

# JAGUAR Investments Limited



The AEGIR Strategy  
November 2022



## STATISTICAL DATA

	AEGIR <sup>1</sup>	SGSTTI <sup>2</sup>		AEGIR	SGSTTI
Last Month	+0.57%	-1.02%	12 Month Rolling Return	+5.34%	+10.40%
Year-to-Date Return	+5.65%	+11.45%	Average 12 Month Rolling Return	+11.32%	+1.21%
Inception-to-Date Return	+251.23%	+12.33%	Best 12 Month Rolling Return	+86.14%	+12.55%
Annualised Compound RoR	+12.20%	+1.07%	Worst 12 Month Rolling Return	-2.14%	-12.17%
Average Month	+0.99%	+0.10%	Maximum Drawdown	-6.31%	-16.41%
Best Month	+15.62%	+5.74%	Annualised Standard Deviation	8.83%	5.59%
Worst Month	-5.90%	-4.36%	Sharpe Ratio (0%)	1.35	0.22
Average Up Month	+1.82%	+1.31%	Sortino Ratio (0%)	1.20	0.10
Average Down Month	-1.00%	-1.12%	Calmar Ratio	1.93	0.07
%age Up Months	70%	50%	Firm AUM (\$m)	104.10	

## TRACK RECORD - Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YEAR
2012	2.37	2.55	3.29	4.90	4.11	6.49	8.60	15.62	8.75	2.75	0.00	0.00	76.94
2013	0.99	9.35	-5.90	-0.44	2.63	0.10	-0.67	0.26	1.05	0.32	0.35	0.93	8.67
2014	1.53	0.49	0.79	1.84	0.90	0.89	1.57	1.82	1.19	-0.07	-0.13	0.96	12.39
2015	0.93	-0.25	1.46	1.39	1.81	0.33	2.25	1.13	0.08	-1.99	0.36	0.56	8.28
2016	0.06	0.30	0.23	0.17	-0.63	0.99	0.41	1.05	0.28	0.59	-1.45	1.96	3.98
2017	-0.17	-1.89	1.17	-0.43	-0.41	0.56	-1.50	2.25	1.00	-0.40	-1.93	-0.15	-1.95
2018	-0.36	-0.56	0.76	0.08	0.84	-0.30	1.40	0.33	-0.27	-1.45	1.00	1.09	2.54
2019	-2.31	-0.25	-0.31	0.55	0.44	0.33	2.28	-0.01	0.99	0.20	0.83	0.83	3.57
2020	0.10	1.42	9.14	8.22	-0.81	2.32	1.18	0.30	-0.17	1.67	-1.37	0.34	24.05
2021	0.45	-4.37	1.27	0.49	0.31	0.42	0.01	-0.81	1.42	3.12	3.84	-0.30	5.78
2022	2.23	-0.45	4.15	-1.05	2.22	-0.84	0.53	-2.08	-0.52	0.92	0.57		5.65

<sup>1</sup> Performance data for the Jaguar AEGIR Strategy is calculated on monthly returns from January 2012 to the month shown on the top of this note inclusive. Monthly returns are calculated as a composite of all managed accounts and net of all management and performance fees. NB: From January 2012 to July 2015 inclusive, the strategy traded with proprietary (non-client) capital only.

<sup>2</sup> Performance data for the SOCIETE GENERALE SHORT-TERM TRADERS INDEX is calculated on monthly returns from January 2012 to the month shown on the top of this note inclusive.

This document is being issued by Jaguar Investments Limited and is for private circulation only. PURSUANT TO AN EXEMPTION FROM THE COMMODITY FUTURES TRADING COMMISSION IN CONNECTION WITH ACCOUNTS OF QUALIFIED ELIGIBLE PERSONS, THIS BROCHURE OR ACCOUNT DOCUMENT IS NOT REQUIRED TO BE, AND HAS NOT BEEN, FILED WITH THE COMMISSION. THE COMMODITY FUTURES TRADING COMMISSION DOES NOT PASS UPON THE MERITS OF PARTICIPATING IN A TRADING PROGRAM OR UPON THE ADEQUACY OR ACCURACY OF COMMODITY TRADING ADVISOR DISCLOSURE. CONSEQUENTLY, THE COMMODITY FUTURES TRADING COMMISSION HAS NOT REVIEWED OR APPROVED THIS TRADING PROGRAM OR THIS BROCHURE OR ACCOUNT DOCUMENT. The information contained in this document is strictly confidential and may not be reproduced, distributed, or published by any recipient for any purpose without the prior written consent of Jaguar Investments. Under no circumstances is this report to be used or considered as an offer to sell, or a solicitation of any offer to buy any security. Any such offering may be made only by means of an offering memorandum and/or investor agreement that will be furnished to prospective investors who express further interest in the strategy. Each potential investor is advised to review the offering memorandum and/or investor agreement of the relevant investment product and consult with his/her own advisors regarding the suitability of an investment in the relevant investment product by such potential investor. An investment in the strategy is speculative and involves a high degree of risk. The strategy's performance can be volatile and there can be no assurance that the strategy will achieve its investment objectives. While an investment in the strategy may result in profits, it may also result in losses - investors may lose all or a substantial amount of their investment. The strategy may employ leverage which can magnify gains or losses. PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE PERFORMANCE. Performance returns shown are a composite of actual returns of all managed accounts, net of all fees. The information and opinions contained in this document are for background purposes only, and do not purport to be full or complete. While the information in this report has been obtained from sources which we believe to be reliable, we do not guarantee its accuracy and, as such, the information may be incomplete or condensed. No representation, warranty or undertaking, express or limited, is given as to the accuracy or completeness of the information or opinions contained in this document by any of Jaguar Investments Limited, its partners or employees and no liability is accepted by such persons for the accuracy or completeness of any such information or opinions. As such, any reliance you may place on this information, or the validity of our opinion is at your own risk. All opinions and estimates included in this report constitute Jaguar Investments' judgment as of the date of publication and are subject to change without notice.

For more information, please contact us at [www.jaguarinvest.com](http://www.jaguarinvest.com)

Authorised and Regulated by the Financial Conduct Authority in the United Kingdom  
Registered with the Commodity Futures Trading Commission and  
a member of the National Futures Association in the United States