

The Datt Capital Absolute Return Fund is a long-only 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 utilizing a multi-asset approach reduces downside risk and volatility in returns.



Datt Capital Absolute Return Fund - September 2021

To our valued investors and followers,

Thank you for entrusting your capital and co-investing with us.

For September the Fund provided a net return of 7.63% for the month.

	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%	23.23%
FY21	10.84%	11.82%	-2.05%	-0.37%	-1%	0.30%	-0.1%	3.63%	-0.98%	4.46%	6.26%	-7.17%	26.86%
FY22	3.21%	-6.32%	7.63%										4.06%

September was negative month for broader markets, whilst the Fund performed exceptionally well. Much of the performance came from the strong bounce back experienced in the Fund's core positions.

The spectre of inflation continues to rear its head, with very strong rises in energy commodities such as coal and oil. We expect these conditions to persist for the near future and have taken positions to capture this thematic across a range of producers.

The rest of the portfolio remains stable and positively skewed towards the gradual reopening of Australian society. We are finding new opportunities specifically within the M&A space and expect to deploy capital into lower-risk situations over time. We expect equity markets to remain buoyant in light of expected regulatory changes to other asset classes which we believe will encourage high equity market participation.

Fund Features		Portfolio Analytics ¹	
Investment Objective	To achieve absolute double digit returns over 2-year periods, irrespective of market conditions	Sortino Ratio ²	1.41
Min. Investment	\$100,000	Sharpe Ratio	0.91
Management Fee (p.a.)	1.025%	Standard Deviation (annualised)	18.58%
Performance Fee (p.a.)	20.5% > benchmark	Winning Month Ratio	61%
Benchmark	RBA rate + 5%	Cumulative Return	65.22%
Fund Administrator	Fundhost	1 year rolling return	8.74%
Auditor	Ernst & Young	3 year rolling return	17.69%
Custodian/PB	NAB Asset Services	5 year rolling return	-
Responsible Entity	Fundhost	Annual Return since Inception (Aug-2018)	17.27%

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

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

Media

- 1) Emanuel Datt – Fund Manager Profile (AFR) - <https://bit.ly/39EDY04>
- 2) Crypto is here to stay, says Datt Capital - <https://bit.ly/3EPHjrr>
- 3) Afterpay - Square transaction definitely has the ‘WOW’ factor- Datt Capital - <https://bit.ly/3AK3IEf>
- 4) Strategic Energy Resources – Interview with Datt Capital - <https://bit.ly/3i7z1l3>

[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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