

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 - February 2021

To our valued investors and followers,

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

For February the Fund provided a net return of 5.27% 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%	-6.90%	-2.64%	9.42%	-6.49%	5.27%					1.60%

The Fund performed well in February driven by our core positions and a timely larger asset allocation into the energy and metals sectors, which has subsequently driven further positive performance into March.

We see no immediate resolution to the Ukrainian conflict and indeed could anticipate in the short-term that the situation may escalate. This would detrimentally affect large portions of the broader market, whilst positively affecting a few key sectors. It is within these sectors that we remain focused whilst also ensuring that we are positioned defensively enough to take advantage of any significant market downturn.

We remain optimistic of our ability to perform throughout these tumultuous times and the market is providing some excellent opportunities to acquire businesses experiencing strong tailwinds for rock bottom prices.

Fund Features		Portfolio Analytics ¹	
Investment Objective	To achieve absolute double digit returns over 2-year periods, irrespective of market conditions	Sortino Ratio ²	1.12
Min. Investment	\$100,000	Sharpe Ratio	0.76
Management Fee (p.a.)	1.025%	Standard Deviation (annualised)	19.18%
Performance Fee (p.a.)	20.5% > benchmark	Winning Month Ratio	58%
Benchmark	RBA rate + 5%	Cumulative Return	61.30%
Fund Administrator	Fundhost	1 year rolling return	3.66%
Auditor	Ernst & Young	3 year rolling return	14.87%
Custodian/PB	NAB Asset Services	5 year rolling return	-
Responsible Entity	Fundhost	Annual Return since Inception (Aug-2018)	14.35%

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

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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