



DAF | THE MULTI-ASSET FUND

Capital Preservation Through Diversification

October 2020

VEHICLE AND STRUCTURE

Company: Navigator Global Fund
 Manager Platform SPC
Segregated Portfolio: Carlton James
 Diversified Alpha Fund
Investment Manager: Mollitium Investment
 Management Ltd
Domicile: Cayman Islands
Investment Advisor: Diversified Global
 Investment Advisors Ltd
Structure: Regulated unlisted fund

Liquidity: Monthly liquidity with 10 days notice period

AVAILABLE SHARE CLASSES

ISIN	Description	CCY	Minimum Initial Subscription	AMC	Hurdle	Performance
KYG6401N4922	Institutional	USD	100,000.00	1.00%	9.00%	30.00%
KYG6401N5002	Institutional	USD	100,000.00	1.00%	4.00%	10.00%
KYG6401N5184	Institutional	USD	100,000.00	2.00%	0.00%	0.00%
KYG6401N2454	Broker	USD	20,000.00	1.00%	9.00%	30.00%
KYG6401N4765	Broker	USD	50,000.00	1.00%	4.00%	10.00%
KYG6401N4849	Broker	USD	50,000.00	2.00%	0.00%	0.00%
KYG6401N2520	Broker	GBP	15,000.00	1.00%	9.00%	30.00%

INVESTMENT PHILOSOPHY

The Carlton James Diversified Alpha Fund (DAF - The Multi-Asset Fund) was created to protect investors from recession. By preparing for each stage of the economic cycle, the fund is able to consistently enjoy above average market returns. During the height of the COVID-19 pandemic and global recession, DAF - The Multi-Asset Fund continues to preserve investor capital with a track record of growth during recession.

DAF - The Multi Asset Fund is designed to manage risk and diversify its structure over multiple asset classes, jurisdictions and market places to offer a truly diversified strategy that can secure shareholders against market uncertainty. The Carlton James Group have structured DAF - The Multi Asset Fund to utilise their existing strategies historically overcoming market volatility during recession.

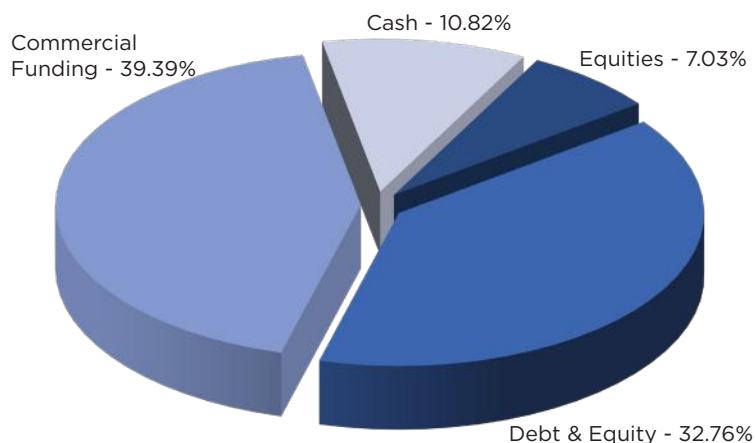
FUND HIGHLIGHTS

- Cayman regulated mutual fund
- 5 New share classes
- The fund returned **+13.89%** over the last **12 months**
- Expected net yield to investors of **8% p.a.** (paid quarterly)
- Fund has achieved **+10.86% Year to date** as of September 2020
- Fund achieved **+11.81%** in 2019

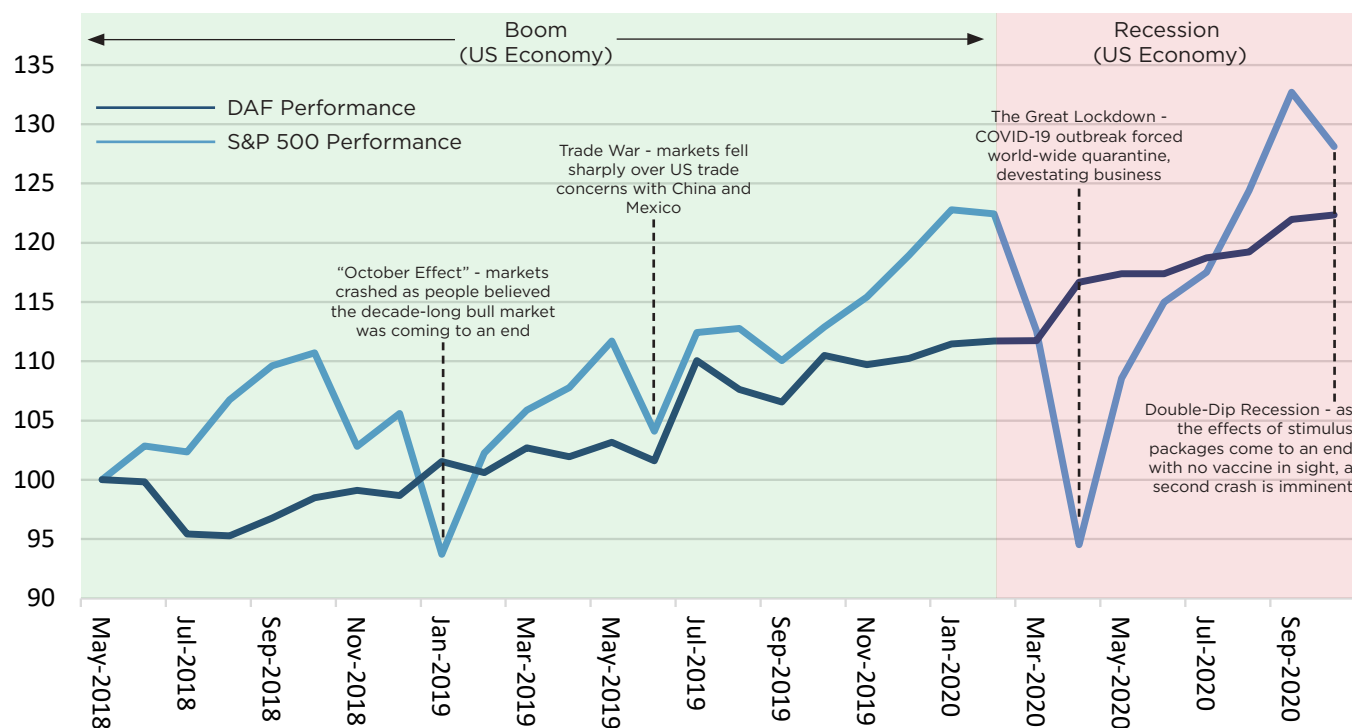
FUND OBJECTIVE

- To protect investor capital against recession and market volatility to produce consistent returns through diversifying the investment portfolio
- To apply over half the fund portfolio in senior and secured yield generating debt investments
- Scarcity of global capital & lack of flexibility provides significant opportunities for DAF
- Preserve capital through diversification

SEPTEMBER ASSET ALLOCATION



DAF LIFETIME PERFORMANCE (USD 1 SHARE CLASS) COMPARED TO S&P 500 INDEX



Note: numbers are calculated using monthly growth figures from a base of 100

PERFORMANCE HIGHLIGHTS

Period	September 2020	Year to date	1 year
Performance %	+0.31%	+10.86%	+13.89%
September 30th Share Price:	\$1137.17 USD		

MONTHLY NAV PERFORMANCE (USD 1 SHARE CLASS)

	2018	2019	2020
January		-0.95%*	+0.25%
February		+2.16%	+0.03%
March		-0.77%	+3.71%*
April		+1.23%	+0.67%
May	-0.19%	-1.57%	-0.02%
June	-4.38%	+8.59%	+0.75%*
July	-0.16%	-2.30%	+0.45%
August	+1.57%	-1.01%	+2.48%
September	+0.80%	+0.85%	+0.31%
October	+0.63%*	-0.75%*	
November	-0.42%	+0.52%	
December	+0.94%	+0.09%*	

*Dividend declared

PREPARATION & PLANNING

The DAF fund achieved its annual targeted return within the first eight months. The fund has continued this consistent pattern in September 2020 with an increase to the net asset value of +0.31%, increasing the YTD return to +10.86%.

The Sharpe Ratio (indicates how well an equity investment performs in comparison to the rate of return on a risk-free investment, such as US government treasury or bills) stands against the 5 year US treasury note at 12.66. The market deems this score as an excellent standard.

The layering approach that the committee have taken for the fund mixes investment in cyclical, defensive and efficiency-based assets. This multiple approach continues to serve the fund well during the first part of 2020 where many others are faltering.

Carlton James Diversified Alpha Fund strategy of capital preservation through diversification will continue to help the fund grow even in times of uncertainty. This is, of course, what the fund is designed to do.

PARTNERS

- Hansard International
- Custodian Life
- Capital International Group
- Gravitas
- Trireme
- The Investment Platform
- Dentons
- Ortega
- OMI S.A
- Universal Investment Platform

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