

## FULL DURATION FIXED INCOME SOLUTION

31 DECEMBER 2021

### Key Facts

#### Style

Medium Risk Strategy

#### Benchmark

ICE BofA US Treasury Index

#### Strategy

Active Duration and Credit Management

#### Currency

USD

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

#### Volatility

Benchmark 4.04

Portfolio 3.09

#### Beta

0.74

#### Tracking Error

1.26

#### Information

Ratio -0.03

Sharpe Ratio 0.63

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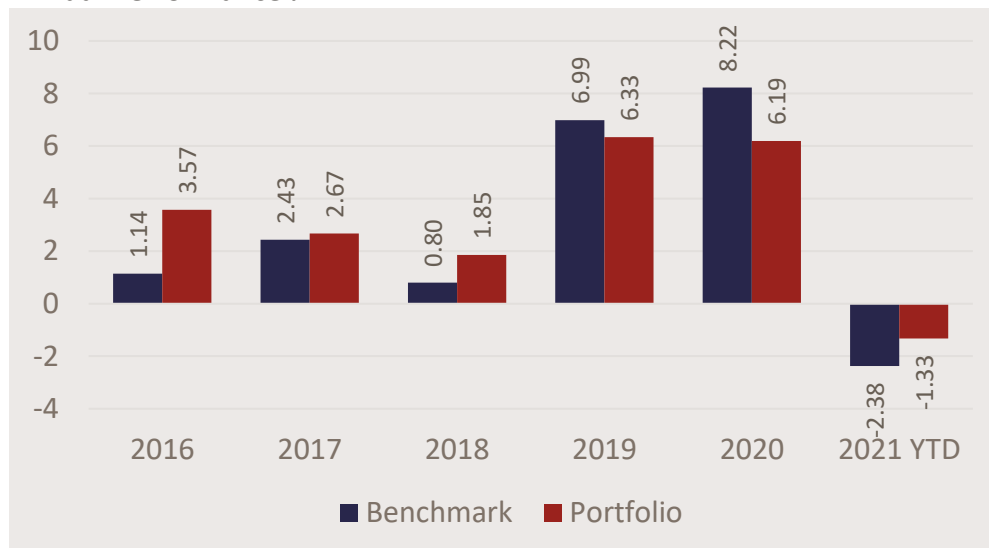
Email

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

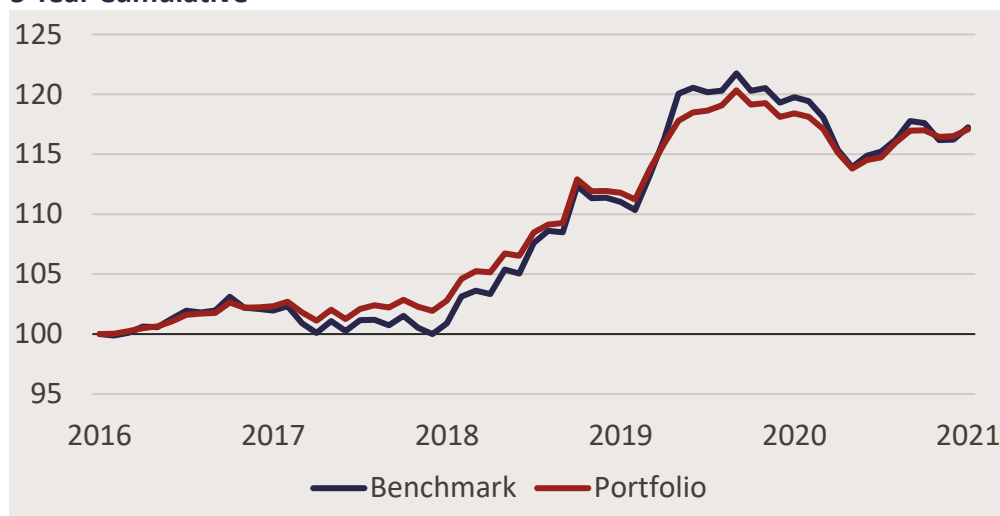
### Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	-0.57	0.35	-2.38	-2.38	4.17	3.14
Portfolio (%)	-0.45	0.09	-1.33	-1.33	3.67	3.10
Relative (%)	0.12	-0.26	1.05	1.05	-0.50	-0.03

### Annual Performance %



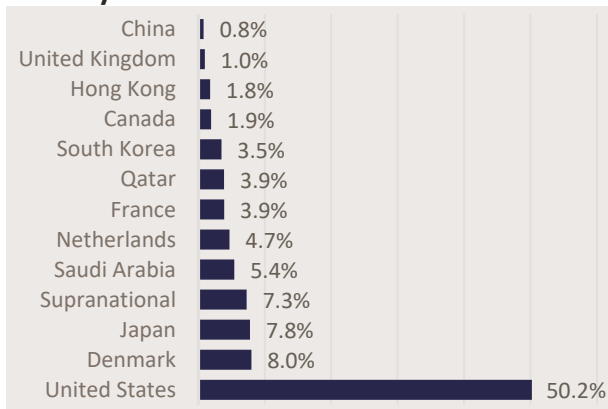
### 5 Year Cumulative



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

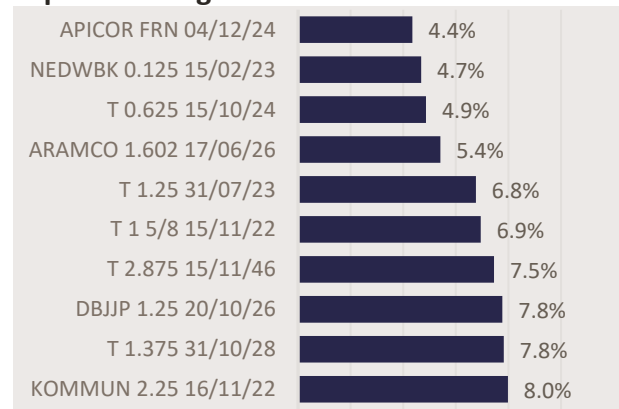
(a) Annualised Performance. (b) Using 60 month rolling data.

**Country Allocation**



Totals may not sum due to rounding.

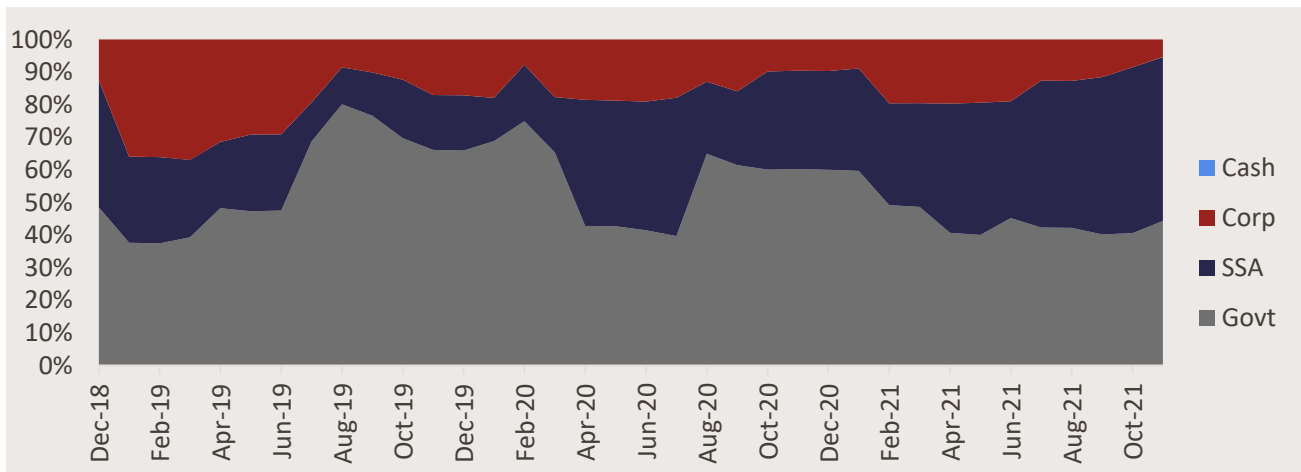
**Top 10 Holdings**



**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**



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