

Investment Strategy

Florin Court Capital is a diversified systematic asset manager. The investment methodology is evidence-based and process driven. The portfolio is constructed using proprietary mathematical models implemented on computer systems. A particular focus is extracting the benefits of diversification through market selection from over 300 financial securities across all major asset classes including currencies, stocks, fixed income, credit, commodities, power and volatility. The model signals are also diverse, encompassing technical signals with a range of holding periods, yield and value signals, cross market signals and many others. Trade execution is automated whenever appropriate and transaction costs are carefully measured. Rigorous real-time risk controls are built into the systematic process and portfolio risks are also independently assessed using third-party analytics. The Florin Court Capital fund is designed to have no long-term correlations with major asset classes and most hedge fund styles. The expected long-term correlation with the SG CTA Index is expected to be around 50 %. Florin Court Capital is committed to research and a disciplined programme for model improvement and development to exploit opportunities and to adapt to changing markets.

Company Information

Company	Florin Court Capital LLP
Principal	Dr Doug Greenig
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Performance Compiled by	-

Performance (VAMI)



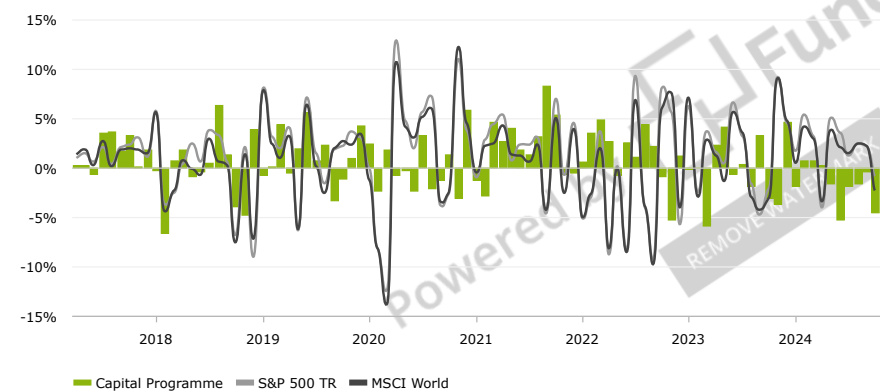
Fund Information

Inception Date	Apr 2017
Minimum Investment	10,000,000 USD
Management Fee	1.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	None

Statistics

Sharpe Ratio	0.74
Sortino Ratio	1.14
Sterling Ratio	-0.03
Standard Deviation Monthly	2.92%
Downside Deviation	1.75%
Correlation vs S&P 500	-0.12

Monthly Returns

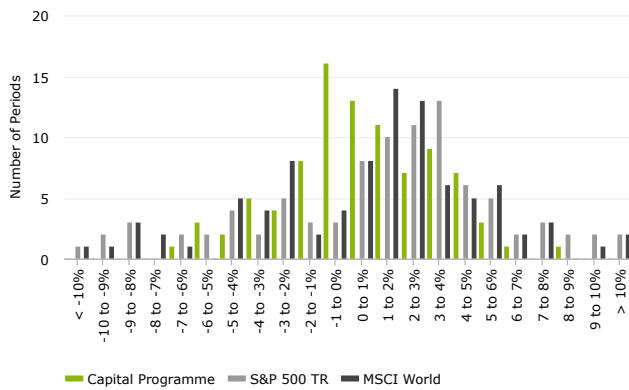


Monthly Performance

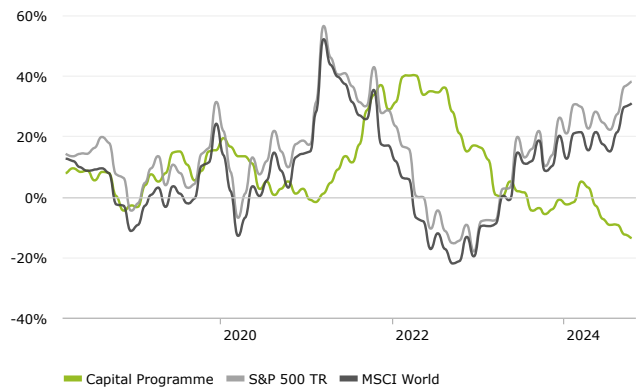
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-1.82	0.68	0.68	0.25	-1.62	-5.19	-1.81	-1.63	-0.37	-4.51			-14.49
2023	-0.13	0.00	-5.86	2.27	4.15	-0.63	0.40	-1.77	3.27	-3.00	-3.67	4.68	-0.87
2022	0.64	3.59	4.87	2.72	-0.74	2.52	1.07	4.38	2.17	-0.83	-5.29	1.19	17.07
2021	-1.20	-2.83	4.63	2.65	4.00	1.78	1.32	3.20	8.33	5.31	-0.62	-0.48	28.77
2020	2.48	-2.26	1.83	-0.70	-0.26	-2.31	3.27	-2.07	-1.19	1.36	-3.06	5.91	2.63
2019	-0.73	0.17	4.44	-0.51	1.97	5.67	0.77	2.27	-3.31	-1.04	0.99	4.23	15.56
2018	-0.27	-6.55	0.76	1.87	-0.80	-0.41	0.45	6.30	1.31	-3.93	-4.71	3.85	-2.80
2017				0.27	0.19	-0.61	3.50	3.68	1.66	3.35	0.13	1.79	14.74

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

Distribution of Monthly Returns



12 Month Rolling ROR



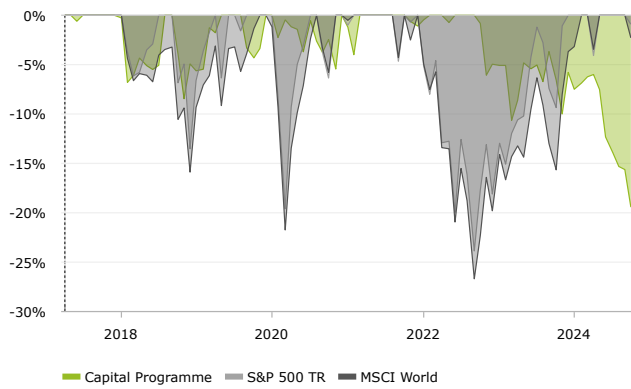
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-19.43%	25	0	10/2022	-
2	-8.45%	2	6	10/2018	05/2019
3	-6.80%	2	6	01/2018	08/2018
4	-5.45%	10	1	02/2020	12/2020
5	-4.32%	2	2	09/2019	12/2019

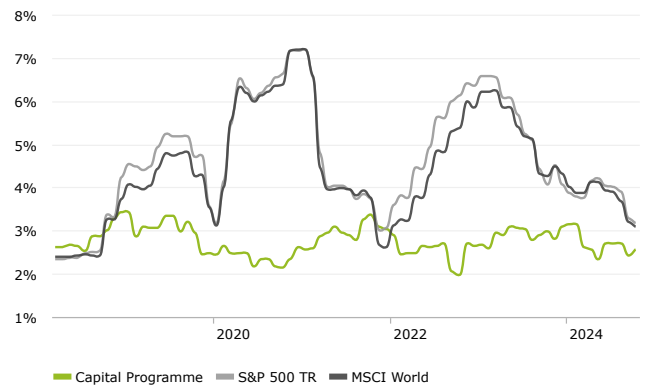
Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	8.33%	-6.55%	0.62%	0.45%	-4.51%	57.14%
3 Months	17.73%	-8.42%	2.03%	1.68%	-6.41%	60.67%
6 Months	26.27%	-14.29%	4.39%	2.79%	-14.29%	62.79%
1 Year	40.25%	-13.77%	9.59%	7.59%	-13.77%	77.50%
2 Years	65.06%	-18.76%	23.69%	18.76%	-18.76%	92.65%
3 Years	69.92%	-1.84%	40.95%	47.47%	-1.84%	98.21%
5 Years	94.92%	38.05%	73.91%	75.04%	38.05%	100.00%

Drawdown



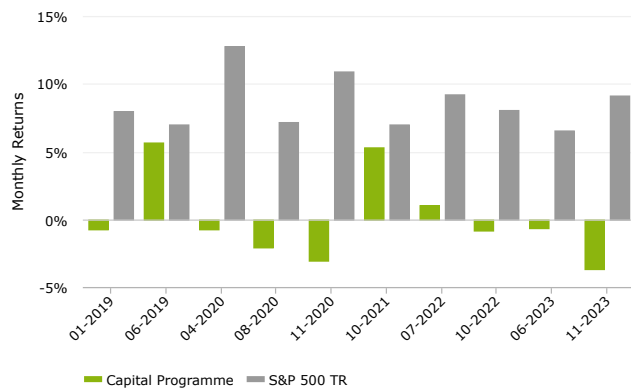
Volatility (12 Months Rolling)



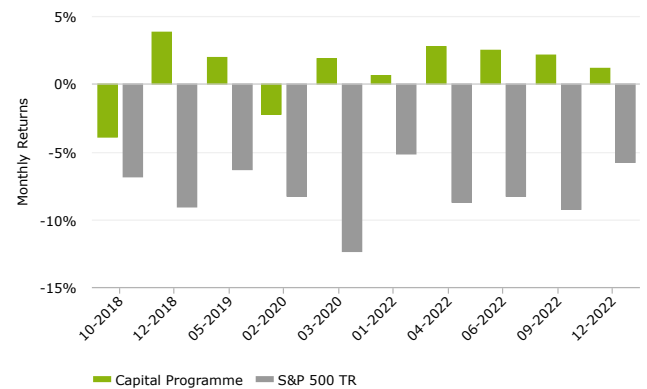
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	7.17%	25.14%	61.29%	176.00%	1017.23%	5462.59%
% Positive	57.14%	60.67%	62.79%	77.50%	92.65%	98.21%
Avg. Pos. Period	2.60%	5.47%	9.19%	13.86%	26.55%	41.73%
Avg. Neg. Period	-2.07%	-3.29%	-3.73%	-5.11%	-12.31%	-1.84%
Sharpe Ratio	0.74	1.31	1.85	2.51	4.40	7.99
Sortino Ratio	1.14	2.57	4.50	10.20	21.52	559.25
Standard Deviation	2.92%	5.37%	8.23%	13.23%	18.65%	17.75%
Downside Deviation	1.75%	2.54%	3.13%	3.00%	3.59%	0.25%

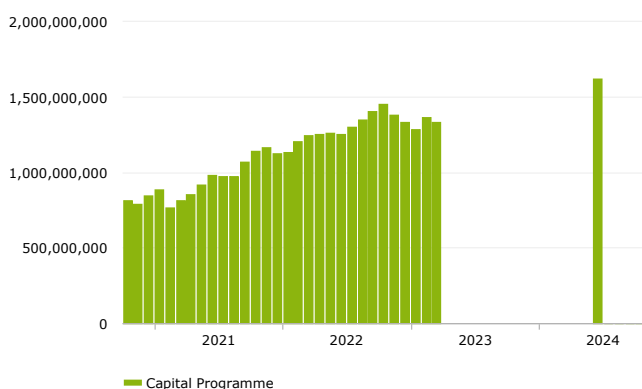
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments

Data not available



For the latest performance, please scan the image above with a QR Reader.

No data filled