



Smart Portfolio All Markets

Quarterly Performance Update

AS AT 31 DECEMBER 2021

Portfolio Snapshot

Sharpe Ratio	2.18
Long exposure Q4 end	34%
Cash allocation Q4 end	66%
Q4 Average days positions held	13

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

Performance Commentary

The December quarter delivered solid results with the Smart Portfolio outperforming most major indexes returning 3.38% with an average cash deployment of just 33.69% for the quarter as Jaaims continued to manage risk and market volatility primarily driven through higher than expected inflation out of the US.

Sentiment remained bearish for the quarter which continued on from the previous quarter. Jaaims found good value in the energy and financial services sectors whilst heavily concentrating its allocation into US equities with 77.19% of positions taken in the US. The average days held per trade held steady at 13 days with a total of 57 positions being realised for the quarter.

In the Australia market, Jaaims completed a total of 9 trades compared to 41 trades in the previous quarter. Top performers were Altium Limited (ALU) 8.40%, McMillan Shakespeare Limited (MMS) and Centuria Industrial REIT (CIP) 6.40% as Jaaims focused on the commodity, energy and property sectors.

In the United States market, Jaaims completed a total of 45 trades compared to 131 trades in the previous quarter. Standout performers were Diamondback Energy (FANG) 23.18%, SVB Financial Group (SIVB) 22.62% and Fortune Brands Home & Security Inc (FBHS) 12%. The US market bounced back strongly for Jaaims after last quarters disappointing result with Jaaims focusing heavily in the technology and energy sectors.

Finally in the Germany and Great Britain markets, Jaaims completed a total of three trades with all positions making a profit. 3i Group (III) 8.82% and Flutter Entertainment PLC (FLTR) 7.17% were the two standout performers for the quarter.

Portfolio Performance

3 Months	3.38%
6 Months	5.54%
12 Months	8.71%
Since Inception	30.35%

These calculations are unaudited and intended to illustrate the performance of the investment portfolio. Returns are calculated on a realised basis and not mark-to-market. Distributions are reinvested, after ongoing fees and expenses but excluding taxation.

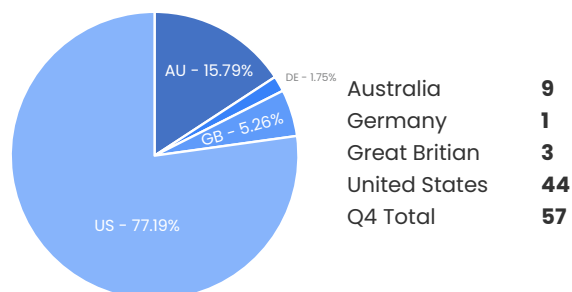
Best Performers

Diamondback Energy (US)	23.18%
SVB Financial Group (US)	22.62%
Fortune Brands Home & Security Inc (US)	12.00%
3i Group Plc (GB)	8.82%
Altium Limited (AU)	8.40%

Worst Performers

Oracle Corporation (US)	- 9.51%
CBRE Group Inc (US)	- 8.27%
Premier Investments Limited (AU)	- 6.20%
Nielsen Holdings Plc (GB)	- 6.09%
Anthem Inc (US)	- 6.05%

Ratings issued by Market



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Company Overview

Jaaims is an automated trading app that uses AI to derive buy and sell ratings across equities in Australia, United States, Great Britain and Germany 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.

Portfolio Configuration

Funds allocation	100%
Funds at inception	\$250,000
Funds at Q4-2021 Start	\$311,760
Position Size	\$15,588
Markets	AU, DE, GB & US
Broker	Interactive Brokers
	AU - 25% DE - 2%
	GB - 6% US - 67%

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 Adjustments For Next Quarter

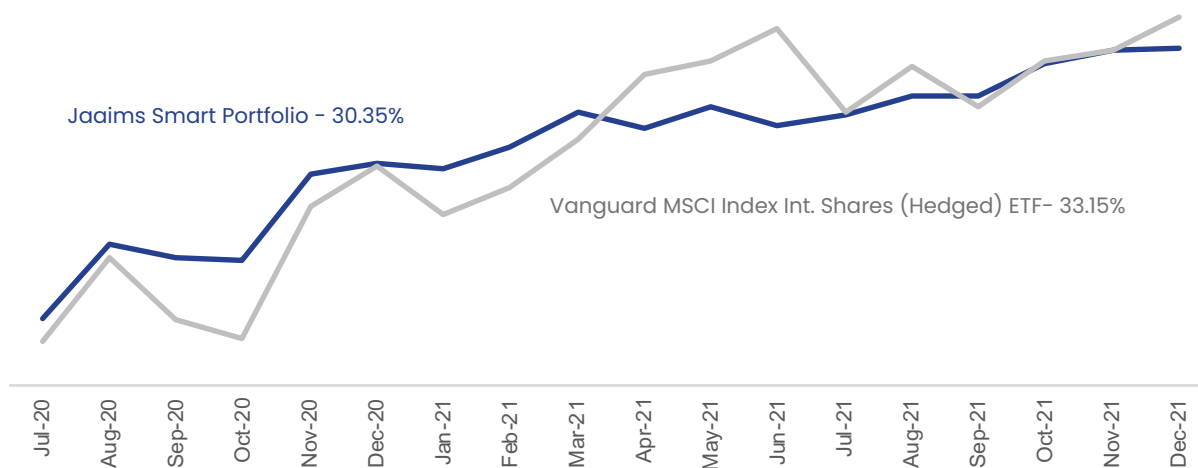
Funds allocation	62.5% Smart / 37.5% ETFs
Funds at inception	\$250,000
Funds at Q1-2022 Start	\$322,303.76
Position Size	\$16,225.18 or 5% of funds
Markets	AU, DE, GB & US
Diversification Allocation	
iShares Core Composite Bond ETF	12.5% of funds
Vanguard MSCI Index Int Shares ETF	12.5% of funds
Vanguard AU Property ETF	12.5% of funds

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%	-0.64%	3.28%	-0.40%	2.33%	0.88%	0.15%	8.71%

Performance vs Vanguard MSCI Index Int Shares (Hedged) ETF



Average Capital Deployed

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	39.34%	45.70%	35.77%	56.56%	26.67%	69.41%	60.45%	38.57%	15.24%	32.94%	49.00%	19.16%	40.58%

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 the portfolio configuration as stated in this report, utilising multi-currency accounts and retail brokerage rates provided by Interactive Brokers which delivered a realised return of 30.35% from inception to 31 December 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.