

## SPECIAL DRAWING RIGHTS (SDR) FIXED INCOME SOLUTION

30 JUNE 2024

### Key Facts

#### Style

Low Risk Strategy

#### Benchmark

SDR based composite index of 0-3yr Govt Bonds

#### Strategy

Active Duration and Credit Management

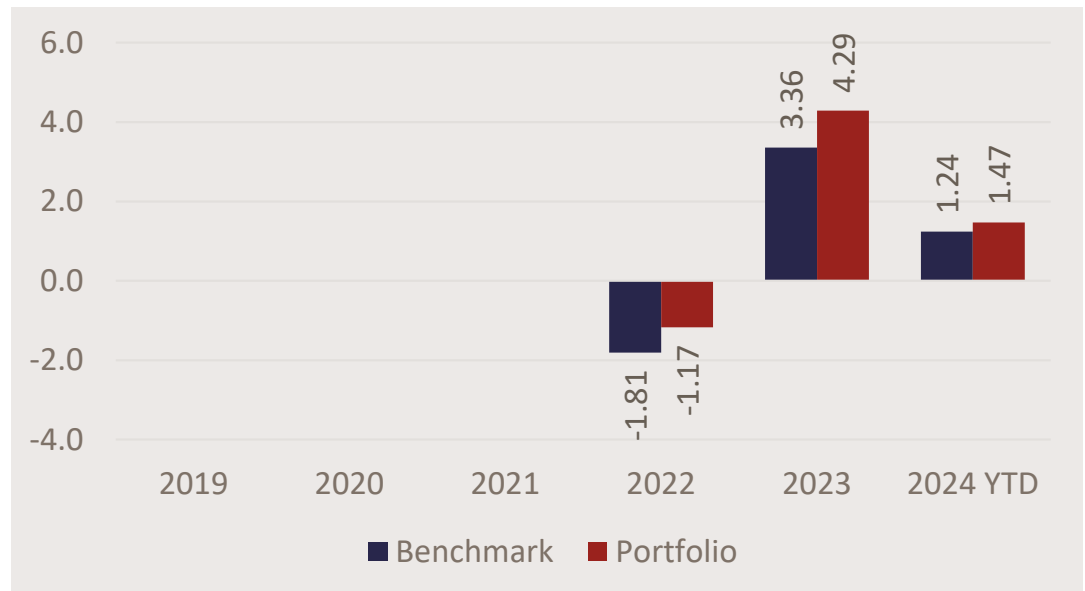
#### Currency

XDR

### Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	0.48	0.84	1.24	3.76	-	-
<b>Portfolio (%)</b>	<b>0.48</b>	<b>0.88</b>	<b>1.47</b>	<b>4.44</b>	-	-
Relative (%)	0.00	0.05	0.23	0.69	-	-

### Annual Performance %



### Risk Measures <sup>(b)</sup>

#### Volatility

*Benchmark* 1.20

*Portfolio* 1.21

Beta 0.99

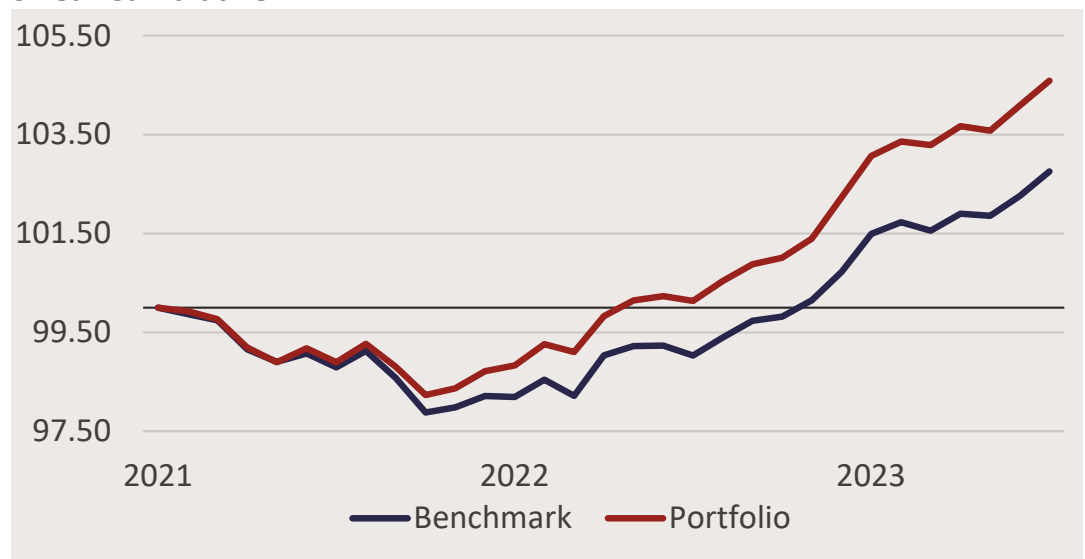
Tracking Error 0.25

Information

Ratio 2.87

Sharpe Ratio -1.51

### 3 Year Cumulative



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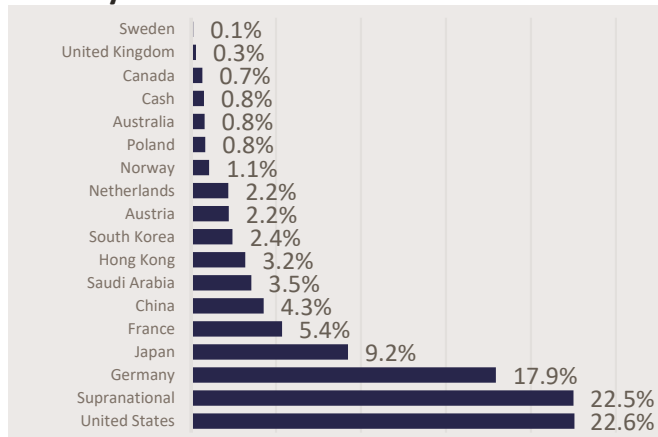
Email

[caimlenquiries@caiml.com](mailto:caimlenquiries@caiml.com)

Source: CAIM unless otherwise specified. Performance is calculated gross of fees.

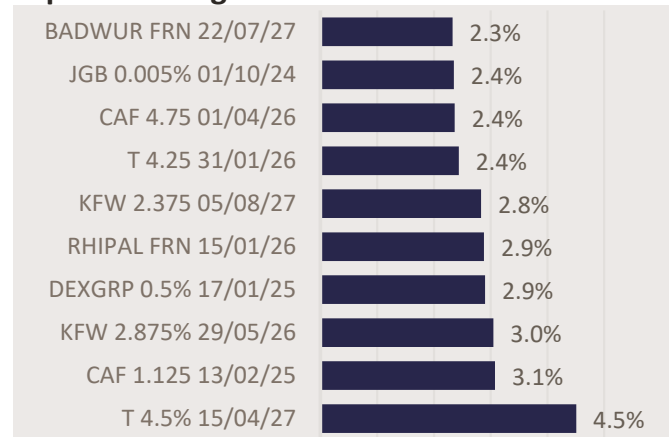
(a) Annualised Performance. (b) Using "since inception" data.

**Country Allocation**



Totals may not sum due to rounding.

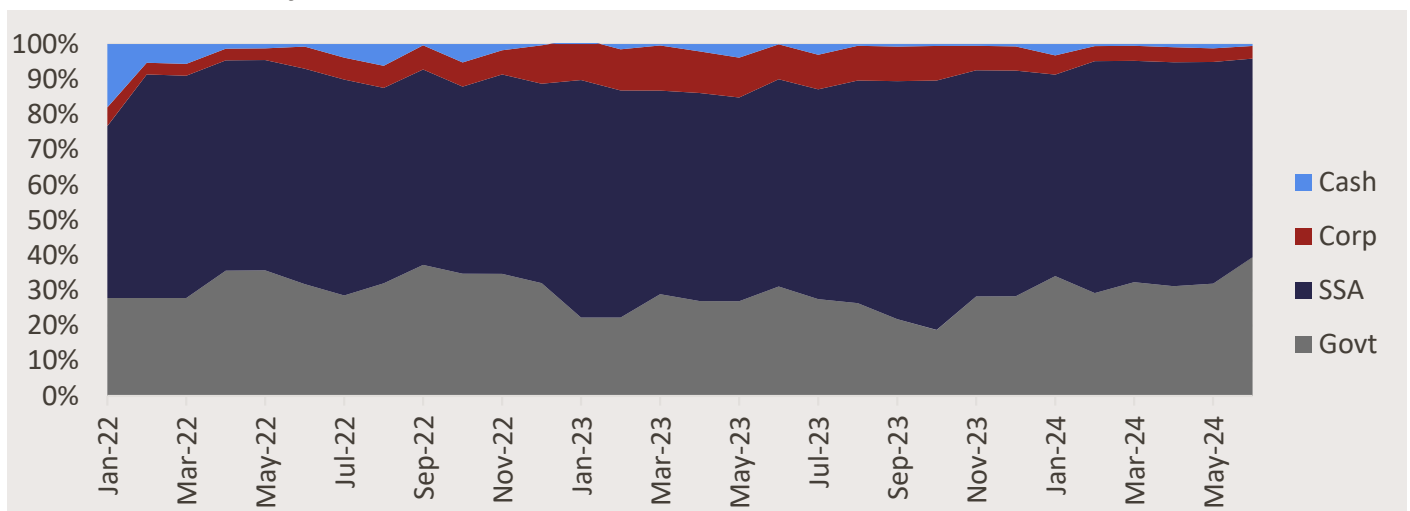
**Top 10 Holdings**



**Investment Objective**

Using active management of the portfolios within the composite seek to outperform their benchmarks while limiting risks to capital preservation and liquidity. This is achieved through exposure to interest rate and credit risks as well as sector and security selection.

**Sector Allocation 3 years**



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