

## USD BALANCED SOLUTION 31 DECEMBER 2024

### Key Facts

#### Style

Medium Strategy

#### Benchmark

42% US Equities, 58%  
1-30yr US Treasury  
Index

#### Strategy

Active asset allocation  
and tactical sector  
selection

#### Currency

USD

### Risk Measures <sup>(b)</sup>

#### Volatility

*Benchmark* 10.43

*Portfolio* 10.33

Beta 0.99

Tracking Error 0.76

Information

Ratio 0.36

Sharpe Ratio 0.30

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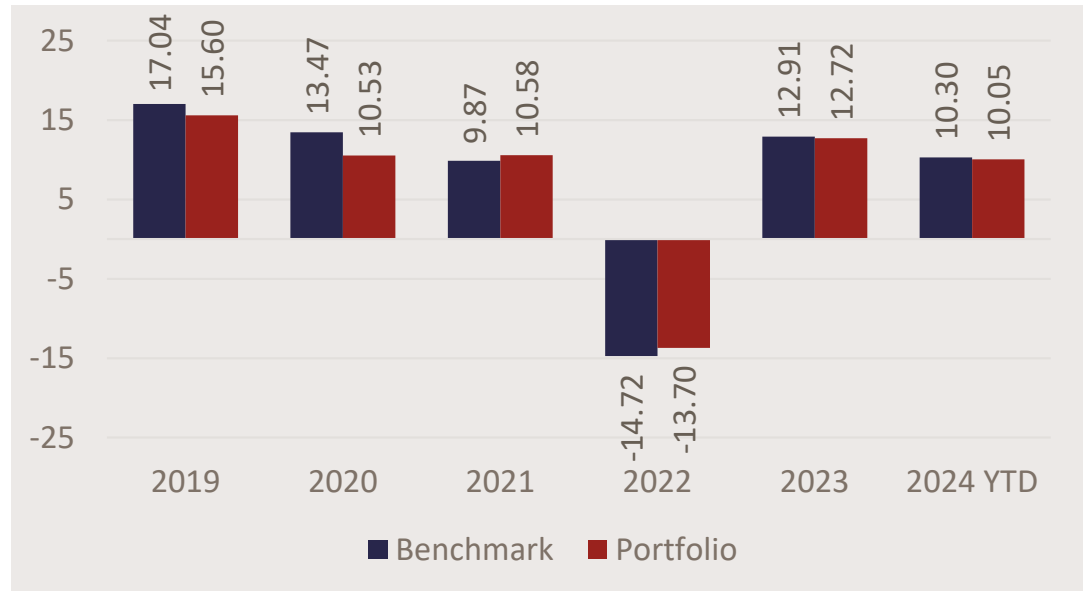
Email

[caimlenquiries@caiml.com](mailto:caimlenquiries@caiml.com)

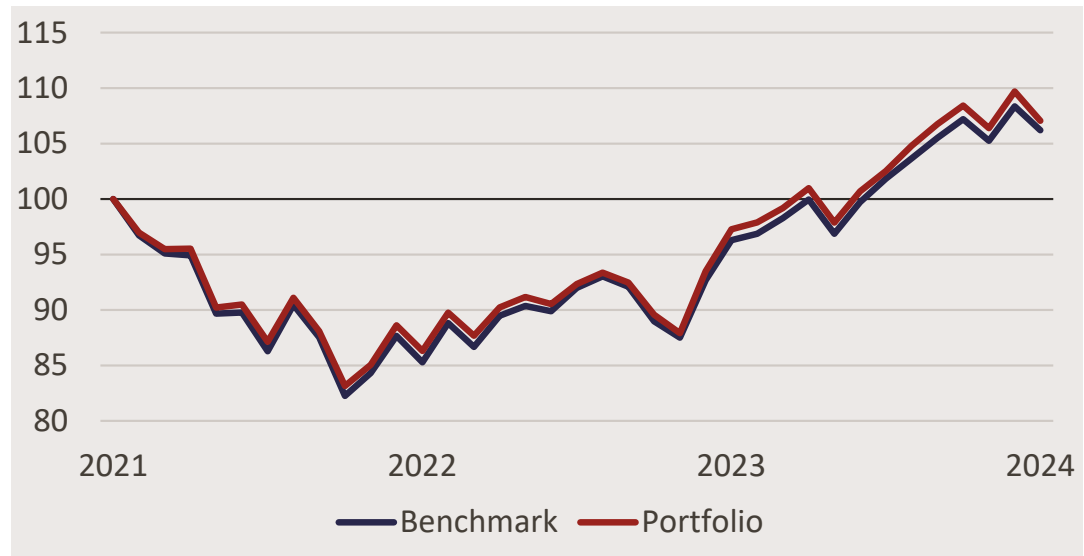
### Performance

	1 M	3 M	YTD	1 Y	3 Y (a)	5 Y (a)
Benchmark (%)	-1.98	-0.93	10.30	10.30	2.03	5.78
<b>Portfolio (%)</b>	<b>-2.40</b>	<b>-1.27</b>	<b>10.05</b>	<b>10.05</b>	<b>2.30</b>	<b>5.52</b>
Relative (%)	-0.42	-0.33	-0.24	-0.24	0.27	-0.25

### Annual Performance %



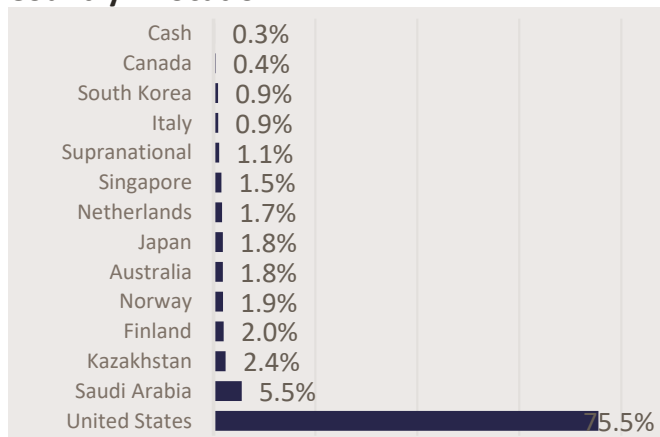
### 3 Year Cumulative



Source: CAIM unless otherwise specified. Performance is calculated gross of fees.

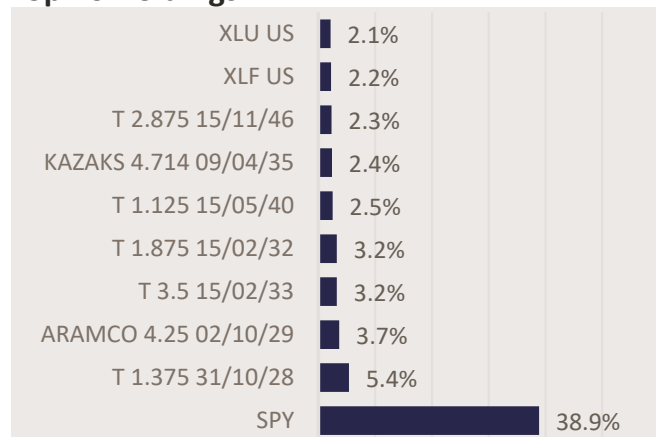
(a) Annualised Performance. (b) Using 36 month rolling data.

**Country Allocation**



Totals may not sum due to rounding.

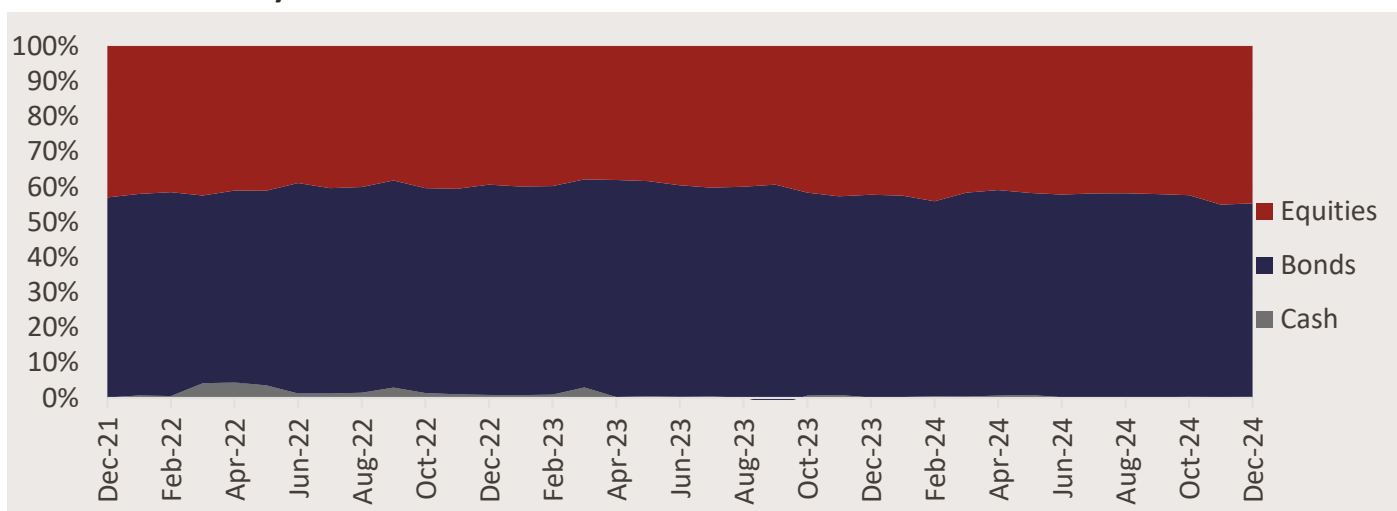
**Top 10 Holdings**



**Investment Objective**

Using active management, the portfolios within the composite seek to outperform their benchmark consistently over the medium to long term, while limiting risks to capital preservation and liquidity. This is achieved through exposure to a diversified portfolio of high-quality fixed income and equity securities.

**Asset Allocation 3 years**



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