

SPECIAL DRAWING RIGHTS (SDR)

FIXED INCOME SOLUTION

31 AUGUST 2024

Key Facts

Style

Low Risk Strategy

Benchmark

SDR based composite index of 0-3yr Govt Bonds

Strategy

Active Duration and Credit Management

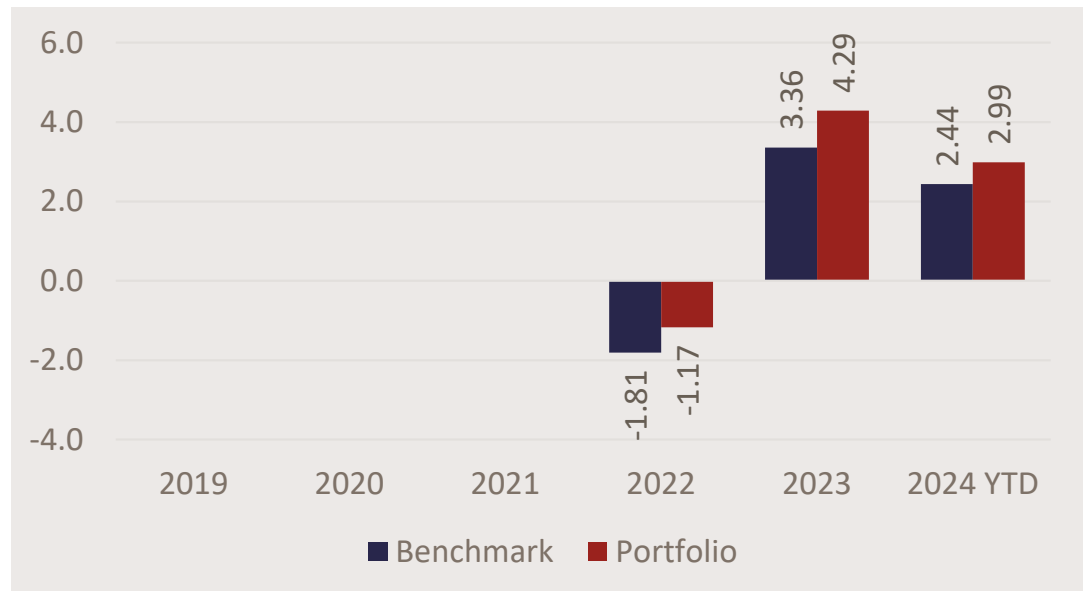
Currency

XDR

Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	0.52	1.67	2.44	4.25	-	-
Portfolio (%)	0.64	1.98	2.99	5.23	-	-
Relative (%)	0.12	0.31	0.55	0.98	-	-

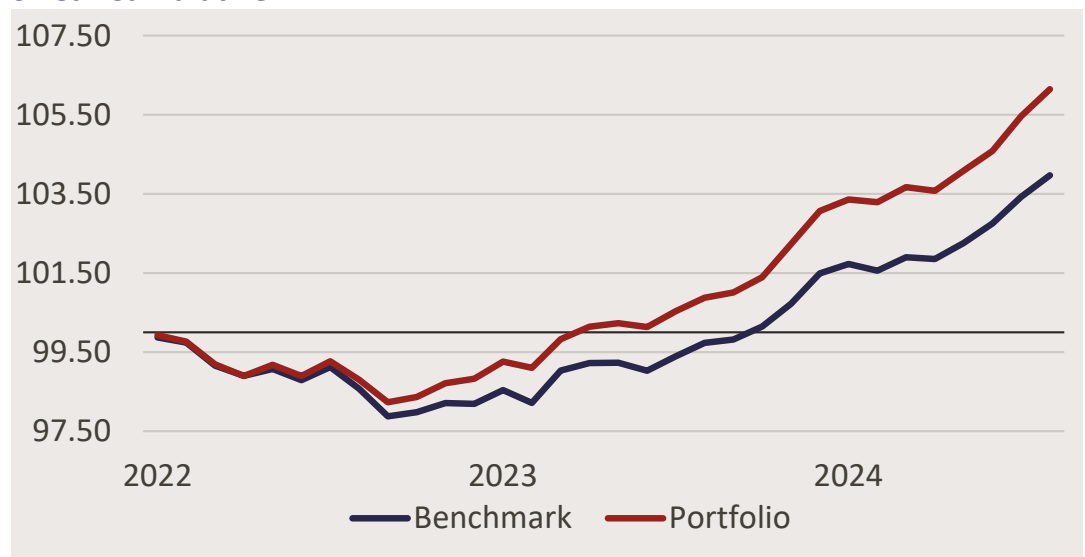
Annual Performance %



Risk Measures ^(b)

Volatility	
Benchmark	1.27
Portfolio	1.30
Beta	1.01
Tracking Error	0.26
Information Ratio	3.09
Sharpe Ratio	-1.16

3 Year Cumulative



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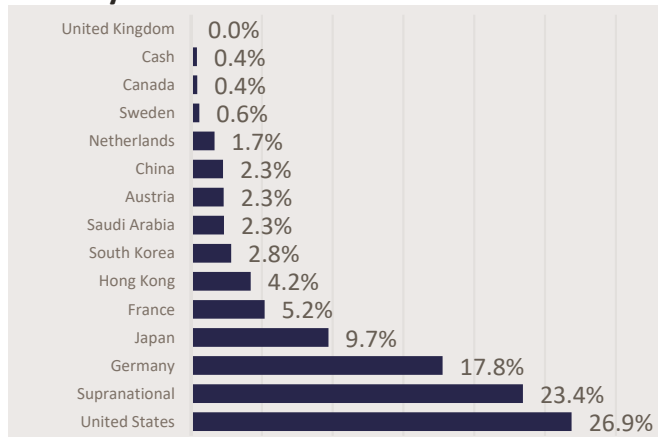
Email

caimlenquiries@caiml.com

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

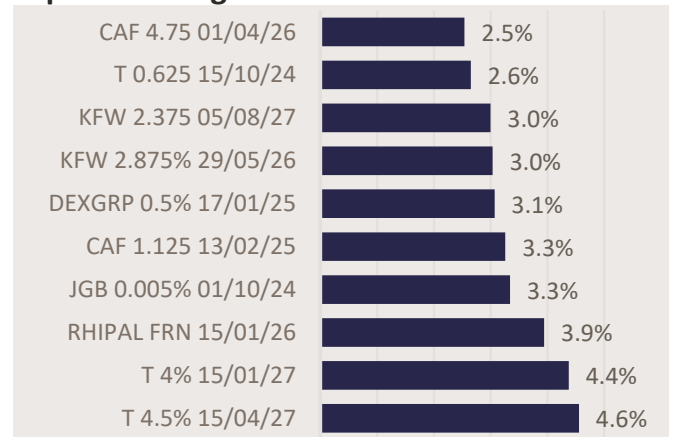
(a) Annualised Performance. (b) Using "since inception" data.

Country Allocation



Totals may not sum due to rounding.

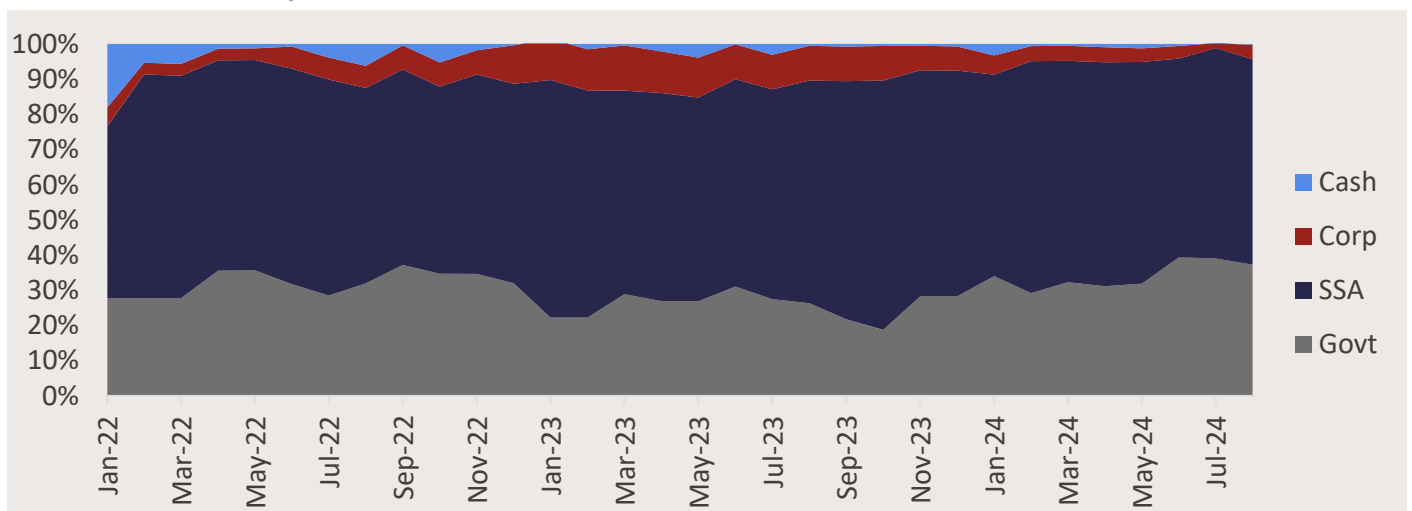
Top 10 Holdings



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



Disclaimer

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