CAIM | CROWN AGENTS INVESTMENT MANAGEMENT

SHORT DURATION FIXED INCOME SOLUTION

30 SEPTEMBER 2026

Key Facts

Style
Low Risk Strategy

Benchmark
ICE BofA 0-3/1-3 Year US Treasury Index

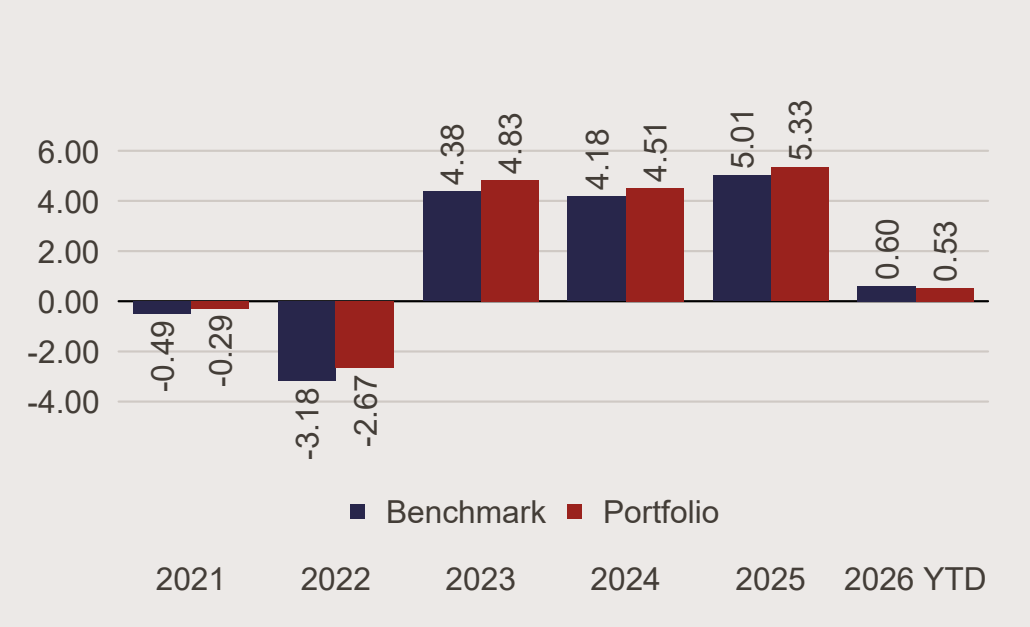
Strategy
Active Duration and Credit Management

Currency
USD

Performance

	1 M	3 M	YTD	1 Y	3 Y[a]	5 Y[a]
Benchmark (%)	-0.51	-0.10	0.60	1.71	4.07	2.05
Portfolio (%)	-0.60	-0.21	0.53	1.64	4.31	2.38
Relative (%)	-0.09	-0.10	-0.07	-0.07	0.24	0.33

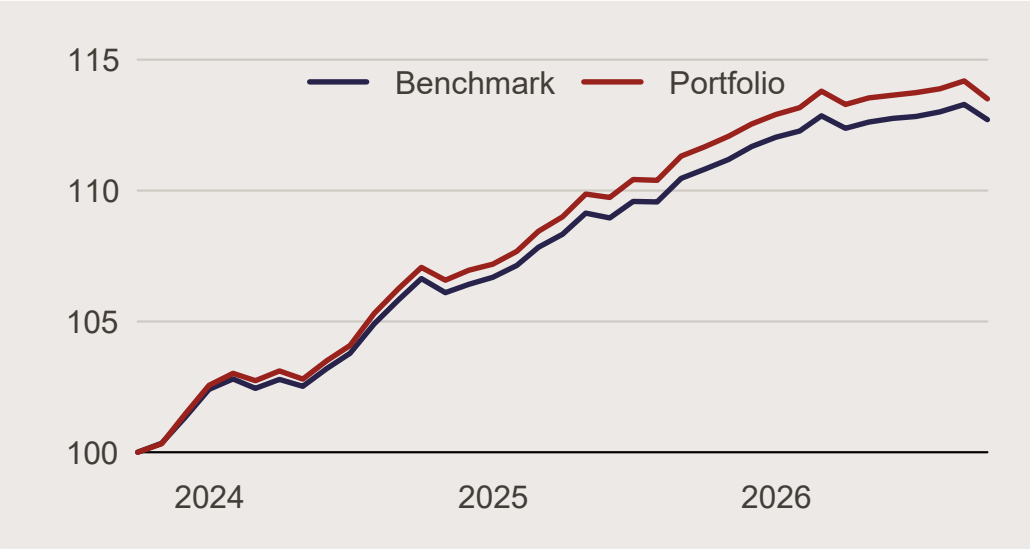
Annual Performance



Risk Measures (b)

Volatility	
Benchmark	1.45
Portfolio	1.53
Beta	1.05
Tracking Error	0.15
Information Ratio	1.59

3 Year Cumulative



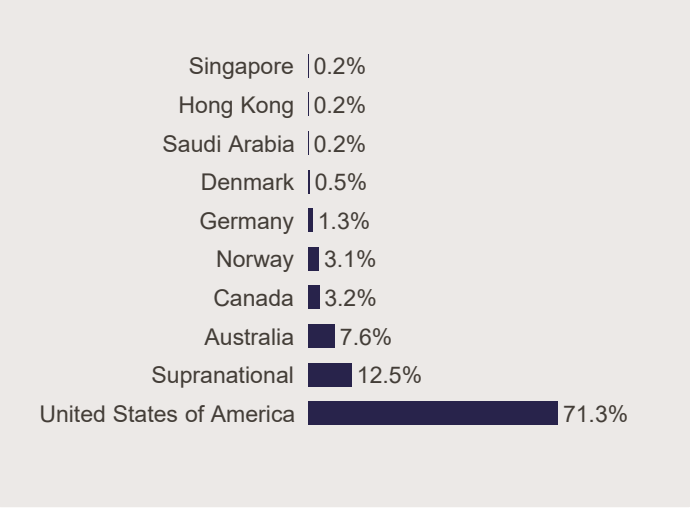
Visit
www.caiml.com

Call
+44 (0)20 7489 7223

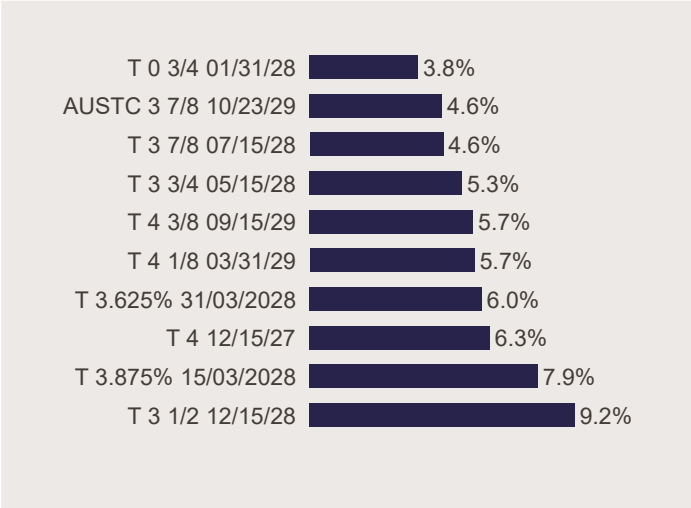
Email
caimlenquiries@caiml.com

Source: CAIM unless otherwise specified. Performance is calculated gross of fees
(a) Annualised Performance. (b) Using 36 month rolling data.

Country Allocation



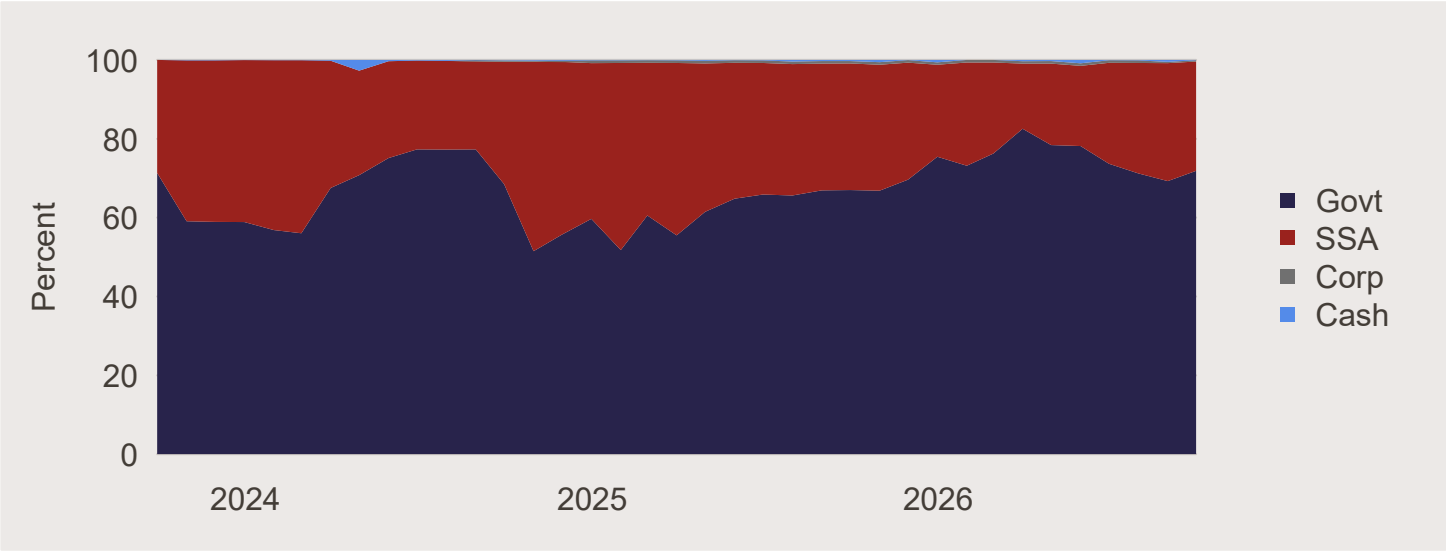
Top 10 holdings



Investment Objectives

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

This communication is intended for professional clients and eligible counterparties only. Past performance is not a reliable indicator of future results. Performance results are calculated before management fees and after trading expenses. Information contained in this publication is compiled from industry sources which we consider to be accurate and reliable. There is no representation or warranty of any kind, whether express or implied, regarding the accuracy or completeness of the information given. The information provided does not constitute advice and it should not be relied on as such. Any views or opinions expressed are those of Crown Agents Investment Management Ltd and are subject to change due to market and other conditions and should not be taken as statements of policy or intent. Crown Agents Investment Management Ltd accept no liability for the impact of any decisions made based on the information provided in this publication.

Crown Agents Investment Management Limited. Registered in England & Wales. No: 2169973. Vat Reg No: GB 377 614565.

Authorised and regulated by the Financial Conduct Authority