

USD BALANCED SOLUTION

30 JUNE 2024

Key Facts

Style

Medium Strategy

Benchmark

42% US Equities, 58%
1-30yr US Treasury
Index

Strategy

Active asset allocation
and tactical sector
selection

Currency

USD

Risk Measures ^(b)

Volatility

Benchmark 10.39

Portfolio 10.16

Beta 0.97

Tracking Error 0.80

Information

Ratio 0.25

Sharpe Ratio 0.34

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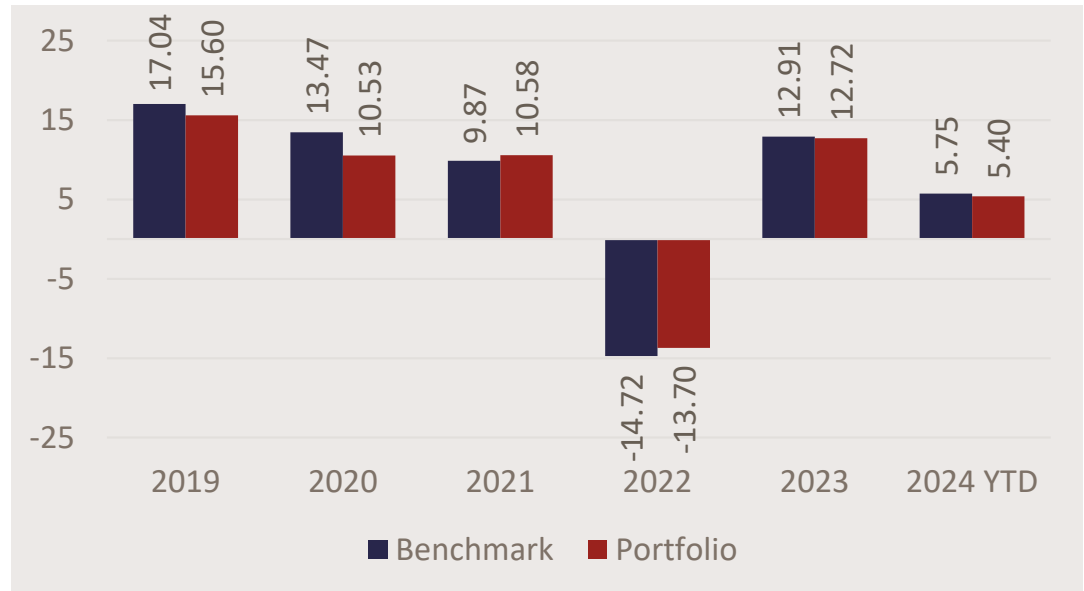
Email

caimlenquiries@caiml.com

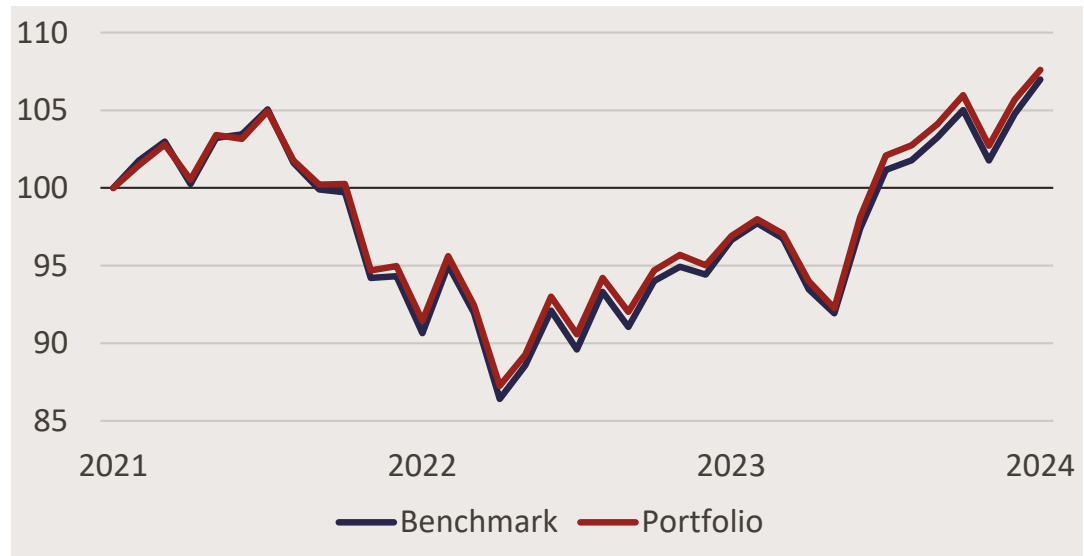
Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	2.11	1.87	5.75	10.69	2.27	6.02
Portfolio (%)	1.81	1.54	5.40	11.04	2.47	5.65
Relative (%)	-0.29	-0.34	-0.35	0.35	0.20	-0.37

Annual Performance %



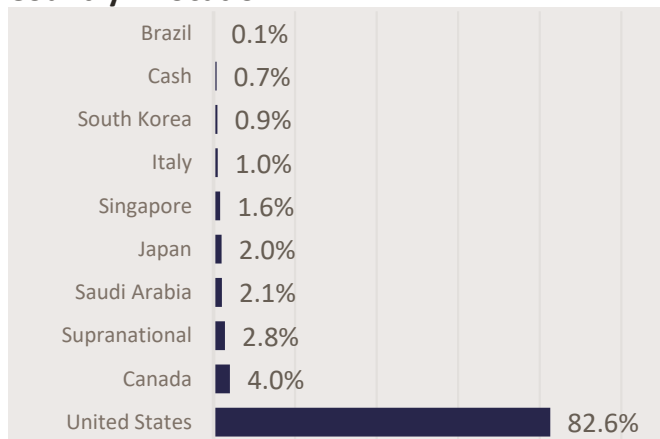
3 Year Cumulative



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

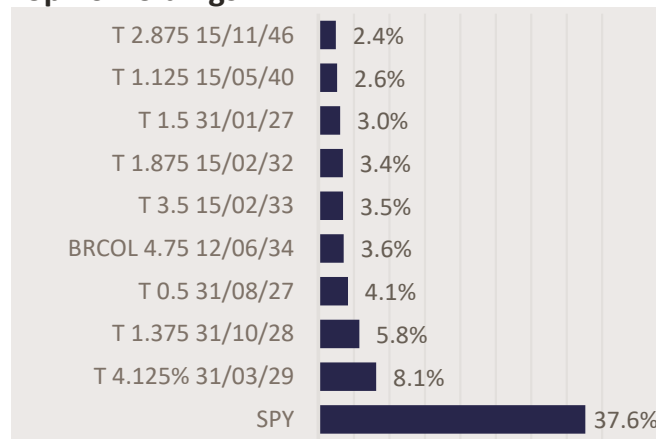
(a) Annualised Performance. (b) Using 36 month rolling data.

Country Allocation



Totals may not sum due to rounding.

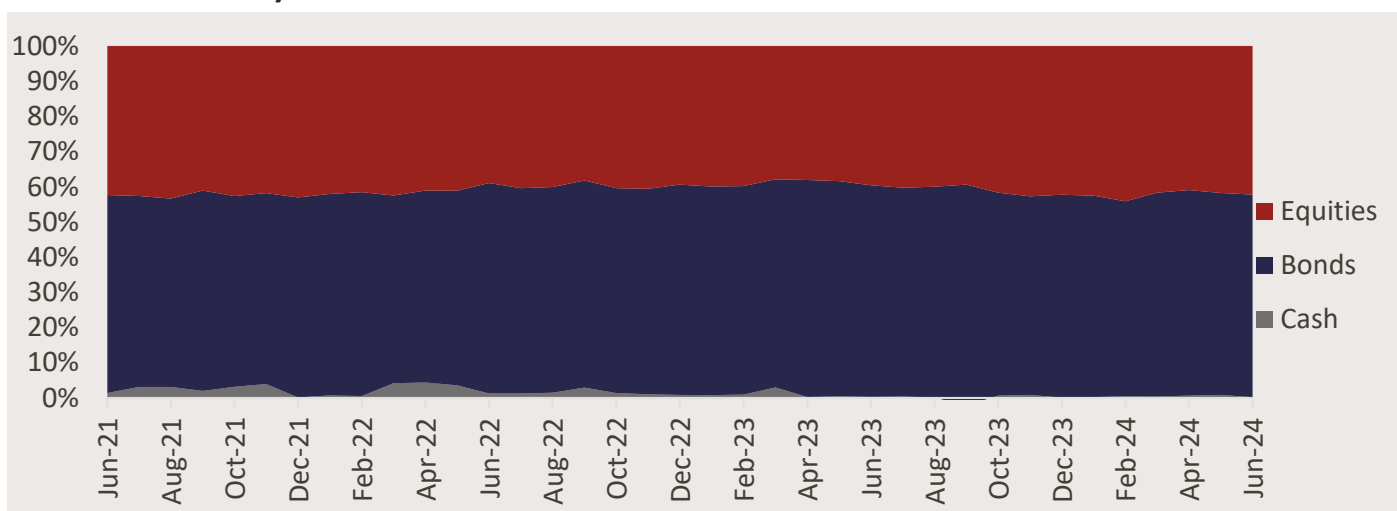
Top 10 Holdings



Investment Objective

Using active management, the portfolios within the composite seek to outperform their benchmark consistently over the medium to long term, while limiting risks to capital preservation and liquidity. This is achieved through exposure to a diversified portfolio of high-quality fixed income and equity securities.

Asset Allocation 3 years



Disclaimer

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