

FI Conventional Portfolio

Factsheet as of 30th June, 2026



Key Information

Inception Date	11-Jan-2011
Portfolio Manager	Suhas Pinto
Portfolio Assets Under Management (AUM)	\$182 Million
Portfolio NAV	\$20.74
52 Week Range	\$19.48 - \$20.78
No. of Positions	106

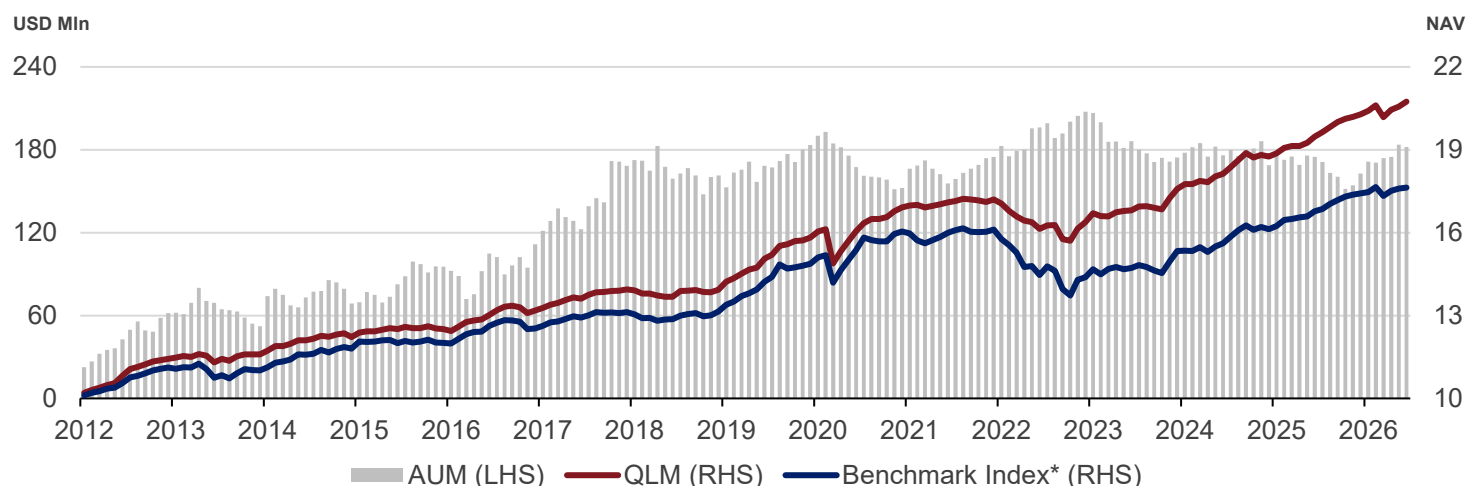
Portfolio Investment Strategy

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	0.51%	2.23%	2.54%	2.23%	6.50%	23.39%	21.35%	107.42%
Benchmark*	0.24%	1.20%	1.76%	1.20%	5.10%	19.78%	10.26%	76.33%

Portfolio NAV vs Benchmark / AUM



*Blended benchmark- Pre 2023: JPM MECI GCC Index (60%) & JPM Asia Index (20%) & US Bloomberg Aggregate Index (20%), post 2023 Bloomberg Eurodollar Global Aggregate Index (35%), Bloomberg EM USD Aggregate 1-3 Index (25%), Bloomberg EM USD Aggregate EMEA Index (20%), Bloomberg Intermediate US Aggregate 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%	1.43%	8.20%
2026	-0.31%	2.54%			2.23%

Risk / Return Measures

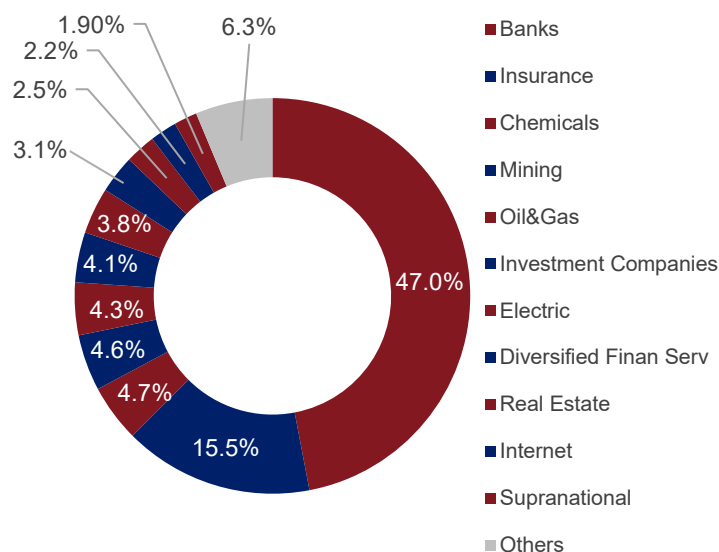
Modified Duration	3.46
Average Current Yield	5.14%
Portfolio YTM	5.38%
Average Portfolio Rating	BBB+

FI Conventional Portfolio

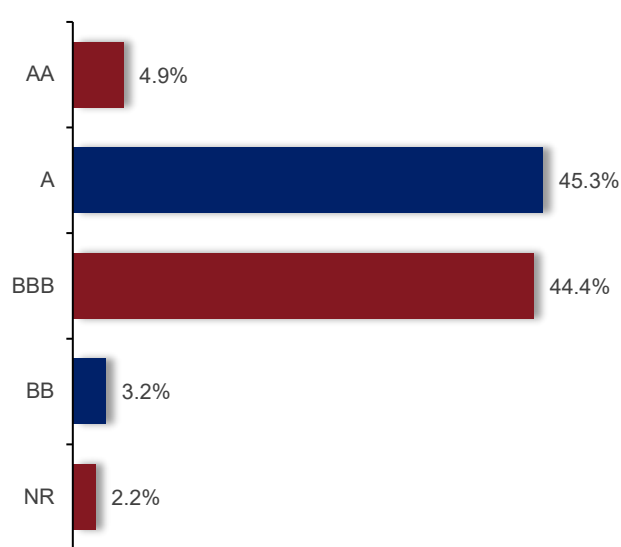
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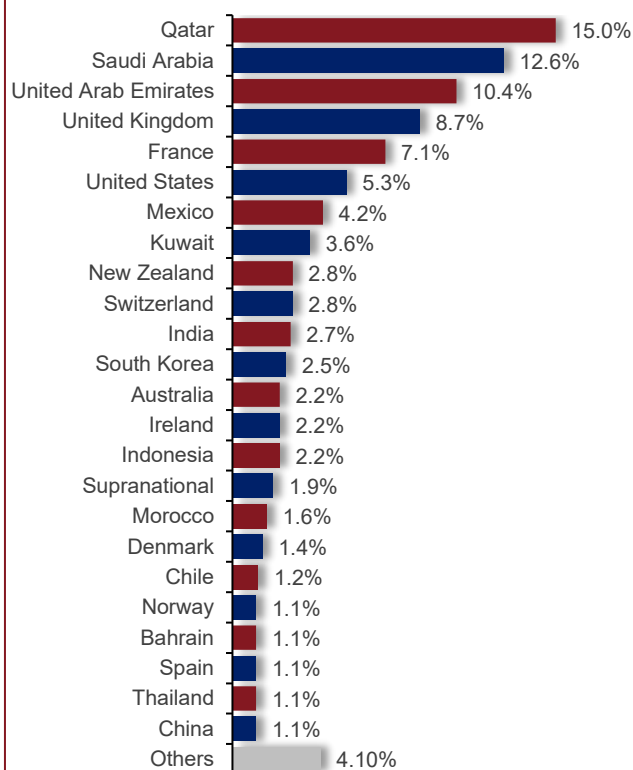
Sector Allocation



Credit Rating



Country Allocation



Top 10 Holding

Issuer	Weightage
6.150% QIC Cayman Ltd	4.50%
4.250% Equate Petrochemical Co 2026	1.93%
4.466% QNB Finance Ltd 2031	1.91%
5.250% Legal & General Group 2047	1.66%
5.666% CBQ Finance Ltd 2030	1.66%
5.400% Standard Chartered PLC 2036	1.66%
2.250% REC Ltd 2026	1.65%
4.410% First Abu Dhabi Bank PJS 2031	1.64%
4.500% Doha Finance Ltd 2031	1.61%
4.875% CNP Assurances SACA	1.57%

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%).