

# AIM Decathlon Javelin Market Neutral Snapshot



## Sustainable, Repeatable, Uncorrelated



Aims to provide **low volatility and consistent, attractive, low-risk total returns** that investors desire by systematically investing in many offsetting long and short positions.



The **proprietary investment system, built on machine learning**, uses short- to medium-term trading strategies with a goal of generating trading income through repetitive “plays” under favorable probabilities.



Seeks to **remove emotion** from the investment decision making process and **limit exposure to extreme market movement**, aiming to provide **stable returns in a way that is uncorrelated** with other investment strategies.

## How Decathlon Javelin Market Neutral Fits Into a Portfolio

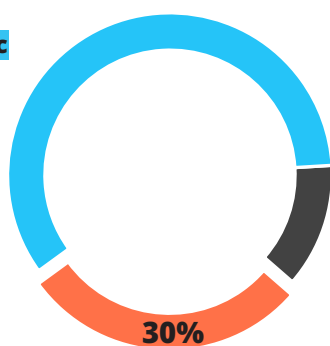
- Seeks to serve as a potential “wealth preservation” segment of a portfolio
- Designed as a potential replacement for income producing investment vehicles
- Targeting 7-10% total return (net of fees) with a low 3-8% volatility

### Sample Portfolio #1

Include as a low-volatility diversifier for an investor with a medium- to long-term time horizon

Strategic  
Equity

Strategic  
Fixed  
Income



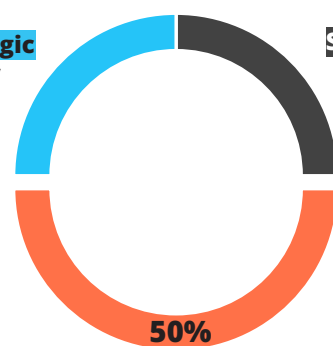
**Decathlon Javelin  
Market Neutral**

### Sample Portfolio #2

Include as a core holding for an investor with a shorter time horizon and modest return goals who desires higher liquidity and capital preservation

Strategic  
Equity

Strategic  
Fixed  
Income



**Decathlon Javelin  
Market Neutral**

## ABOUT AIM

At Algorithmic Investment Models, we combine human intelligence and AI to create powerful investment strategies designed to uncover opportunities others miss. Our mix of relentless learning and uncommon intelligence helps us build investment strategies that can go anywhere and adapt to what's happening now. We offer global, go-anywhere strategies driven by a machine learning approach that helps eliminate emotion from decision-making and aims to deliver consistent, low volatility returns. Supported by a multidisciplinary team that combines innovation and experience, AIM is committed to continuous improvement, delivering solutions designed to meet the needs of advisors and their clients.

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## The Decathlon Process



### Selecting from diverse choices.

The Decathlon Javelin strategy's universe consists of ~80 ETFs and was designed to provide the system with diverse options, ranging from broad equity asset classes to focused or niche equity ETFs.



### Identifying repeating patterns.

Decathlon's algorithms are designed to identify daily performance and behavior patterns for each ETF in the investment pool.



### Ranking ETFs based on patterns.

The system then uses the predicted patterns to rank each ETF in the investment universe daily, from the most desirable to the least, based on the risk/reward expected.



### Manager selection process.

Our portfolio managers apply the rankings to select which of these top-ranked and bottom-ranked ETFs should be included in the portfolio as long and short positions.

## The Decathlon ETF Universe

Geographical and asset class breakdown of the ETFs the Decathlon system selects from (as of 12/31/24)

30

### U.S. Equity ETFs

BROAD INDEX / SECTOR / SUB-SECTOR

14

### Global Equity ETFs

BROAD INDEX / SECTOR / SUB-SECTOR

30

### Int'l Equity ETFs

DEVEL. INDEX / SECTOR / DEVEL. COUNTRY / EM

3

### Alternative ETFs

CURRENCY / COMMODITY / REIT / PREFERRED

## Why Invest in Market Neutral

Hedged portfolios allow the opportunity for **low standard deviations and drawdowns**, even lower than fixed income in some market environments.

Very **low to zero market beta** means performance in excess of cash is **"portable alpha"** and not dependent on market performance. This can be **additive to an existing portfolio or represent an independent return stream** for investors.

Our existing **Decathlon system** that has been the foundation of our long-only Decathlon Strategies for over **13 years** is uniquely designed **to deliver attractive market neutral strategies**.

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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. Diversification does not ensure a profit or guarantee against a 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 AIM 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. The MSCI ACWI® tracks developed and emerging equity markets. ICE BofA US Broad Market Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market. Indices are not managed and do not incur fees or expenses. MSCI is a registered trademark of MSCI 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. Algorithmic Investment Models LLC (AIM) is an SEC registered investment advisor. In January 2022, AIM, a long-time research partner, acquired BCM, both of which became subsidiaries of a holding company, Algorithmic Research + Trading LLC (ART). From 2022 to 2025, BCM and AIM operated as distinct legal entities. In 2025, BCM was formally renamed Algorithmic Investment Models LLC ("AIM") and reorganized as a single SEC-registered entity, consolidating operations under the AIM brand.

AIM offers machine learning based, multi-asset investment strategies to advisors and institutional clients.