

FI Conventional Portfolio

Factsheet as of 28th Feb, 2026



Key Information

Inception Date	01/11/2011
Portfolio Manager	Suhas Pinto
Portfolio Assets Under Management (AUM)	\$173 Million
Portfolio NAV	\$20.58
52 Week Range	\$18.90 - \$20.58
No. of Positions	102

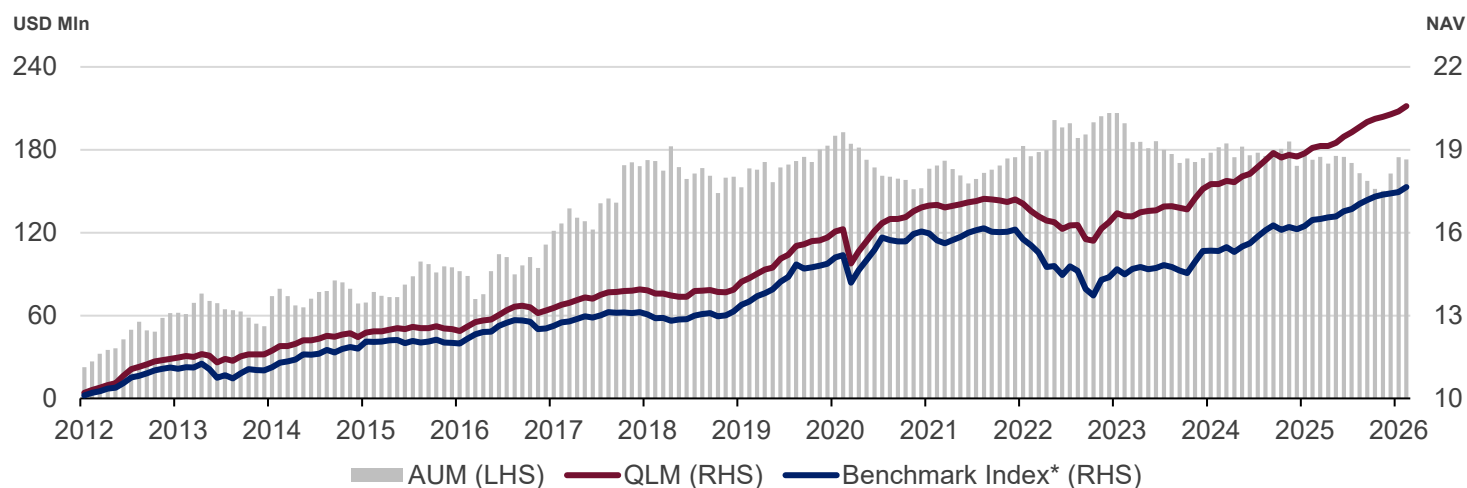
Portfolio Investment Strategy

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	0.96%	1.44%	1.94%	3.81%	7.93%	23.95%	21.02%	105.79%
Benchmark*	1.05%	1.30%	1.57%	3.55%	7.24%	21.82%	12.31%	76.50%

Portfolio NAV vs Benchmark / AUM



*Blended benchmark- Pre 2023: JCADGCTR Index (60%) & JACIIGTR Index (20%) & LBUSTRUU Index (20%), 2023 onwards I02953US Index (35%), I12885US Index (25%), I13292US Index (20%), LC08TRUU Index (20%).

Annual Returns – Previous 10 years

	Mar	Jun	Sep	Dec	Annual
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%	2.71%	1.41%	8.18%
2026					1.44%

Risk / Return Measures

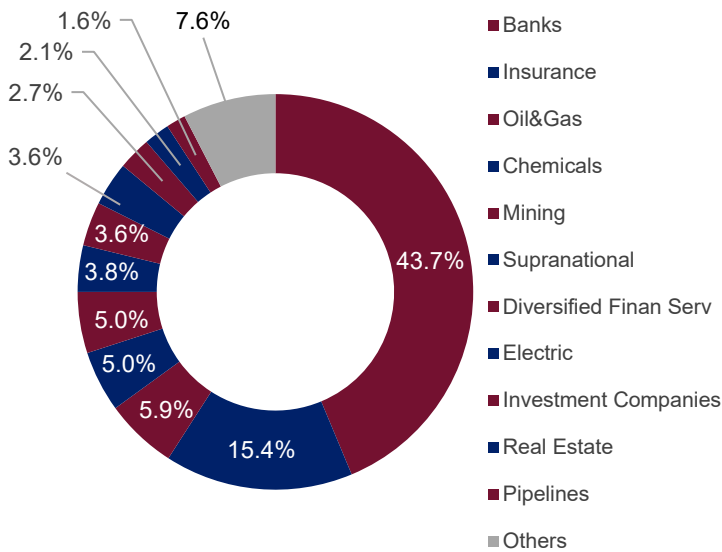
Modified Duration	3.82
Average Current Yield	5.09%
Portfolio YTM	5.22%
Average Portfolio Rating	BBB+

FI Conventional Portfolio

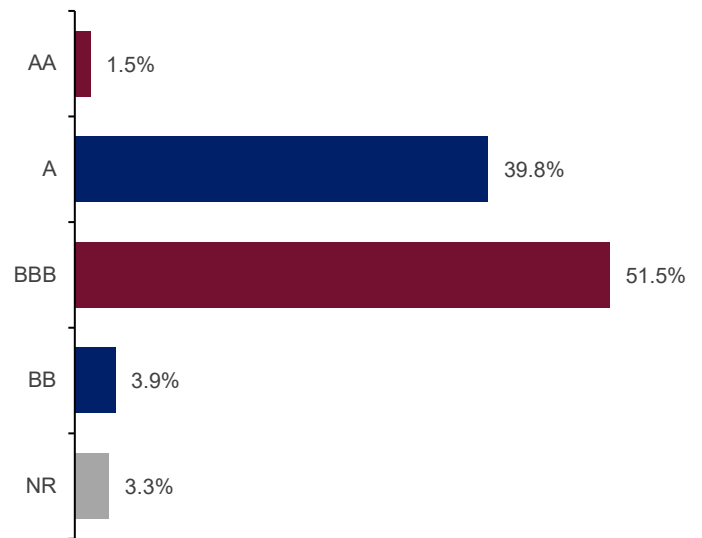
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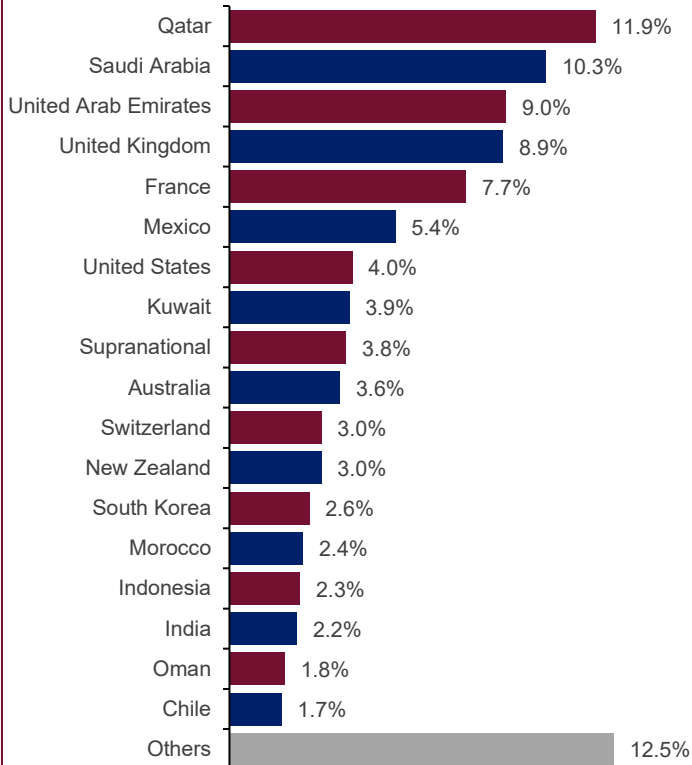
Sector Allocation



Credit Rating



Country Allocation



Top 10 Holding

Issuer	Weightage
6.150% QIC Cayman Ltd	4.91%
5.250% Legal & General Group 2047	1.79%
5.666% CBQ Finance Ltd 2030	1.76%
4.500% Doha Finance Limited 2031	1.75%
2.250% Rec Ltd 2026	1.74%
2.050% Sarana Multi Infrastrukt 2026	1.74%
4.875% CNP Assurances SACA	1.69%
6.125% United Mexican States 2038	1.48%
4.250% Equate Petrochemical Co 2026	1.47%
4.500% Aercap Sukuk Ltd 2029	1.46%

Disclaimer / Notes

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*Blended benchmark- Pre 2023: JPM MECI GCC (JCADGCTR) Index (60%) & JPM Asia (JACIIGTR) Index (20%) & US Bloomberg Aggregate (LBSTRUU) Index (20%), 2023 onwards the benchmark is changed to reflect a change in the mandate and duration requirements of the portfolio: Bloomberg Eurodollar Global Aggregate (I02953US) Index (35%), Bloomberg EM USD Aggregate 1-3 (I12885US) Index (25%), Bloomberg EM USD Aggregate EMEA (I13292US) Index (20%), Bloomberg Intermediate US Aggregate (LC08TRUU) Index (20%).