

FULL DURATION FIXED INCOME SOLUTION

30 SEPTEMBER 2026

Key Facts

Style

Medium Risk Strategy

Benchmark

ICE BofA US Treasury
Index

Strategy

Active Duration and Credit
Management

Currency

USD

Risk Measures (b)

Volatility

Benchmark 5.17

Portfolio 5.69

Beta 1.09

Tracking Error 0.78

Information
Ratio 1.17

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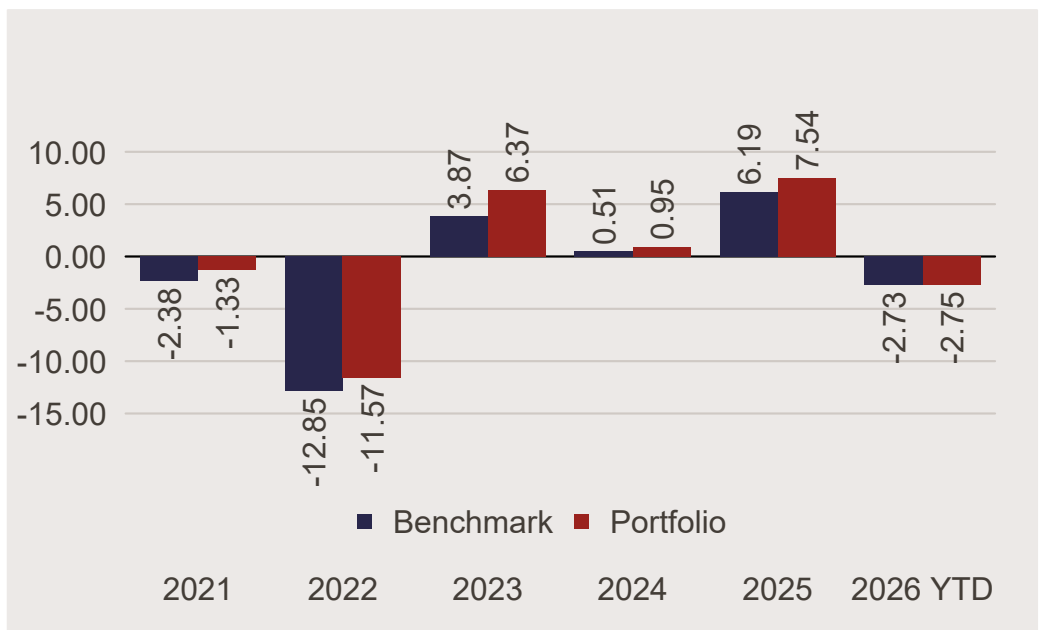
Email

caimlenquiries@caiml.com

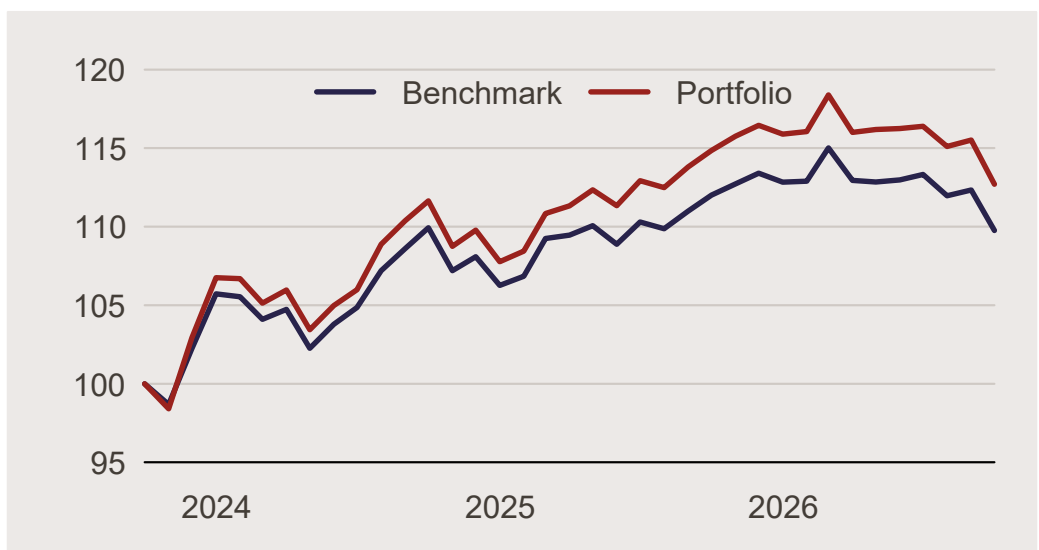
Performance

	1 M	3 M	YTD	1 Y	3 Y ^(a)	5 Y ^(a)
Benchmark (%)	-2.29	-3.15	-2.73	-2.01	3.15	-1.17
Portfolio (%)	-2.44	-3.17	-2.75	-1.87	4.07	-0.12
Relative (%)	-0.14	-0.02	-0.02	0.14	0.91	1.05

Annual Performance



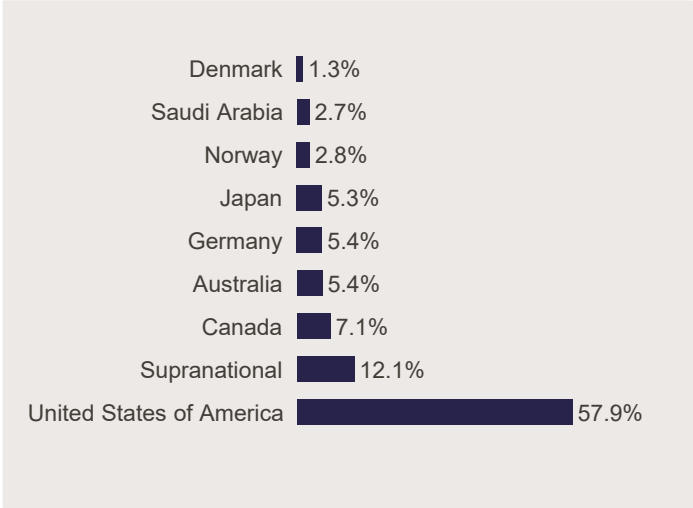
3 Year Cumulative



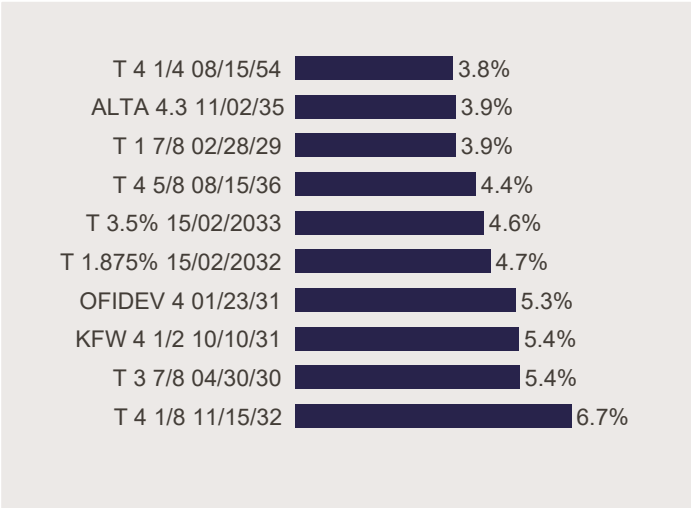
Source: CAIM unless otherwise specified. Performance is calculated gross of fees

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

Country Allocation



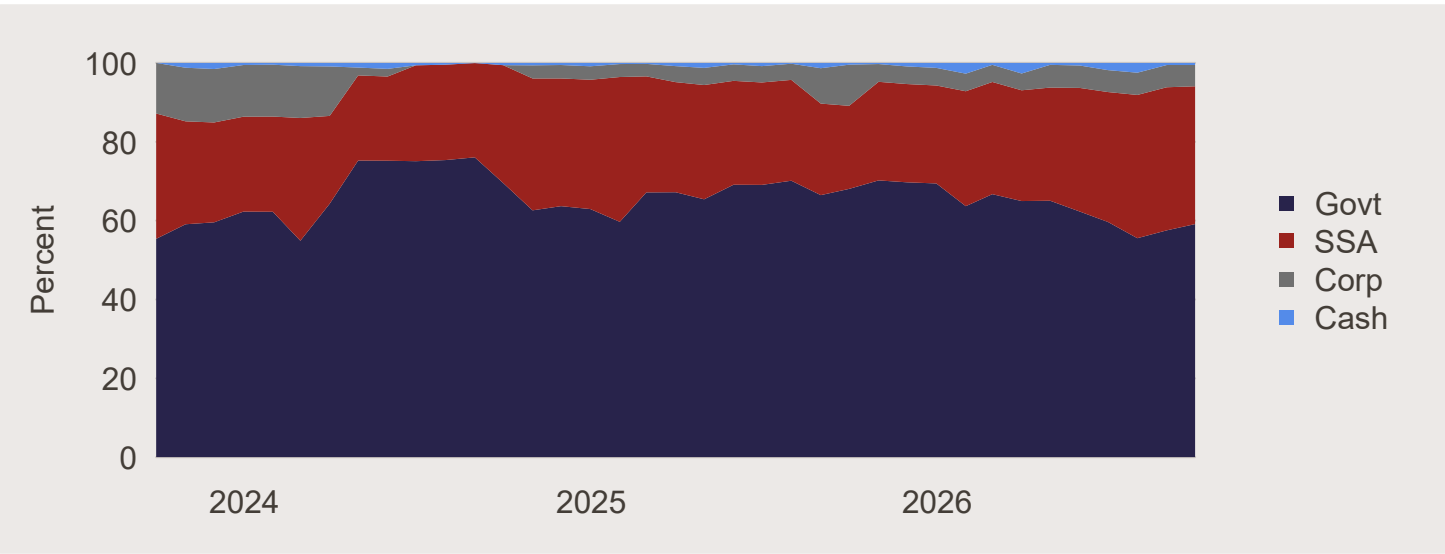
Top 10 holdings



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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