

# FULL DURATION FIXED INCOME SOLUTION

31 AUGUST 2024

## 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* 6.76

*Portfolio* 7.18

Beta 1.05

Tracking Error 0.98

Information

Ratio 1.66

Sharpe Ratio -0.30

Visit

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

Call

+44 (0)20 3903 2500

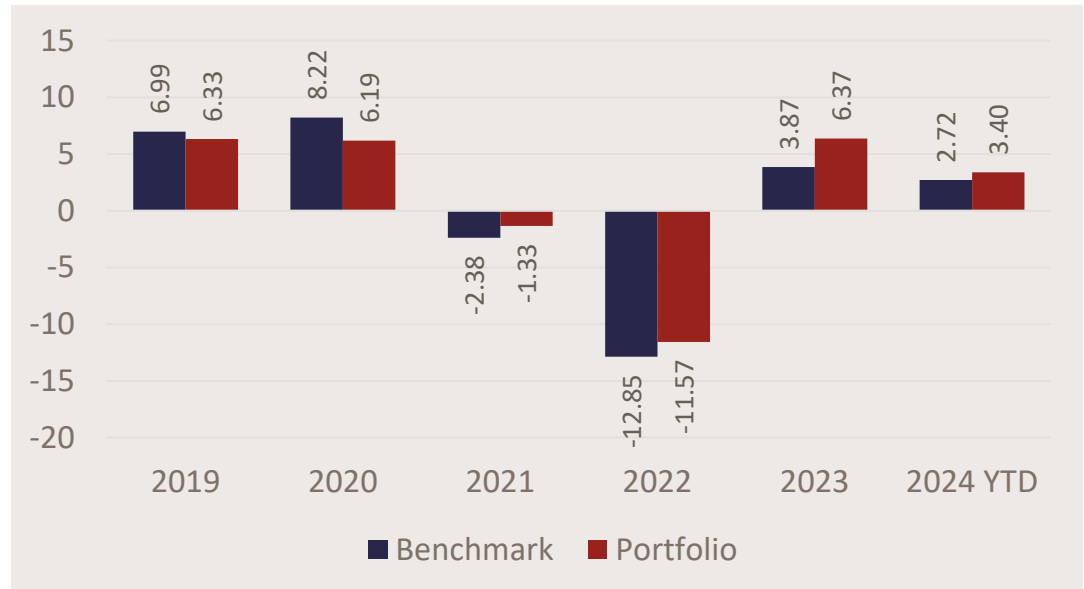
Email

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

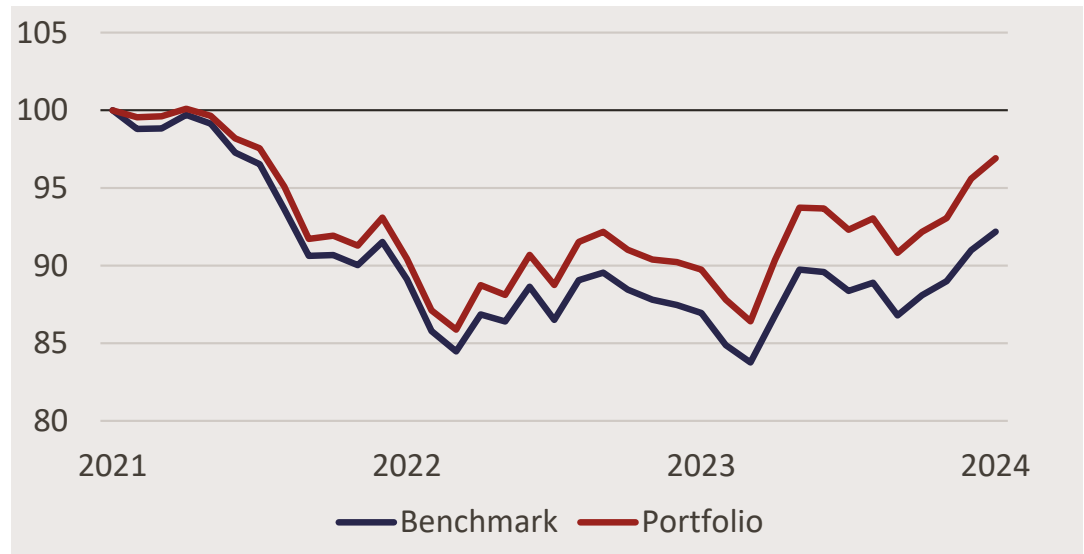
## Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	1.31	4.64	2.72	6.02	-2.68	-0.71
<b>Portfolio (%)</b>	<b>1.38</b>	<b>5.15</b>	<b>3.40</b>	<b>8.00</b>	<b>-1.04</b>	<b>0.08</b>
Relative (%)	0.07	0.51	0.68	1.98	1.63	0.80

## Annual Performance %



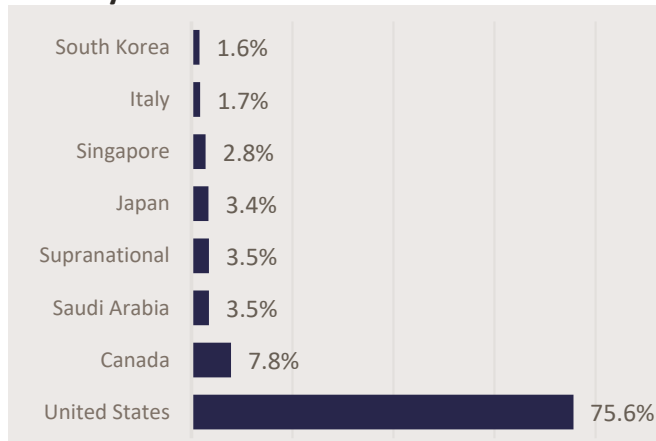
## 3 Year Cumulative



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

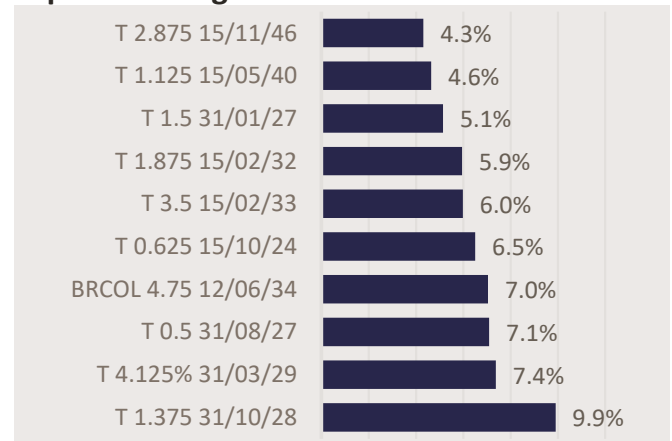
(a) Annualised Performance. (b) Using 36 month rolling data.

**Country Allocation**



Totals may not sum due to rounding.

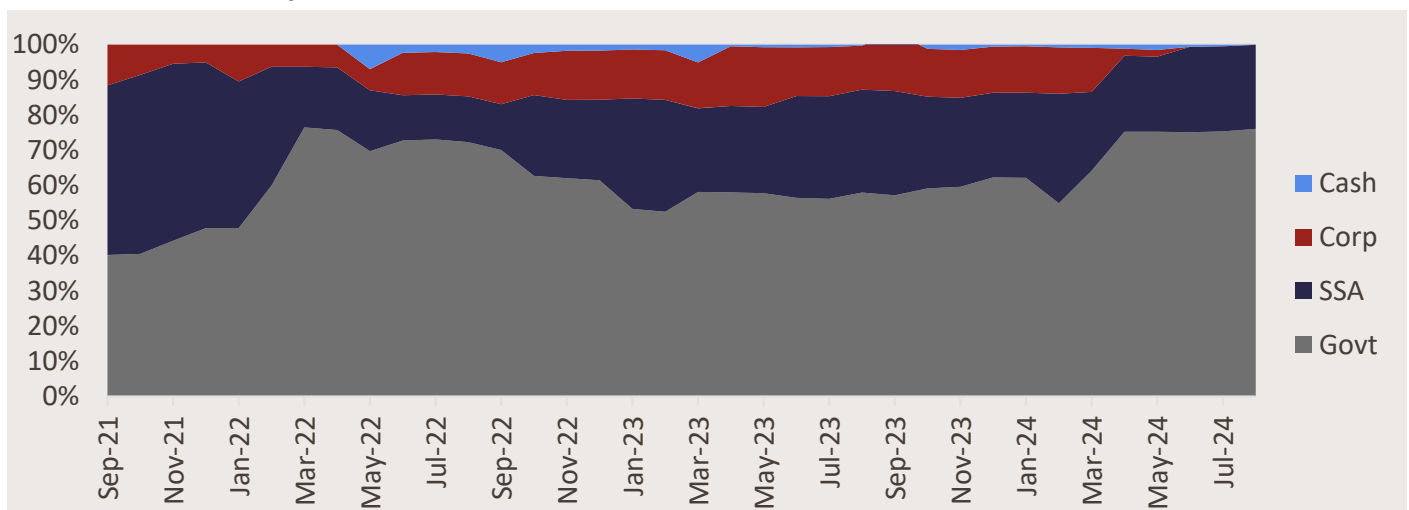
**Top 10 Holdings**



**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**



**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