

# Decathlon Javelin Market Neutral



Inception Date: 07/01/2021 | Data as of 03/31/2024

## Objective and Portfolio Fit

- Seeks to provide attractive, consistent, low-risk total return
- Designed as a potential "wealth preservation" vehicle that seeks to generate stable returns at a bond-like volatility and without Black Swan risk.
- Seeks to avoid exposing the investor to interest rate risk, macroeconomic events, or swings in the level of equity market volatility.
- May be suitable as a low volatility diversifier for investors with a medium- to long-term time horizon; or a core holding for an investor with a shorter time horizon who is seeking higher liquidity and capital preservation.
- The strategy is designed to be un-correlated with changes in the stock market, interest rates, or other asset price changes.

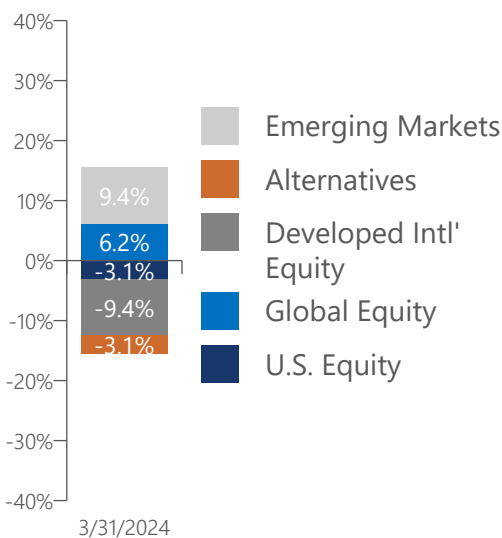
## Approach

- The strategy is managed by a quantitative approach that leverages proprietary machine learning technology built upon decades of fundamental and quantitative research. This algorithm driven technology seeks to identify and rank the most attractive (undervalued) and least attractive (overvalued) equity ETFs from a carefully curated investment universe.
- The proprietary investment system, based on machine learning, uses short- to medium-term trading strategies with a goal of generating trading income through repetitive "plays" under favorable probabilities.
- The portfolio will purchase offsetting long and short positions at the top and bottom ranked ETFs.

The **Decathlon Javelin Market Neutral SMA** leverages the same proprietary machine learning technology that powers the **Decathlon SMA strategies** which have over a **10-year track record** and collectively manage **\$2.0 billion in AUM & AUA** as of 3/31/2024. ^

## Asset Allocation and Top Holdings

### Month-End Allocations



### Top 12 Long Holdings

U.S. Oil Equipment & Services  
 Aerospace & Defense  
 Treasury Floating Rate  
 Australia  
 South Korea  
 NA Natural Resources  
 Global 100  
 Global Equities  
 Global Financials  
 Emerging Markets  
 Brazil  
 Brazil, India, China (BIC)  
 As of 3/31/2024

### Top 12 Short Holdings

U.S. Retail  
 S&P Mid-Cap 400 Growth  
 U.S. Home Construction  
 Internet  
 U.S. Pharmaceuticals  
 EAFE  
 Eurozone  
 Germany  
 Hong Kong  
 Italy  
 Global Communication Services  
 China  
 As of 3/31/2024

^AUM & AUA is an internal calculation using data provided from third part sources believed to be reliable and accurate. However, it cannot be guaranteed. The BCM Decathlon Javelin Market Neutral inception date is 7/1/2021. The net allocation information and holdings shown are as of the date indicated and are subject to change at any time. Net allocation percentages may not add up to 0% due to rounding and/or market movement. The top twelve holdings represent the twelve largest exposures held in the strategy as of the date indicated arranged from largest to smallest. This is provided for informational purposes only.

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## Monthly Returns (net)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year-to-Date Strategy	Index*
2024	2.50%	1.11%	1.21%										4.89%	1.29%
2023	1.10%	1.19%	1.27%	0.53%	1.51%	1.66%	-0.25%	2.48%	0.29%	1.03%	0.28%	-0.97%	10.53%	5.02%
2022	1.96%	-0.78%	1.37%	-0.54%	-1.80%	0.21%	0.82%	0.03%	-0.19%	-1.84%	1.15%	-1.24%	-0.95%	1.46%
2021							-0.13%	0.34%	-0.56%	0.59%	0.78%	0.23%	1.25%	0.02%

Performance (net)	Strategy	Index*	Risk Measures	Strategy	Index*	Equities**	Bonds***
Quarter-to-Date	4.89%	1.29%	Standard Deviation	3.78%	0.66%	18.19%	7.37%
Year-to-Date	4.89%	1.29%	Correlation	1.00	0.32	0.15	0.04
1 - Yr Annualized	11.91%	5.24%	Sharpe Ratio	0.73	-0.00	0.35	-0.82
3 - Yrs Annualized	-	-	Max Drawdown	-3.41%	-0.00%	-23.87%	-16.69%
Annualized Since Inception	5.63%	2.82%					

\*ICE BofA 1-3 Month US Treasury Index \*\*S&P 500 Index \*\*\*ICE BofA US Broad Market Index

Performance data shown represents past performance and is no guarantee of future results. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold.

Index providers periodically change their security classifications and BCM will analyze the changes and update the research and methodology of the effected strategies accordingly.

Strategy performance and risk statistics are through 03/31/2024 and are net of maximum applicable management fee of 0.50%. Risk statistics are calculated since inception (unless stated otherwise). Index returns are gross. Current performance may be higher or lower than that quoted. Total returns include changes in share price and reinvestment of dividends and capital gains, if any. Custodial and trading costs will vary by account size and are estimated to be an additional 0.15% depending on which strategy and custodian is used. Estimated trading costs may be higher for smaller accounts due to the minimum transaction fee varying by custodian. Those percentages do not include the expenses of the ETFs held in client accounts, however, an ETF's expenses are reflected in the ETF's share price.

Performance for periods greater than a year is annualized; if less than a full year, the return is cumulative. The performance shown is for the stated time period only.

Differences in account size, timing, management fees, custodian and platform fee structure, price of transactions and market conditions prevailing at the time of investment may lead to different results. Differences in the methodology used to calculate performance may also lead to different performance results than those shown. All returns are expressed in U.S. dollars.

Please see additional disclosures for more information.

## About Beaumont Capital Management (BCM)

Beaumont Capital Management (BCM), powered by Algorithmic Investment Models (AIM), is an asset manager that provides AI-based, quantitative portfolio solutions designed to give investors attractive returns and a smoother ride by seeking maximum returns while managing volatility. Additionally, the firm has a suite of proprietary quantitative tools and machine learning capabilities that can be employed to develop custom research and investment solutions for RIAs and institutional investors.

## Disclosures:

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As with all investments, there are associated inherent risks including loss of principal. Stock markets, especially foreign markets, are volatile and can decline significantly in response to adverse issuer, political, regulatory, market, or economic developments. Sector investments concentrate in a particular industry and the investments' performance could depend heavily on the performance of that industry and be more volatile than the performance of less concentrated investment options. Foreign securities are subject to interest rate, currency exchange rate, economic, and political risks, all of which are magnified in emerging markets. The risks are particularly significant for ETFs that focus on a single country or region. Fixed Income investments are subject to inflationary, credit, market and interest rate risks.

Exchange Traded Funds (ETFs), trade like stocks and are subject to investment volatility and the potential for loss. ETFs are securities that track an index, a commodity or a basket of assets like an index fund. ETFs experience price changes throughout the day as they are bought and sold. The BCM investment strategies may not be appropriate for everyone. Due to the periodic rebalancing nature of our strategies, they are not appropriate for those investors who desire regular withdrawals or frequent deposits. The portfolio manager maintains full discretion for the strategy. The month end portfolio allocations shown are the weight of the allocations at time of purchase. Actual allocations will differ due to market fluctuations. Cash levels are estimated to be ~2% even when a model is "fully" invested and can be allocated to a money market or short duration (up to a 1-3 year) bond ETF.

ICE BofA US 3-Month Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date. The Standard & Poor's (S&P) 500® Index is an unmanaged index that tracks the performance of 500 widely held, large-capitalization U.S. stocks. Indices are not managed and do not incur fees or expenses. "S&P 500" is a registered trademark of Standard & Poor's, Inc., a division of S&P Global, Inc.

Standard deviation: a measure of variability used in statistics. Alpha: a risk-adjusted return in excess of that received to a benchmark. Beta: is a number describing the relation of its returns with those of the financial market as a whole. A positive beta means that the asset's returns generally follow the market's returns. A negative beta means that the asset's returns generally move opposite the market's returns. R-Squared: represents the percentage of a fund or security's movements that can be explained by movements in a benchmark index. Sharpe Ratio: a measure of the excess return per unit of standard deviation in an investment asset or a trading strategy. Max Drawdown: the maximum peak to trough decline in monthly returns of the strategy over the given time period.

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