

## SHORT DURATION FIXED INCOME SOLUTION

31 MARCH 2025

### Key Facts

#### Style

Low Risk Strategy

#### Benchmark

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

#### Strategy

Active Durationa and  
Credit Management

#### Currency

USD

### Risk Measures (b)

#### Volatility

Benchmark 1.96

Portfolio 1.95

Beta 0.99

Tracking Error 0.19

Information  
Ratio 2.42

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[www.caiml.com](http://www.caiml.com)

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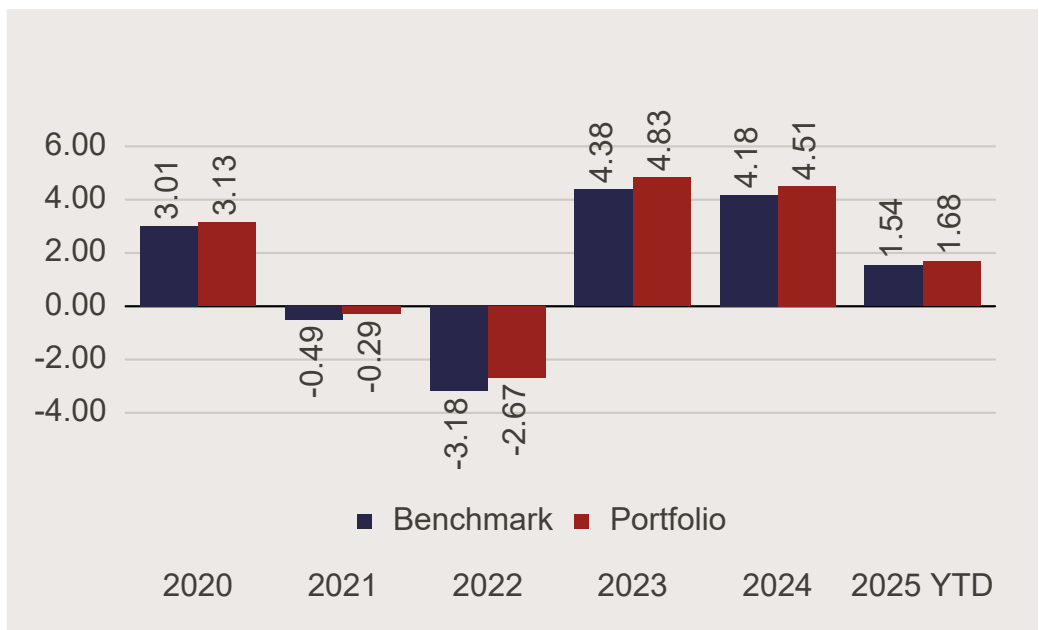
#### Email

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

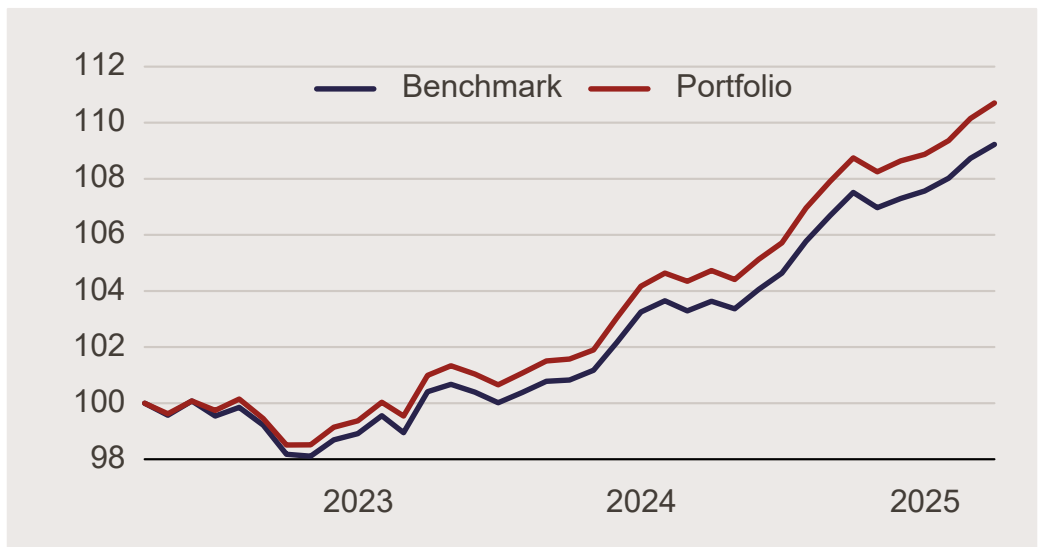
### Performance

	1 M	3 M	YTD	1 Y	3 Y <sup>(a)</sup>	5 Y <sup>(a)</sup>
Benchmark (%)	0.46	1.54	1.54	5.39	2.98	1.30
Portfolio (%)	0.50	1.68	1.68	5.71	3.45	1.76
Relative (%)	0.05	0.15	0.15	0.32	0.46	0.46

### Annual Performance



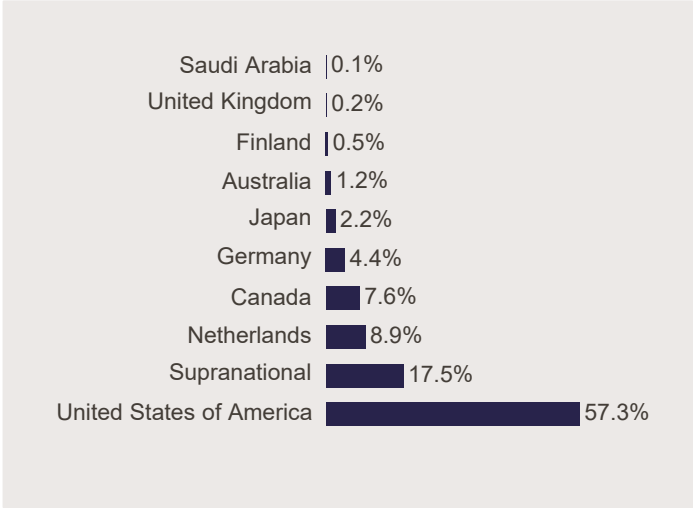
### 3 Year Cumulative



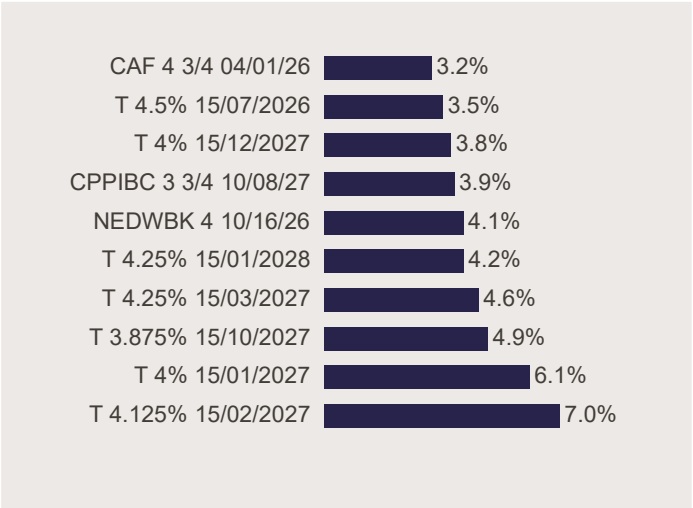
Source: CAIM unless otherwise specified. Performance is calculated gross of fees

(a) Annualised Performance. (b) Using 36 month rolling data.

Country Allocation



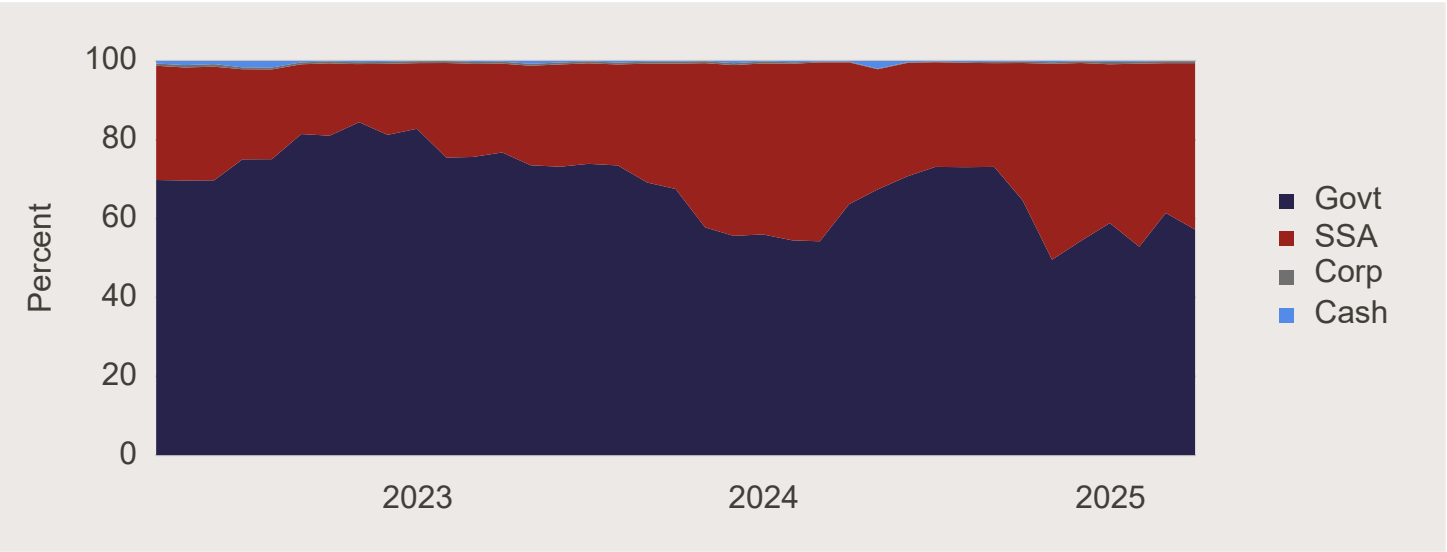
Top 10 holdings



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

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