

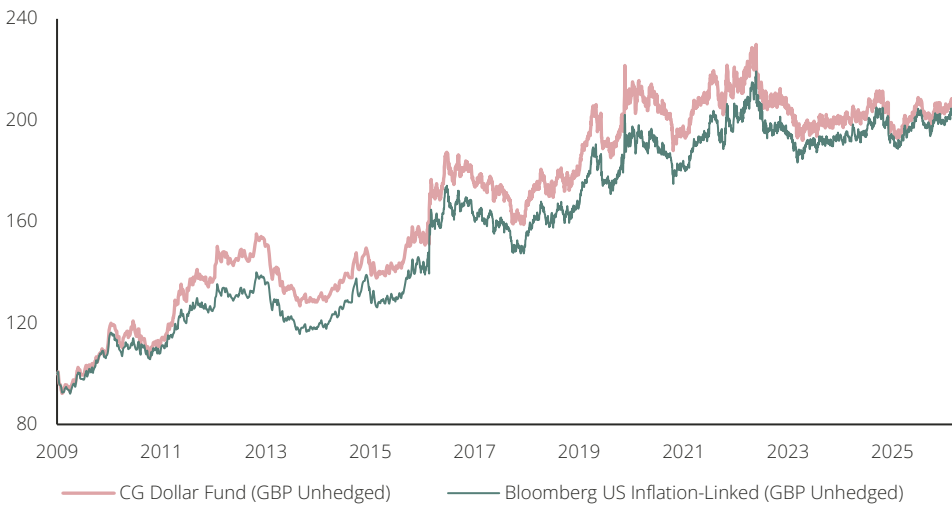
Fund information as at:  
**30<sup>th</sup> June 2026**

Share Price:  
**£156.02**

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)



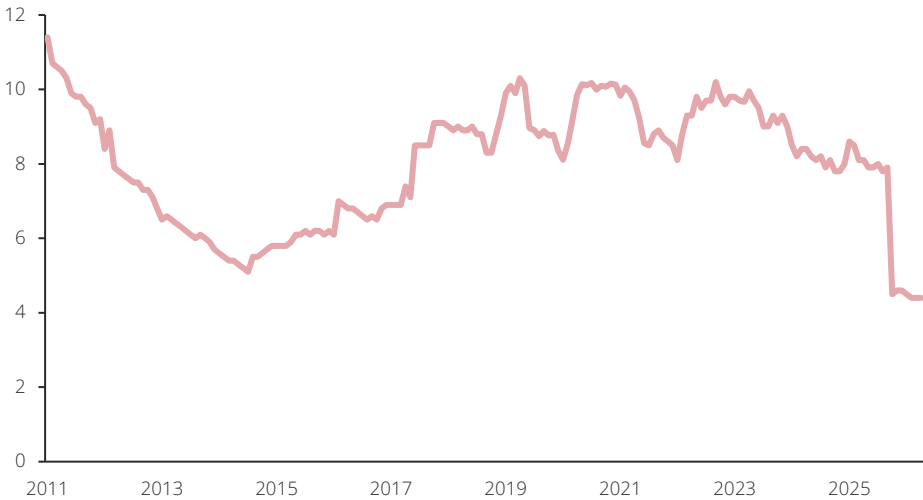
Fund Information

|                     |                            |
|---------------------|----------------------------|
| Fund Size           | £363m                      |
| Class Size          | £120m                      |
| No. of Holdings     | 22                         |
| Duration            | 4.4 Yrs                    |
| Distribution Yield  | <3%                        |
| Management Fee      | <£1bn 0.25%<br>>£1bn 0.15% |
| Total Expense Ratio | 0.40%                      |
| ISIN                | IE00B41GP767               |

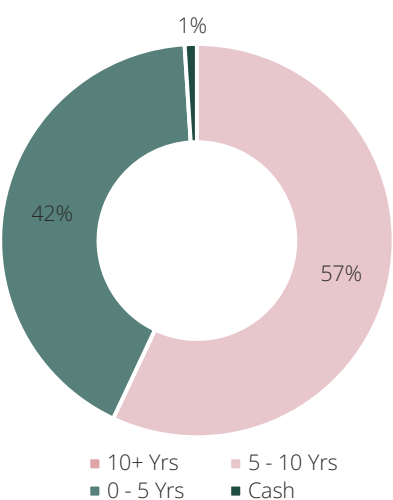
Return History (total return)

|                               | 1 month | 3 months | 6 months | YTD  | 1 year | 2025  | 2024 | 2023  | 2022  | 2021 |
|-------------------------------|---------|----------|----------|------|--------|-------|------|-------|-------|------|
| CG Dollar Fund (GBP Unhedged) | 1.2%    | 0.7%     | 3.1%     | 3.1% | 7.3%   | -1.7% | 2.6% | -2.6% | -4.1% | 6.0% |

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 |
|----------------------------------------------|------------------------|-------------------------|-------------------|-----------------------------------|-----------------------------------------------|------------------------------|
| CG Dollar Fund (GBP Unhedged)                | 0.7%                   | 7.0%                    | -14.0%            | 4.7%                              | 9.3%                                          | -17.4%                       |
| Bloomberg US Inflation-Linked (GBP Unhedged) | 1.6%                   | 6.4%                    | -12.2%            | 4.5%                              | 8.6%                                          | -16.4%                       |

## Largest Bond Holdings

|                        |       |
|------------------------|-------|
| US I/L 1.375% 15/07/33 | 15.3% |
| US I/L 1.125% 15/01/33 | 7.8%  |
| US I/L 1.75% 15/01/34  | 7.7%  |
| US I/L 2.125% 15/01/35 | 6.6%  |
| US I/L 1.25% 15/04/28  | 6.5%  |

## Credit ratings

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

## Characteristics

|                          |         |
|--------------------------|---------|
| Number of bonds          | 22      |
| Yield to maturity (real) | 2.1%    |
| Average maturity         | 4.7 Yrs |
| Average coupon (real)    | 1.5%    |
| Composite rating         | AA      |

## Fund Information

|                 |                                                                                                                                           |
|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------|
| Launch Date     | 8 May 2009                                                                                                                                |
| Fund Status     | Open                                                                                                                                      |
| Dealing         | Daily pricing, dealing cutoff: 10:00                                                                                                      |
| Dealing Contact | cgtainstructions@ntrs.com                                                                                                                 |
| TA Contact      | cg_ta@ntrs.com                                                                                                                            |
| Administrator   | Northern Trust                                                                                                                            |
| Distribution    | Annual<br>£4.49 per share on 12/11/2025                                                                                                   |
| Eligibility     | ISA, SIPP and direct invest eligible.<br>NURS and UCITS, please enquire.                                                                  |
| Structure       | Irish UCITS fund, regulated by the Central Bank of Ireland, recognised by the Financial Conduct Authority, with UK Reporting Fund status. |

## Contacts



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## The Investment Team



**Peter Spiller**  
Co - Chief Investment Officer



**Alastair Laing**  
Chief Executive Officer



**Chris Clothier**  
Co - Chief Investment Officer



**Hassan Raza, CFA**  
Portfolio Manager



**Emma Moriarty**  
Portfolio Manager



**Jock Henderson**  
Investment Analyst

| Share Class  | ISIN         | Currency | Price    | AMC   | OCF   | Yield | YTD  | 1 year | 2025  | 2024  | 2023  | 2022   | 2021 |
|--------------|--------------|----------|----------|-------|-------|-------|------|--------|-------|-------|-------|--------|------|
| GBP Unhedged | IE00B41GP767 | GBP      | £156.02  | 0.25% | 0.40% | 2.81% | 3.1% | 7.3%   | -1.7% | 2.6%  | -2.6% | -4.1%  | 6.0% |
| GBP Hedged   | IE00BY7QHV89 | GBP      | £94.65   | 0.25% | 0.40% | 2.73% | 1.5% | 3.6%   | 5.5%  | 0.4%  | 2.3%  | -15.8% | 5.2% |
| EUR Hedged   | IE000DUVSMH8 | EUR      | €96.19   | 0.25% | 0.40% | 2.51% | 0.6% | 1.6%   | 3.3%  | -1.1% | n/a   | n/a    | n/a  |
| USD Unhedged | IE00093P8OW8 | USD      | \$102.57 | 0.25% | 0.40% | 2.66% | 1.5% | 3.6%   | 5.6%  | 0.8%  | n/a   | n/a    | n/a  |

The return on your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation. Data reflects five years of performance history or, where this is not available, the longest duration of performance data available.

### 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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