

Dollar Fund (Non-RDR Hedged)



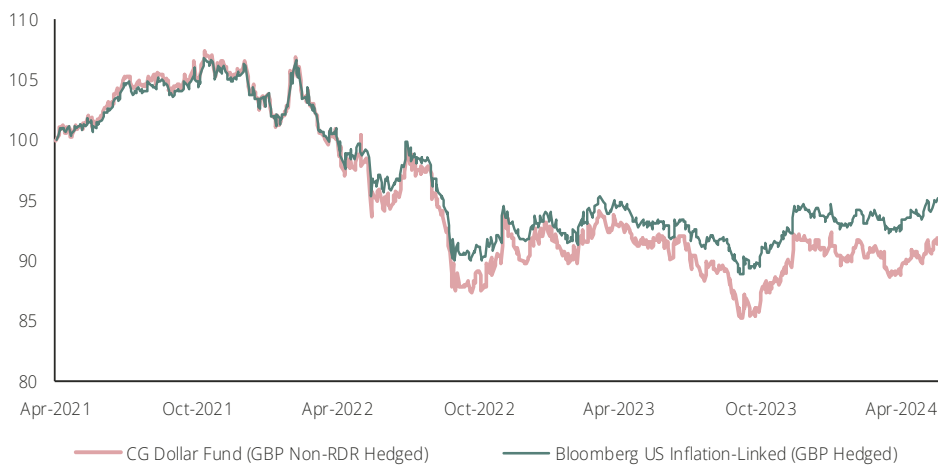
Fund information as at:
30th June 2024

Share Price:
£87.66

Investment Objective

To achieve long-term capital appreciation and income growth via long-only investments in US Government Index-Linked Bonds. The Fund is actively managed, without reference to a benchmark.

Performance Since Inception (total return)



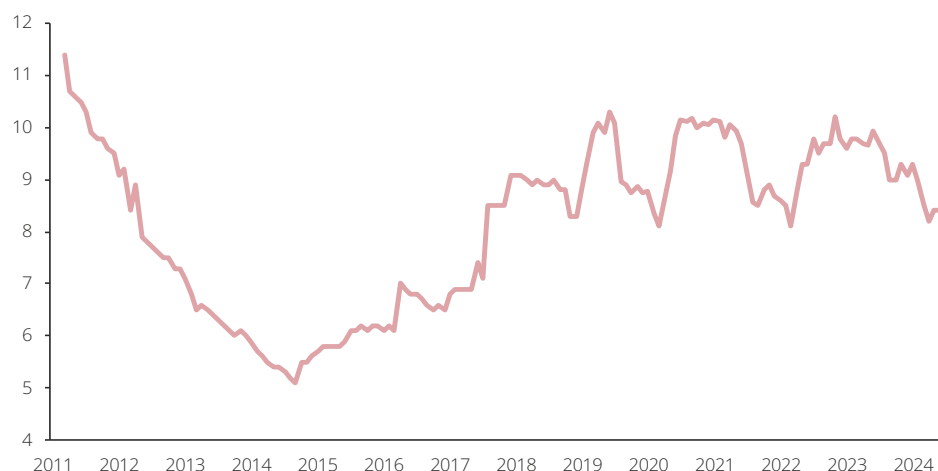
Fund Information

Fund Size	£613m
Class Size	£1m
No. of Holdings	34
Duration	8.4 Yrs
Dividend Yield	<2%
Management Fee	<£500m: 0.25% >£500m: 0.15%
Total Expense Ratio	0.35%

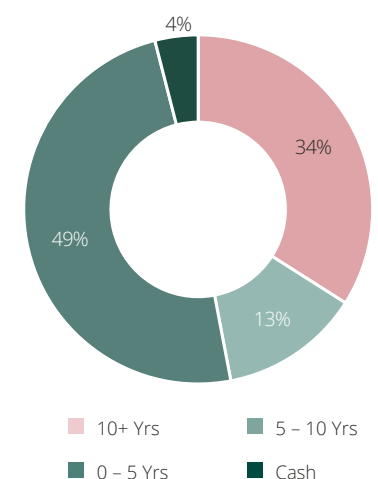
Return History (total return)

	1 month	3 months	6 months	YTD	1 year	2019	2020	2021	2022	2023
Dollar Fund (GBP Non-RDR Hedged)	0.7%	-0.1%	-0.8%	-0.8%	-0.5%	n/a	n/a	n/a	-15.8%	2.3%

Duration History (years)



Maturity Analysis



Risk Data

	5 Yr Return Annualised	5 Yr Standard Deviation	5 Yr Max Drawdown	Since Inception Return Annualised	Since Inception Standard Deviation Annualised	Since Inception Max Drawdown
Dollar Fund (GBP Non-RDR Hedged)	n/a	n/a	n/a	-2.9%	9.4%	-19.7%
Bloomberg US Inflation-Linked (GBP Hedged)	n/a	n/a	n/a	-1.7%	7.3%	-15.8%

Largest Bond Holdings

US I/L 0.625% 15/01/26	7.0%
US I/L 0.125% 15/04/26	6.8%
US I/L 0.75% 15/02/45	6.5%
US I/L 0.75% 15/02/42	5.4%
US I/L 1.125% 15/01/33	5.0%

Credit ratings

AAA	0%
AA	100%
A	0%
BBB	0%
BB and below	0%

Characteristics

Number of bonds	34
Yield to maturity (real)	2.3%
Average maturity	9.6 Yrs
Average coupon (real)	1.0%
Composite rating	AA

Fund Information

Launch Date	30 April 2021
Fund Status	Open
Dealing	Daily pricing, dealing cutoff: 14:00
Dealing Contact	cgtainstructions@ntrs.com
TA Contact	cg_ta@ntrs.com
ISIN	IE00BN77D615
Administrator	Northern Trust
Dividend	Annual £1.69 per share on 10/11/2023
Eligibility	ISA, SIPP and direct invest eligible. NURS and UCITS, please enquire.

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Structure Irish UCITS fund, regulated by the Central Bank of Ireland, recognised by the Financial Conduct Authority, with UK Reporting Fund status.

The Investment Team



Peter Spiller
Co - Chief Investment Officer



Chris Clothier
Co - Chief Investment Officer



Alastair Laing
Chief Executive Officer



Emma Moriarty
Investment Manager



Hassan Raza, CFA
Investment Manager

Summary Risk Factors

Any person subscribing for an investment in the Fund must be able to bear the risks involved and must meet the Fund's suitability requirements. Some or all investment products may not be suitable for certain investors. No assurance can be given that the Fund's investment objectives can be achieved. Among the risks that we wish to call to the particular attention of prospective investors are the following:

- The Fund is speculative and involves a degree of risk;
- An investor could lose all or a substantial amount of his or her investment;
- CG Asset Management Limited ("CGAM") has total trading authority over the Fund, and the Fund is dependent upon the services of CGAM. The use of a single advisor applying generally similar trading programs could mean lack of diversification and, consequentially, higher risk;
- There is no secondary market for the investors' interest in the Fund and none is expected to develop; and
- The Fund's performance may be volatile.

The offering memorandum or similar materials for the Fund sets forth the terms of an investment in the Fund and other material information, including risk factors, conflicts of interest, fees and expenses, and tax-related information. Such materials must be reviewed prior to any determination to invest in the Fund described herein.

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