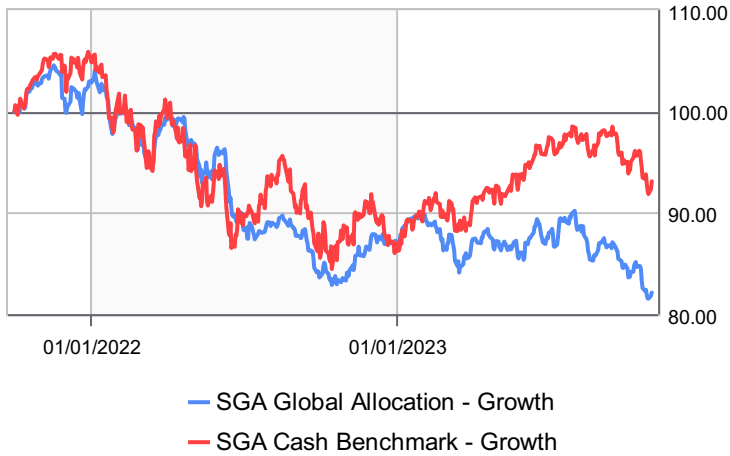


31/10/2023



# SGA Global Allocation - Growth

## Portfolio vs Benchmark (Rebased at 100)



## Portfolio Description

The Portfolio seeks to maximise total return. The Portfolio invests globally in equity, debt and alternatives Collective-Investment-Schemes (CIS). In normal market conditions the Portfolio will invest at least 80% of its total assets in the equities CIS. The Portfolio generally will seek to invest in CIS that are relative outperformer against its peer group based on a quantitative approach. The Portfolio may also invest in sector or thematic CIS. The Portfolio may also invest a portion of its debt exposure in short term duration CIS. Currency exposure is flexibly managed.

## Risk Statistics

	Portfolio
Realized Alpha	-6.95%
Realized Beta	0.64
Realized Tracking Error	8.16%
Standard Deviation	10.39
Sharpe Ratio	-1.11
Treynor Ratio	-0.15%
Information Ratio	-0.69
Profitable Periods	36.00%
Losing Periods	64.00%
Maximum Drawdown	-13.92%

## Period Return

	Portfolio	Benchmark	Difference
1 M	-3.3	-1.9	-1.4
3 M	-9.0	-5.4	-3.6
6 M	-5.8	0.5	-6.3
1 Y	-1.4	5.2	-6.7
YTD	-5.7	7.9	-13.6
S.I.	-17.9	-6.9	-11.0

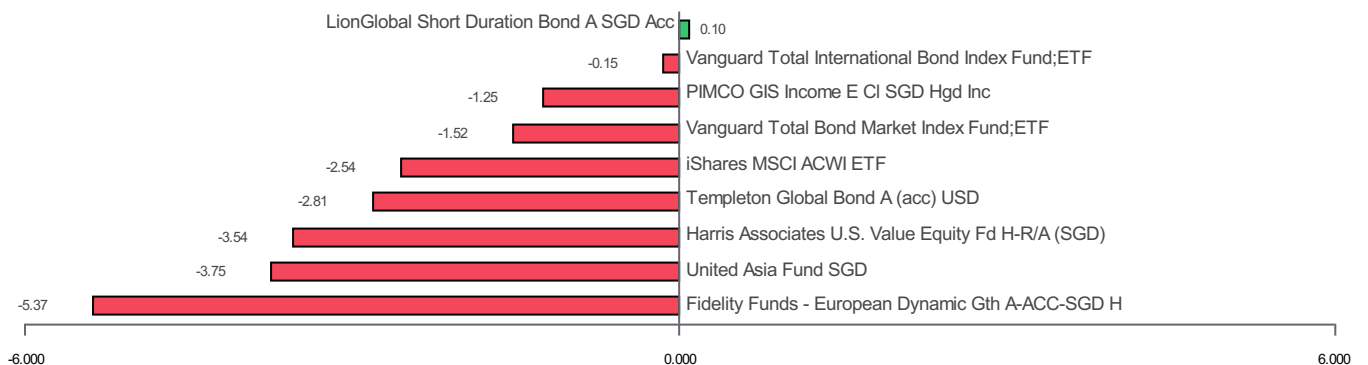
## Portfolio Holdings

Issue Name	Weight
Harris Associates U.S. Value Equity Fd H-R/A (SGD)	24.0%
Fidelity Funds - European Dynamic Gth A-ACC-SGD H	23.0%
United Asia Fund SGD	22.0%
PIMCO GIS Income E CI SGD Hgd Inc	11.0%
Templeton Global Bond A (acc) USD	10.0%
LionGlobal Short Duration Bond A SGD Acc	10.0%

## Benchmark Holdings

Issue Name	Benchmark Weight
iShares MSCI ACWI ETF	80.0%
Vanguard Total Bond Market Index Fund;ETF	10.0%
Vanguard Total International Bond Index Fund;E.	10.0%

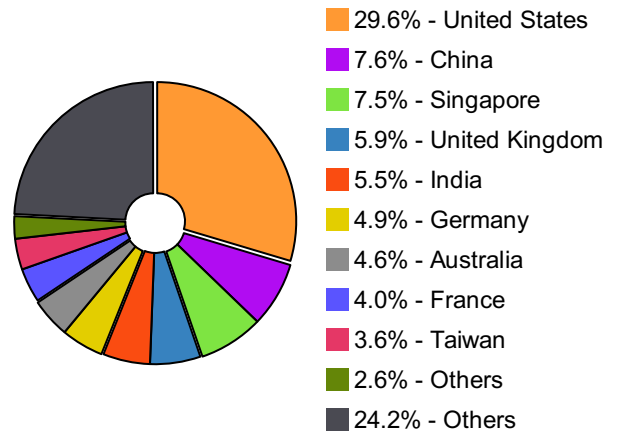
## Month Return



Portfolio Allocation - Industry

Portfolio Allocation - Country/Region

Portfolio includes short positions. The chart cannot be displayed



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