

FULL DURATION FIXED INCOME SOLUTION

30 JUNE 2022

Key Facts

Style

Medium Risk Strategy

Benchmark

ICE BofA US Treasury Index

Strategy

Active Duration and Credit Management

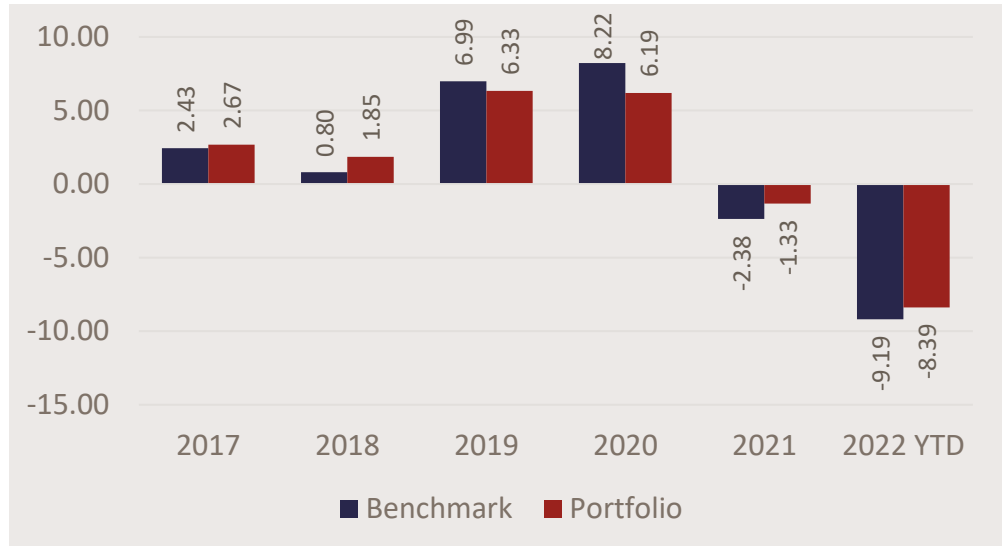
Currency

USD

Performance

| | 1 M | 3 M | YTD | 1 Y | 3 Y ^(a) | 5 Y ^(a) |
|---------------|-------|-------|-------|-------|--------------------|--------------------|
| Benchmark (%) | -0.72 | -3.85 | -9.19 | -8.91 | -0.85 | 0.79 |
| Portfolio (%) | -0.70 | -4.00 | -8.39 | -7.94 | -0.73 | 0.98 |
| Relative (%) | 0.02 | -0.15 | 0.80 | 0.97 | 0.12 | 0.19 |

Annual Performance %



Risk Measures^(b)

Volatility

Benchmark 4.66

Portfolio 3.83

Beta

0.80

Tracking Error

1.28

Information

Ratio 0.15

Sharpe Ratio

-0.03

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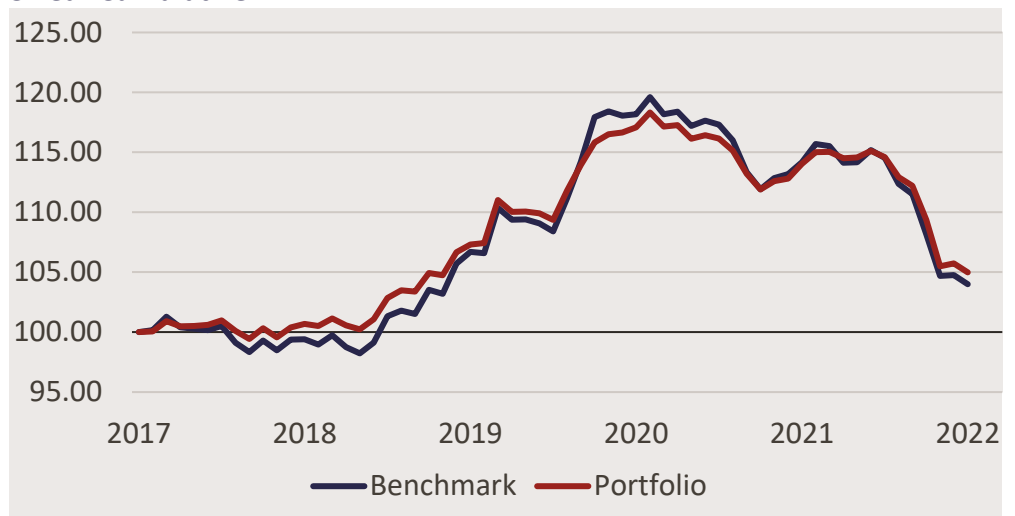
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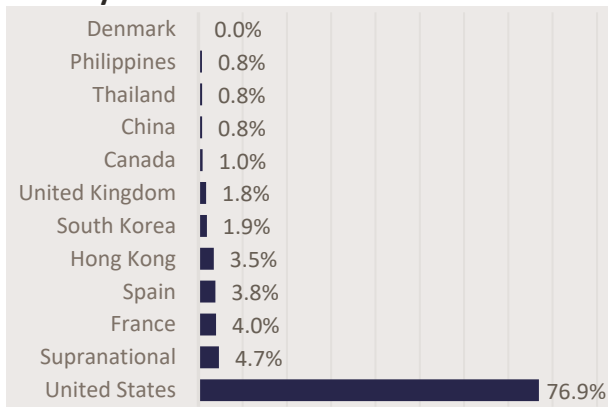
5 Year Cumulative



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

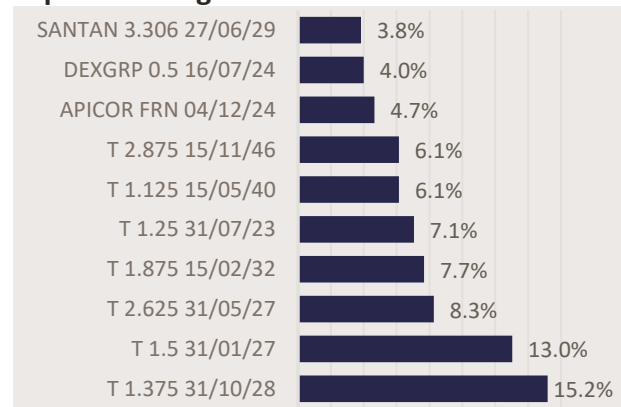
(a) Annualised Performance. (b) Using 60 month rolling data.

Country Allocation



Totals may not sum due to rounding.

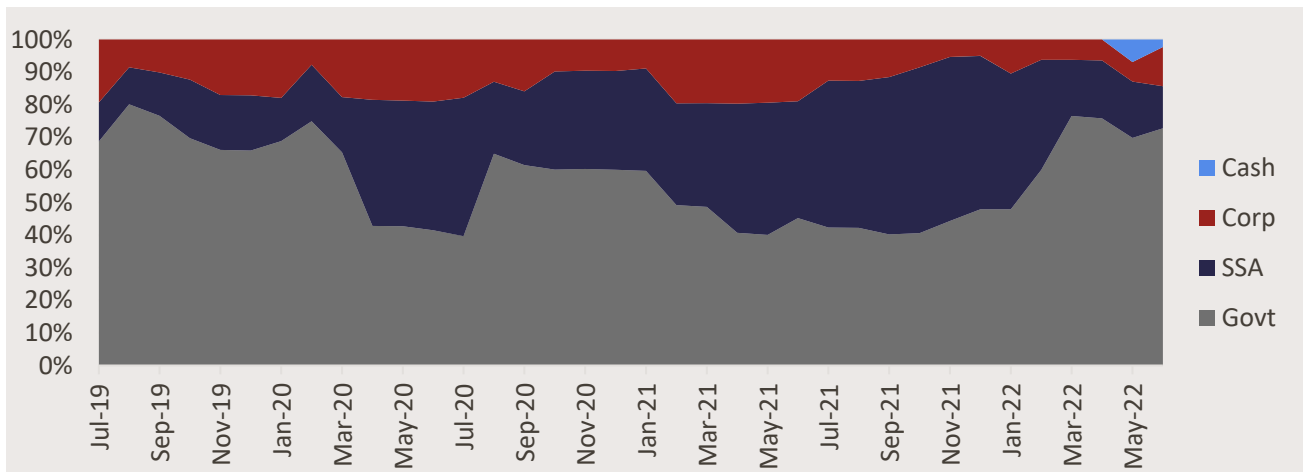
Top 10 Holdings



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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