

FI Conventional Portfolio

Factsheet as of 31st Jul, 2025



Key Information

Inception Date	01/11/2011
Portfolio Manager	Suhas Pinto
Portfolio Assets Under Management (AUM)	\$171 Million
Portfolio NAV	\$19.63
52 Week Range	\$18.41 - \$19.63
No. of Positions	95

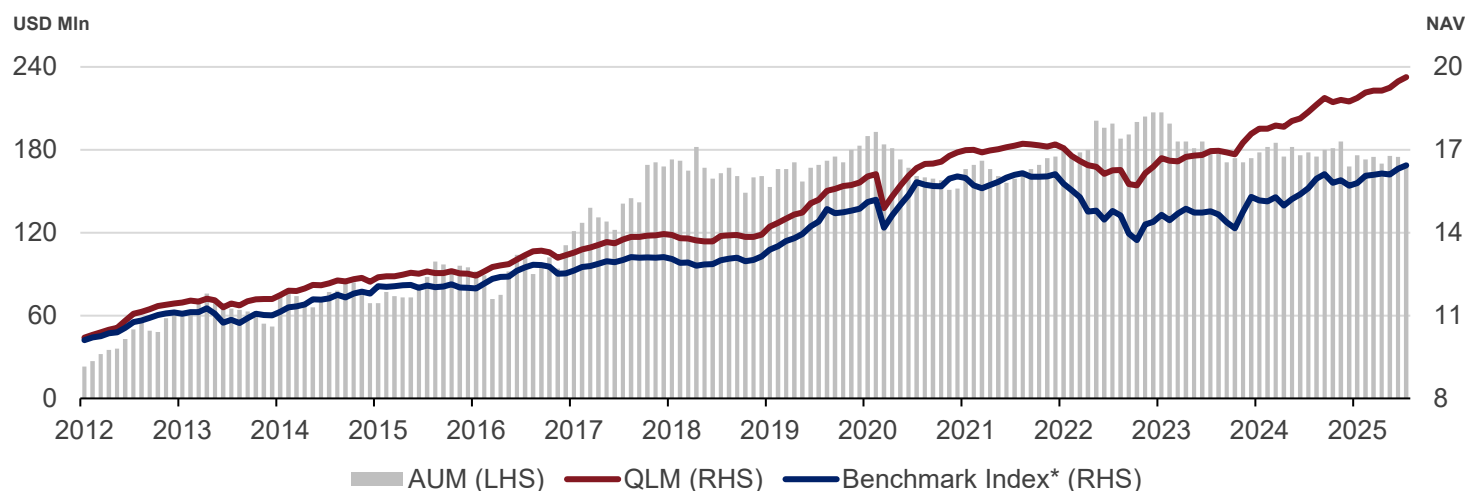
Portfolio Investment Strategy

Portfolio is a segregated mandate awarded by a Property & Casualty Insurer, allowing the portfolio manager to invest in a diversified portfolio of USD denominated securities, primarily Investment grade, both in the Middle East & North Africa (MENA) region and globally. The portfolio aims to achieve a steady level of interest income with moderate capital appreciation.

Managed Account Performance

	MTD	YTD	3M	6M	1Y	3Y	5Y	ITD
FI Conventional Portfolio	0.78%	4.67%	2.55%	4.05%	6.85%	20.70%	20.10%	96.29%
Benchmark*	0.71%	4.67%	1.85%	4.07%	5.29%	11.19%	3.87%	64.35%

Portfolio NAV vs Benchmark / AUM



*Blended benchmark- JCADGCTR Index (60%) & JACIIGTR Index (20%) & LBUSTRUU Index (20%)

Annual Returns – Previous 10 years

	Mar	Jun	Sep	Dec	Annual
2016	2.00%	2.06%	2.54%	-1.31%	5.35%
2017	2.13%	1.14%	1.77%	0.69%	5.84%
2018	-1.12%	-0.80%	1.75%	0.08%	-0.11%
2019	4.14%	3.75%	3.46%	1.59%	13.57%
2020	-5.94%	7.87%	2.73%	2.49%	6.84%
2021	0.02%	1.09%	0.60%	0.03%	1.75%
2022	-3.58%	-2.76%	-2.30%	3.94%	-4.78%
2023	1.24%	1.37%	0.57%	3.99%	7.33%
2024	1.70%	1.42%	4.12%	-0.66%	6.67%
2025	2.06%	1.77%			4.67%

Risk / Return Measures

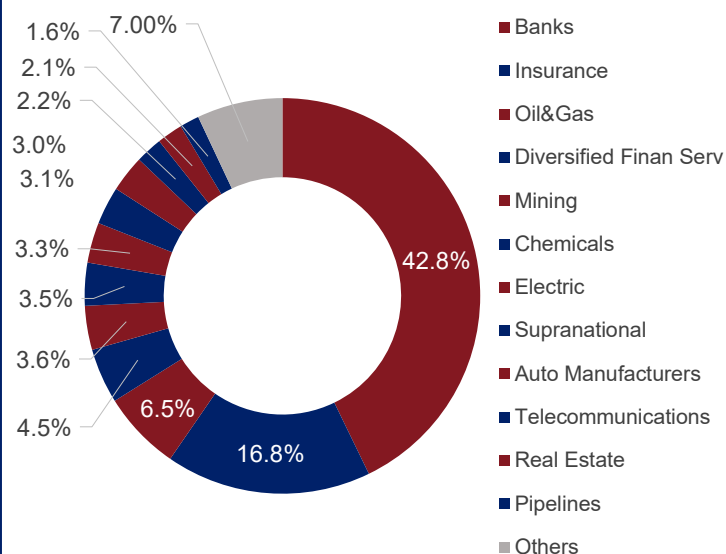
Modified Duration	3.69
Average Current Yield	5.14%
Portfolio YTM	5.45%
Average Portfolio Rating	BBB+

FI Conventional Portfolio

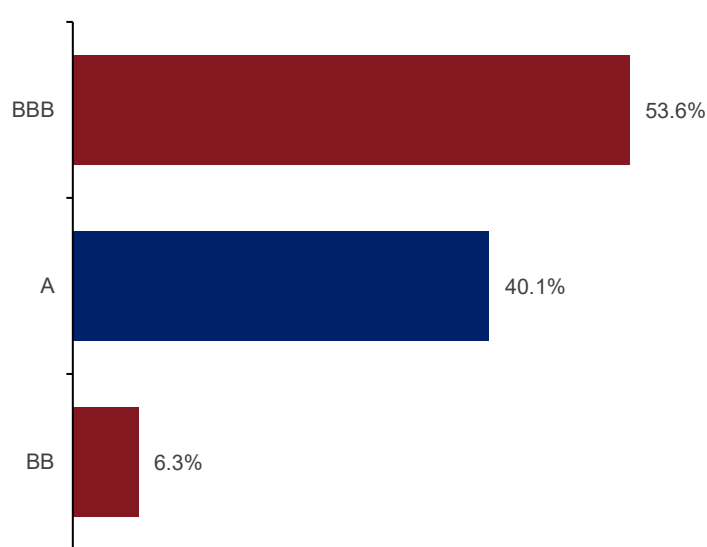
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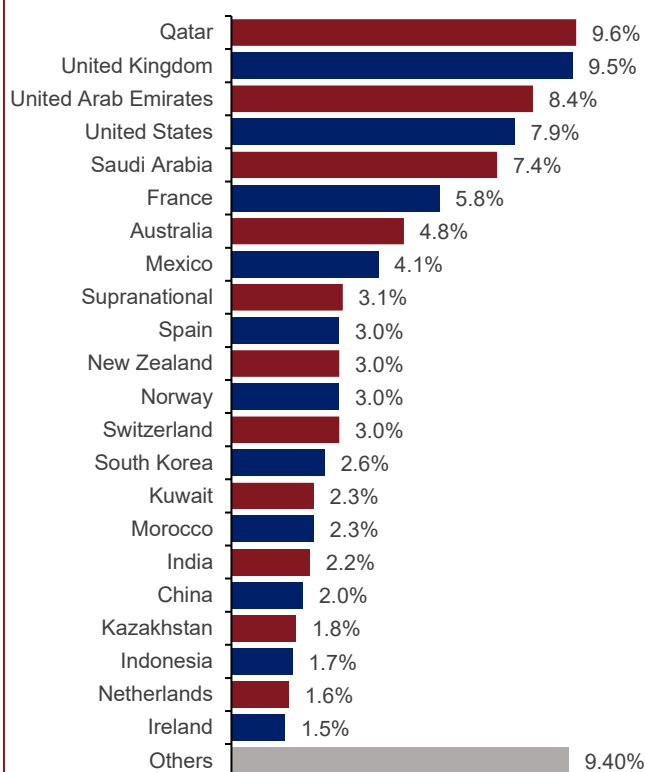
Sector Allocation



Credit Rating



Country Allocation



Top 10 Holding

Issuer	Weightage
6.150% QIC Cayman Ltd	5.45%
5.500% Beazley Insurance 2029	2.40%
2.375% KIB Sukuk Ltd 2030	2.33%
5.896% DNB Bank 2026	1.80%
5.610% Citigroup Inc 2026	1.80%
5.250% Legal & General Group 2047	1.80%
5.000% Ooredoo Intl Finance 2025	1.79%
2.625% Tengizchevroil 2025	1.78%
4.350% Volkswagen Group America 2027	1.76%
2.250% Rec Ltd 2026	1.73%

Disclaimer / Notes

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*Blended benchmark- JPM MECI GCC (JCADGCTR) Index (60%) & JPM Asia (JACIIGTR) Index (20%) & US Bloomberg Aggregate (LBUSTRUU) Index (20%)