FI Conventional Portfolio

Factsheet as of 31st Oct, 2026

Key Information

Inception Date	11-Jan-2011
Portfolio Manager	Suhas Pinto
Portfolio Assets Under Management (AUM)	$213 Million
Portfolio NAV	$20.48
52 Week Range	$19.89 - $20.68
No. of Positions	109

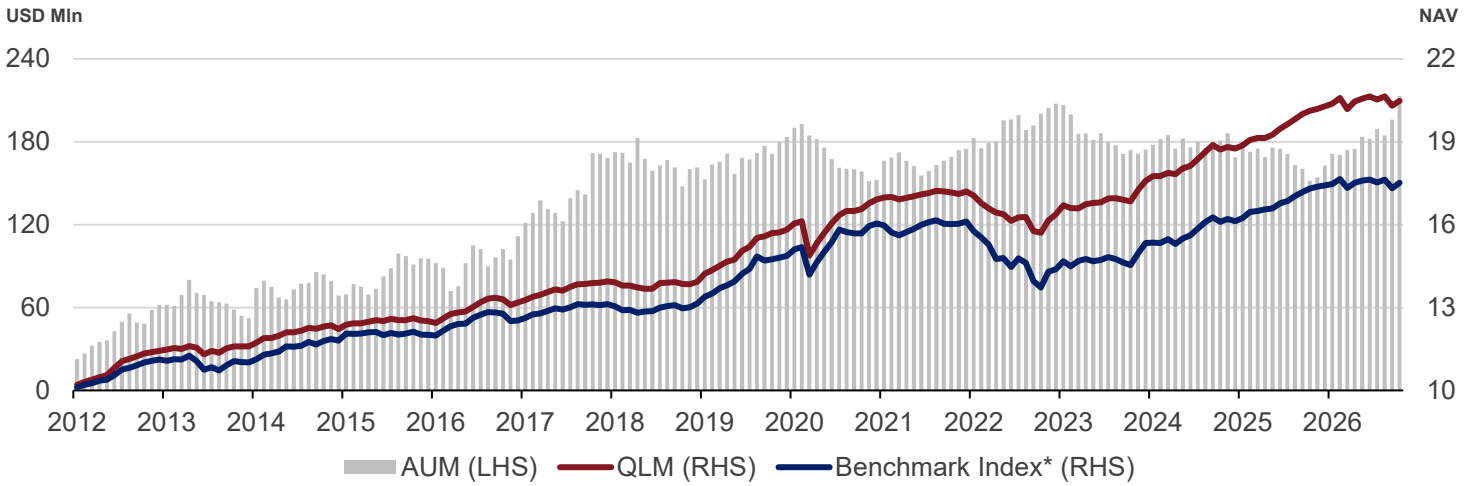
Portfolio Investment Strategy

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	0.89%	0.95%	-0.21%	0.11%	1.82%	21.63%	19.34%	104.83%
Benchmark*	1.17%	0.55%	-0.06%	0.05%	1.22%	20.57%	9.34%	75.20%

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	-0.54%	2.28%	-1.65%		0.95%

Risk / Return Measures

Modified Duration	3.39
Average Current Yield	5.51%
Portfolio YTM	6.21%
Average Portfolio Rating	A-

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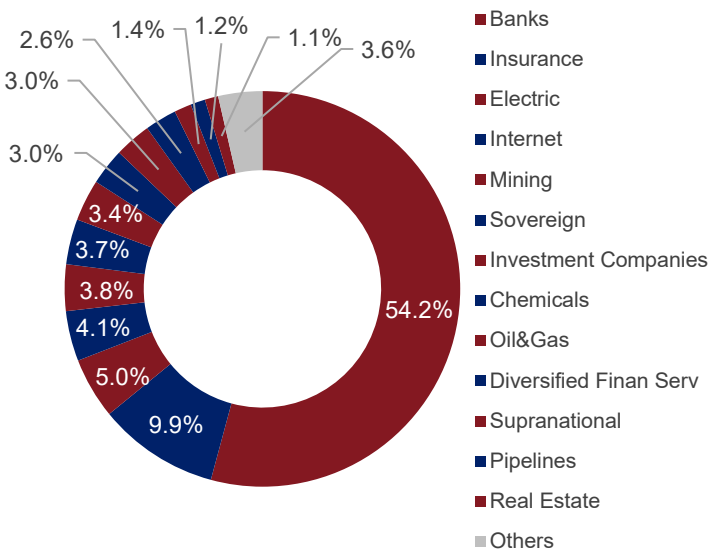
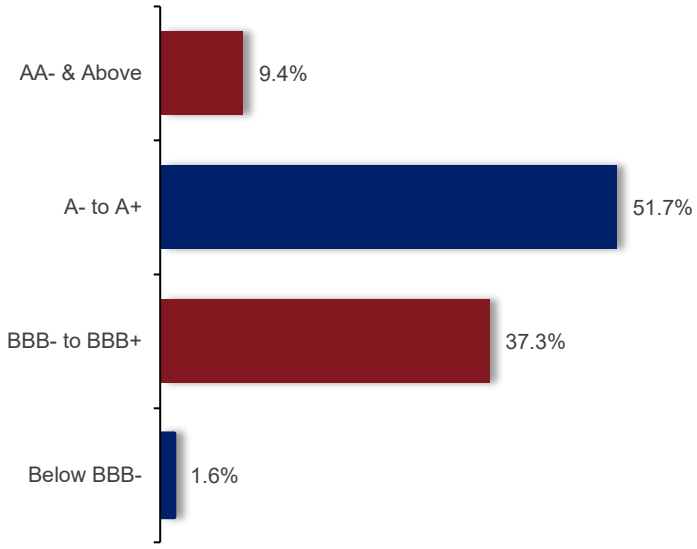
Sector Allocation

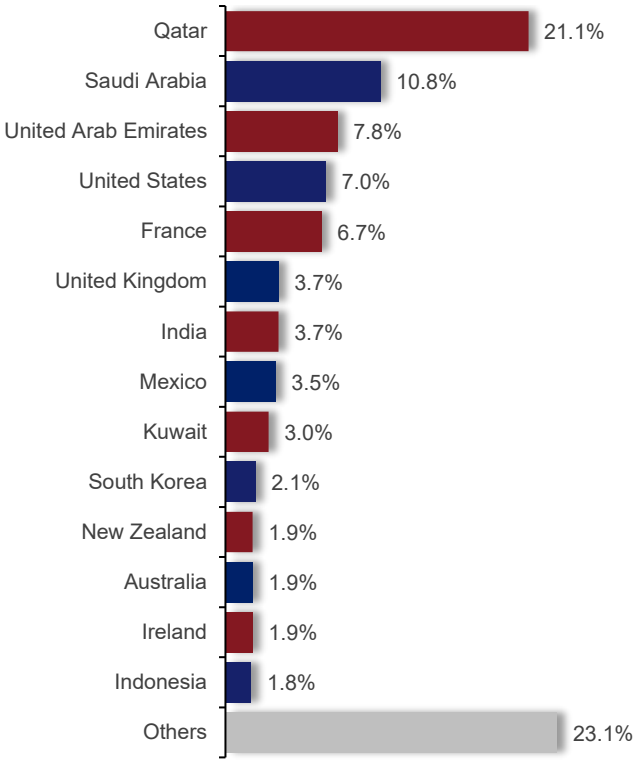


Credit Rating



* NR securities are included under the Below BBB- bucket.

Country Allocation



Top 10 Holding

Issuer	Weightage
5.250% UTI Phoenix Fund SPC-B62 SP 2027	9.50%
6.000% In Ac F SP FX TR FN SP N2-BU 2027	7.12%
6.150% QIC Cayman Ltd	3.72%
5.375% State Of Qatar 2036	2.31%
4.250% Equate Petrochemical Co 2026	1.66%
4.466% QNB Finance Ltd 2031	1.63%
5.666% CBQ Finance Ltd 2030	1.42%
4.410% First Abu Dhabi Bank PJS 2031	1.40%
5.000% SRC Sukuk Ltd 2032	1.37%
5.400% Standard Chartered PLC 2036	1.35%

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*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%).