

C部份 – 每年績效資料  
Section C – Annual Performance

請提供未扣除費用及扣除所有費用（請列明扣除的費用類別）後提議產品之每年報酬（美元）及其基準指標報酬。  
Please provide 1-year returns (both gross and net of fees) since the proposed product's inception in US dollar terms (please indicate the fees that are deducted) and the corresponding benchmark returns.

| 期間<br>Period                                                       | A: 總報酬 %<br>Gross Portfolio Return % | B: 淨報酬 %<br>Net Portfolio Return % | C: 指標報酬 %<br>Benchmark Return % | D ( =A-C ) : 超額總報酬 %<br>Gross Excess Return % | E ( =B-C ) : 超額淨報酬 %<br>Net Excess Return % |
|--------------------------------------------------------------------|--------------------------------------|------------------------------------|---------------------------------|-----------------------------------------------|---------------------------------------------|
| 2016/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2017/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2018/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2019/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2020/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2021/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2022/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2023/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2024/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2025/12/31                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| 2026/2/28*                                                         |                                      |                                    |                                 | 0.00%                                         | 0.00%                                       |
| *Please provide the 2-month return from 1 Jan 2026 to 28 Feb 2026. |                                      |                                    |                                 |                                               |                                             |

## C部份 – 每季投資組合特徵

## Section C – Quarterly Portfolio Characteristics

| 期間<br>Period | A: 存續期間<br>Duration | B: 修正存續期間<br>Modified Duration | C: 最差殖利率 (%)<br>Yield to Worst (%) |
|--------------|---------------------|--------------------------------|------------------------------------|
| 2016/03/31   |                     |                                |                                    |
| 2016/06/30   |                     |                                |                                    |
| 2016/09/30   |                     |                                |                                    |
| 2016/12/31   |                     |                                |                                    |
| 2017/03/31   |                     |                                |                                    |
| 2017/06/30   |                     |                                |                                    |
| 2017/09/30   |                     |                                |                                    |
| 2017/12/31   |                     |                                |                                    |
| 2018/03/31   |                     |                                |                                    |
| 2018/06/30   |                     |                                |                                    |
| 2018/09/30   |                     |                                |                                    |
| 2018/12/31   |                     |                                |                                    |
| 2019/03/31   |                     |                                |                                    |
| 2019/06/30   |                     |                                |                                    |
| 2019/09/30   |                     |                                |                                    |
| 2019/12/31   |                     |                                |                                    |
| 2020/03/31   |                     |                                |                                    |
| 2020/06/30   |                     |                                |                                    |
| 2020/09/30   |                     |                                |                                    |
| 2020/12/31   |                     |                                |                                    |
| 2021/03/31   |                     |                                |                                    |
| 2021/06/30   |                     |                                |                                    |
| 2021/09/30   |                     |                                |                                    |
| 2021/12/31   |                     |                                |                                    |
| 2022/03/31   |                     |                                |                                    |
| 2022/06/30   |                     |                                |                                    |
| 2022/09/30   |                     |                                |                                    |
| 2022/12/31   |                     |                                |                                    |
| 2023/03/31   |                     |                                |                                    |
| 2023/06/30   |                     |                                |                                    |
| 2023/09/30   |                     |                                |                                    |
| 2023/12/31   |                     |                                |                                    |
| 2024/03/31   |                     |                                |                                    |
| 2024/06/30   |                     |                                |                                    |
| 2024/09/30   |                     |                                |                                    |
| 2024/12/31   |                     |                                |                                    |
| 2025/03/31   |                     |                                |                                    |
| 2025/06/30   |                     |                                |                                    |
| 2025/09/30   |                     |                                |                                    |
| 2025/12/31   |                     |                                |                                    |

C部份 – 每月績效資料

Section C – Monthly Performance & Portfolio Breakdown

請提供未扣除費用及扣除所有費用（請列明扣除的費用類別）後提議產品之每月報酬（美元）及其基準指標報酬。

Please provide monthly returns (both gross and net of fees) since the proposed product's inception in US dollar terms (please indicate the fees that are deducted) and the corresponding benchmark returns.

| 期間<br>Period | A: 總報酬 %<br>Gross Portfolio Return % | B: 淨報酬 %<br>Net Portfolio Return % | C: 指標報酬* %<br>Benchmark Return* % | D ( =A-C ) : 超額總報酬 %<br>Gross Excess Return % | E ( =B-C ) : 超額淨報酬 %<br>Net Excess Return % |
|--------------|--------------------------------------|------------------------------------|-----------------------------------|-----------------------------------------------|---------------------------------------------|
| 2016/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/02/29   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/09/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/10/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/11/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2016/12/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/02/28   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/09/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/10/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/11/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2017/12/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/02/28   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/09/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/10/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/11/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2018/12/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/02/28   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/09/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/10/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/11/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2019/12/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/02/29   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/09/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/10/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/11/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2020/12/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/01/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/02/28   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/03/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/04/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/05/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/06/30   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/07/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |
| 2021/08/31   |                                      |                                    |                                   | 0.00%                                         | 0.00%                                       |

|            |  |  |  |       |       |
|------------|--|--|--|-------|-------|
| 2021/09/30 |  |  |  | 0.00% | 0.00% |
| 2021/10/31 |  |  |  | 0.00% | 0.00% |
| 2021/11/30 |  |  |  | 0.00% | 0.00% |
| 2021/12/31 |  |  |  | 0.00% | 0.00% |
| 2022/01/31 |  |  |  | 0.00% | 0.00% |
| 2022/02/28 |  |  |  | 0.00% | 0.00% |
| 2022/03/31 |  |  |  | 0.00% | 0.00% |
| 2022/04/30 |  |  |  | 0.00% | 0.00% |
| 2022/05/31 |  |  |  | 0.00% | 0.00% |
| 2022/06/30 |  |  |  | 0.00% | 0.00% |
| 2022/07/31 |  |  |  | 0.00% | 0.00% |
| 2022/08/31 |  |  |  | 0.00% | 0.00% |
| 2022/09/30 |  |  |  | 0.00% | 0.00% |
| 2022/10/31 |  |  |  | 0.00% | 0.00% |
| 2022/11/30 |  |  |  | 0.00% | 0.00% |
| 2022/12/31 |  |  |  | 0.00% | 0.00% |
| 2023/01/31 |  |  |  | 0.00% | 0.00% |
| 2023/02/28 |  |  |  | 0.00% | 0.00% |
| 2023/03/31 |  |  |  | 0.00% | 0.00% |
| 2023/04/30 |  |  |  | 0.00% | 0.00% |
| 2023/05/31 |  |  |  | 0.00% | 0.00% |
| 2023/06/30 |  |  |  | 0.00% | 0.00% |
| 2023/07/31 |  |  |  | 0.00% | 0.00% |
| 2023/08/31 |  |  |  | 0.00% | 0.00% |
| 2023/09/30 |  |  |  | 0.00% | 0.00% |
| 2023/10/31 |  |  |  | 0.00% | 0.00% |
| 2023/11/30 |  |  |  | 0.00% | 0.00% |
| 2023/12/31 |  |  |  | 0.00% | 0.00% |
| 2024/01/31 |  |  |  | 0.00% | 0.00% |
| 2024/02/29 |  |  |  | 0.00% | 0.00% |
| 2024/03/31 |  |  |  | 0.00% | 0.00% |
| 2024/04/30 |  |  |  | 0.00% | 0.00% |
| 2024/05/31 |  |  |  | 0.00% | 0.00% |
| 2024/06/30 |  |  |  | 0.00% | 0.00% |
| 2024/07/31 |  |  |  | 0.00% | 0.00% |
| 2024/08/31 |  |  |  | 0.00% | 0.00% |
| 2024/09/30 |  |  |  | 0.00% | 0.00% |
| 2024/10/31 |  |  |  | 0.00% | 0.00% |
| 2024/11/30 |  |  |  | 0.00% | 0.00% |
| 2024/12/31 |  |  |  | 0.00% | 0.00% |
| 2025/01/31 |  |  |  | 0.00% | 0.00% |
| 2025/02/28 |  |  |  | 0.00% | 0.00% |
| 2025/03/31 |  |  |  | 0.00% | 0.00% |
| 2025/04/30 |  |  |  | 0.00% | 0.00% |
| 2025/05/31 |  |  |  | 0.00% | 0.00% |
| 2025/06/30 |  |  |  | 0.00% | 0.00% |
| 2025/07/31 |  |  |  | 0.00% | 0.00% |
| 2025/08/31 |  |  |  | 0.00% | 0.00% |
| 2025/09/30 |  |  |  | 0.00% | 0.00% |
| 2025/10/31 |  |  |  | 0.00% | 0.00% |
| 2025/11/30 |  |  |  | 0.00% | 0.00% |
| 2025/12/31 |  |  |  | 0.00% | 0.00% |
| 2026/01/31 |  |  |  | 0.00% | 0.00% |
| 2026/02/28 |  |  |  | 0.00% | 0.00% |

\*請解釋指標的組成及所採用的指數。

Please explain the composition of the benchmark and the indices adopted.

請列出總報酬包含的費用種類。

Please state the types of fees included within gross of fees return.

請明確指出 貴公司所提供數據是否符合 GIPS 標準。

Please clearly state whether the performance figures provided comply with the GIPS.

若提議產品策略採取其他國家相當之機構標準，除原有績效數據外，請另外提供採取GIPS標準計算之績效數據；請一併說明未採取GIPS標準計算之原因，並提供兩套計算標準之差異分析。

If the standards of other countries are adopted for the proposed product, apart from the original performance track record, please provide the performance data calculated based on GIPS standard; please also explain the reasons for not adopting GIPS standard in performance calculations and analyse the discrepancies between these two sets of performance calculation standards.

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### Portfolio - Sector Breakdown Weighting

|            | Nominal Treasury | Securitized | Investment Grade Credit | High Yield Credit | Emerging Market Debt | Derivatives | Foreign exchange | Others | Cash | Total |
|------------|------------------|-------------|-------------------------|-------------------|----------------------|-------------|------------------|--------|------|-------|
| 2016/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/2/29  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/2/29  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |

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### Portfolio - Sector Breakdown Return

|            | Nominal Treasury | Securitized | Investment Grade Credit | High Yield Credit | Emerging Market Debt | Derivatives | Foreign exchange | Others | Cash | Total |
|------------|------------------|-------------|-------------------------|-------------------|----------------------|-------------|------------------|--------|------|-------|
| 2016/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/2/29  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2016/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2017/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2018/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2019/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/2/29  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2020/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/9/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/10/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/11/30 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2021/12/31 |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/1/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/2/28  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/3/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/4/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/5/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/6/30  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/7/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |
| 2022/8/31  |                  |             |                         |                   |                      |             |                  |        |      | 0.00% |

[illegible]

Benchmark - Sector Breakdown Weighting

[illegible]

[illegible]

### Benchmark - Sector Breakdown Return

[illegible][illegible]

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