

Core Asset Management

Core Global Bond

Fund Facts

Fund Name:

Core Global Bond

Geography:

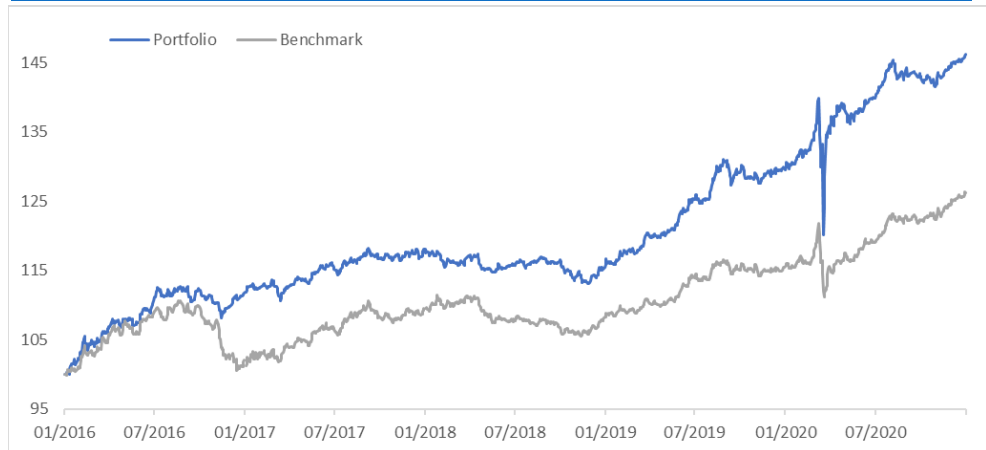
Global Allocation

Investment Objective:

The Portfolio aims to maximise the risk/return characteristics of a basket of underlying sub-assets via large and liquid Equity ETFs. The aim is to diversify away security specific risk and manage macro risk.

- 1) US Long Bonds
- 2) US Investment Grade Bonds
- 3) US Index Linked Bonds
- 4) US High Yield Bonds
- 5) Global Aggregate Bonds.

5 Year Performance, ended 12/31/2020



Benchmark: Bloomberg Barclays Global-Aggregate Total Return Index

Calendar Year Returns(%)

	2015	2016	2017	2018	2019	2020
Portfolio	-5.95	11.78	5.57	-2.11	12.17	12.82
Benchmark	-3.15	2.09	7.40	-1.20	6.84	9.20

Monthly Performance (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2014											1.56	1.53
2015	5.53	-2.46	0.32	-0.39	-1.72	-3.03	-0.37	0.23	-0.47	-0.13	-0.89	-2.49
2016	2.40	2.24	2.15	0.99	-0.5	2.91	1.49	0.04	-0.14	-1.57	-0.53	1.83
2017	0.69	0.91	-0.82	1.07	1.26	-0.04	0.77	1.16	-0.57	0.14	0.02	0.87
2018	-0.51	-1.04	0.85	-1.54	0.48	-0.08	0.15	0.63	-0.46	-1.98	-0.61	2.04
2019	1.92	-0.10	2.39	-0.01	2.19	1.90	0.25	4.00	-1.24	0.00	0.07	0.29
2020	2.19	1.92	-0.13	2.61	0.04	1.07	3.58	-0.87	-0.41	-1.02	2.18	1.09

Cumulative Return and Volatility (%)

		Q1	Q2	Q3	Q4	1 Y	3 Y	5 Y
Total Return	Portfolio	4.02	3.02	2.20	2.20	12.82	23.88	46.19
	Benchmark	-0.46	3.21	2.64	3.26	9.05	15.31	26.26
Volatility	Portfolio	23.29	5.87	4.07	3.13	12.11	7.65	6.54
	Benchmark	9.48	3.56	3.32	3.45	5.55	4.20	4.61

Annualized Return and Volatility(%)

		3 M	YTD	1 Y	3 Y	5 Y
Total Return	Portfolio	9.13	12.79	12.79	7.38	7.88
	Benchmark	13.71	9.20	9.20	4.85	4.79
Volatility	Portfolio	3.13	12.11	12.11	7.65	6.54
	Benchmark	3.45	5.55	5.55	4.20	4.61

