

**RETURN<sup>#</sup>** (net of fees)

**1yr: +8.3%**

**3yr: +6.3%** per ann

**5yr: +5.9%** per ann

### Positioned for Profit - Protected from Losses.

The Cor Capital Fund is an 'all weather' investment that seeks to generate stable returns, regardless of prevailing economic or financial market conditions. Common uses include:

#### ENHANCE CASH RETURNS

#### STABILISE HIGHER RISK INVESTMENT PORTFOLIOS

#### STANDALONE STRATEGY

The Fund portfolio is highly liquid and diversified; holdings include traditional asset classes such as equities, real estate, precious metals, fixed interest and cash. The investment strategy is quantitative and systematic. Based on behavioural and mathematical as well as economic and market principles, its sources of return and risk are unconventional:

- » Broad portfolio mix
- » Disciplined risk rebalancing
- » Volatility capture
- » Protective overlay

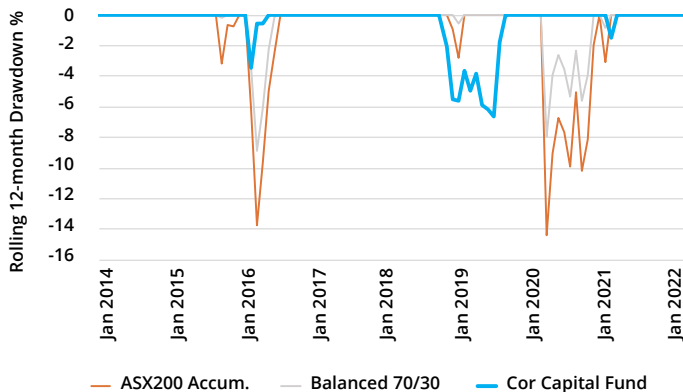
#### Fund Total Return as of 28 February 2022 (net of fees)

		Return	CPI	Volatility
1-Mth		3.6%		
3-Mth		2.0%		
6-Mth		1.3%		
CYTD		1.6%		
1-Yr	Ann.	8.3%	3.5%	8.4%
3-Yr	Ann.	6.3%	2.1%	7.7%
5-Yr	Ann.	5.9%	2.0%	8.0%

Source of performance: Cor Capital.

**Past Performance is not a reliable indicator of future performance.\***

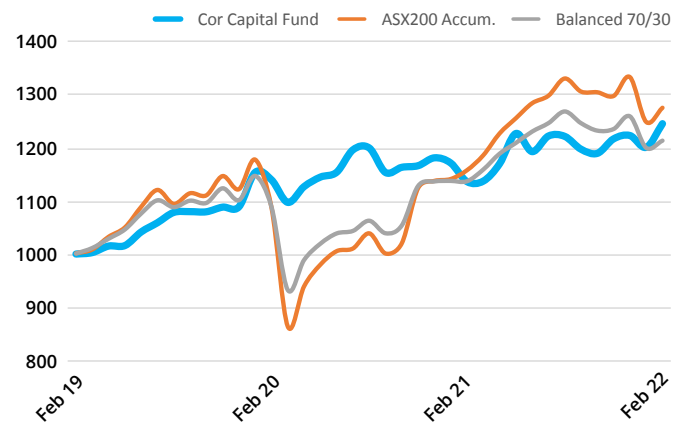
#### Drawdowns (12-month return when negative)



#### Fund Details

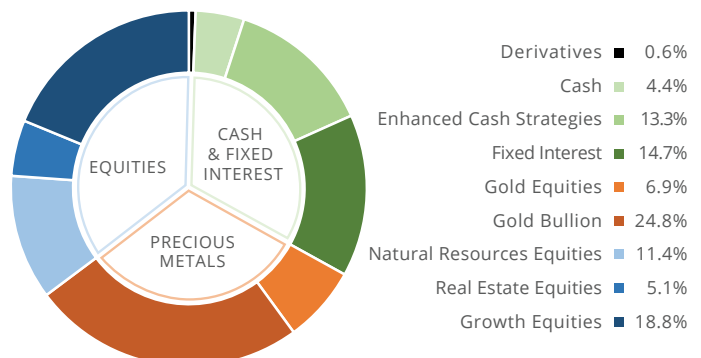
Type	Absolute Return / Alternative
Strategy	Multi-strategy / Multi-asset
Objective	Maximise return above change in CPI over 3 year periods without generating a negative return over any 12 month period
Inception date	8 August 2012
Net Asset Value / Redemption Price	1.1201/1.1184
Currency	AUD
Liquidity	Daily Applications and Redemptions
Minimum investment	A\$25,000
Structure	Aust. Registered Managed Investment Scheme
APIR code	COR0001AU
ARSN	609 666 042

#### Track Record - 3 Years



Track record chart displays the change in value of \$1000 invested over the period shown. Past returns should not be taken as a prediction of likely future returns. Returns include the notional reinvestment of income.

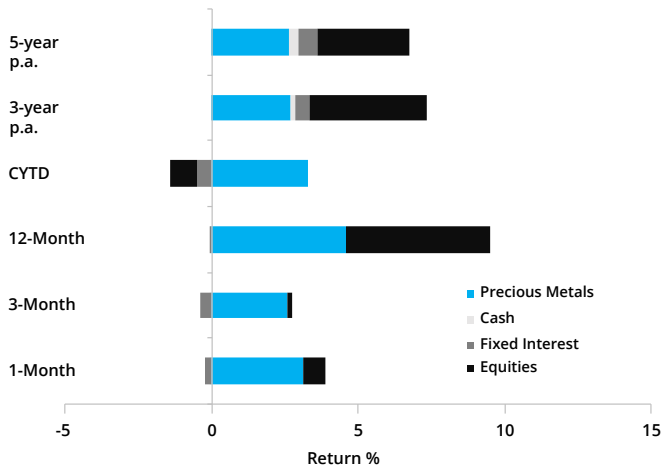
#### Capital Allocation



Drawdowns chart compares 12-month rolling negative total returns, where applicable, for each Fund or index. Source: Bloomberg, Cor Capital

# Cor Capital Fund

## Attribution (gross of fees)



Attribution chart displays the contribution made by each asset class to the Total Return of the Fund over the relevant time period, as represented by the net of positive and negative contributions.

## Tail Risk Analysis: Worst of ASX200 v. Fund

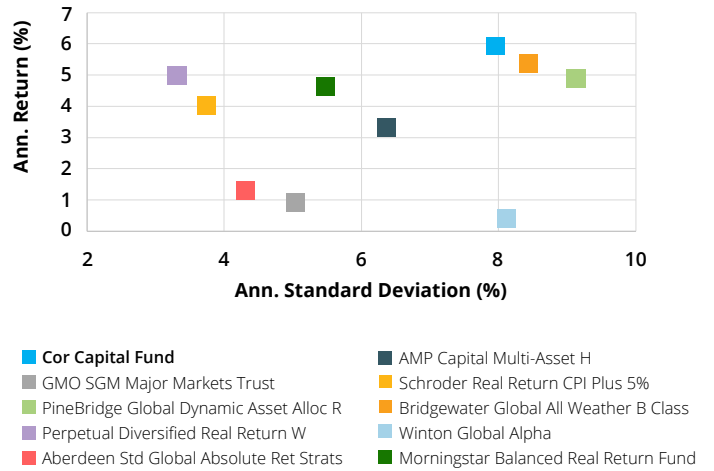
Rank	Lowest ASX200 Return (%)	Month	Fund Return (%)	Diff.
1	-20.65	Mar-20	-3.82	16.83
2	-7.79	Aug-15	-0.34	7.45
3	-7.69	Feb-20	-1.33	6.36
<b>4</b>	<b>-6.35</b>	<b>Jan-22</b>	<b>-1.92</b>	<b>4.43</b>
5	-6.05	Oct-18	-3.68	2.37
6	-5.48	Jan-16	0.43	5.91
7	-5.38	Sep-14	-1.03	4.35
8	-5.30	Jun-15	-2.29	3.02
9	-4.50	May-13	-0.28	4.23
10	-3.77	Mar-18	-0.92	2.85
11	-3.66	Sep-20	-3.95	-0.29
12	-3.25	Nov-14	0.48	3.74
13	-3.03	Jan-14	0.92	3.95
14	-2.96	Sep-15	-0.66	2.29
15	-2.75	May-17	4.38	7.14
<b>Total</b>	<b>-88.62</b>		<b>-14.00</b>	<b>74.63</b>
<b>Av.</b>	<b>-5.91</b>		<b>-0.93</b>	<b>4.98</b>

Source of performance: Bloomberg, Cor Capital.  
Past Performance is not a reliable indicator of future performance.\*

## Additional Information

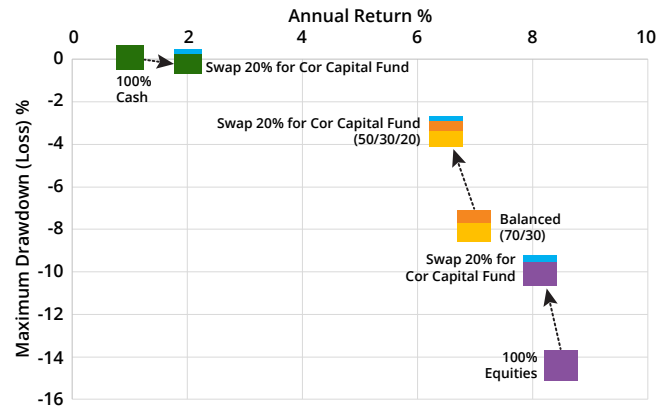
<b>Management Fee</b>	1.0% p.a.	<b>Responsible Entity</b>	Equity Trustees
<b>Performance Fee</b>	N/A	<b>Custodian</b>	BNP Paribas
<b>Fund expenses</b>	0.35% p.a.	<b>Distribution Frequency</b>	6-monthly
<b>Unit price spread</b>	0.15%	<b>Hist. 3-year Distribution Yield</b>	5.38% p.a.

## Fund Comparison: Risk vs Return over 5 years (net of fees)



Risk vs Return chart compares annualised 5-year returns to risk as measured by the annualised standard deviation of returns. Source: Bloomberg, Cor Capital, SQM.

## Using the Cor Capital Fund to Improve Your Portfolio



Drawdown vs Return chart compares annualised 5-year returns to maximum 12-month drawdown (loss). Source: Bloomberg, Cor Capital, SQM.

# Cor Capital Fund

## Monthly Performance History (net of fees) - Calendar Year

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	CYTD
<b>2022</b>	-1.92%	3.61%											<b>1.62%</b>
<b>2021</b>	-0.92%	-3.09%	-0.02%	2.77%	4.77%	-2.88%	2.36%	-0.15%	-2.08%	-0.75%	2.20%	0.42%	<b>2.32%</b>
<b>2020</b>	5.87%	-1.33%	-3.82%	2.61%	1.49%	0.70%	3.56%	0.20%	-3.95%	0.75%	0.16%	1.17%	<b>7.19%</b>
<b>2019</b>	0.46%	1.92%	0.17%	1.12%	-0.01%	2.42%	1.57%	1.73%	0.04%	-0.12%	0.71%	-0.05%	<b>10.38%</b>
<b>2018</b>	-1.64%	3.31%	-0.92%	3.30%	0.29%	2.91%	-3.41%	-3.70%	-1.76%	-3.68%	-2.31%	2.25%	<b>-5.62%</b>
<b>2017</b>	0.20%	0.63%	0.70%	0.60%	4.38%	-0.93%	3.03%	-1.52%	3.33%	0.83%	1.34%	2.33%	<b>15.80%</b>
<b>2016</b>	0.43%	3.57%	-0.44%	2.59%	0.59%	1.45%	1.73%	-0.50%	-0.21%	-1.71%	-0.71%	1.29%	<b>8.26%</b>
<b>2015</b>	4.00%	0.56%	-0.40%	-0.65%	1.23%	-2.29%	0.20%	-0.34%	-0.66%	1.67%	-3.04%	-0.12%	<b>0.00%</b>
<b>2014</b>	0.92%	2.34%	-1.34%	0.50%	-0.26%	0.76%	1.01%	0.10%	-1.03%	-0.13%	0.48%	1.93%	<b>5.35%</b>
<b>2013</b>	1.57%	0.63%	-0.83%	-0.36%	-0.28%	-3.61%	4.71%	2.14%	-1.49%	0.55%	-0.90%	-0.22%	<b>1.70%</b>
<b>2012</b>	-	-	-	-	-	-	-	2.03%	2.25%	0.02%	0.16%	0.13%	<b>4.64%</b>

## Monthly Performance History (net of fees) - Financial Year

Year	Jul	Aug	Sept	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	FYTD
<b>2022</b>	2.36%	-0.15%	-2.08%	-0.75%	2.20%	0.42%	-1.92%	3.61%					<b>3.58%</b>
<b>2021</b>	3.56%	0.20%	-3.95%	0.75%	0.16%	1.17%	-0.92%	-3.09%	-0.02%	2.77%	4.77%	-2.88%	<b>2.14%</b>
<b>2020</b>	1.57%	1.73%	0.04%	-0.12%	0.71%	-0.05%	5.87%	-1.33%	-3.82%	2.61%	1.49%	0.70%	<b>9.48%</b>
<b>2019</b>	-3.41%	-3.70%	-1.76%	-3.68%	-2.31%	2.25%	0.46%	1.92%	0.17%	1.12%	-0.01%	2.42%	<b>-6.61%</b>
<b>2018</b>	3.03%	-1.52%	3.33%	0.83%	1.34%	2.33%	-1.64%	3.31%	-0.92%	3.30%	0.29%	2.91%	<b>17.67%</b>
<b>2017</b>	1.73%	-0.50%	-0.21%	-1.71%	-0.71%	1.29%	0.20%	0.63%	0.70%	0.60%	4.38%	-0.93%	<b>5.49%</b>
<b>2016</b>	0.20%	-0.34%	-0.66%	1.67%	-3.04%	-0.12%	0.43%	3.57%	-0.44%	2.59%	0.59%	1.45%	<b>5.90%</b>
<b>2015</b>	1.01%	0.10%	-1.03%	-0.13%	0.48%	1.93%	4.00%	0.56%	-0.40%	-0.65%	1.23%	-2.29%	<b>4.80%</b>
<b>2014</b>	4.71%	2.14%	-1.49%	0.55%	-0.90%	-0.22%	0.92%	2.34%	-1.34%	0.50%	-0.26%	0.76%	<b>7.81%</b>
<b>2013</b>	-	2.03%	2.25%	0.02%	0.16%	0.13%	1.57%	0.63%	-0.83%	-0.36%	-0.28%	-3.61%	<b>1.60%</b>

Source of performance: Cor Capital

**Past Performance is not a reliable indicator of future performance.\***

## Contact Us

T +61 3 9221 6255

E [contact@corcapital.com.au](mailto:contact@corcapital.com.au)

\*Past Performance is not a reliable indicator of future performance. Net-of-fees performance is based on end-of-month redemption prices after the deduction of fees and expenses and the reinvestment of all distributions. Gross-of-fees performance is the net return with fees and expenses added back. Figures include changes in principal value. Investment return and principal value will vary, and an account may be worth more or less at termination than at inception. For further details, please refer to the fund's product disclosure statement and reference guide which are available from EQT or Cor Capital.

### Disclaimer:

Important Information: This report ("Report") has been produced by Cor Capital Pty Ltd ("Cor Capital") ABN 37 155 801 817, AFSL 419924 and has been prepared for informational purposes only and does not constitute an offer to sell or a solicitation of an offer to purchase any security of financial product or service. Any such offer or solicitation shall be made only pursuant to a Product Disclosure Statement or other offer document (collectively "Offer Document") relating to a Cor Capital financial product or service. A copy of the relevant Offer Document relating to a Cor Capital product or service may be obtained by calling Cor Capital on 03 9225 5273 or by visiting [www.corcapital.com.au](http://www.corcapital.com.au). This Report does not constitute a part of any Offer Document issued by Cor Capital. Past performance is not necessarily indicative of future results and no person guarantees the performance of any Cor Capital financial product or service or the amount or timing of any return from it. This material has been provided for general information purposes and must not be construed as investment advice. Neither this Report nor any Offer Document issued by Cor Capital takes into account your investment objectives, financial situation and particular needs. In addition to carefully reading the relevant Offer Document issued by Cor Capital you should, before deciding whether to invest in a Cor Capital financial product or service, consider the appropriateness of investing or continuing to invest, having regards to your own objectives, financial situation or needs. Cor Capital strongly recommends that you obtain independent financial, legal and taxation advice before deciding whether to invest in a Cor Capital financial product or service. The information contained in this Report may not be reproduced, used or disclosed, in whole or in part, without prior written consent of Cor Capital.

Equity Trustees Limited ("Equity Trustees") (ABN 46 004 031 298), AFSL 240975, is the Responsible Entity for the Cor Capital Fund. Equity Trustees is a subsidiary of EQT Holdings Limited (ABN 22 607 797 615), a publicly listed company on the Australian Securities Exchange (ASX: EQT) and is the Responsible Entity. This Monthly Report and Fact Sheet has been prepared by Cor Capital Pty Ltd ("Cor Capital") (ABN 37 155 801 817, AFSL 419924), to provide you with general information only. In preparing this Monthly Report and Fact Sheet, we did not take into account the investment objectives, financial situation or particular needs of any particular person. It is not intended to take the place of professional advice and you should not take action on specific issues in reliance on this information. Neither Cor Capital, Equity Trustees nor any of its related parties, their employees or directors, provide and warranty of accuracy or reliability in relation to such information or accepts any liability to any person who relies on it. Past performance should not be taken as an indicator of future performance. You should obtain a copy of the Product Disclosure Statement before making a decision about whether to invest in this product.

Cor Capital Fund's Target Market Determination is available at <https://swift.zeidlerlegalservices.com/tmds/COR0001AU>. A Target Market Determination is a document which is required to be made available from 5 October 2021. It describes who this financial product is likely to be appropriate for (i.e. the target market), and any conditions around how the product can be distributed to investors. It also describes the events or circumstances where the Target Market Determination for this financial product may need to be reviewed.