

Net Asset Values and Returns 24 January 2025

As of Date	Nav/ Share(USD)	Weekly Return %	MTD Return %	QTD Return %	YTD Return %	1 Yr Return %	Ongoing Returns CCI %	Ongoing Returns SPX %	Beta (Volatility)	Monthly Div/int Rate %
PTC 24/01/25	98.19	1.35	4.88	4.88	4.88	NR	29.57	-		
SPX 24/01/25	6,101.24	1.74	3.73	3.73	3.73	NR	-	27.91		
PTC 17/01/25	96.88	2.42	3.48	3.48	3.48	NR	27.84	-		
SPX 17/01/25	5,996.66	2.91	1.96	1.96	1.96	NR	-	25.72		
PTC 10/01/25	94.59	1.04	1.04	1.04	1.04	NR	24.82	-		
SPX 10/01/25	5,827.04	(0.93)	(0.93)	(0.93)	(0.93)	NR	-	22.16		
PTC 31/12/24	93.62	(0.18)	(2.26)	2.27	23.54	23.54	23.54	-	0.896	2.53
SPX 31/12/24	5,881.63	(0.83)	(2.50)	2.07	23.31	23.31	-	23.31		
PTC 20/12/24	93.79	(1.89)	(2.08)	2.46	23.77	-	23.77	-		
SPX 20/12/24	5,930.85	(1.99)	(1.68)	2.92	24.34	-	-	24.34		
PTC 14/12/24	95.60	(0.78)	(0.19)	4.44	26.15	-	26.15	-		
SPX 14/12/24	6,051.06	(0.64)	0.31	5.01	26.86	-	-	26.86		
PTC 06/12/24	96.35	0.60	0.60	5.25	27.14	-	27.14	-		
SPX 06/12/24	6,090.27	0.96	0.96	5.69	27.68	-	-	27.68		
PTC 30/11/24	95.78	1.26	4.27	4.63	26.39	-	26.39		0.885	2.61
SPX 30/11/24	6,032.38	1.06	5.73	4.68	26.47	-	-	26.47		
CC 22/11/24	94.59	1.49	2.97	3.33	24.82	-	24.82	-		
SPX 22/11/24	5,969.34	1.68	4.63	3.59	25.15	-	-	25.15		
CC 15/11/24	93.20	(1.99)	1.46	1.81	22.99	-	22.99	-		
SPX 15/11/24	5,870.62	(2.09)	2.89	1.88	23.08	-	-	23.08		
CC 08/11/24	95.09	3.52	3.52	3.88	25.48	-	25.48	-		
SPX 08/11/24	5,995.94	5.09	5.09	4.05	25.71	-	-	25.71		
CC 31/10/24	91.86	(0.82)	0.35	0.35	21.22	-	21.22	-	0.893	2.60
SPX 31/10/24	5,705.45	(1.77)	(0.99)	(0.99)	19.62	-	-	19.62		
CC 25/10/24	92.62	0.47	1.18	1.18	22.22	-	22.22			
SPX 25/10/24	5,808.12	(0.96)	0.79	0.79	21.77	-	-	21.77		
CC 18/10/24	92.19	(0.69)	0.71	0.71	21.65	-	21.65	-		
SPX 18/10/24	5,864.67	0.85	1.77	1.77	22.95	-	-	22.95		
CC 11/10/24	92.83	0.92	1.41	1.41	22.50	-	22.50	-		
SPX 11/10/24	5,815.03	1.11	0.91	0.91	21.91	-	-	21.91		
CC 04/10/24	91.98	0.48	0.48	0.48	21.38	-	21.38	-		
SPX 04/10/24	5,751.07	(0.20)	(0.20)	(0.20)	20.57	-	-	20.57		
CC 30/09/24	91.54	-	-	7.40	20.80	-	20.80	-		
SPX 30/09/24	5,762.48	-	-	5.53	20.81	-	-	20.81		
PTC 30/06/24	85.23	-	-	12.47	12.47	-	12.47	-		
SPX 30/06/24	5,460.48	-	-	14.48	14.48	-	-	14.48		
CC 31/12/23	75.78	-	-	-	-	-	-	-		
SPX 31/12/23	4,769.83	-	-	-	-	-	-	-		

Weekly Net Asset Values and other metrics of Parallel Tangent Capital ("PTC" or the "Company")

Weekly Net Asset Value (“NAV”), Rolling Returns (“RR”) and Month To Date Return (“MTD”) are calculated as of the close of business on each Friday and posted on the following day, that is a business day in New York. If Friday is not a business day in New York, the company will calculate the close-of-business NAV, RR and MTD as of the business day immediately preceding that Friday. The Quarter to Date Return (“QTD”), Year To Date Return (“YTD”) and the 1-year Returns are calculated as of the close of business on the last day of the month and posted on the following day that is a business day in New York. Should the end of the month fall within 3 working days of a Friday report, the Investment Manager may not report the Friday NAV. The manager will use his discretion on the timing of such reports. Weekly NAV reports that are not provided here may be provided upon request.

Returns are presented on a net-of-fees basis and reflect the deduction of, among other expenses: management fees, brokerage commissions and administrative fees if any. Net returns include the reinvestment of all dividends, interest and capital gains from the underlying companies. Depending on the timing of a specific investment, net performance for an individual investor may vary from the net performance as stated herein. Performance is based on the USD return for the specific period, including any, and all dividends paid to the Company, calculated from the beginning of such period to the end of such period. RR and 1-year Returns are cumulative net returns calculated on a trailing basis. Returns were calculated starting from the date the Company agreed to make such figures available publicly and do not reflect the fund's performance since inception.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

All investments involve risk including the loss of principal.

All information contained herein is unaudited unless otherwise noted. PTC is not a Public Company and is structured as a private investment fund. The NAV per share is calculated using a constant formula to assist the reader in understanding the Net returns generated by the company and the NAV of the fund. The author believes this to be a true representation of the performance of the Company.

Depending on the timing of an individual investor’s specific investment, net performance for an individual investor may vary from the net performance as stated herein. Performance data and other information contained herein are unaudited but the author has undertaken to ensure the information is accurate except where decimal rounding is used. Performance is based on the USD return for the specific period, including any, and all dividend, interest or bond payments received by the Company, calculated from the beginning of such period to the end of such period.

Where N.R. or - is stated, it should be understood to an abbreviation of Not Recorded, this is due to the company not recording these figures prior to the 31 October 2024 and so are not available for periods before this time. It would not be possible to calculate these figures with accuracy retrospectively and so to avoid any misrepresentation they have been excluded.

Dividends are calculated using the value of each position based on stock prices published from reputable sources and by using equally reputable sources’ publicly published divided returns for each company or investment. As the share price and dividend both fluctuate, PTC can not ensure complete accuracy when producing these figures but has undertaken to do so diligently using both its current value and dividend rate, not the purchase cost, and believes that any errors would be insignificant. Likewise, beta’s are calculated using the same metrics and procedure and thus the company is confident that any errors would be insignificant for reporting purposes.