

JAGUAR Investments Limited

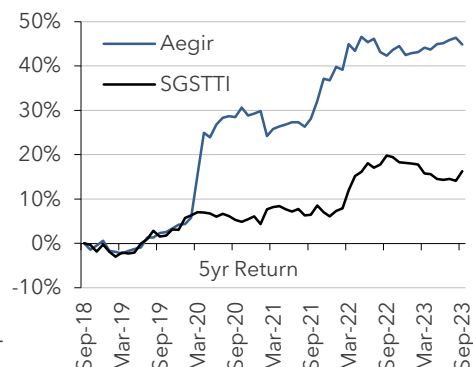
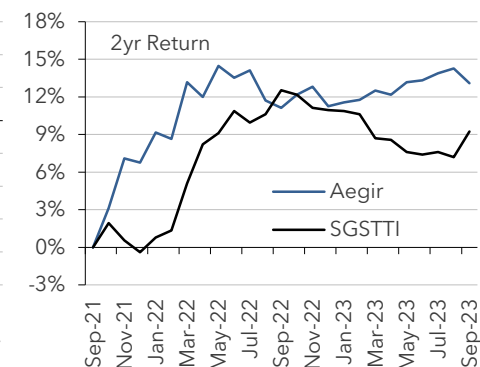
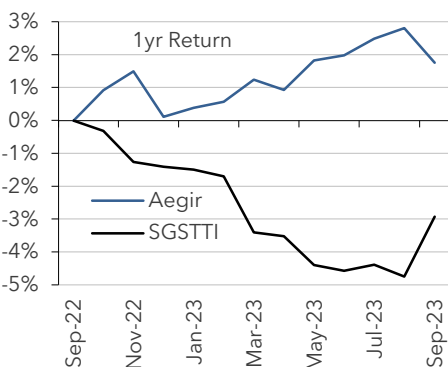
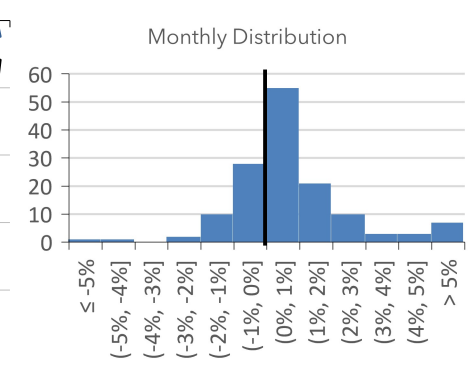
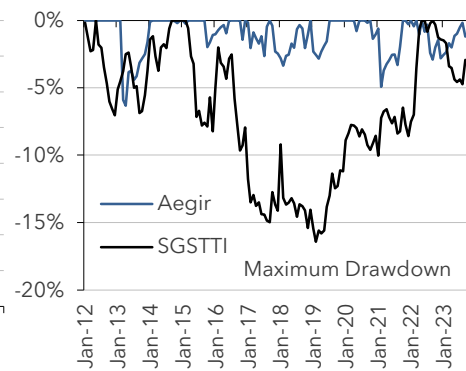
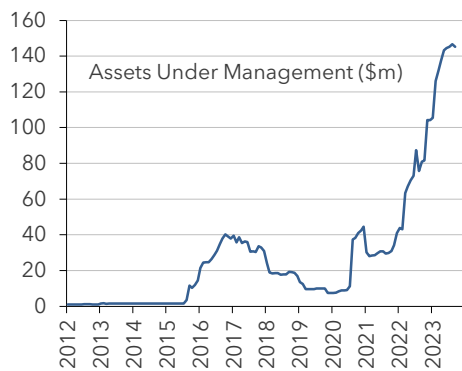


The AEGIR Strategy September 2023



STATISTICAL DATA

	AEGIR ¹	SGSTTI ²		AEGIR	SGSTTI
Last Month	-1.03%	+1.90%	12 Month Rolling Return	+1.75%	-2.93%
Year-to-Date Return	+1.64%	-1.55%	Average 12 Month Rolling Return	+10.54%	+1.28%
Inception-to-Date Return	+252.13%	+10.53%	Best 12 Month Rolling Return	+86.14%	+12.54%
Annualised Compound RoR	+11.31%	+0.86%	Worst 12 Month Rolling Return	-2.14%	-12.17%
Average Month	+0.93%	+0.08%	Maximum Drawdown	-6.31%	-16.41%
Best Month	+15.62%	+5.74%	Annualised Standard Deviation	8.58%	5.45%
Worst Month	-5.90%	-4.36%	Sharpe Ratio (0%)	1.29	0.18
Average Up Month	+1.72%	+1.30%	Sortino Ratio (0%)	1.14	0.08
Average Down Month	-0.99%	-1.05%	Calmar Ratio	1.79	0.05
%age Up Months	70%	48%	Firm AUM (\$m)	145.20	



¹ 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.

² 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.

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	-1.37	4.21
2023	0.27	0.19	0.67	-0.31	0.88	0.15	0.50	0.32	-1.03				1.64

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