

Core Asset Management

Core Global Balanced 70:30

Fund Facts

Fund Name:

Core Global Balanced 70:30

Geography:

Global Allocation

Investment Objective:

The Multi Asset, Balanced Portfolio is a blend of the underlying Global Equity and Global Bonds Portfolios, rebalanced once a quarter. The underlying Portfolios each aim to maximise the risk return trade-off from a basket of sub asset classes represented via large liquid ETFs. For bonds it encompasses, US Long Bonds, US Investment Grade Bonds, US High Yield Bonds, US Index Linked and Global Aggregate Bonds. For Equities it focuses on Global Factors; Momentum, Value, Min Volatility, Quality and Size. Each sub-asset component of each underlying portfolio is assessed for risk on a daily basis. Exposures are adjusted according to proprietary risk matrices, with the ability to go fully to cash.

5 Year Performance, ended 12/31/2020



Benchmark: 70% MSCI World Total Return Index + 30% Bloomberg Barclays Global-Aggregate Total Return Index

Calendar Year Returns(%)

	2015	2016	2017	2018	2019	2020
Portfolio	-0.84	11.32	18.36	-1.42	20.18	18.99
Benchmark	-1.37	6.01	17.75	-6.17	21.28	15.33

Monthly Performance (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2014											1.88	0.20
2015	1.52	2.33	-0.36	1.14	-0.44	-2.18	1.26	-4.40	-2.54	4.68	-0.58	-0.95
2016	-1.41	1.75	4.73	0.55	0.73	0.62	2.96	-0.42	0.54	-1.99	0.82	2.06
2017	1.59	2.44	0.47	1.27	2.13	0.29	2.05	0.38	1.39	1.92	1.61	1.48
2018	3.02	-2.12	-1.59	0.98	0.37	-0.17	1.54	1.48	0.52	-4.63	-0.07	-0.55
2019	4.24	2.44	1.40	1.59	-1.64	4.33	0.90	0.30	0.41	1.37	1.79	1.56
2020	0.95	-4.69	0.02	3.21	1.86	1.80	3.28	3.88	-1.31	-2.41	8.22	3.31

Cumulative Return and Volatility (%)

		Q1	Q2	Q3	Q4	1 Y	3 Y	5 Y
Total Return	Portfolio	-3.76	6.77	5.67	8.66	18.99	40.97	85.76
	Benchmark	-14.83	17.86	6.01	10.19	15.21	31.09	63.64
Volatility	Portfolio	10.92	16.02	11.83	10.73	12.47	9.63	8.42
	Benchmark	30.68	18.79	10.21	10.14	19.48	12.96	10.97

Annualized Return and Volatility(%)

		3 M	YTD	1 Y	3 Y	5 Y
Total Return	Portfolio	39.53	18.93	18.93	12.09	13.17
	Benchmark	48.25	15.29	15.29	9.46	10.36
Volatility	Portfolio	10.73	12.47	12.47	9.63	8.42
	Benchmark	10.14	19.48	19.48	12.96	10.97

