

Investment Objective & Strategy

LGIP Velocity fund is a trading and arbitrage oriented fund targeting low teens return net of fees and limited downside risk. The fund achieves this by identifying and capitalizing on short-lived opportunities and trends in worldwide equity, bond, and commodity markets. The fund only invests in publicly traded instruments where daily pricing is widely available. The fund's investment strategies have been developed and practiced under a variety of market conditions. These investment strategies have no dependence on overall market direction, but rather seek to strategically engage in trades with a high probability of success. Fund valuation is performed weekly and controlled by an independent fund administrator. The fund offers weekly liquidity with no lockup period, no gate provisions, and no side-pocket provisions.

Historical Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	Cumul.
2008				1.31%	0.05%	-1.87%	-0.89%	-2.03%	1.37%	2.92%	1.13%	3.85%	5.81%	5.81%
2009	1.81%	-0.41%	3.26%	3.34%	3.45%	1.06%	1.75%	0.19%	1.18%	-0.87%	1.02%	1.02%	18.02%	24.88%
2010	0.55%	0.23%	1.26%	0.97%	-1.98%	0.41%	0.21%	0.52%	2.28%	0.45%	0.78%	3.10%	9.06%	36.19%
2011	-3.51%	0.14%	1.50%	0.85%	0.73%	-5.28%	2.55%	-2.48%	-0.12%	3.01%	1.55%	0.13%	-1.27%	34.46%
2012	1.34%	0.82%	0.26%	0.11%	-3.10%	0.13%	1.66%	0.56%	1.44%	-0.50%	0.65%	2.01%	5.41%	41.74%
2013	2.34%	0.97%	0.77%	3.44%	-0.48%	-0.88%	1.41%	-0.57%	1.75%	1.15%	-1.19%	1.70%	10.79%	57.03%
2014	-0.31%	-0.87%	0.36%	0.51%	0.53%	0.36%	-0.18%	1.06%	-0.97%	-0.04%	1.06%	1.51%	3.02%	61.77%
2015	0.27%	1.60%	-0.50%	2.25%	-0.39%	-1.41%	-1.01%	0.91%	-0.74%	0.80%	0.44%	-0.57%	1.58%	64.33%
2016	0.21%	-0.20%	2.07%	1.32%	-0.21%	1.06%	0.02%	0.48%	0.69%	-0.55%	-0.70%	-0.23%	4.01%	70.92%
2017	2.08%	0.26%	0.51%	0.09%	-0.61%	0.61%	0.32%	0.71%	1.35%	0.07%	0.01%	1.30%	6.89%	82.69%
2018	1.10%	-1.73%	-0.63%	1.09%	0.21%	-0.66%	-0.45%	-2.03%	0.19%	-2.41%	2.59%	-2.02%	-4.77%	73.98%
2019	1.47%	-0.21%	-1.50%	-0.43%	-0.39%	0.87%	-0.64%	0.25%	-0.64%	-0.98%	1.10%	1.55%	0.41%	74.69%
2020	-1.51%	-4.92%	0.78%	6.64%	2.75%	1.71%	2.08%	-0.99%	0.59%	1.17%	0.50%	1.41%	10.26%	92.62%
2021	0.05%	0.58%	0.03%	-1.08%	-0.27%	-1.05%	-1.28%	-1.78%	-0.57%	-0.65%	-1.71%	1.09%	-6.47%	80.15%
2022	-3.40%	-0.10%	1.63%										-1.92%	76.69%

Statistics

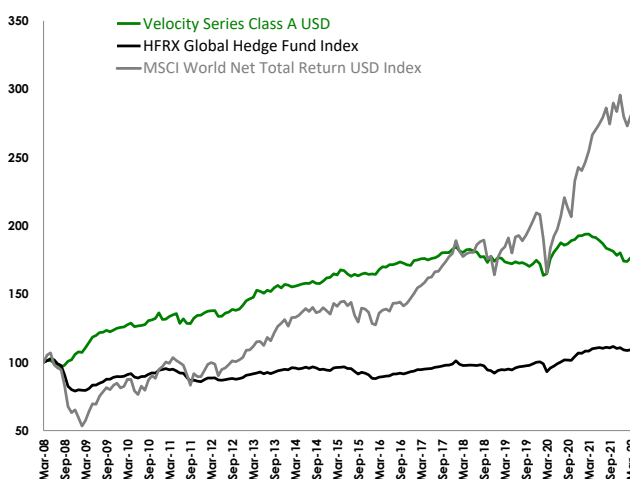
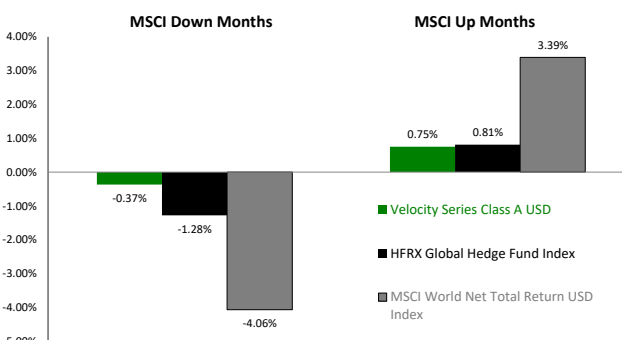
	Velocity Series Class A USD	HFRX Global Hedge Fund Index	MSCI World Net Total Return USD Index
Last Month Return	1.63%	0.48%	2.74%
Last 3 months	-1.92%	-1.35%	-5.15%
Last 12 months	-8.87%	0.95%	10.12%
YTD Return	-1.92%	-1.35%	-5.15%
Return 2012	5.41%	3.51%	15.83%
Return 2013	10.79%	6.72%	26.68%
Return 2014	3.02%	-0.58%	4.94%
Return 2015	1.58%	-3.64%	-0.87%
Return 2016	4.01%	2.50%	7.51%
Return 2017	6.89%	5.99%	22.40%
Return 2018	-4.77%	-6.72%	-8.71%
Return 2019	0.41%	8.62%	27.67%
Return 2020	10.26%	6.81%	15.90%
Return 2021	-6.47%	3.65%	21.82%
Annualized Return	4.15%	0.63%	7.64%
Annual Volatility	5.36%	5.52%	16.38%
Annual Sharpe Ratio	0.61	-0.04	0.41
Annual Downside Volatility	3.43%	4.69%	11.52%
Annual Sortino Ratio	0.96	-0.05	0.59
Up months	64%	61%	64%
Down months	36%	39%	36%
Max drawdown	-11.42%	-23.10%	-50.04%
ALPHA / BETA / CORRELATION			
Annual Alpha		4.06%	3.08%
Beta		0.29	0.13
Correlation		0.30	0.41

Fund Details

Strategy	Multi-Strategy
Fund Inception Date	31 March 2008
Share Class Inception Date	31 March 2008
Investment Manager	LGIP
Fund AUM (mio USD)	381.3
Fund Domicile	Cayman Islands
Administrator	Apex Fund Services (Netherlands) BV
Payment Bank	UBS AG (Switzerland)
Auditors	Deloitte (Cayman Islands)
Currency	USD
Subscription	Weekly
Redemption	Weekly
Redemption fee	None
Min. Subscription	USD 100,000 or equivalent
Add. Subscription	USD 50,000 or equivalent
Management fee	2%
Performance fee	20% / Additional 20 % above SOFR O/N +10%
ISIN	KYG1871A1040

Disclaimer

The Fund has appointed ACOLIN Fund Services AG, succursale Genève, 6 cours de Rive, 1204 Geneva, Switzerland, as its Swiss Representative. Banque Heritage SA, 61 route de Chêne, CH-1208 Geneva, Switzerland is the Swiss Paying Agent. In Switzerland shares shall be distributed exclusively to qualified investors. The fund offering documents, articles of association and audited financial statements can be obtained free of charge from the Representative. The place of performance with respect to shares distributed in or from Switzerland is the registered office of the Representative. The performance shown does not take account of the commissions and costs incurred on the issue and redemption of units. Past performance cannot be used as an indicator of current performance and is not a guarantee for future results. Please read the prospectus carefully before you invest. This material is not a prospectus and does not constitute an offering of investment. The information contained in this document is subject to updating and verification and may be subject to amendment. No representation or warranty, expressed as to the accuracy of the information contained in this document and no liability is given by the Fund as to the accuracy of the information contained in this document and no liability is accepted for any such information. The information contained in this document is confidential and may not be reproduced or further distributed.

Historical Cumulative Return

Average Performance During MSCI World Down & Up Months

Under Water (Drawdowns)
