



Affinity Active 2 - GBP

Model Factsheet
31 Mar 2023

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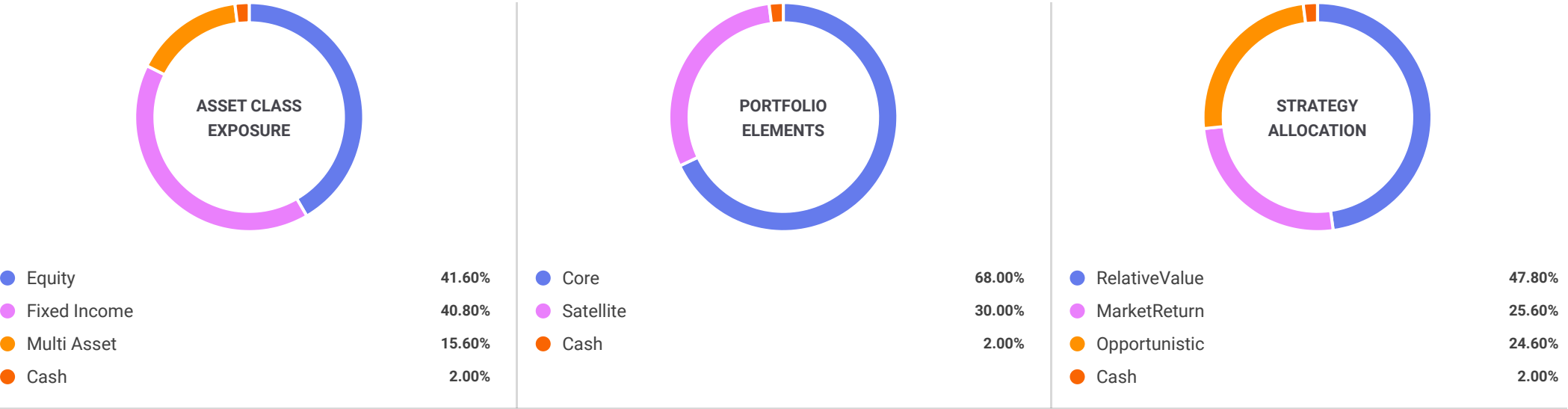
1. Description



RISK PROFILE AFFINITY ACTIVE 2

The 2-out-of-7 risk range is for investors with a low risk tolerance and with a minimum of a 3 year time horizon. Portfolios are designed to be fairly stable, with modest returns that may not keep pace with inflation in some years. The investor should expect to outperform the Cash +1% comparator on a 3 years rolling basis. Losses in more exceptional periods could be expected to be in the region of 20%.*

* - Past performance is not a guide to future performance. The value of investments and the income from them can go down as well as up. The information provided is for illustrative purposes only and potential outcomes are not guaranteed. The potential losses are based on historical data from the FTSE World & Barclays Global Aggregate Indices over the past 21 years. This data is purely backward looking and does not represent possible future outcomes.



NONE EXPOSURE RANGE



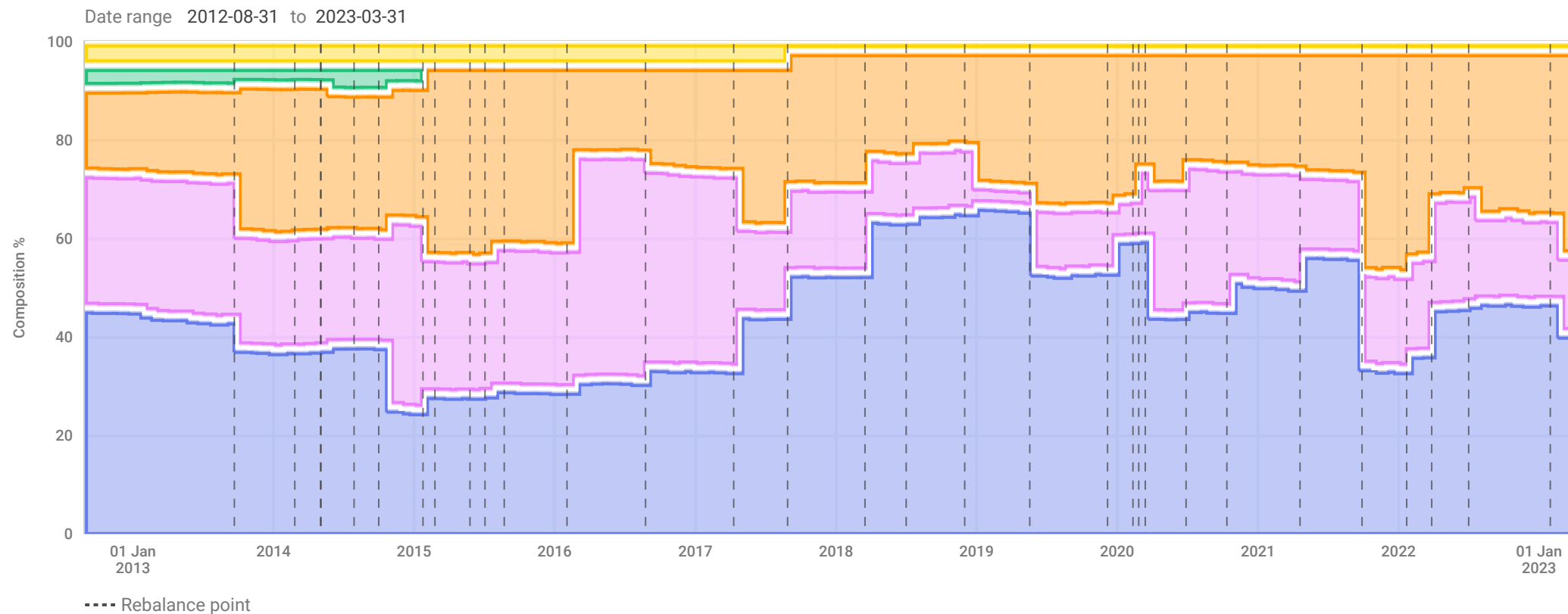
ACTIVE EXPOSURE RANGE



PASSIVE EXPOSURE RANGE



2. Historic Asset Composition



The historic composition chart uses a monthly data frequency. This means that once a rebalance point occurs the historic composition chart will only update the exposures at the beginning of the following month.

Asset	Average value	Minimum value	Maximum value
● Fixed Income	44.59 %	25.11 %	66.62 %
● Multi Asset	23.07 %	4.02 %	45.83 %
● Equity	27.94 %	17.18 %	45.43 %
● Property	4.41 %	3.77 %	5.42 %
● Cash	3.41 %	2.00 %	5.00 %

3. Element Breakdown



Core Elements

NAME	WEIGHT	↓	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
M&G SHORT DATED CORP BD-GBPII	10.20%		Opportunistic	Diversifier	Risk off	Alpha
JPM Income Opportunity Fund C (dist) perf GBP H	10.20%		Relative value	Diversifier	Risk off	Alpha
Vanguard Global Bond Index GBP Hedged	10.20%		Market return	Diversifier	Risk off	Beta
TM TELLWORTH UK SELECT-FNA	6.80%		Relative value	Diversifier	Risk off	Alpha
Janus Henderson Absolute Return Fund I Acc	6.10%		Relative value	Diversifier	Risk off	Alpha
LF Ruffer Diversified Return	5.40%		Relative value	Diversifier	Risk off	Alpha
Montlake Crabel Gemini Instl A Pooled class	5.40%		Relative value	Diversifier	Risk off	Alpha
Montlake-DUNN WMA Inst UCITS GBP Inst C	4.80%		Relative value	Diversifier	Risk off	Alpha
AXA US Short Duration High Yield ZI Gross Acc	4.80%		Opportunistic	Diversifier	Risk off	Alpha
GAM STAR EM RATES INST GBP ACC	4.10%		Relative value	Diversifier	Risk off	Alpha

4. Element Breakdown (Continued)



Satellite Elements

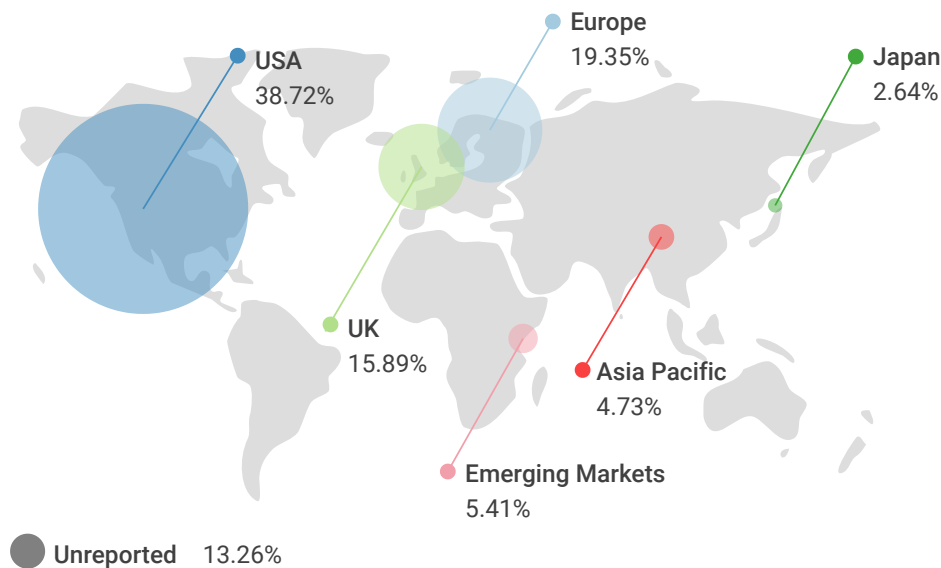
NAME	WEIGHT	↓	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
Collidr Glb Adaptive Eq UCITS GBP Inst A	5.00%		Relative value	Diversifier	Risk on	Alpha
Vanguard FTSE UK Equity Income Index Acc	4.50%		Market return	Diversifier	Risk on	Beta
HSBC American Index C Acc	4.30%		Market return	Diversifier	Risk on	Beta
JPM US Equity Income-GBP Hedged C Inc	3.90%		Opportunistic	Diversifier	Risk on	Alpha
L&G International Index I Acc	3.80%		Market return	Diversifier	Risk on	Beta
HSBC Japan Index C Acc	1.80%		Market return	Diversifier	Risk on	Beta
Blackrock Continental European Income Fund	1.40%		Opportunistic	Diversifier	Risk on	Alpha
M&G GLOBAL CONVERTIBLES-IAGBP	1.30%		Opportunistic	Diversifier	Risk on	Alpha
SCHRODER ASIAN INCOME-Z ACC	1.20%		Opportunistic	Diversifier	Risk on	Alpha
iShares Emerging Markets Equity Index D Acc	1.00%		Market return	Diversifier	Risk on	Beta
AXA Framlington Biotech GBP Z Acc	0.80%		Opportunistic	Diversifier	Risk on	Alpha
BLACKROCK NAT RES GR&I-D ACC	0.50%		Opportunistic	Diversifier	Risk on	Alpha
Blackrock World Mining Fund D4 GBP unhedged	0.50%		Opportunistic	Diversifier	Risk on	Alpha

Cash 2.00%

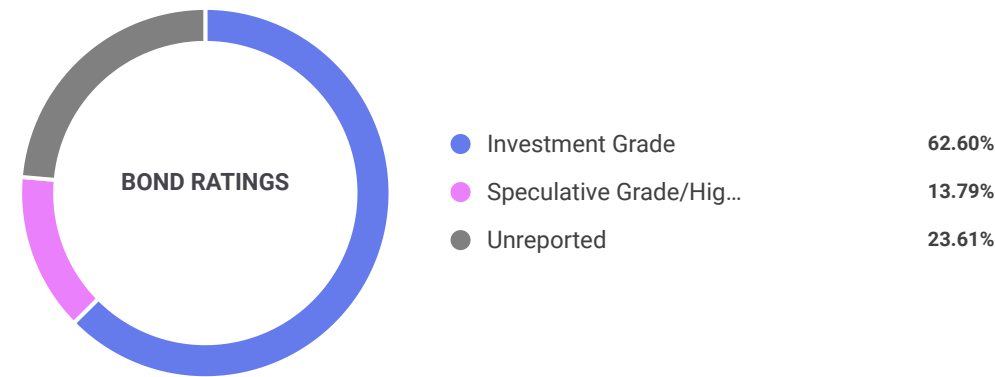
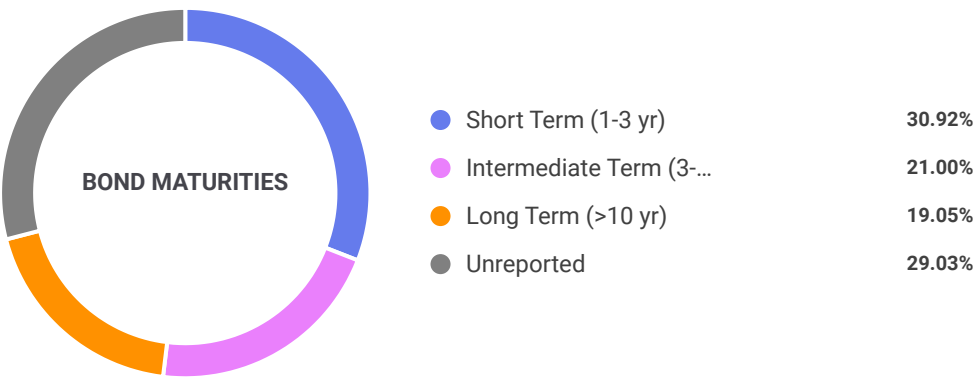
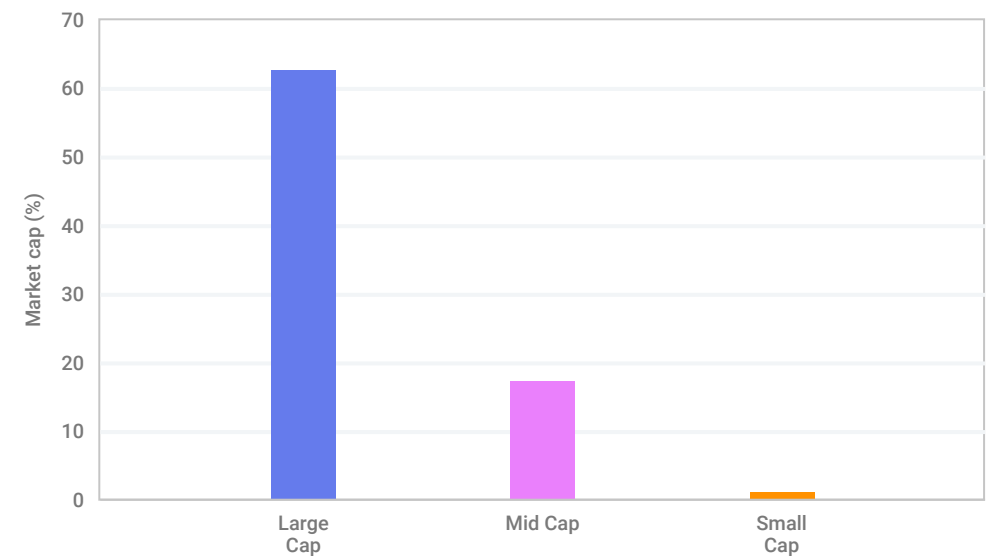
5. Aggregated Net Exposure



Regional Exposure



Equity Market Cap (%)



6. Overall Performance



● Affinity Active 2 ● FTSE World Equity ● Cash + 1.5%

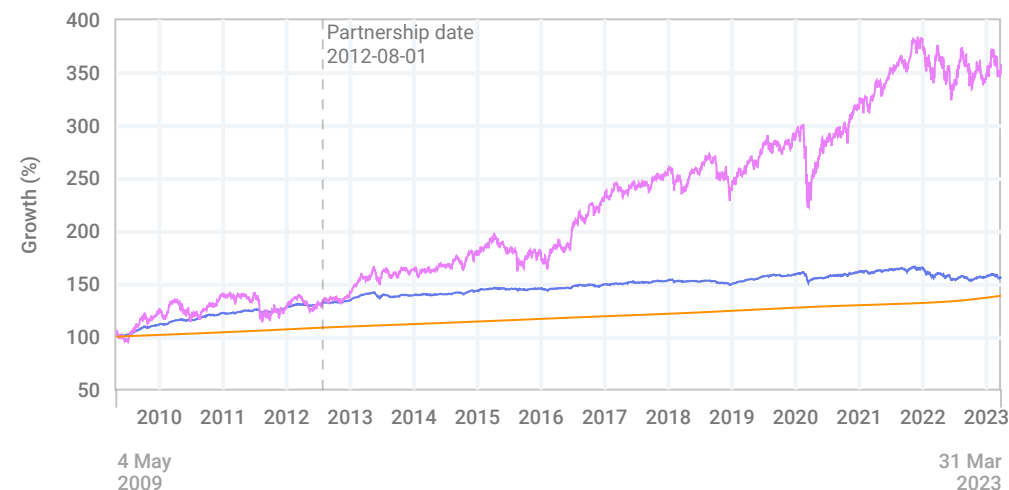
GROWTH (%) - OVER 1 YEAR

1 Apr 2022 - 31 Mar 2023



GROWTH (%) - FROM INCEPTION

4 May 2009 - 31 Mar 2023



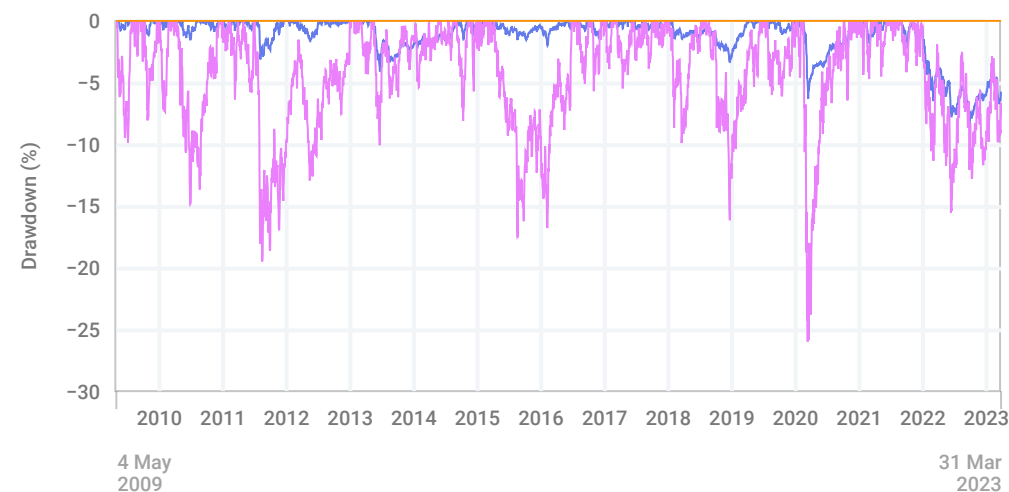
DRAWDOWN (%) - OVER 1 YEAR

1 Apr 2022 - 31 Mar 2023



DRAWDOWN (%) - FROM INCEPTION

4 May 2009 - 31 Mar 2023

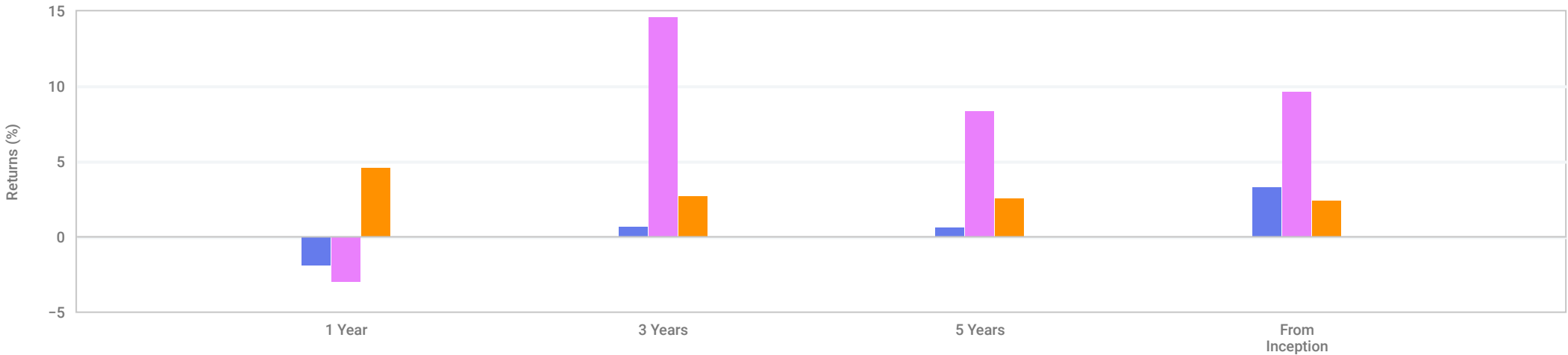


The value of investments and the income from them can go down as well as up and past performance is not a guide to future performance.

7. Returns



Affinity Active 2 FTSE World Equity Cash + 1.5%



MONTHLY BREAKDOWN AND YEARLY TOTALS (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2023	1.07	-0.39	-0.38										0.30
2022	-3.24	-0.97	0.85	-0.67	-0.40	-2.51	1.20	0.02	-1.94	1.20	1.06	-0.12	-5.50
2021	-0.35	-0.33	0.35	1.26	0.05	0.54	0.01	0.60	-0.96	0.81	-0.31	1.01	2.69
2020	0.50	-0.77	-2.83	1.14	0.27	0.02	0.97	0.30	0.04	-0.42	1.69	0.78	1.63
2019	1.27	0.56	0.92	0.73	0.06	1.19	0.75	0.57	-0.20	-0.47	0.49	0.14	6.16
2018	0.41	-0.38	-0.55	0.37	-0.01	-0.30	0.54	0.01	-0.19	-1.14	-0.04	-0.98	-2.27

Capped to 6 years.

ANNUALISED ROLLING RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
Affinity Active 2	-1.92	0.69	0.63	3.30
FTSE World Equity	-2.97	14.56	8.34	9.63
Cash + 1.5%	4.56	2.70	2.56	2.39

CUMULATIVE RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
Affinity Active 2	-1.91	2.08	3.17	56.80
FTSE World Equity	-2.96	50.10	49.01	257.65
Cash + 1.5%	4.54	8.27	13.40	38.69

8. Annualised Analytics



Affinity Active 2 FTSE World Equity Cash + 1.5%

PERFORMANCE - OVER 1 YEAR 1 Apr 2022 - 31 Mar 2023

	Affinity Active 2	FTSE World Equity	Cash + 1.5%
RETURNS (%)	-1.92	-2.97	4.56
VOLATILITY (%)	3.38	17.43	0.08
ALPHA	-0.27 *		0.14 *
BETA	0.22 *	1.00	0.00 *
CORRELATION	0.80 *	1.00	-0.14 *
SHARPE RATIO	-1.32	-0.31	N/A
SORTINO RATIO	-1.65	-0.42	N/A
MAX DRAWDOWN (%)	-4.48	-13.29	0.00

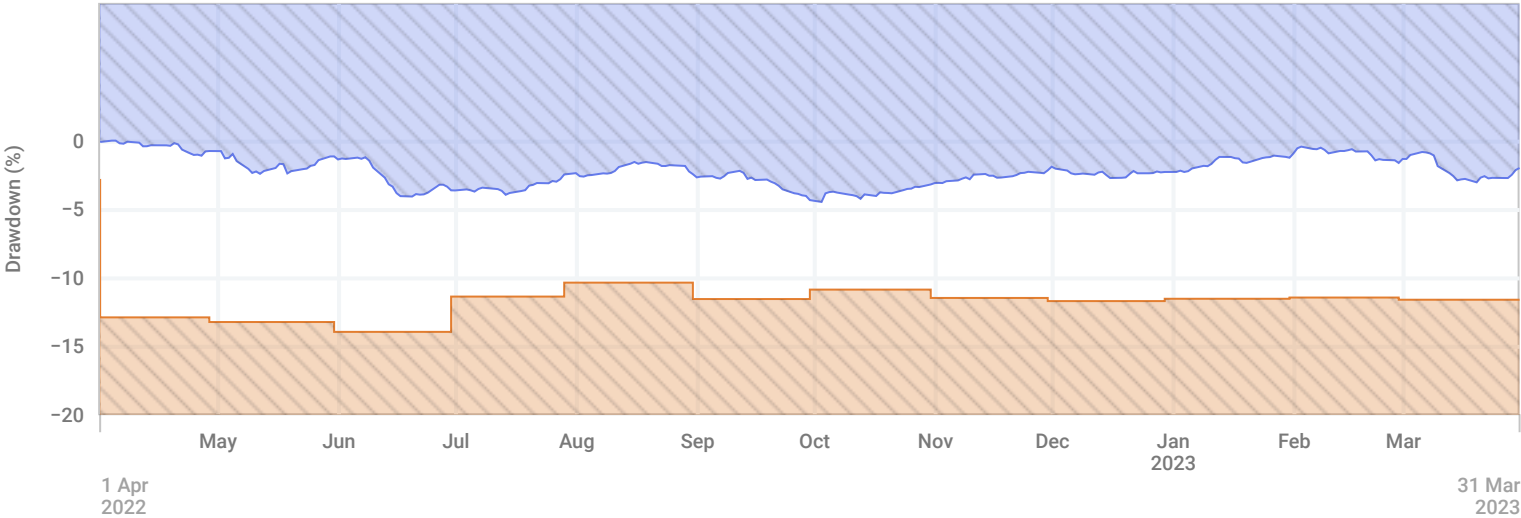
PERFORMANCE - FROM INCEPTION 4 May 2009 - 31 Mar 2023

	Affinity Active 2	FTSE World Equity	Cash + 1.5%
RETURNS (%)	3.30	9.63	2.39
VOLATILITY (%)	2.42	14.71	0.05
ALPHA	0.08		0.14
BETA	0.18	1.00	0.00
CORRELATION	0.74	1.00	-0.06
SHARPE RATIO	1.06	0.60	N/A
SORTINO RATIO	1.46	0.84	N/A
MAX DRAWDOWN (%)	-8.12	-25.98	0.00

*Calculated over a 3 year period where history permits.

STRESS TEST DRAWDOWN (%)

1 Apr 2022 - 31 Mar 2023



Stress test notes

The chart shows the calculated drawdown over the last year. The Review Point is the fund intervention point. Any drawdown above this line indicates a typical drawdown in a normal market cycle. Should the drawdown hit the review point, then this indicates that market conditions may be abnormal. This is the point that we would consider taking immediate action for an extreme market event.

9. Disclaimer



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