Sasfin Global Equity Model

Factsheet

As at 31 July 2021

sasfin Wealth

Fund category Global Equity General

Launch date 01 January 2015

Benchmark MSCI All Country World Net Return Index (MSCI ACWI)

Risk profile

Conservative	Cautious	Moderate	Assertive	Aggressive

Minimum recommended investment term

+3 months	+1 year	+3 years	+5 years	+7 years

Portfolio Objective

The Sasfin Global Equity Model's (SGEM) objective is to achieve incremental total positive returns that compound over the longer term.

Investment Strategy

A number of valuation metrics are used to identify shares offering the greatest value in sectors identified as being the most relevant for expected market conditions.

The portfolio will invest in equities and may invest in participatory interests and other forms of participation in collective investment schemes, derivatives or similar schemes.

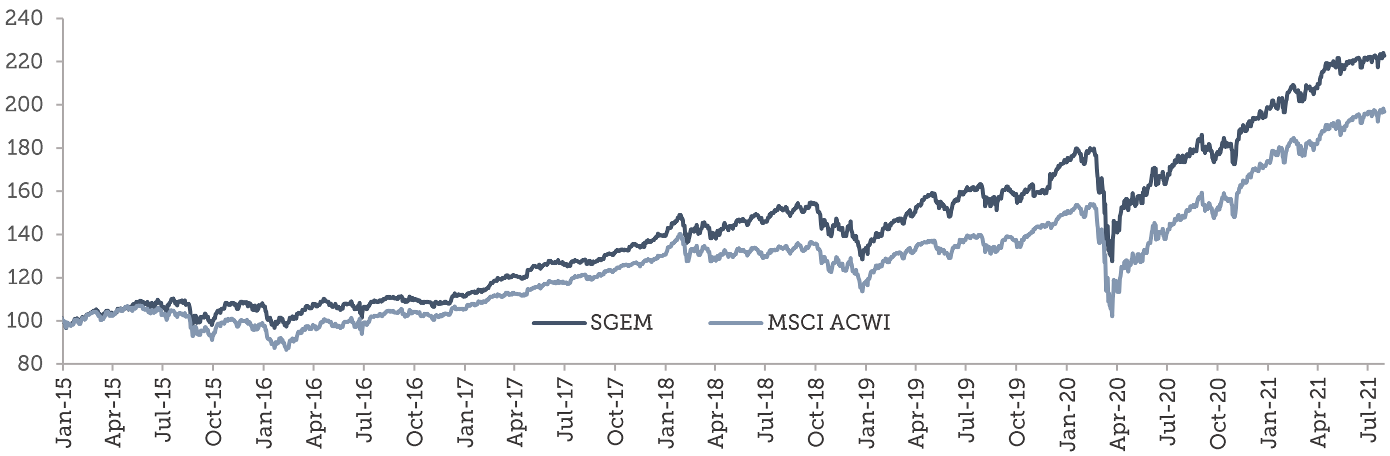
Portfolio Description

The SGEM is designed to be indicative in nature to provide variable options for varying client mandates.

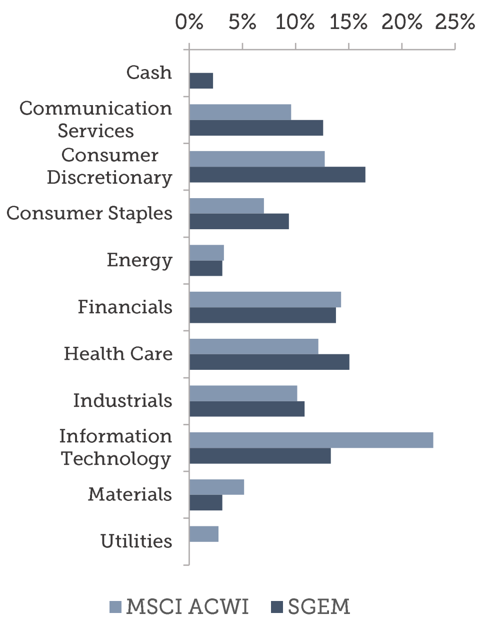
Our thematic approach enables the portfolios to evolve as the market environment changes, by maintaining congruency between our company selection process and our underlying investment themes.

The portfolio aims to achieve sustainable returns by investing in no more than 20 to 30 quality global companies.

Cumulative Return vs. Benchmark



Sector Allocation

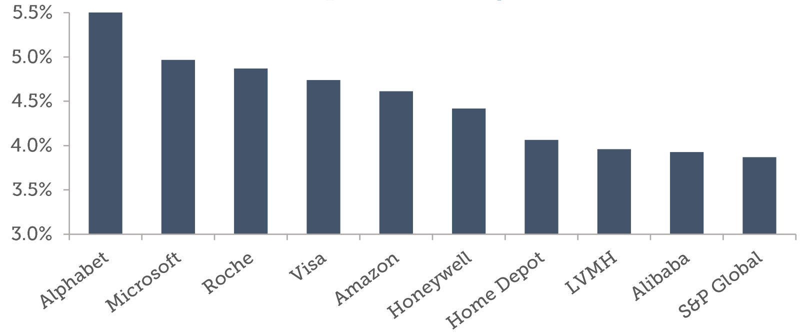


Performance vs. Benchmark

	1 month	3 months	YTD	1 year	3 years	5 years
SGEM	**0.9**	**2.1**	**12.1**	**28.4**	**13.6**	**12.9**
MSCI ACWI	0.7	3.6	13.1	33.2	13.7	10.8
FTSE/JSE All Share	1.7	2.4	18.4	47.9	5.7	4.5

Note: Periods greater than one year have been annualised. All returns in USD terms and gross of management fees.

Top 10 Holdings



Risk measures	SGEM	MSCI ACWI
Maximum drawdown	-16.3	-21.4
Highest annual return (%)	21.8	22.6
Lowest annual return (%)	1.7	-4.5
Average positive monthly return (%)	3.1	3.0
Average negative monthly return (%)	-2.9	-3.4
Average monthly return (%)	1.1	0.9
Sharpe ratio (x)	1.1	1.0
Standard deviation (%)	15.8	18.5

Definition of Risk Measures

Maximum drawdown: Measures largest peak-to-trough decline in value of a portfolio, before new peak is achieved.

Highest and lowest annual return: Calculates annualised return over rolling monthly 12-month periods, highlighting highest and lowest annualised returns.

Average monthly returns (positive and negative): Average of applicable effective monthly returns.

Sharpe ratio: Ratio of portfolio return in excess of the risk-free rate per unit of volatility. (Rolling 2-year annualised). Measures manager’s ability to generate returns in excess of the risk-free rate, taking manager’s consistency into consideration.

Standard deviation: Measures historical dispersion of rolling returns from the expected, or long-term average, return.

Risk-free rate: We are using the two-year annualised US Libor rate as a risk-free rate

Annualised return since inception: Annualising effective return from inception until latest monthly point.