

The Datt Capital Absolute Return Fund is a long-only, multi-asset fund targeting double digit returns over the medium term, managed by a performance orientated and differentiated boutique fund manager. Our objectives are to minimize the risk of permanent capital loss, achieve an absolute return throughout the economic cycle and temper the market risks typical of equity funds. We believe that utilizing a multi-asset approach reduces downside risk and volatility in returns.



Datt Capital Absolute Return Fund - August 2020

To our valued investors,

Thank you for entrusting your capital and co-investing with us. For August the Fund provided a net return of +11.82% for the month. The Fund has achieved a 12-month rolling return of +41.41% vs a fall of -5.08% for the ASX 200 Total Return Index over the same period; outperforming by +46.49%.

	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	FYTD
FY19		2.6%	-1.22%	-4.8%	3.53%	-2.07%	6.97%	1.66%	0.76%	-3.64%	-2.45%	0.79%	1.57%
FY20	4.85%	3.01%	1.72%	0%	1.31%	0.84%	2.02%	-5.85%	-13.66%	12.00%	9.22%	8.24%	23.22%
FY21	10.84%	11.82%											23.94%

Asset Allocation for the Fund at August month end was:

CRE debt - 24%

Equities - 61%

Cash - 15%

The Fund performed well in August benefitting again from its exposure towards precious metals, with gold remaining stable at almost record high prices and silver appreciating significantly during the month.

We took the opportunity this month to derisk our portfolio by cutting back on non-core equity positions.

The market as a whole has risen steadily since the lows in March. The upcoming US elections in November will no doubt bring fresh volatility to markets for which we are well prepared to take advantage of.

A number of positive catalysts remain on the near-term horizon for our core holdings. We are finding many opportunities in a variety of sectors, all with high growth potential and return profiles. We look forward to sharing these in due course.

Fund Features		Portfolio Analytics ¹	
Investment Objective	To achieve absolute double digit returns over 2-year periods, irrespective of market conditions	Sortino Ratio ²	1.77
Min. Investment	\$100,000	Sharpe Ratio	1.11
Management Fee (p.a.)	1.025%	Standard Deviation (annualised)	20.11%
Performance Fee (p.a.)	20.5% > benchmark	Winning Month Ratio	68%
Benchmark	RBA rate + 5%	Cumulative Return	55.12%
Fund Administrator	Fundhost	1 year rolling return	41.41%
Auditor	Ernst & Young	3 year rolling return	-
Custodian/PB	NAB Asset Services	5 year rolling return	-
Responsible Entity	Fundhost	Annual Return since Inception (Aug-2018)	23.63%

¹ Actual performance will differ for clients due to timing of their investment. Returns are calculated net of all fees, since inception.

² Sortino and Sharpe ratios assume the Australian cash rate as the applicable risk-free rate.

Media

1) Gold may soar: Datt Capital (Money Magazine) - <https://bit.ly/3hY8y7r>

2) The rise of Afterpay and emergence of a new business model (First Links)- <https://bit.ly/3hXHGNP>

[For now, the Fund remains open for investment.](#)

To join our Waitlist and Register your interest in the Fund please register via this link:

<https://bit.ly/Datt-Interest>

Please click the link below to view the Fund disclosure documents and apply for an investment online.



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