

MFAM VPAC Model Portfolio AU

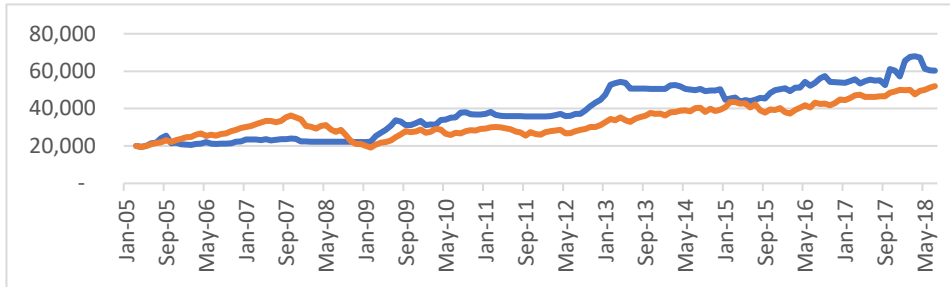
July 2018

MF & Co.
Asset Management

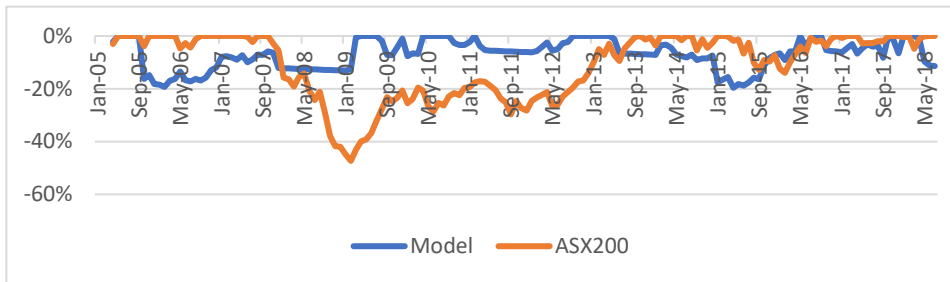
Key Highlights

- There are no entry, exit fees or commissions.
- Each account is managed separately, clients retain full access to investment account.
- All advice is general only and not discretionary.
- Long only, no leverage. Suitable for SMSF accounts.
- The model has achieved significantly higher risk adjusted return, outperforming the ASX200 Total Return Index with a significantly lower maximum drawdown.

Performance¹



Drawdown



Model Manager

The model is managed by Henry Fung (Partner Managing Director). Henry has over 12 years' experience in trading and technical systems design.

Statistics (%)¹

	Model	ASX200
Since Inception	201.04	159.87
CAGR	8.56	7.38
Max DD	-19.65	-47.32
MAR Ratio ²	0.44	0.16
Risk-Adjusted CAGR ²	20.61	7.38

General Information

Min. Investment	A\$20,000
Management Fee	1.0% p.a.
Performance Fee	10%
High Watermark	1 yr. rolling

Strategy Description

The model utilises the MFAM VPAC algorithm, a systematic approach to selecting stocks with a high probability of lasting momentum. The model trades on a short to medium term and applies strict risk management principles, thoroughly back-tested. Live results are based on a real traded account.

Performance Statistics¹

	1 MONTH	3 MONTHS	6 MONTHS	1 YEAR	2 YEARS	3 YEARS	INCEPTION	CAGR
MODEL	-0.36%	-10.47%	-11.09%	9.38%	11.81%	34.55%	201.04%	8.56%
ASX200	1.41%	5.06%	4.05%	12.40%	20.27%	22.74%	159.87%	7.38%

Monthly Performance¹

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2005				-2.21	2.61	6.64	1.38	10.93	5.83	-16.22	1.61	-3.97	2.48
2006	-0.28	-1.02	2.92	0.77	3.38	-3.81	-0.61	1.18	-0.67	1.34	3.46	1.04	6.92
2007	4.55	0.30	-0.51	-0.92	1.81	-2.87	1.22	2.02	-0.19	1.52	-0.51	-6.27	-0.98
2008	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-1.49
2009	-0.08	0.73	13.70	7.06	5.52	7.55	9.35	-1.89	-5.44	-0.05	3.24	3.43	46.86
2010	-6.71	1.13	-0.18	7.78	0.44	3.12	0.87	7.11	0.54	-2.65	-0.75	0.00	9.05
2011	1.15	2.42	-3.81	-1.64	-0.20	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	-3.23
2012	-0.08	0.54	1.64	1.80	-3.20	0.55	2.44	0.41	5.09	5.59	4.50	3.55	23.04
2013	6.21	11.19	1.40	1.47	-1.06	-5.59	-0.08	-0.08	-0.08	-0.08	-0.08	-0.08	11.37
2014	-0.08	3.91	0.15	-1.16	-2.69	-0.66	-0.51	1.18	-2.21	0.69	-0.08	1.19	-1.06
2015	-10.94	1.26	1.18	-4.84	1.85	-0.83	1.49	2.18	-0.69	6.26	3.20	1.26	-0.67
2016	0.72	-2.73	3.53	0.07	6.13	-3.90	3.18	4.19	2.17	-5.40	-0.33	-0.13	5.85
2017	-0.42	1.73	1.67	-3.77	2.23	1.51	-0.85	0.22	-4.63	16.16	-1.47	-5.13	5.19
2018	14.87	3.22	0.40	-1.09	-8.73	-1.55	-0.36						5.42

All information is provided on a factual or general advice basis only and is not intended or be construed as an offer, solicitation, or a recommendation for any financial product unless expressly stated. You should seek professional investment advice before making any investment decision. **1** Performance is net of performance and management fee. Past performance is no guarantee of future results. While we believe this information to be reliable, we make no warranties, express or implied, regarding its accuracy for any particular purpose. Actual results may differ. Performance from April 2005 to July 2017 is back-tested performance, highlighted in blue. Back-tested performance is not actual performance, but is hypothetical and was derived from the retroactive application of the model methodology with the benefit of hindsight. The back-tested results have adjusted returns to reflect fee differences. Performance from July 2017 were based off real executions on a MFAM proprietary account, adjusted for fees. Performance from February 2018 are based off a live traded account after fees and the ASX:STW with dividends reinvested is used as benchmark. **2** The MAR ratio is a measure of risk adjusted return. The ratio is calculated by the CAGR / MDD. Risk adjusted returns reflect the return you are getting in proportion to the risk you are theoretically taking. The higher the ratio the better, reflecting a higher return for the same amount of risk taken. The risk-adjusted CAGR adjusts the CAGR by normalising the maximum drawdown risk. This does not consider borrowing fees associated with applying leverage to achieve the risk-adjusted CAGR.