



Smart Portfolio All Markets

Quarterly Performance Update

AS AT 30 JUNE 2021

Portfolio Snapshot

Sharpe ratio	2.19
Long exposure Q2 end	94%
Cash allocation Q2 end	6%
Q2 Average days positions held	10.08

These calculations are unaudited and are intended to illustrate the performance of the investment portfolio using the portfolio configuration. Portfolio configuration information is disclosed in page 2 of this update.

Performance Commentary

Jaaims witnessed a significant pullback in open positions during the quarter, with an average of 30% of funds being utilised at any one time; while the remaining 70% of funds sat in cash for the majority of the quarter. This is off the back of a solid Q1 performance, which saw our proprietary algorithm take profits on some value stock positions built in the previous quarter.

Overall, Jaaims Market sentiment remained mixed in the quarter, which led to the average 'positions days held average' decreasing from 11.91 days to 10.3 days - with a total of 139 positions being realised for the quarter.

Across the Australian Market, Jaaims saw a significant decrease in completed trades, recording a total of 30 completed trades, compared to 89 completed trades in the previous quarter. These positions were spread primarily across the media, technology, manufacturing and finance sectors, with Sims Ltd (SGM) the standout performer in the period, generating a realised return of 8.98%. Other positions were a drag on overall performance however, with the Australian market posting a loss of 1.52% for the quarter.

By comparison, the US market continued its positive run for Jaaims, recording its fourth straight positive quarter, returning 1.04%. Standout performers for the quarter included: L Brands (LCUT) +24.36%, US Bancorp (USB) + 14.09% Franklin Resources (BEN) +13.52% and Packaging Corporation of America (PKG) +12.88%. A total of 97 trades were completed in Q2, compared to 247 in the previous quarter. These positions were spread across a number of sectors, including finance, medical, and oil & gas. The usually active tech sector, which Jaaims has performed strongly with historically, remained quiet as value stocks outperformed tech, with NetApp Inc (NTAP) the only notable tech performer in the period, returning 7.82%.

Finally, European markets remained quiet in Q2, with a total of 22 trades (16 GB and 6 DE) compared to 53 combined, completed trades in Q1. There were no notable performers from this region in Q2, with some minor success found in the manufacturing sector. The region recorded a minor loss for the quarter.

Market Analysis

The Australian market had a stellar quarter which saw the

Portfolio Performance

3 Months	- 0.85%
6 Months	3.02%
12 Months	23.50%
Since inception	23.50%

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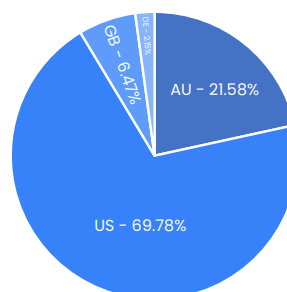
Best Performers

L Brands Inc. (US)	24.36%
U.S. Bancorp (US)	14.09%
Franklin Resources Inc. (US)	13.52%
Packaging Corporation of America (US)	12.88%
Advanced Micro Devices Inc. (US)	12.66%

Worst Performers

Macy's Inc. (US)	- 13.67%
Paladin Energy Ltd (AU)	- 11.17%
Carnarvon Petroleum Limited (AU)	- 9.40%
Platinum Asset Management Ltd (AU)	- 5.46%
Bega Cheese Limited (AU)	- 5.10%

Ratings issued by Market



Australia	30
Germany	3
Great Britain	9
United States	97
Q2 Total	139

Contact Details

Company	Jaaims Technologies Pty Ltd
Phone Number	+61 (0) 2 7908 0292
Email	info@jaaimsapp.com
Website	www.jaaimsapp.com
Address	5/617 Elizabeth Street, Surry Hills, NSW 2016

ASX200 rally 7.7% taking the index to a new all-time high close and beating the previous peak set in February 2020. A continuation of strong economic data, commodity prices, plus accommodative policy provided the fuel.

In the US all three major indices hit new highs. The continued reopening of the economy coupled with strong vaccination rates provided the energy the markets needed. However, towards the end of the quarter, hawkish comments on inflation and possible interest rate hikes from the Fed saw volatility return.

Finally in Europe, countries continued to emerge from the COVID-19 lockdowns with a number of equity markets in the region hitting record highs. For the June quarter the Stoxx600 rallied 5.4%, the Germany DAX was 3.5% and the French CAC40 was 7.2%, all recording new peaks.

Company Overview

Jaaims is an automated trading app that uses AI to derive buy and sell ratings across equities in Australian, United States, Great Britain and German markets. Available to retail and wholesale investors in Australia, Jaaims automates the buying and selling of our ratings inline with your preset investing parameters through your preferred broker.

Investment Strategy

The Smart Portfolio is a multi-strategy growth portfolio targeting an annual return of 10 percent per annum over a rolling five-year period. The algorithm is designed to identify stocks within trending sectors during periodic growth cycles supported by strong sentiment. This approach enables the algorithm to increase and decrease exposure when opportunities are scarce whilst protecting downside and mitigating exposure risk commonly associated with ETFs and managed funds.

Portfolio Configuration

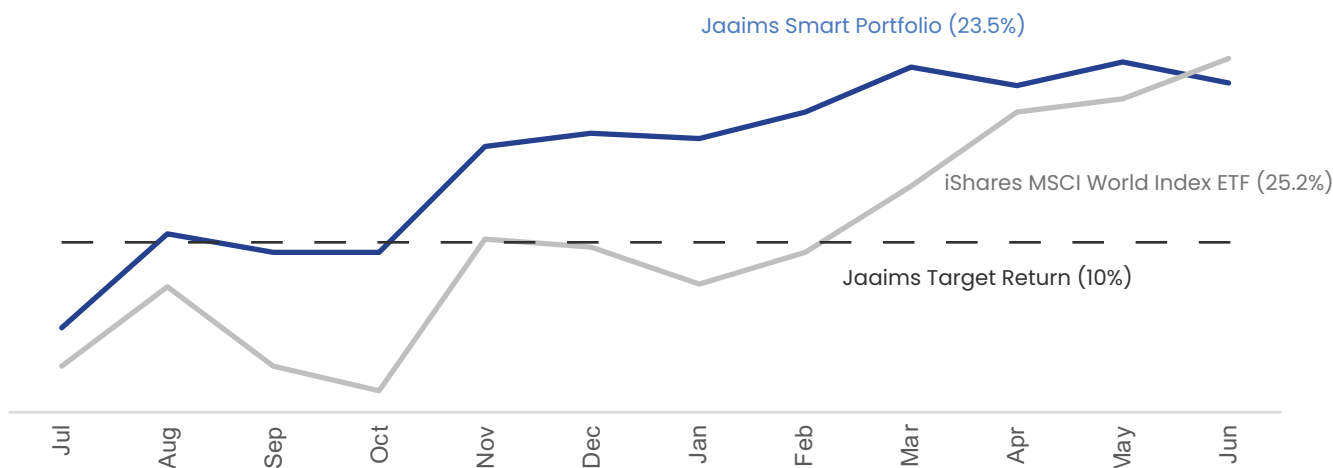
Funds allocation	100%
Funds at inception	\$250,000
Position allocation	approx 2.2% of funds
Markets	AU, DE, GB & US
Broker	Interactive Brokers
Currency allocation	AU - 25% DE - 2% GB - 6% US - 67%

Month-on-month performance

Portfolio Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020							6.02%	6.24%	-1.03%	-0.13%	6.84%	0.80%	19.90%
2021	-0.30%	1.60%	2.57%	-1.06%	1.41%	-1.17%							3.02%

Benchmark Performance



Important Information

This performance update is for discussion purposes only and is being made available to you on a confidential basis to provide summary information regarding the Jaaims Smart Portfolio. Unless otherwise stated, all financial figures presented in this performance update are unaudited. This performance update may not be reproduced or used for any other purpose. You should not construe the contents of this performance update as legal, tax, investment, or other advice. All returns are net of fees and in AUD. Calculations are based on our Professional subscription using our smart portfolio trading all markets with an average position size of \$5,500 per trade or 2.2% of funds per trade and utilising multi-currency accounts and retail brokerage rates provided by Interactive Brokers which delivered a realised return of 23.50% from inception to 30 June 2021. Distributions are reinvested, after ongoing fees and expenses but excluding taxation. Actual performance will vary depending on position size and markets selected by the user. Past performance is not a reliable indicator of future performance. Inception date is 1 July 2020.