JGP Asset Management

August 2026

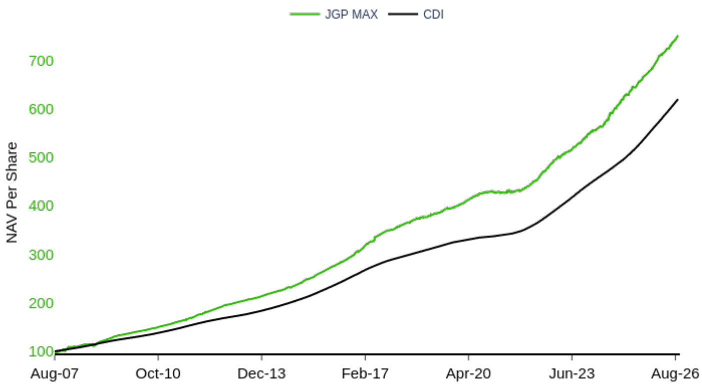
Multistrategy

JGP Max

JGP MAX FIC FIF MM
Inception Date -08.01.2007

About

Moderate profile multi-strategy multimarket fund, which invests in diversified strategies in the domestic fixed income, variable income and foreign exchange markets and, to a lesser extent, abroad. The management seeks to explore the best opportunities in terms of risk X return available in organized markets, preferably using high liquidity assets. The consistency of returns and the emphasis on capital preservation are its main differentials. The management team adopts the multi-manager style, where managers, with different and complementary styles, divide the total risk of the fund among themselves and have operational autonomy. The fund uses derivative instruments, both for portfolio protection and to leverage gains.



Objective and Strategy

Absolute returns. Substantially outperform the benchmark (CDI) in the long term

2026 Returns*	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Acum
Fund	**1.75%**	**0.72%**	**0.30%**	**1.15%**	**0.61%**	**1.17%**	**0.64%**	**1.41%**	**-**	**-**	**-**	**-**	**8.00%**
CDI	1.16%	1.00%	1.21%	1.09%	1.07%	1.12%	1.22%	1.09%	-	-	-	-	9.32%
% CDI	150.2%	71.7%	24.9%	105.1%	56.9%	104.3%	52.9%	128.6%	-	-	-	-	85.8%

*Monthly profitability calculated based on the last business day of the month's quota, net of management and performance fees and gross of taxes.

Previous years net returns*	Fund	CDI	% CDI
2007**	7.77%	4.42%	175.6%
2008	11.53%	12.38%	93.2%
2009	15.50%	9.88%	157.0%
2010	11.17%	9.75%	114.6%
2011	13.95%	11.60%	120.3%
2012	12.67%	8.40%	150.8%
2013	8.83%	8.06%	109.5%
2014	10.18%	10.81%	94.1%
2015	14.04%	13.24%	106.0%
2016	14.92%	14.00%	106.6%
2017	13.23%	9.93%	133.3%
2018	6.95%	6.42%	108.2%
2019	6.92%	5.96%	116.1%
2020	6.68%	2.76%	242.3%
2021	1.73%	4.42%	39.1%
2022	14.34%	12.39%	115.7%
2023	10.27%	13.04%	78.7%
2024	13.20%	10.88%	121.4%
2025	11.40%	14.32%	79.6%

**Returns calculated since fund's inception.

Accumulated Returns*	Fund	CDI	% CDI
Last 12 months	12.27%	14.63%	83.9%
Last 24 months	26.24%	29.40%	89.2%
Last 36 months	42.05%	43.89%	95.8%
Last 60 months	75.17%	80.11%	93.8%
Accumulated Return	651.23%	519.71%	125.3%

*Net of fees and expenses.

Additional Informations	
Annualized Volatility*	1.32%
Sharpe Index*	-
Fund NAV	R$ 37,602,292
Last 12 months average NAV	R$ 36,973,235

*Last 12 months.

Statistics	Fund
Positive Months	218
Negative Months	11
Monthly Average Return	0.88%
Monthly Maximum Return	4.69%
Monthly Minimum Return	-1.47%

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Characteristics

ISIN
BRJGP1CTF008

Investment Manager
JGP Gestão de Recursos Ltda

Minimum Initial Investment
R$ 100.000,00

Minimum Subsequent Transaction
R$ 50.000,00

Minimum remaining balance
R$ 100.000,00

Subscriptions
D+0

Redemptions
D+15

Advisory Fee
2.00 %

Performance Fee
20% of what exceeds 100% of CDI, *high water mark*

Early Redemption Fee
In cases expressly requested in writing by the shareholders, the shares may be converted on the 5th (fifth) business day following the request, upon payment of an exit fee equivalent to 5% (five percent) of the redeemed value

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