GTC Three
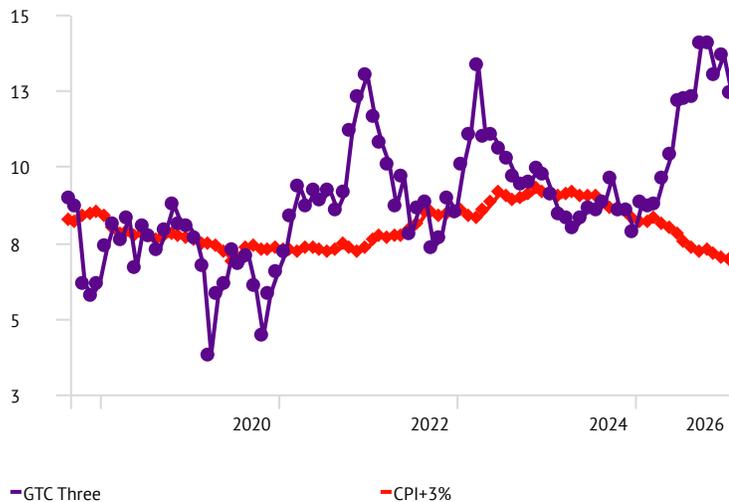
As of 31/01/2026

Rolling returns (%)

Time Period: Since Common Inception (01/09/2015) to 31/01/2026

Rolling Window: 3 Years 1 Month shift

- GTC Three
- CPI+3%

Investment mandate and objectives

The primary investment objective of the Fund is to obtain steady growth and maximum stability for capital invested. The portfolio will strive to provide investors with a minimum return in excess of inflation (CPI+3%) over a rolling 5 year period. The portfolio has exposure to both local and offshore assets.

Features:
Regulation 28 compliant
Local and international exposure
Multi-asset class exposure
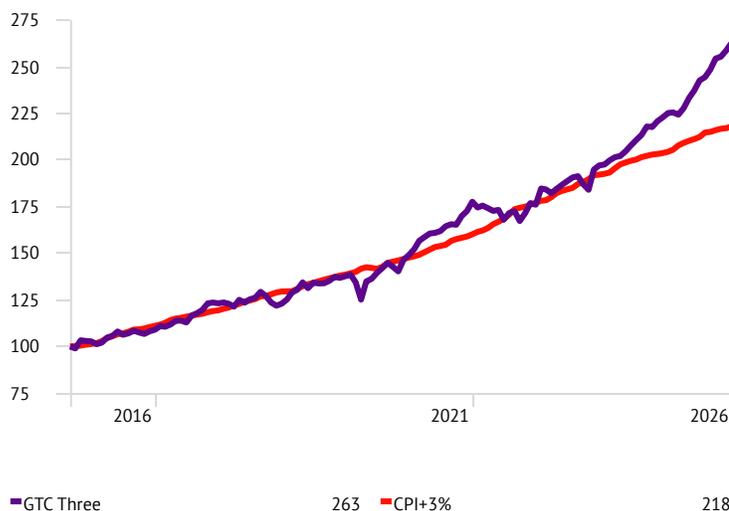Capital preservation

Fund facts:

Multi manager:	GTC
Benchmark:	CPI + 3% over 5 year rolling periods
Risk profile:	Moderate Risk

Investment managers:

Aluwani 12.70%, Aylett 5.02%, Coronation 11.28%, Fairtree 1.50%, M&G 4.26%, Prescient 3.00%, SEI 3.50%, Taquanta 17.50%, Worldwide Capital 36.89% and 36One 4.34%
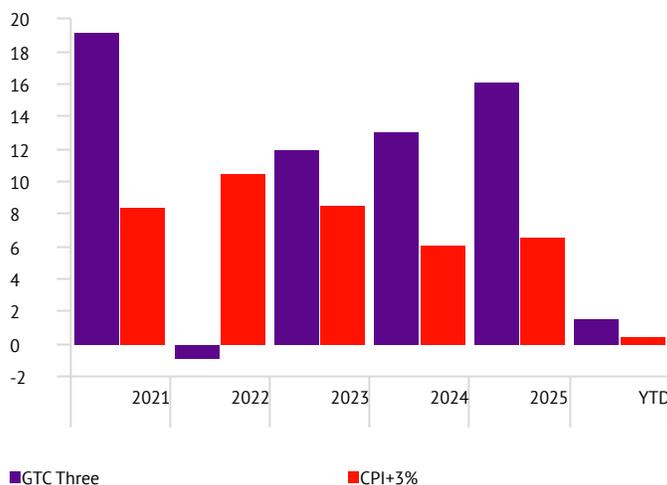
Longest history cumulative performance (%)

Time Period: Since Common Inception (01/09/2015) to 31/01/2026

- GTC Three   263
- CPI+3%   218

Calendar year returns (%)

As of Date: 31/01/2026

- GTC Three
- CPI+3%

Performance (%)

	7 Yr*	5 Yr*	3 Yr*	1 Yr
GTC Three	11.16	11.55	12.48	16.70
CPI+3%	7.72	8.01	6.97	6.66

*Annualised
CPI is lagged by 1 month.
Returns are gross of all fees except for transaction, custody, and underlying manager performance fees.
Please note that past performance is not a guide to future performance and individual investment returns may differ as a result of the selected client access point and cash flows.

Risk statistics: 5 years rolling (%)

Time Period: 01/02/2021 to 31/01/2026

	Return	Std Dev	Sharpe Ratio	Max Drawdown
GTC Three	11.55	5.52	0.94	-5.82
Composite Benchmark*	12.34	6.05	0.99	-6.02

*Composite Benchmark: 19% FTSE/JSE Capped All Share (formerly FTSE/JSE Capped SWIX), 2% FTSE/JSE All Share (formerly FTSE/JSE SWIX), 16% FTSE/JSE ALBI, 9% Barclays SA Government ILB Index, 2% SA Listed Property, 17% Cash STeFI, 4% FTSE WGBI, 23% MSCI World ESG and 8% MSCI Emerging Markets ESG