

50/50 CASH/SHORT DURATION FIXED INCOME SOLUTION

31 DECEMBER 2021

Key Facts

Style

Low Risk Cash
Enhancement Strategy

Benchmark

50% Cash indices ^(a);
50% ICE BofA 0-3 or 1-
3 Year US Treasury
Index ^(b)

Strategy

Active Duration and
Credit Management

Currency

USD

Risk Measures ^(c)

Volatility

Benchmark 0.59

Portfolio 0.45

Beta 0.66

Tracking Error 0.29

Information

Ratio 0.65

Sharpe Ratio 1.25

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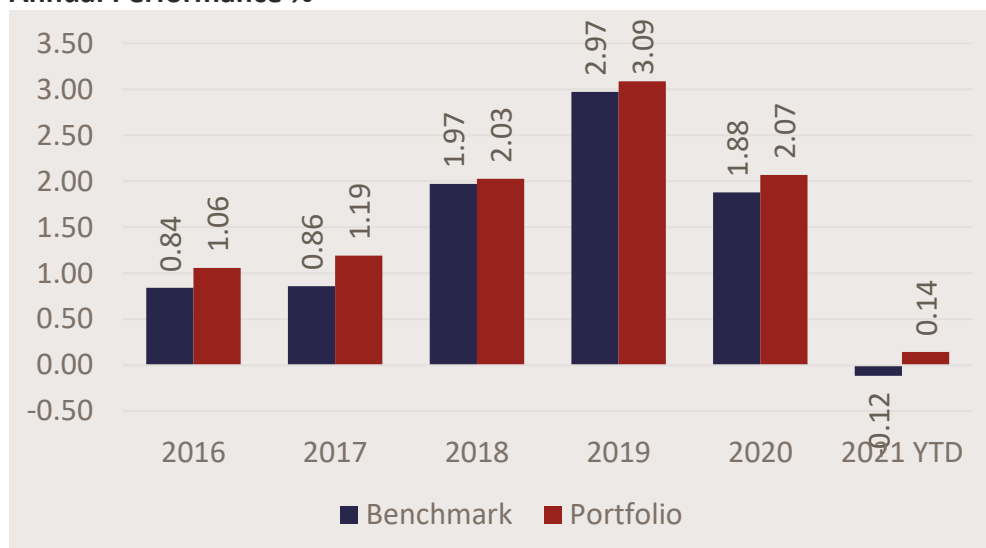
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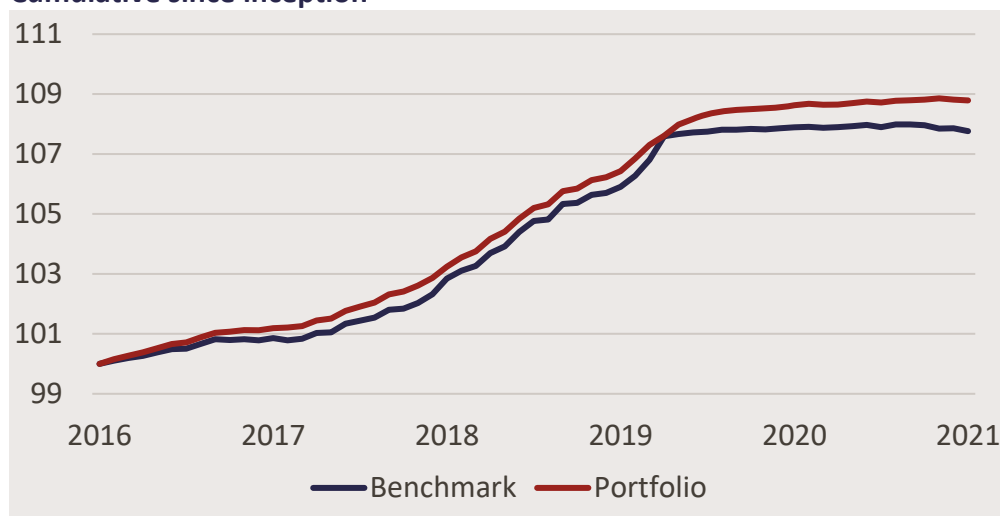
Performance

	1 M	3 M	YTD	1 Y	3 Y ^(a)	5 Y ^(a)
Benchmark (%)	-0.09	-0.18	-0.12	-0.12	1.57	1.51
Portfolio (%)	-0.03	-0.03	0.14	0.14	1.76	1.70
Relative (%)	0.06	0.15	0.26	0.26	0.19	0.19

Annual Performance %



Cumulative since inception



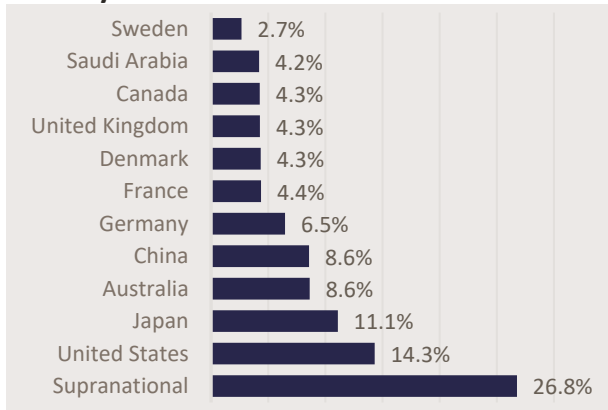
Source: CAIM unless otherwise specified. Performance is calculated at Gross of Fee.

(a) Cash component (50%): ICE BofA SOFR Overnight Rate Index and/or ICE BofA USD 3m- Deposit Offered Rate Average Index

(b) Bond component (50%): ICE BofA 0-3yr US Treasury Index (G1QA) or ICE BofA 1-3yr US Treasury Index (G1O2)

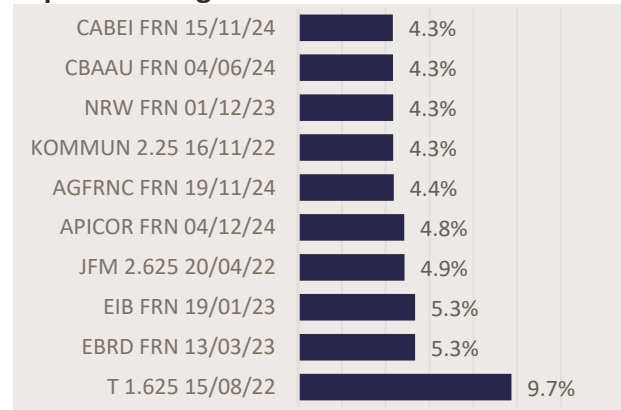
(c) Annualised Performance. Using 60 month rolling data.

Country Allocation



Totals may not sum due to rounding.

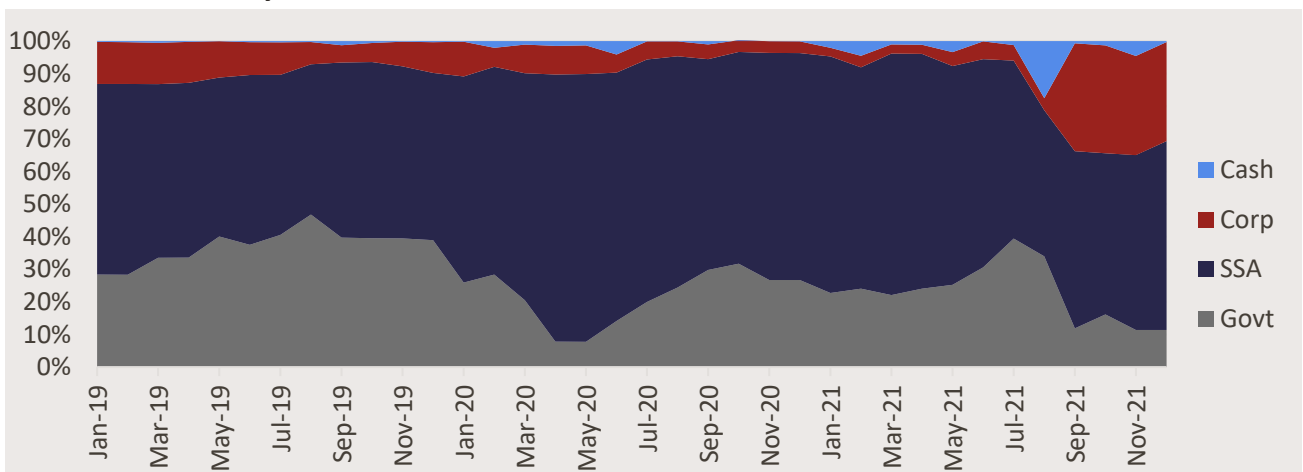
Top 10 Holdings



Investment Objective

Using active management the portfolios within the composite seek to outperform their 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



Disclaimer

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