

FI Conventional Portfolio

Factsheet as of 31st July, 2026



Key Information

Inception Date	11-Jan-2011
Portfolio Manager	Suhas Pinto
Portfolio Assets Under Management (AUM)	\$189 Million
Portfolio NAV	\$20.67
52 Week Range	\$19.69 - \$20.78
No. of Positions	113

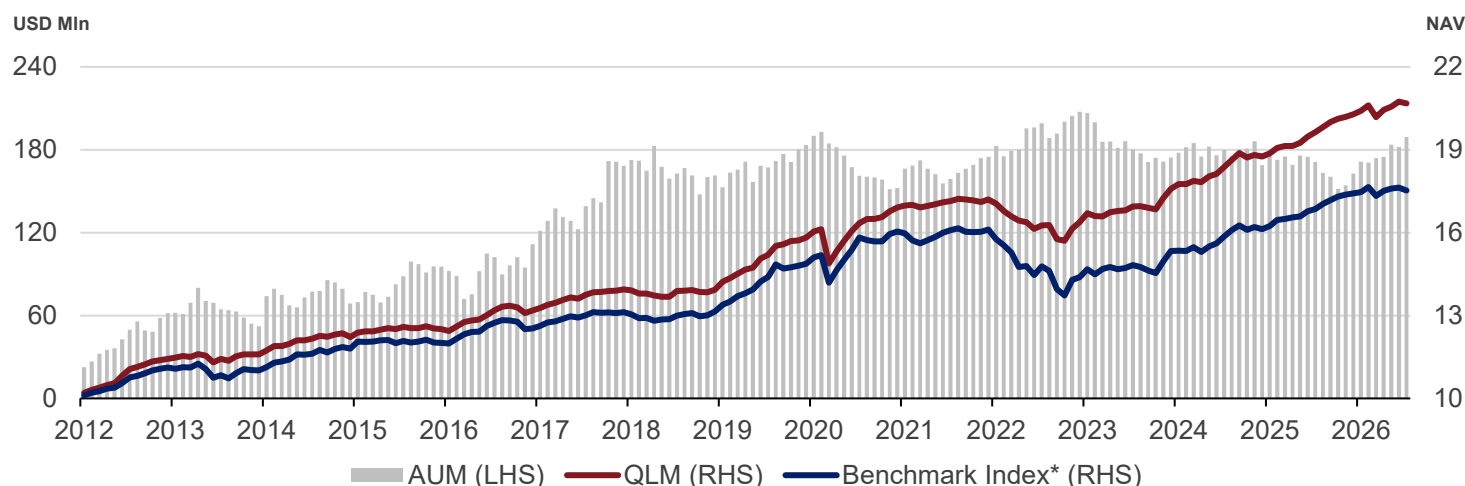
Portfolio Investment Strategy

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	-0.34%	1.89%	0.78%	1.19%	5.32%	21.96%	20.57%	106.73%
Benchmark*	-0.58%	0.61%	0.11%	0.36%	4.01%	18.27%	8.93%	75.30%

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	-0.27%	2.52%			1.89%

Risk / Return Measures

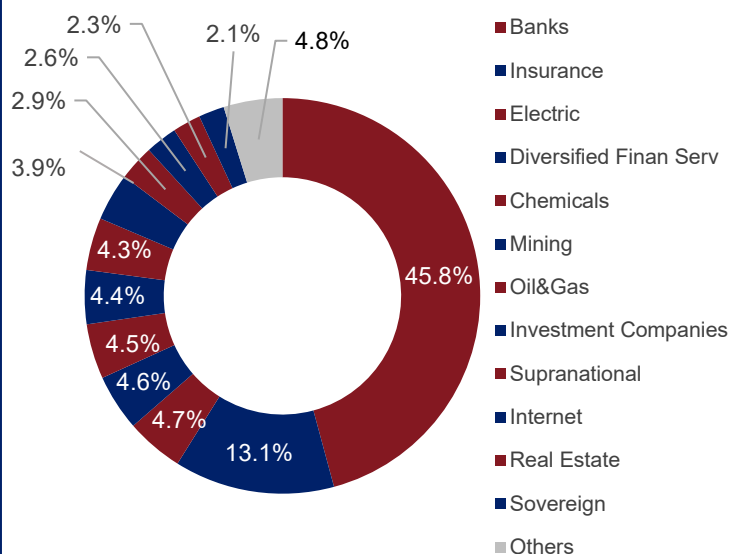
Modified Duration	3.59
Average Current Yield	5.22%
Portfolio YTM	5.53%
Average Portfolio Rating	BBB+

FI Conventional Portfolio

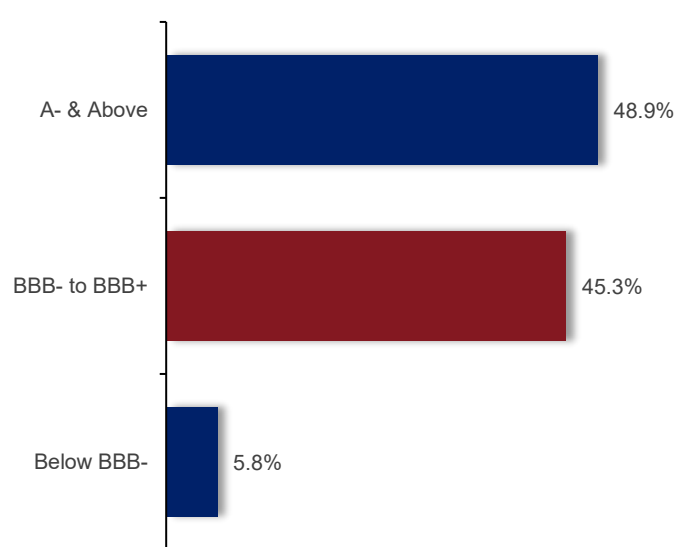
Factsheet as of 31st July, 2026



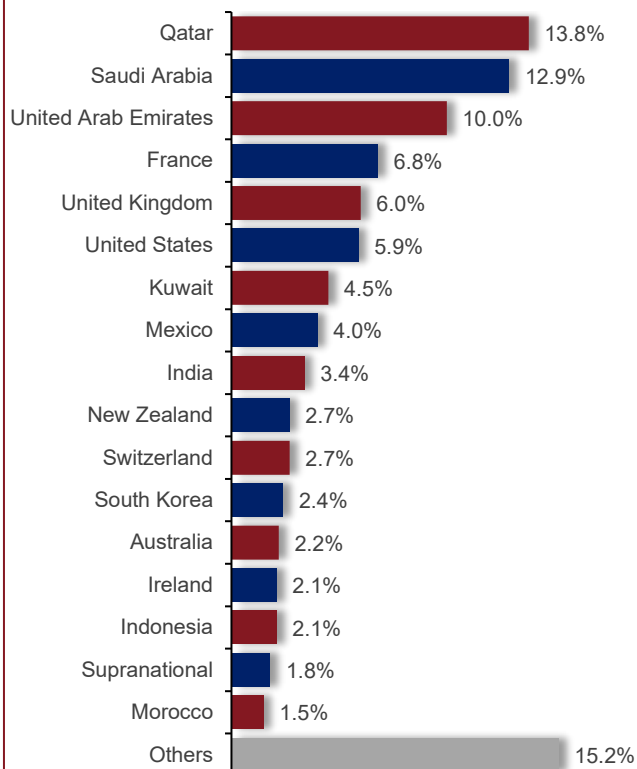
Sector Allocation



Credit Rating



Country Allocation



Top 10 Holding

Issuer	Weightage
6.150% QIC Cayman Ltd	4.32%
4.250% Equate Petrochemical Co 2026	1.86%
4.466% QNB Finance Ltd 2031	1.84%
2.250% Rec Ltd 2026	1.60%
5.666% CBQ Finance Ltd 2030	1.60%
4.410% First Abu Dhabi Bank Pjs 2031	1.58%
5.000% SRC Sukuk Ltd 2032	1.57%
5.400% Standard Chartered Plc 2036	1.57%
4.500% Doha Finance Limited 2031	1.54%
4.875% CNP Assurances SACA	1.50%

Disclaimer / Notes

This document is prepared for general circulation and is circulated for general information only. This document is not an invitation to subscribe to units of any investment fund or program therein. At all times, prospective investors considering an investment in a fund or program should carefully review such fund's or program's prospectus describing the investment approach, operations, applicability of taxes, fees, expenses, risks of investing and review the fund's or program's performance over time.

*Blended benchmark- Pre 2023: JPM MECI GCC (JCADGCTR) Index (60%) & JPM Asia (JACIIGTR) Index (20%) & US Bloomberg Aggregate (LBUSTRUU) 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%).