

# Core Asset Management

## Core Global Equity

### Fund Facts

#### Fund Name:

Core Global Equity

#### Geography:

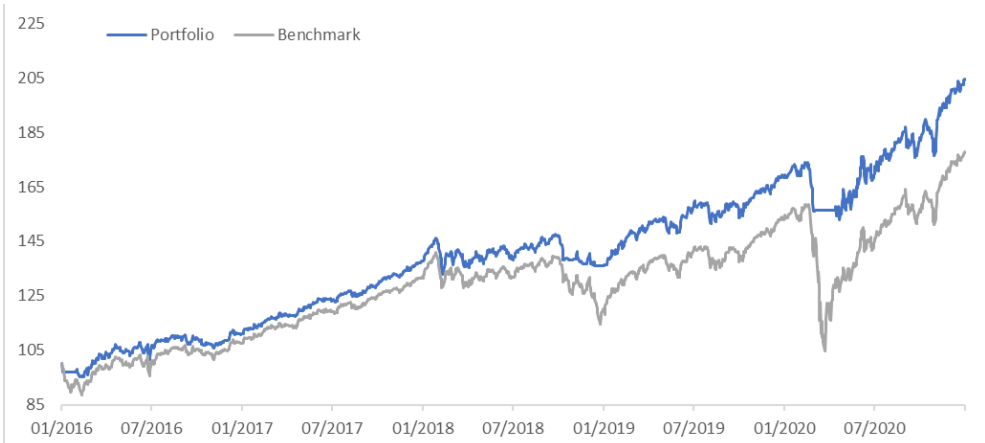
Global Allocation

#### 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. The 5 underlying global equity ETF components are based on factor analysis derived from academic research. They are:

- 1) Momentum
- 2) Value
- 3) Size
- 4) Quality
- 5) Minimum Volatility.

### 5 Year Performance, ended 12/31/2020



Benchmark: MSCI World Total Return Index

### Calendar Year Returns(%)

	2015	2016	2017	2018	2019	2020
Portfolio	1.06	11.09	24.14	-1.25	23.59	21.23
Benchmark	-0.87	7.51	22.40	-8.71	27.67	15.90

### Monthly Performance (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2014											2.02	-0.37
2015	-0.20	4.49	-0.65	1.78	0.08	-1.83	1.93	-6.36	-3.48	6.73	-0.46	-0.34
2016	-3.04	1.53	5.91	0.35	1.25	-0.33	3.60	-0.61	0.83	-2.16	1.40	2.16
2017	1.97	3.09	1.00	1.35	2.49	0.42	2.58	0.06	2.23	2.69	2.27	1.73
2018	4.53	-2.56	-2.60	2.06	0.33	-0.20	2.14	1.83	0.92	-5.77	0.17	-1.70
2019	5.23	3.49	1.00	2.25	-3.27	5.42	1.19	-1.29	1.16	1.94	2.50	2.08
2020	0.42	-7.58	0.10	3.44	2.63	2.09	3.15	5.93	-1.67	-3.01	10.87	4.21

### Cumulative Return and Volatility (%)

		Q1	Q2	Q3	Q4	1 Y	3 Y	5 Y
Total Return	Portfolio	-7.10	8.38	7.15	11.43	21.23	47.95	104.03
	Benchmark	-21.05	24.14	7.46	13.34	15.90	35.08	77.76
Volatility	Portfolio	12.23	23.26	16.59	14.69	17.08	13.36	11.70
	Benchmark	46.39	27.05	13.91	14.01	28.60	18.98	15.96

### Annualized Return and Volatility(%)

		3 M	YTD	1 Y	3 Y	5 Y
Total Return	Portfolio	54.34	21.17	21.17	13.91	15.31
	Benchmark	65.23	15.90	15.90	10.54	12.19
Volatility	Portfolio	14.69	17.08	17.08	13.36	11.70
	Benchmark	14.01	28.60	28.60	18.98	15.96

