

MONTHLY PERFORMANCE FIGURES: (NET OF FEES)

Date Printed

09-Jun-23

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Y/YTD
2021					4.87	14.10	3.75	-5.19	0.62	3.29	-1.09	1.84	23.21%
2022	-3.07	0.75	1.78	2.68	0.04	-12.37	-3.87	0.40	1.32	-0.27	3.29	-0.51	-10.33%
2023	1.25	0.04	-5.23	1.84	0.91								-1.35%

Performance

Total Cumulative Return
Annualised Return
Percentage up months
Percentage down months
Best month
Worst month

Oxeye

9.00%
4.22%
68.00%
32.00%
14.10%
-12.37%

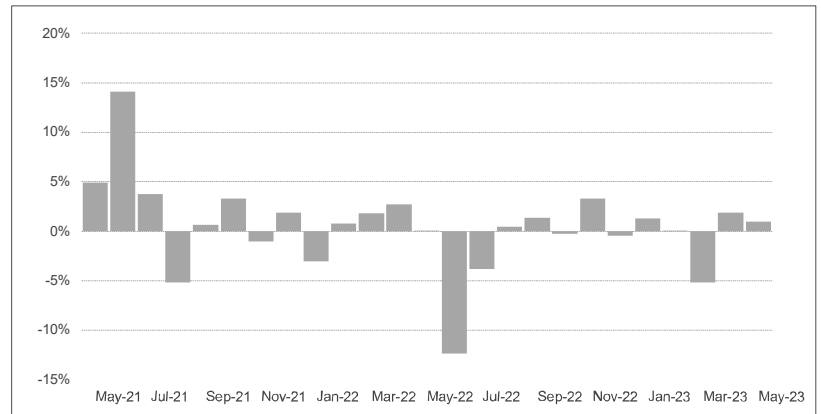
Risk Analysis

Annual Standard Deviation
Monthly Standard Deviation
Worst Consecutive Drawdown
Sharpe Ratio (Annualised)

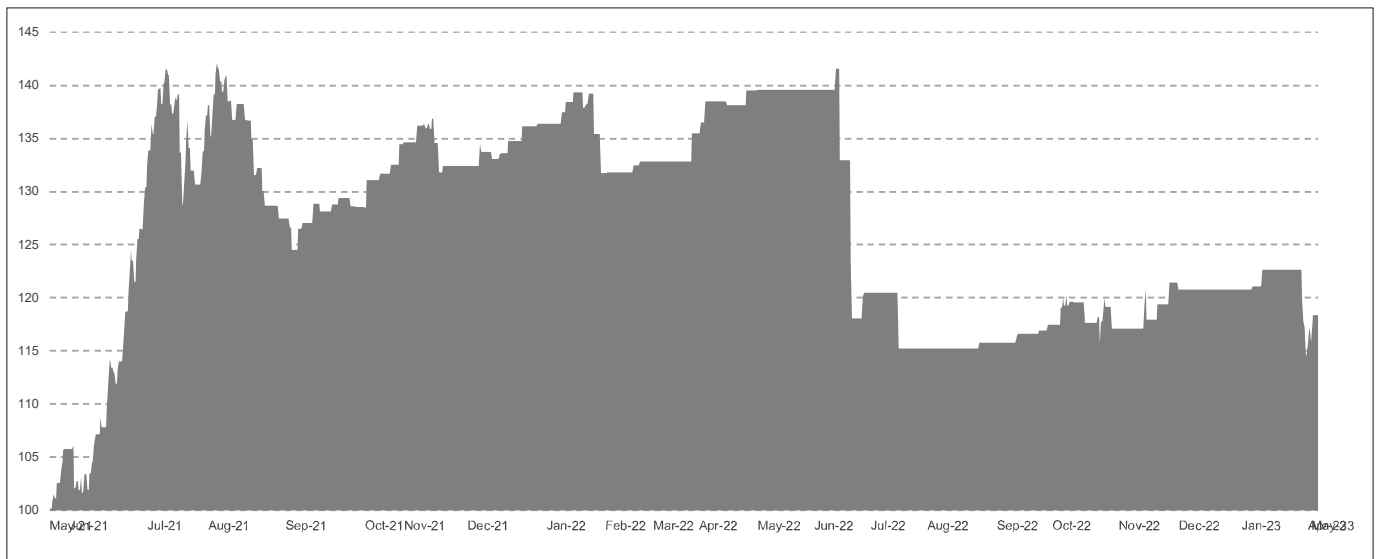
Oxeye

15.95%
4.60%
-19.35%
0.16

Monthly Return Profile



OFT Cumulative P/L Since Inception (rebased to 100)



Source: Oxeye Capital Management Limited

Investment Approach

Futures day trading strategy on the UK Leading Index adopting an approximate leverage of 5x. The strategy uses short-term time frames, buying or selling reactions to moving averages (the trend lines), always going with the dominant trend. If the trend changes, then a technical stop loss is activated. In a trend the natural flows of the market see regular reactions back to the trend lines. All trades are closed by 21:00 leaving no overnight gap risk. Live trading started on the 25th May 2021. Minimum account size of £15,000 and a performance fee of 10% is charged quarterly.