

# Acadian Global Managed Volatility Equity Fund - Class A



Monthly Factsheet | May 2025

## Features of the strategy

- Strategy aims to provide returns similar to those of a global equity index, but with significant lower absolute volatility and superior downside protection, over the longer term.
- Limiting absolute risk has the potential to allow investors to compound wealth more efficiently and steadily than traditional capitalisation weighted indices.
- The investment manager Acadian Asset Management applies a systematic investment process with an investible universe of over 40,000 stocks, in developed and emerging markets. Acadian's global investment capability is underpinned by a large team with over 120 members across all strategies, sophisticated quant models that access 518 million data points daily, and a 39-year track record of its systematic quant process.

## Investment returns as at May 31, 2025 (%)

(Returns beyond 1 year are annualised)

	1 Mth	3 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception	Sharpe Ratio	Beta
Fund (Gross)	3.8	2.1	23.6	16.6	13.3	10.5	13.6	1.4	0.7
Fund (Net)	3.8	1.9	22.9	15.9	12.7	9.9	12.9	1.3	0.7
Benchmark Index	5.1	-0.9	17.4	16.4	14.1	11.2	14.1	1.2	1.0
Excess (Net - Index)	-1.4	2.9	5.4	-0.5	-1.4	-1.3	-1.2		

Past performance is not a reliable indicator of future performance. Inception date is 19 January 2012.

Top 10 Stocks	Industry	%
APPLE INC	Tech Hardware & Equip	2.0
NVIDIA CORP	Semicon & Semicon Equip	1.6
ALPHABET INC	Media & Entertainment	1.6
MICROSOFT CORP	Software & Services	1.5
ROYAL GOLD INC	Materials	1.4
MCKESSON CORP	Health Care Equip & Servcs	1.3
AGRICULTURAL BANK OF CHINA LTD.	Banks	1.3
PSP SWISS PROPERTY AG	Real Estate Management	1.3
CINTAS CORP	Comm & Prof Services	1.3
MARSH & MCLENNAN COS INC	Insurance	1.3
Total		14.7

## Key Facts

### Strategy Snapshot

An equity portfolio that aims to provide returns similar to those of the global equity market but with lower absolute volatility over the market cycle. The fund aims to exploit the historical pattern in which higher volatility stocks have underperformed lower volatility stocks on a risk-adjusted basis.

### Investment Objective

The fund aims to perform in line with the MSCI All Country World Index over rolling three-year periods before fees.

### Benchmark Index<sup>1</sup>

MSCI All-Country World Index

### Inception Date

19 January 2012

### Number of Stocks

100 - 700

### Fund Size

\$280 million

### Management Fee

0.63%

### Buy/Sell Spread

0.05%

### Distribution Frequency

Semi annually

### Minimum Investment

\$25,000 or platform minimum

### APIR

FSF1240AU

### Research Ratings

Zenith "Highly Recommended"<sup>2</sup>

Lonsec "Recommended"<sup>3</sup>

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