

27four CPI+5% Fund

Fund Fact Sheet | 31 October 2018



FUND INFORMATION

Investment Manager	27four Investment Managers (Pty) Ltd, a category II licensed financial services provider, FSP No: 31045
Inception Date	01 November 2007
Fund Legal Structure	Life Pool
Regulation 28 Compliant	Yes
Strategic Benchmark	Capped SWIX All Share (40%), ALBI (13.5%), SAGLIB (8%), SAPY (5%), STeFI (15%), MSCI World Gross TR (12.5%), Bloomberg Barclays Global Agg Bond (5%), MSCI EFM ex SA (1%)
Target Benchmark	CPI+5%
Base Currency	ZAR

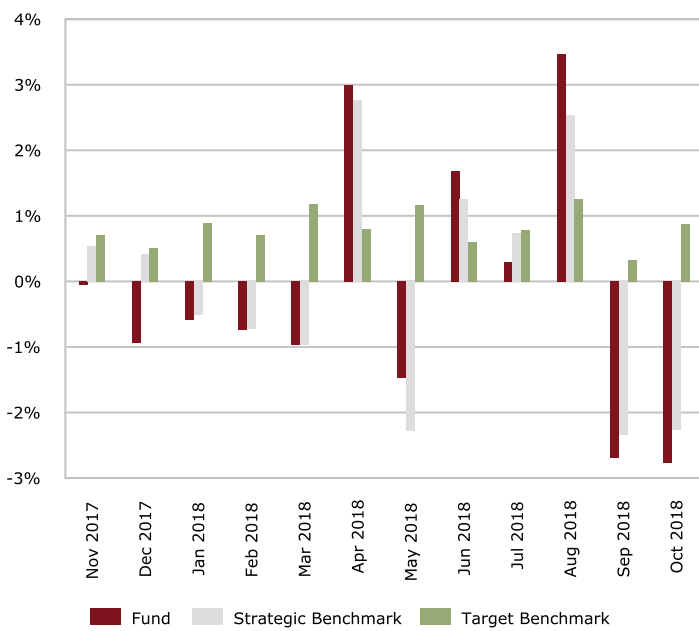
RISK PROFILE



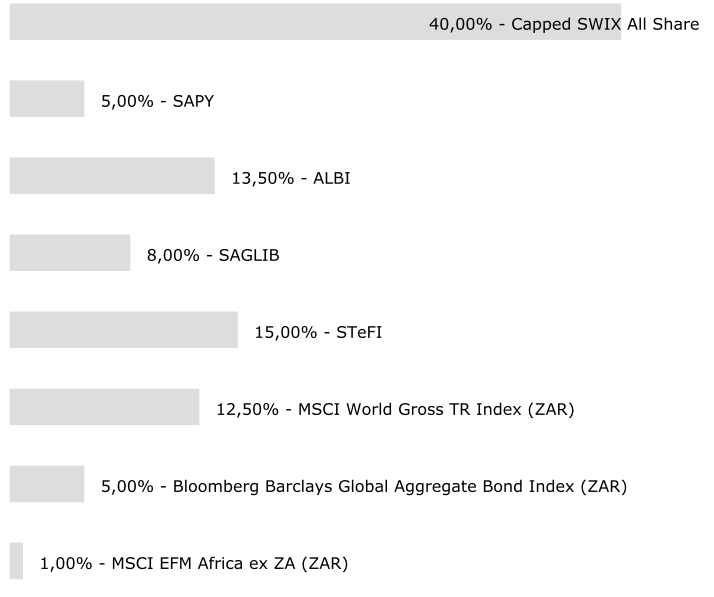
FUND DESCRIPTION

The 27four CPI+5% Fund is a moderate risk multi-managed, multi-asset class portfolio providing asset class and fund manager diversification by investing in a combination of equity, listed property and fixed income funds, both locally and internationally. Suitable for investors with a medium-term investment horizon. The primary objectives are moderate capital growth and income generation.

PERFORMANCE SUMMARY



STRATEGIC ASSET ALLOCATION



PERFORMANCE ANALYSIS

	Fund	Strategic Benchmark
1 Month	-2.76%	-2.26%
3 Months	-2.11%	-2.13%
6 Months	-1.63%	-2.46%
YTD	-0.99%	-1.96%
1 Year	-1.97%	-1.02%
3 Years (annualised)	3.16%	4.15%
5 Years (annualised)	7.54%	7.47%
Inception (annualised)	11.23%	9.67%
Inception (cumulative)	222.38%	175.93%
Highest Rolling 1 Year Return	28.16%	23.97%
Lowest Rolling 1 Year Return	-2.68%	-7.69%

RISK ANALYSIS

	Fund	Strategic Benchmark
Volatility (annualised)	6.13%	6.46%
% Positive Months	68.94%	68.18%
% Negative Months	31.06%	31.82%
Best Month	6.21%	5.82%
Worst Month	-4.24%	-4.66%
Average Negative Months	-1.15%	-1.33%
Maximum Drawdown	-5.54%	-8.28%
Tracking Error	2.21%	-
Sharpe Ratio	0.66	-

PERFORMANCE SUMMARY

	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
January	-	-1.79%	-1.36%	0.08%	0.87%	2.56%	2.67%	-1.23%	2.32%	-2.42%	1.72%	-0.59%
February	-	3.67%	-4.24%	1.80%	0.86%	0.72%	0.56%	2.23%	2.12%	-0.16%	0.19%	-0.74%
March	-	-0.43%	4.13%	2.99%	0.37%	1.26%	1.85%	1.08%	1.22%	3.34%	0.87%	-0.96%
April	-	-0.61%	2.03%	1.13%	1.87%	1.97%	0.88%	1.14%	1.80%	0.40%	1.57%	3.00%
May	-	-0.03%	3.04%	-2.11%	0.89%	0.59%	3.63%	2.08%	-0.92%	2.63%	-0.15%	-1.47%
June	-	-2.37%	-0.23%	-1.20%	-0.47%	1.27%	-2.30%	2.06%	-0.01%	-1.83%	-1.29%	1.68%
July	-	2.42%	6.21%	3.80%	-0.68%	3.16%	1.76%	0.83%	1.71%	0.47%	2.69%	0.30%
August	-	2.58%	2.36%	-0.49%	0.11%	2.17%	1.02%	0.88%	-0.07%	0.71%	0.99%	3.46%
September	-	-1.40%	1.59%	3.90%	1.20%	1.09%	3.30%	0.29%	-0.77%	-0.97%	0.50%	-2.70%
October	-	-1.38%	2.61%	2.52%	4.22%	2.16%	2.14%	1.36%	4.07%	-1.77%	3.05%	-2.76%
November	-1.70%	0.72%	-0.78%	-0.07%	0.69%	2.25%	0.35%	1.02%	0.69%	0.15%	-0.06%	-
December	-1.16%	3.66%	2.42%	2.77%	1.39%	1.36%	2.53%	1.23%	-0.42%	0.68%	-0.94%	-
Year	-2.84%	4.89%	18.82%	15.95%	11.82%	22.57%	19.86%	13.70%	12.25%	1.07%	9.42%	-0.99%

CONTACT DETAILS

INVESTMENT MANAGER

27four Investment Managers (Pty) Ltd, Registration number: 2007/006556/07 is an authorised Financial Services Provider (FSP 31045) under the Financial Advisory and Intermediary Services Act (No.37 of 2002), to act in the capacity as investment manager. This information is not advice, as defined in the Financial Advisory and Intermediary Services Act (No.37 of 2002). Please be advised that there may be representatives acting under supervision • Physical address: Firestation Rosebank, Fifth Floor, 16 Baker Street, Rosebank, 2196 • Postal address: PO Box 522417, Saxonwold, Johannesburg, 2132 • Telephone number: 011 442 2464 • Website: www.27four.com

INVESTMENT TERMS

FEES





Initial Fee	0.00%
Annual Management Fee	Contact 27four for a quote
Minimum Investment Size	No minimum required
Income Distribution	None

GLOSSARY

Annualised Performance:	Annualised performance show longer term performance rescaled to a 1 year period. Annualised performance is the average return per year over the period. Actual annual figures are available to the investor on request.
Best Month:	Largest increase in any single month.
Highest & Lowest Return:	The highest and lowest returns over any 1 year period since the inception date.
Max Drawdown:	The maximum peak to trough loss suffered by the Fund since inception.
NAV:	The net asset value represents the assets of a Fund less its liabilities.
Sharpe Ratio:	The Sharpe ratio is used to indicate the excess return the portfolio delivers over the risk free rate per unit of risk adopted by the fund.
Standard Deviation:	The deviation of the return stream relative to its own average.
Tracking Error:	The volatility of the difference in returns between a Fund and its Benchmark. Also known as active risk.
% Positive Months:	The percentage of months since inception where the Fund has delivered positive return.

DISCLAIMER

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 www.27four.com
 info@27four.com
 @27four
 +27 11 442 2464 | 0800 000 274

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