



Affinity Passive 7 Transact - GBP

Model Factsheet
30 Nov 2022

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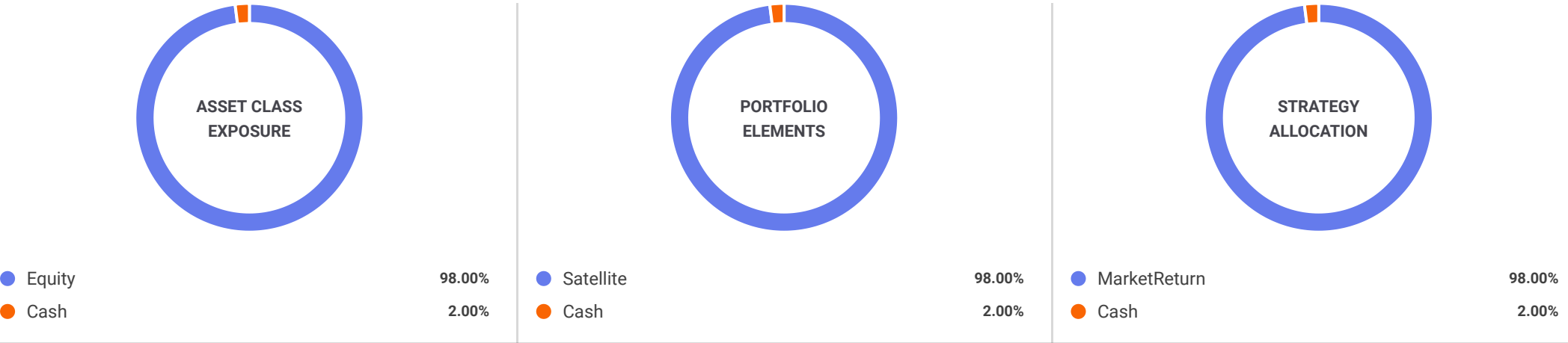
1. Description



RISK PROFILE AFFINITY PASSIVE 7 TRANSACT

The 7-out-of-7 risk range is for investors looking for high returns over the years and prepared to suffer sharp short-term falls. Investors should have a long term investment horizon of a minimum of 7 years. The investor should expect to outperform the Cash +4% comparator a 7 year time period though more exceptional periods could see losses in the region of 50%.*

* - 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.



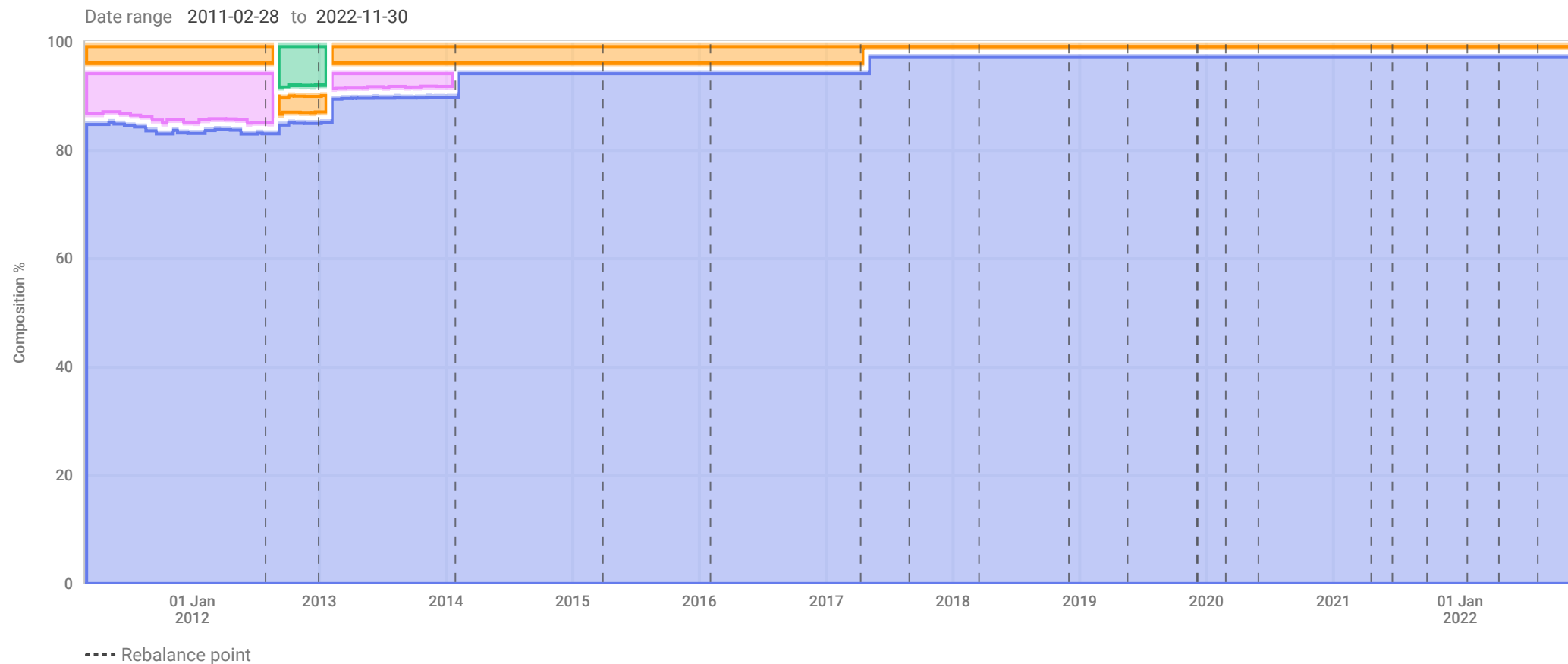
NONE EXPOSURE RANGE



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
Equity	94.43 %	83.88 %	98.00 %
Fixed Income	7.96 %	4.32 %	11.12 %
Cash	3.56 %	2.00 %	5.00 %
Bonds	9.19 %	9.05 %	9.48 %

3. Element Breakdown



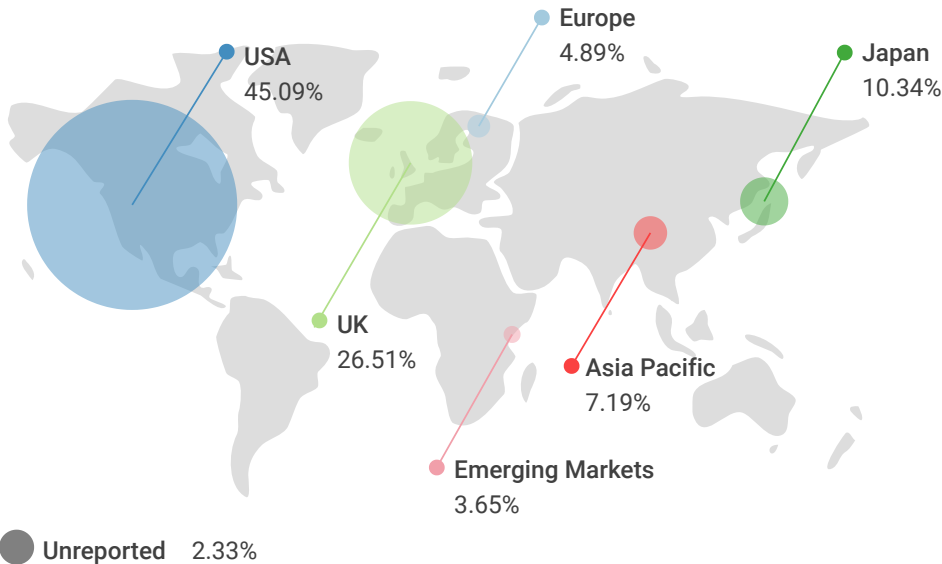
Satellite Elements

NAME	WEIGHT	↓	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
L&G International Index I Acc	19.60%		Market return	Diversifier	Risk on	Beta
HSBC American Index C Acc	19.60%		Market return	Diversifier	Risk on	Beta
Vanguard FTSE U.K. All Share Index A Acc	14.70%		Market return	Diversifier	Risk on	Beta
L&G Global Infrastructure Index I Acc	9.80%		Market return	Diversifier	Risk on	Beta
L&G Global Health & Pharma I Acc	9.80%		Market return	Diversifier	Risk on	Beta
Vanguard FTSE UK Equity Income Index Acc	9.80%		Market return	Diversifier	Risk on	Beta
HSBC Japan Index C Acc	6.90%		Market return	Diversifier	Risk on	Beta
HSBC Pacific Index C Acc	4.90%		Market return	Diversifier	Risk on	Beta
iShares Emerging Markets Equity Index D Acc	2.90%		Market return	Diversifier	Risk on	Beta

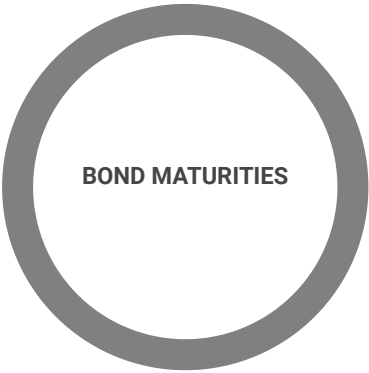
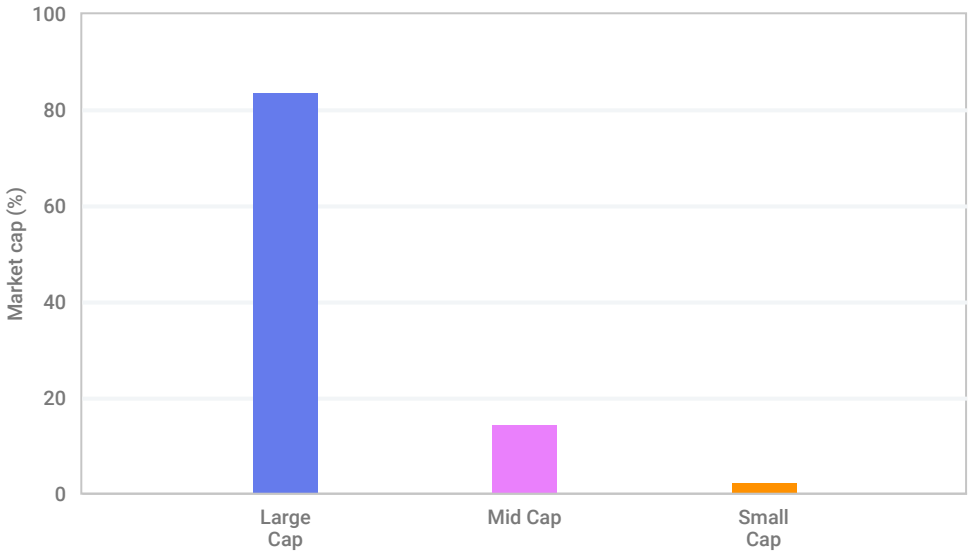
Cash 2.00%

4. Aggregated Net Exposure

Regional Exposure



Equity Market Cap (%)



BOND MATURITIES

Not Applicable



BOND RATINGS

Not Applicable

5. Overall Performance



● Affinity Passive 7 Transact ● FTSE World Equity ● Cash + 4%

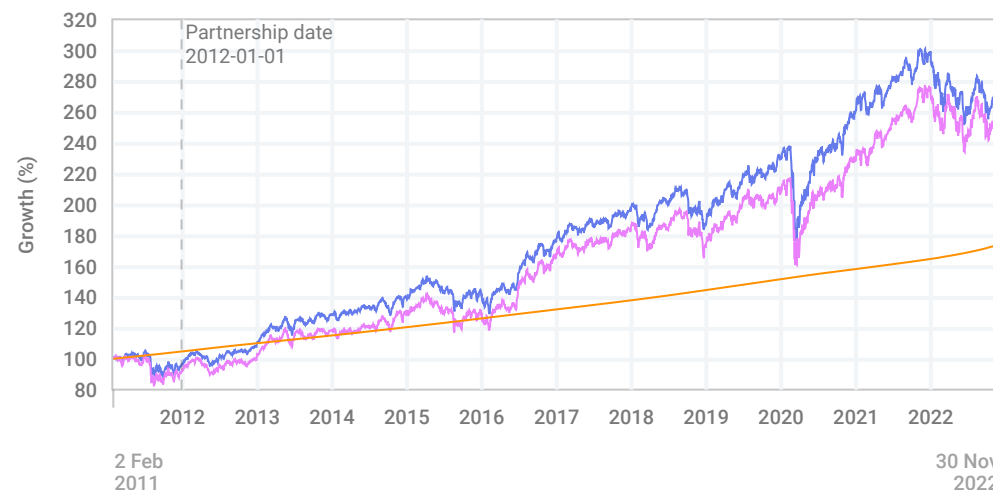
GROWTH (%) - OVER 1 YEAR

1 Dec 2021 - 30 Nov 2022



GROWTH (%) - FROM INCEPTION

2 Feb 2011 - 30 Nov 2022



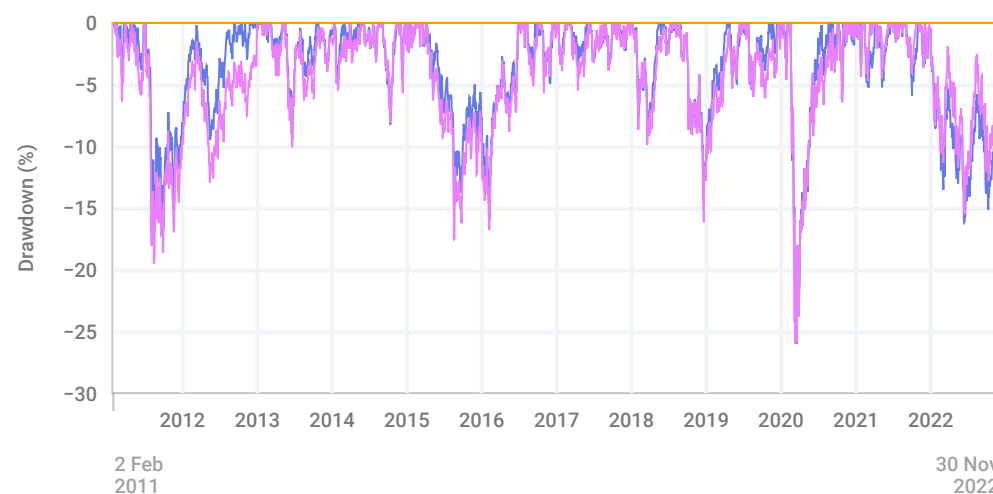
DRAWDOWN (%) - OVER 1 YEAR

1 Dec 2021 - 30 Nov 2022



DRAWDOWN (%) - FROM INCEPTION

2 Feb 2011 - 30 Nov 2022

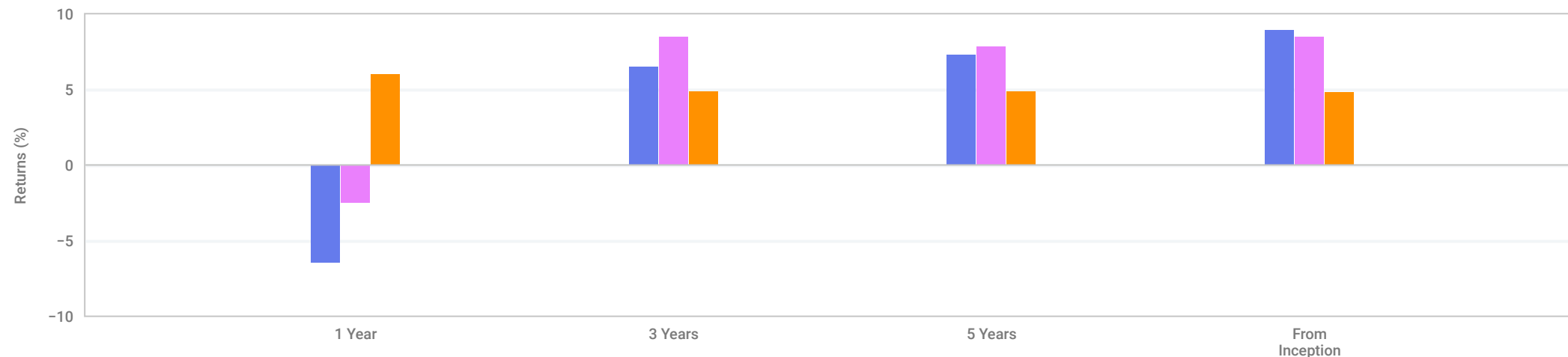


The value of investments and the income from them can go down as well as up and past performance is not a guide to future performance.

6. Returns



● Affinity Passive 7 Transact ● FTSE World Equity ● Cash + 4%



MONTHLY BREAKDOWN AND YEARLY TOTALS (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2022	-6.31	-2.72	4.48	-3.09	-0.99	-5.58	5.77	1.17	-5.03	1.59	2.82		-8.42
2021	0.82	-0.62	2.34	3.18	-1.27	3.53	-0.22	4.36	-1.47	0.21	1.35	2.19	15.16
2020	-0.07	-7.75	-8.98	9.14	5.11	4.24	-0.97	3.97	0.28	-2.33	8.73	2.75	13.04
2019	5.34	1.56	2.26	3.82	-3.31	4.12	4.87	-2.78	1.83	-1.03	3.01	1.24	22.54
2018	0.12	-1.63	-3.50	4.39	3.63	0.07	2.09	2.06	-0.24	-6.13	1.11	-5.86	-4.46
2017	0.69	3.37	1.14	-1.42	2.16	-0.24	1.06	1.55	-1.86	3.08	-0.29	1.71	11.36

Capped to 6 years.

ANNUALISED ROLLING RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
	-6.44	6.49	7.29	8.91
	-2.51	8.47	7.81	8.50
	5.99	4.85	4.85	4.80

CUMULATIVE RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
	-6.42	20.69	41.95	173.18
	-2.50	27.52	45.38	161.52
	5.97	15.19	26.57	73.79

7. Annualised Analytics



● Affinity Passive 7 Transact ● FTSE World Equity ● Cash + 4%

PERFORMANCE - OVER 1 YEAR

1 Dec 2021 - 30 Nov 2022

	Affinity Passive 7 Transact	FTSE World Equity	Cash + 4%
RETURNS (%)	-6.44	-2.51	5.99
VOLATILITY (%)	14.37	17.82	0.08
ALPHA	-0.10 *		0.34 *
BETA	0.90 *	1.00	0.00 *
CORRELATION	0.96 *	1.00	-0.05 *
SHARPE RATIO	-0.55	-0.22	N/A
SORTINO RATIO	-0.74	-0.31	N/A
MAX DRAWDOWN (%)	-16.18	-15.53	0.00

PERFORMANCE - FROM INCEPTION

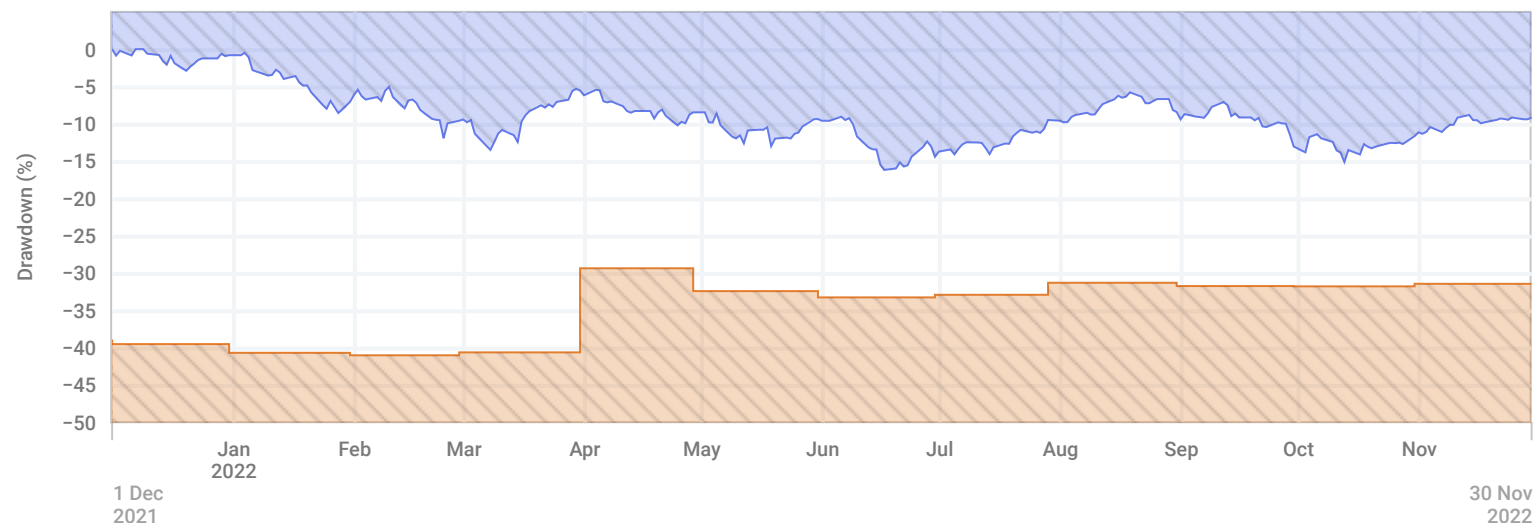
2 Feb 2011 - 30 Nov 2022

	Affinity Passive 7 Transact	FTSE World Equity	Cash + 4%
RETURNS (%)	8.91	8.50	4.80
VOLATILITY (%)	11.92	14.73	0.04
ALPHA	0.08		0.34
BETA	0.92	1.00	0.00
CORRELATION	0.95	1.00	-0.07
SHARPE RATIO	0.69	0.53	N/A
SORTINO RATIO	0.96	0.74	N/A
MAX DRAWDOWN (%)	-25.99	-25.98	0.00

*Calculated over a 3 year period where history permits.

STRESS TEST DRAWDOWN (%)

1 Dec 2021 - 30 Nov 2022



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.

8. Disclaimer



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