**CAMRADATA**

IMPORTANT INFORMATION

This CAMRADATA Product Infosheet covers Core Fixed Income (the 'Product'). CAMRADATA has prepared this Product Infosheet using information included by the investment manager of the Product (the 'Manager') in the CAMRADATA Live database and by applying proprietary performance measurement criteria to such information. The Product Infosheet has not been approved by the Manager. The content of this document is not intended to amount to advice or constitute a recommendation to act and should not be relied upon as such. Product Infosheets are intended to provide factual information and to be used for general evaluation only. This document is not investment research because it contains no investment recommendation and consequently, it has not been prepared in accordance with regulatory requirements relating to investment research. When preparing Product Infosheets, CAMRADATA is not influenced by any third party. Product Infosheets do not cover every fund or equivalent product available in the market. Please see the Disclaimer at the end of this document.

Core Fixed Income

Cumulative Performance vs Benchmark

Source CAMRADATA

Legend: Benchmark — Core Fixed Income
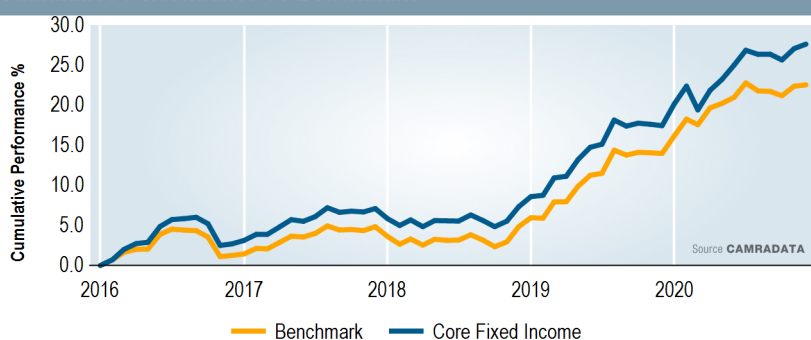
Monthly Performance Absolute

Source CAMRADATA
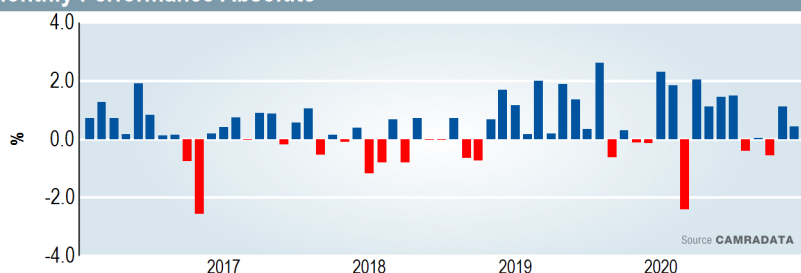
Returns (Dec 2020)

	3m	6m	1yr*	3yr*	5yr*
Absolute	0.99%	2.10%	8.67%	6.02%	5.27%
Benchmark	0.67%	1.29%	7.51%	5.34%	4.44%
Relative	0.32%	0.81%	1.16%	0.68%	0.84%

* Annualised

Three Year Annualised Returns ended Dec 2020

Source CAMRADATA

Legend: Benchmark — Peer Group — Core Fixed Income
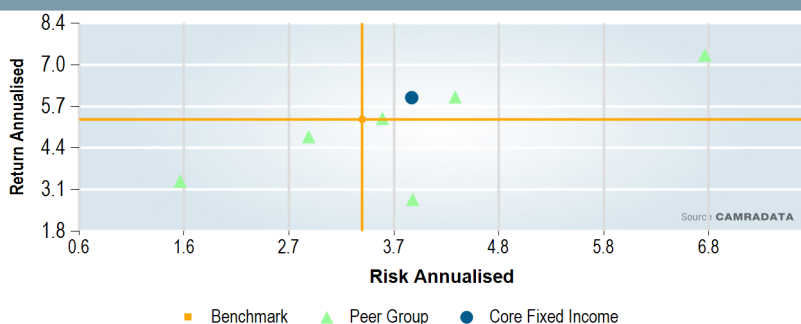
Key Facts

Manager	ABC Global Asset Manager
Product	Core Fixed Income
Asset Class	US Core Fixed Income
	No data provided
	Broad Market
Legal Structure	No data provided
Benchmark	BARCLAYS US AGGREGATE - TR SINCE INCEPT.
Fund Size	1,665.91m
Inception Date	Sep 01, 1998
Currency	USD
Min Investment	15m
ISIN	No data provided
Management Approach	Active

Statistics (3 years)

Annualised Mean	5.93
Annualised Standard Deviation	3.89
Relative Geometric Mean	0.75
Tracking Error	1.32
Information Ratio	0.57
Annual 12 Month Worst	0.22%
Annual 12 Month Best	12.52%

Firm Details

Year Founded	1912
Firm AUM	$ 122,553.30m
UNPRI	Yes

ABC Global Asset Manager

One Financial Plaza Hartford CT United States 06103

www.absglobal.com

Investment Team
Cynthia Beaulieu
Lynn Ryan
Source CAMRADATA

Vehicle Details - extracted from CAMRADATA from ABC Global Asset Manager entry

No data provided

Firm History - extracted from CAMRADATA from ABC Global Asset Manager entry

Founded in 1912, ABC is headquartered in Hartford, Connecticut, with additional offices in Boston, Cologne, Kolding, Hong Kong, London, New York, and Tokyo. ABC's insurance industry research services date back to the 1970s and we launched our insurance asset management services and began managing core bond portfolios in March of 1983.Since the 1980s, we have developed an understanding of our insurance clients' business, liabilities, operating parameters, and investment objectives. We have employed our sophisticated modeling tools and techniques to develop a strategic asset allocation strategy and customized benchmark that meets each client's specific investment strategy, duration target, maturity structure, and liquidity requirements. (For full details - see CAMRADATA Live)

Research Process - extracted from CAMRADATA from ABC Global Asset Manager entry

Fundamental research is an ongoing process in which the research team is always engaged. ABC deep credit research resources commensurate with the scope of their investment universe.ABC relies on internal resources for 80% of their analysis. The internal credit research process is proactive and seeks both to identify the current fundamentals of a particular issuer and to predict future developments in credit rating for specific issues. Collaboration and communication are essential. Formally three times a week and as needed, the portfolio managers, sector managers, and traders meet to update one another on the latest developments and to share information on upcoming deals. The firm runs a series of weekly screens on excess return and spread data for both the benchmark and their portfolios. These screens help identify which securities represent buy and sell candidates from a relative value standpoint. Once identified, the analyst assigned to the security provides a fundamental perspective, and the trader provides an assessment of the market technicals and if appropriate executes the t (For full details - see CAMRADATA Live)

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