describe what steps we take to mitigate risk (where possible) in the Fund's Information Memorandum. It is important to note that despite taking such steps, Aim Precision cannot mitigate risk completely.

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