

27four CPI+7% Fund

30 Apr 2024



Fund Information

Investment Manager	27four Investment Managers (Pty) Ltd, a category II licensed financial services provider, FSP No: 31045
Inception Date	01 November 2007
Regulation 28 Compliant	Yes
Fund Legal Structure	Life Pool
Strategic Benchmark	Capped SWIX ALL Share (38%), ALPI (2%), ALBI (12%), CILI (3%),STeFI (12%), MSCI World Price Index (30%), Bloomberg Global-Aggregate Bond TR (3%)
Target Benchmark	CPI+7%
Base Currency	ZAR

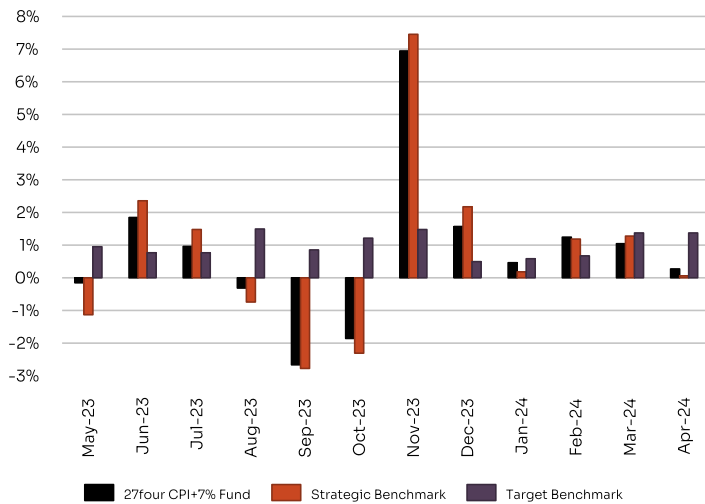
Fund Description

The 27four CPI+7% Fund is a moderately high 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 long-term investment horizon. The primary objectives are moderate to aggressive capital growth and income generation.

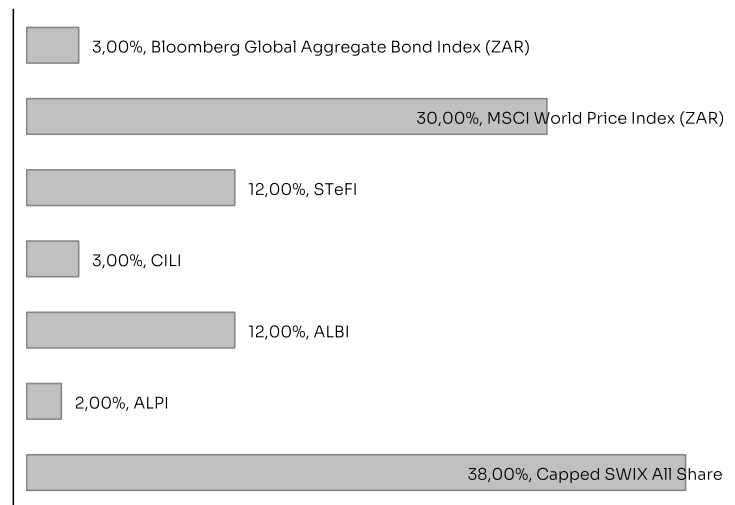
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Strategic Benchmark	Target Benchmark
1 Month	0.27%	0.06%	1.37%
3 Months	2.58%	2.54%	3.61%
6 Months	11.94%	12.78%	6.18%
YTD	3.05%	2.73%	4.20%
1 Year	9.44%	9.19%	12.32%
3 Years (Annualised)	8.71%	10.02%	13.11%
5 Years (Annualised)	8.07%	9.15%	12.13%
Inception (Annualised)	10.49%	9.86%	12.59%
Inception (Cumulative)	418.52%	372.01%	671.97%
Highest Rolling 1 Year Return	33.78%	36.68%	20.03%
Lowest Rolling 1 Year Return	-12.18%	-13.75%	9.00%

Risk Analysis

	Fund	Strategic Benchmark	Target Benchmark
Volatility (Annualised)	8.43%	9.37%	1.50%
% Positive Months	67.68%	65.66%	98.99%
% Negative Months	32.32%	34.34%	1.01%
Best Month	8.88%	11.95%	2.53%
Worst Month	-9.67%	-12.36%	-0.36%
Average Negative Months	-1.74%	-1.89%	-0.21%
Maximum Drawdown	-14.79%	-17.99%	-
Tracking Error	2.70%	-	-
Sharpe Ratio	0.43	-	-

Monthly Fund Performance

	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Jan	-	-2.68%	-1.81%	0.01%	0.92%	2.99%	3.06%	-1.52%	2.40%	-3.27%	1.93%	-0.56%	2.09%	0.58%	2.67%	-2.04%	4.92%	0.46%
Feb	-	4.79%	-5.46%	2.05%	0.90%	0.76%	0.67%	2.48%	2.70%	-0.23%	0.03%	-1.16%	2.98%	-5.67%	4.84%	0.91%	0.18%	1.24%
Mar	-	-0.84%	5.13%	3.52%	0.44%	1.40%	2.22%	1.12%	1.38%	3.89%	0.97%	-1.45%	1.71%	-9.67%	1.97%	0.11%	-0.83%	1.04%
Apr	-	-0.99%	2.27%	1.14%	2.13%	2.11%	0.47%	1.22%	2.31%	0.22%	1.73%	3.52%	2.78%	8.88%	1.47%	-1.47%	2.35%	0.27%
May	-	0.00%	3.64%	-2.74%	0.82%	-1.47%	4.84%	2.37%	-1.11%	3.13%	-0.34%	-1.75%	-3.20%	0.35%	-0.71%	-0.02%	-0.15%	-
Jun	-	-3.52%	-0.36%	-1.61%	-0.67%	1.60%	-2.44%	2.27%	-0.14%	-2.69%	-1.69%	1.86%	1.45%	3.28%	-0.10%	-4.33%	1.85%	-
Jul	-	2.00%	7.53%	4.45%	-0.98%	3.30%	2.25%	0.94%	1.96%	0.45%	3.07%	0.17%	-0.71%	1.18%	2.33%	3.50%	0.96%	-
Aug	-	3.33%	2.77%	-1.01%	-0.27%	2.09%	1.24%	0.92%	-0.79%	0.74%	1.03%	3.95%	-0.13%	1.19%	1.36%	-0.41%	-0.31%	-
Sep	-	-2.49%	1.87%	4.77%	1.36%	1.19%	3.73%	0.00%	-0.56%	-1.02%	0.30%	-3.20%	1.03%	-1.62%	-0.19%	-2.48%	-2.66%	-
Oct	-	-2.35%	3.07%	2.98%	4.99%	2.42%	2.62%	1.19%	4.75%	-2.13%	3.70%	-3.23%	1.20%	-3.69%	2.46%	3.83%	-1.86%	-
Nov	-2.35%	0.27%	-1.00%	-0.09%	0.64%	2.53%	0.46%	0.92%	0.36%	0.11%	0.10%	-2.53%	-0.71%	7.17%	1.49%	3.40%	6.94%	-
Dec	-1.58%	3.71%	2.77%	3.34%	1.44%	1.46%	2.70%	1.42%	0.01%	0.80%	-1.53%	0.07%	0.84%	2.77%	3.32%	-0.90%	1.57%	-
Yr.	-3.89%	0.83%	21.68%	17.78%	12.22%	22.29%	23.91%	14.08%	13.91%	-0.26%	9.54%	-4.56%	9.57%	3.34%	22.89%	-0.26%	13.29%	3.05%

Contact Us

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Investment Terms

	Fees
Initial Fee	0.00%
Annual Management Fee	Contact 27four for a quote
Minimum Investment Size	No minimum required

Income Distribution

No distribution

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.

