



# CAMRADATA Independent Quantative Universe Report

Mar 2022

## Clear and Independent

### Institutional Investment Analysis

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We enable institutional investors, including pension funds, insurance companies and consultants, to conduct rigorous, evidence-based assessments of more than 5,000 investment products offered by over 700 asset managers.

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[info@camradata.com](mailto:info@camradata.com)

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# Asia Ex-Japan Equity (USD)

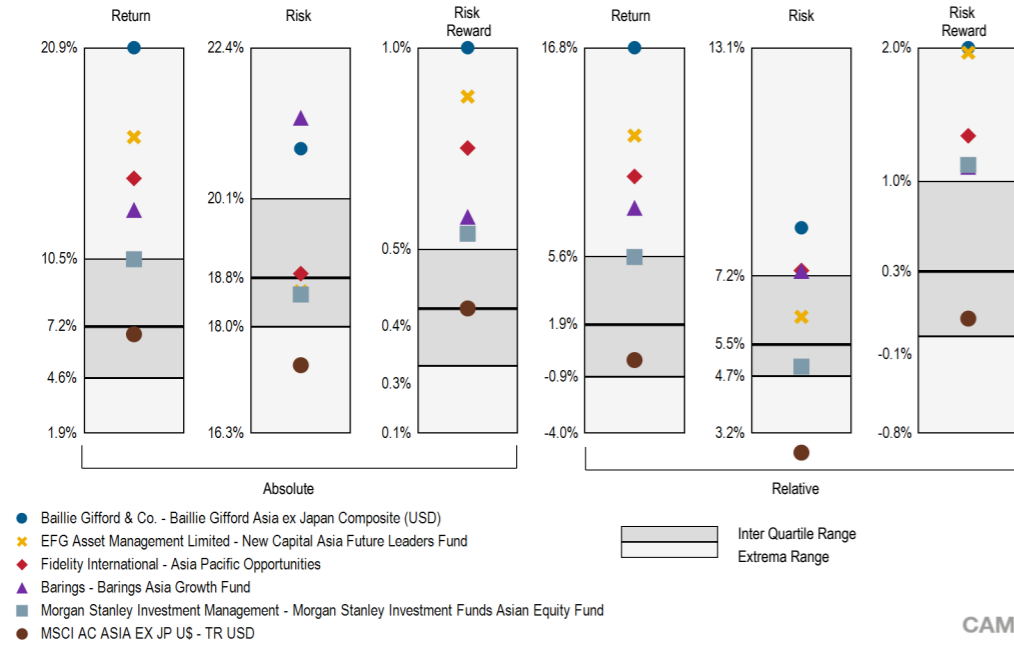
## Three Year Returns :

### Asia Ex-Japan Equity (USD)

Data 34 products

Benchmark MSCI AC ASIA EX JP US - TR USD

Period Three Years to Mar 2022



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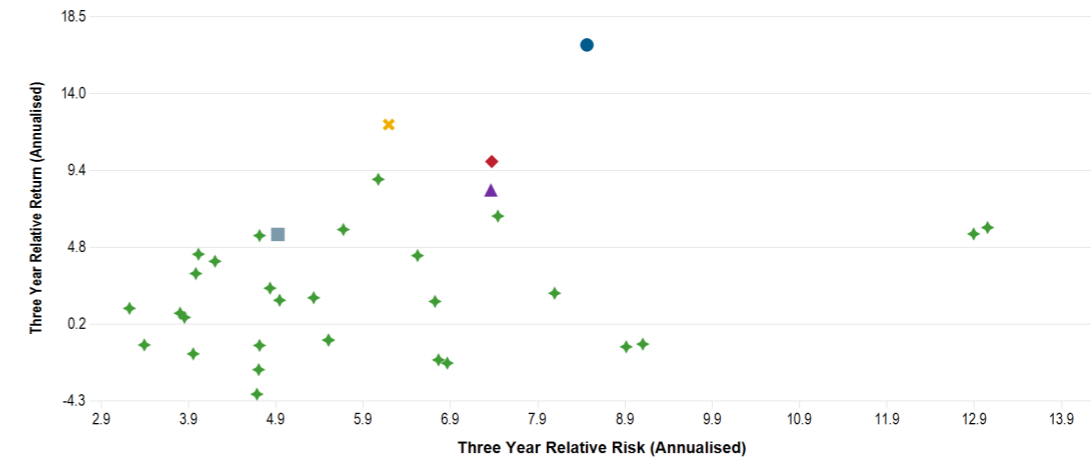
## Three Year Relative Risk Return :

### Asia Ex-Japan Equity (USD)

Data 34 products

Benchmark MSCI AC ASIA EX JP US - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI AC ASIA EX JP US\$ - TR USD

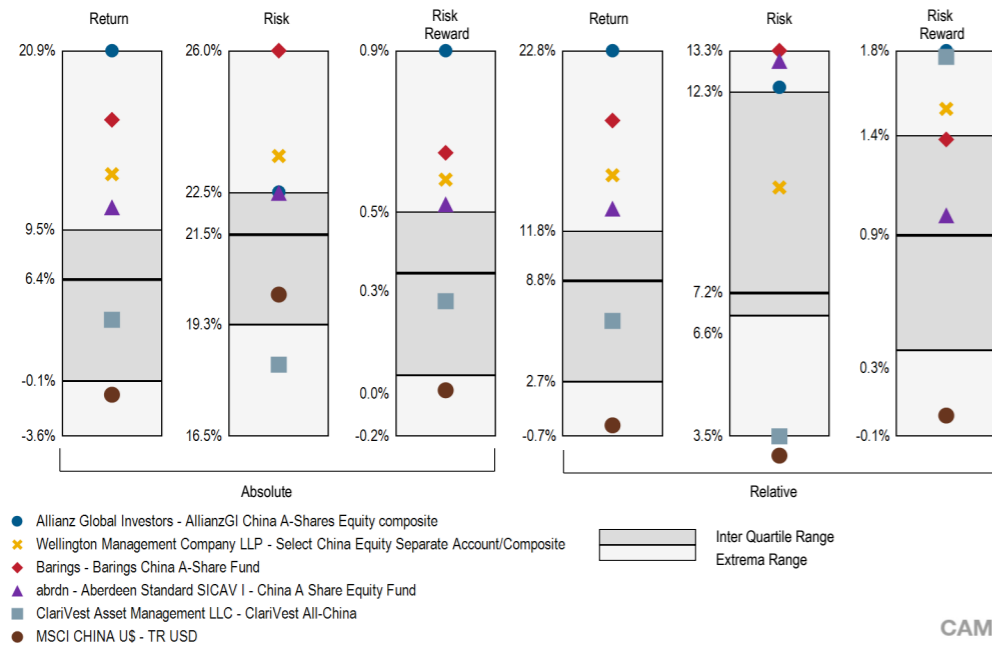
	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Baillie Gifford & Co.	Baillie Gifford Asia ex Japan Composite (USD)	16.84	1.99	1.41	63.89	0.24	0.94	8.47	USD
2	EFG Asset Management Limited	New Capital Asia Future Leaders Fund	12.10	1.95	0.89	63.89	-0.35	0.90	6.20	USD
3	Fidelity International	Asia Pacific Opportunities	9.90	1.34	0.82	58.33	0.09	0.84	7.38	USD
4	Barings	Barings Asia Growth Fund	8.21	1.11	0.43	63.89	-0.45	0.80	7.37	USD
5	Morgan Stanley Investment Management	Morgan Stanley Investment Funds Asian Equity Fund	5.56	1.13	0.39	61.11	-0.25	0.76	4.93	USD
6	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) Asian Equity Income Fund (SXASGR)	8.84	1.45	0.82	58.33	-1.33	0.75	6.08	USD
7	Wellington Management Company LLP	Asia Quality Equity Separate Account/Composite	5.49	1.16	0.03	66.67	-0.01	0.73	4.72	USD
8	Value Partners	Asia ex. Japan Equity	4.38	1.09	0.01	69.44	-0.09	0.71	4.02	USD
9	Invesco Ltd.	Invesco Asian Equity Fund	5.85	1.03	0.50	58.33	-1.16	0.67	5.68	USD
10	Allianz Global Investors	AllianzGI Unconstrained Total Return Asia Equity Composite	6.65	0.89	0.64	55.56	-1.58	0.63	7.45	USD
11	J.P. Morgan Asset Management	JPMorgan Funds - Asia Growth Fund	3.96	0.94	-0.05	66.67	-1.55	0.57	4.21	USD
12	T. Rowe Price Group, Inc.	Asia Opportunities Equity Composite	2.36	0.49	0.20	52.78	-0.65	0.54	4.84	USD
13	Lombard Odier Investment Managers	Asia High Conviction USD I A	3.23	0.81	0.15	58.33	-2.08	0.49	3.99	USD
14	BlackRock	BGF Asian Dragon Fund	1.16	0.36	0.01	55.56	-1.39	0.41	3.23	USD
15	Fisher Investments Europe Ltd.	FIIG Asia ex Japan SMA (USD)	1.79	0.34	-0.06	58.33	-1.96	0.41	5.34	USD
16	AB (AllianceBernstein)	Asia Ex-Japan Equity Portfolio (USD) - S1	2.06	0.25	0.15	52.78	-2.12	0.39	8.10	USD
17	Federated Hermes, Inc.	Federated Hermes Int'l Emerging Markets Asia IMI Equity - Composite	1.57	0.23	0.41	47.22	-2.88	0.39	6.73	USD
18	Vontobel Asset Management	Vontobel Fund - mtX Sustainable Asian Leaders (ex Japan)	0.62	0.16	0.06	50.00	-1.05	0.38	3.86	USD
19	Ninety One (previously Investec Asset Management)	Asia ex Japan Equity	-0.73	-0.13	0.30	41.67	-1.04	0.34	5.51	USD
20	Franklin Templeton Investments	FTIF - Templeton Asian Growth Fund - I(acc)USD	-1.05	-0.22	-0.61	61.11	-1.30	0.34	4.72	USD

Selection Criteria - Management Approach: Active Geographical Focus: Asia Ex Japan Asset Type: EQUITY Size: All Cap, Large Cap, Large and Mid Cap, Micro Cap, Mid Cap, N/A

# Chinese Equity (USD)

## Three Year Returns : Chinese Equity (USD)

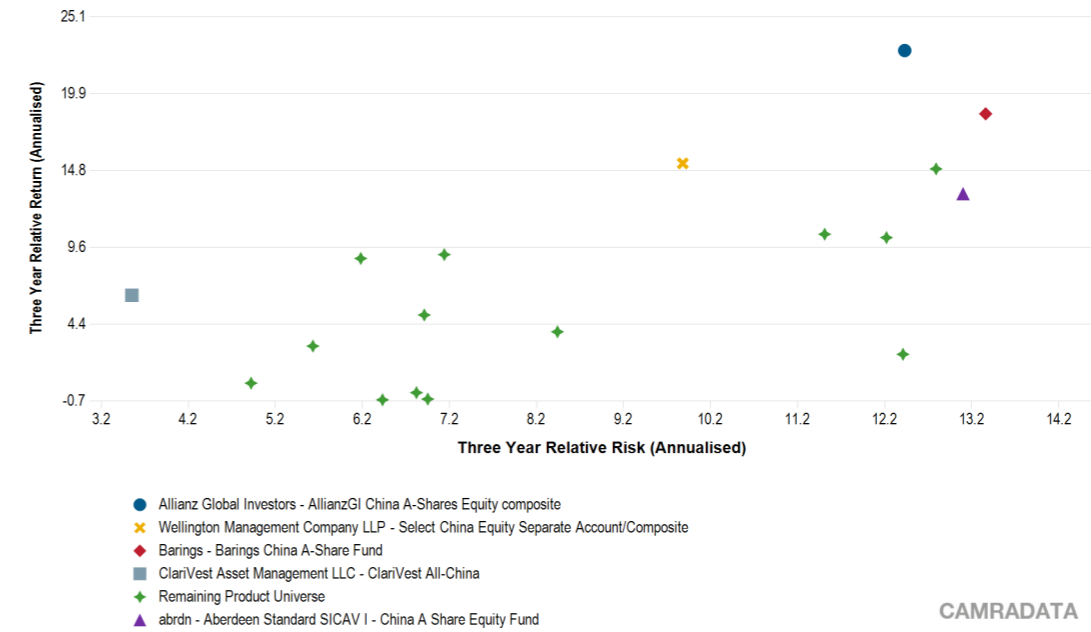
Data 19 products  
Benchmark MSCI CHINA US - TR USD  
Period Three Years to Mar 2022



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## Three Year Relative Risk Return : Chinese Equity (USD)

Data 19 products  
Benchmark MSCI CHINA US - TR USD  
Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI CHINA US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Allianz Global Investors	AllianzGI China A-Shares Equity composite	22.80	1.84	2.11	63.89	1.56	0.88	12.39	USD
2	Wellington Management Company LLP	Select China Equity Separate Account/Composite	15.22	1.55	1.14	66.67	0.66	0.80	9.84	USD
3	Barings	Barings China A-Share Fund	18.55	1.39	1.46	63.89	0.88	0.78	13.32	USD
4	abrdn	Aberdeen Standard SICAV I - China A Share Equity Fund	13.19	1.01	0.76	63.89	-0.09	0.62	13.06	USD
5	ClariVest Asset Management LLC	ClariVest All-China	6.35	1.81	0.43	69.44	-0.35	0.62	3.51	USD
6	RBC Global Asset Management	RBC GAM China Equity	10.26	1.43	0.37	69.44	-0.22	0.62	7.17	USD
7	EFG Asset Management Limited	New Capital China Equity Fund	10.46	0.91	0.55	63.89	0.17	0.59	11.47	USD
8	Value Partners	China A-Shares	10.23	0.84	0.79	58.33	-0.56	0.52	12.18	USD
9	Ninety One (previously Investec Asset Management)	All China Equity Fund (GSF)	5.03	0.73	0.50	55.56	-1.30	0.34	6.87	USD
10	Janus Henderson Investors	Janus Henderson Horizon China Opportunities Fund	2.94	0.53	0.24	55.56	-0.69	0.32	5.59	USD
11	Fidelity International	FF China Focus Fund	2.39	0.19	1.74	38.89	-3.71	0.30	12.37	USD
12	Principal Global Investors	China MPF Equity Composite	0.45	0.09	0.05	50.00	-2.90	0.16	4.88	USD
13	Franklin Templeton Investments	FTIF - Templeton China Fund I (acc.) USD	-0.67	-0.10	-0.39	55.56	-0.73	0.15	6.39	USD
14	Invesco Ltd.	Invesco China Focus Equity Fund	-0.62	-0.09	0.07	47.22	-1.15	0.14	6.91	USD

Selection Criteria - Management Approach: Active Geographical Focus: China Asset Type: EQUITY

# Diversified Growth Funds - Cash + 3% to 5% (GBP)

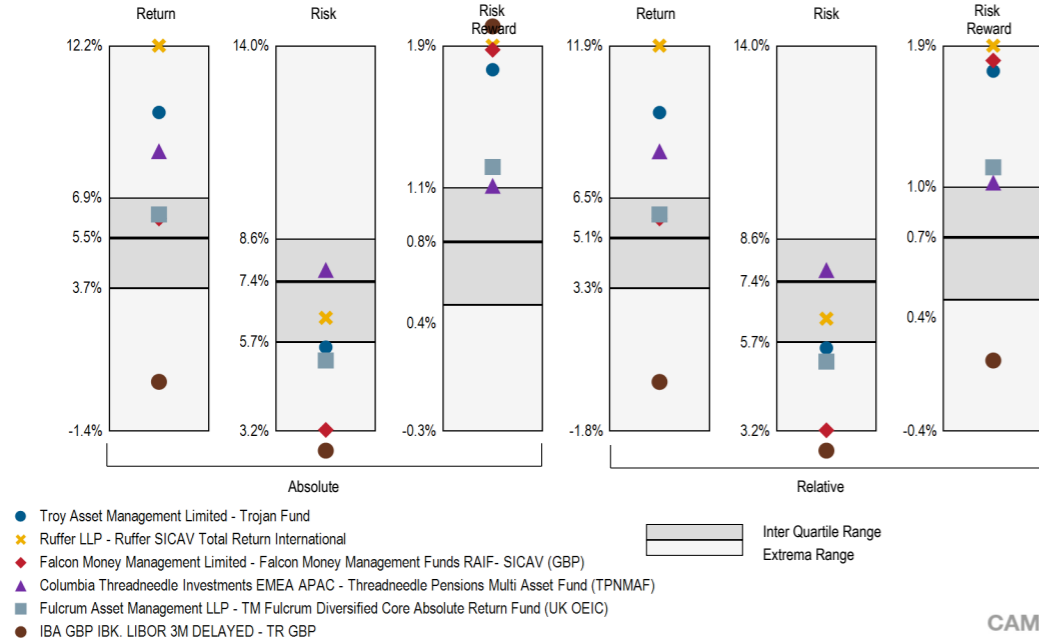
## Three Year Returns :

### Diversified Growth Funds - Cash + 3% to 5% (GBP)

Data 55 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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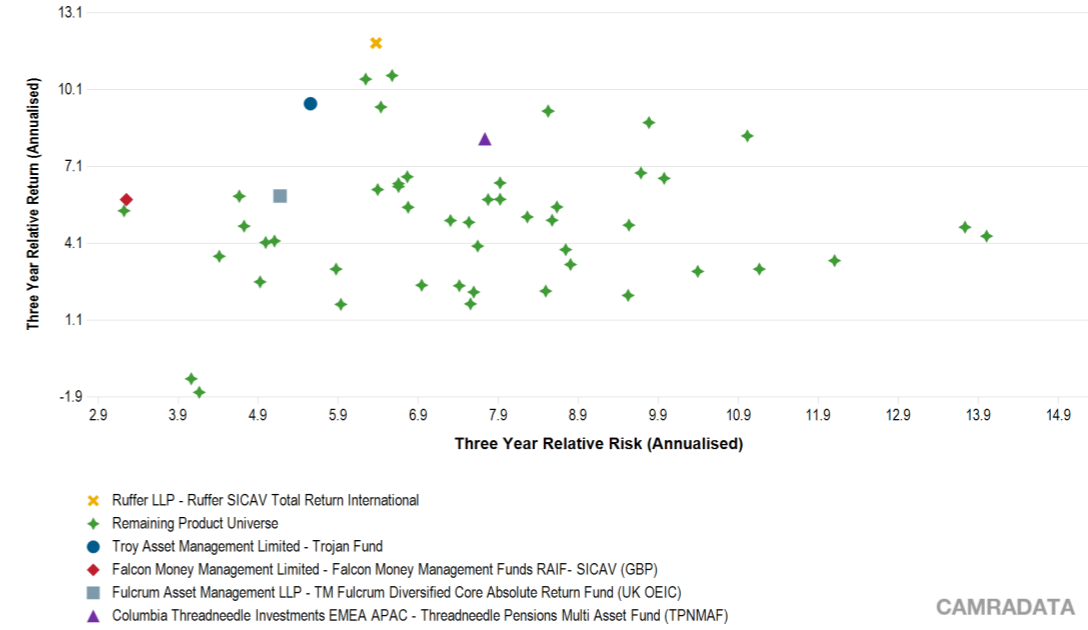
## Three Year Relative Risk Return :

### Diversified Growth Funds - Cash + 3% to 5% (GBP)

Data 55 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Troy Asset Management Limited	Trojan Fund	9.54	1.72	0.05	75.00	0.89	0.86	5.55	GBP
2	Ruffer LLP	Ruffer SICAV Total Return International	11.91	1.87	0.97	66.67	0.71	0.86	6.37	GBP
3	Falcon Money Management Limited	Falcon Money Management Funds RAIF- SICAV (GBP)	5.79	1.78	0.29	75.00	0.01	0.79	3.25	GBP
4	Columbia Threadneedle Investments EMEA APAC	Threadneedle Pensions Multi Asset Fund (TPNMAF)	8.17	1.06	0.24	66.67	-0.41	0.67	7.73	GBP
5	Fulcrum Asset Management LLP	TM Fulcrum Diversified Core Absolute Return Fund (UK OEIC)	5.93	1.15	0.47	61.11	0.33	0.66	5.17	GBP
6	Waverton Investment Management	Waverton Multi-Asset Growth Fund	8.80	0.90	0.51	61.11	-0.16	0.66	9.78	GBP
7	Janus Henderson Investors	Diversified Growth composite	6.68	0.99	-0.03	69.44	-0.32	0.65	6.76	GBP
8	Sanlam Investments UK	Sanlam Multi-Strategy Fund	6.18	0.97	-0.43	72.22	-0.19	0.64	6.39	GBP
9	AB (AllianceBernstein)	Dynamic Diversified Beta	8.28	0.75	0.40	61.11	-0.70	0.53	11.01	GBP
10	Vontobel Asset Management	Vontobel Fund II - Vescore Active Beta Opportunities GBP	4.17	0.82	-0.30	69.44	-0.20	0.53	5.10	GBP
11	Aegon Asset Management	Aegon Sustainable Diversified Growth	6.83	0.71	-0.93	72.22	-0.50	0.53	9.68	GBP
12	Lombard Odier Investment Managers	All Roads, Syst. Hdg., (GBP) N A	4.11	0.82	0.16	61.11	0.12	0.53	4.99	GBP
13	Pictet Asset Management	Multi Asset Dynamic Asset Allocation 'GBP' Consolidated	5.80	0.73	-0.83	75.00	-0.64	0.51	7.92	GBP
14	J.P. Morgan Asset Management	JPM Diversified Growth Fund	6.62	0.66	-1.63	77.78	-0.72	0.50	9.97	GBP
15	Legal & General Investment Management	Retirement Income Multi-Asset Fund	4.97	0.68	-0.35	69.44	-0.43	0.48	7.30	GBP
16	Pyrford International Ltd	Global Absolute Return - Separate Account	3.57	0.81	0.08	63.89	-0.60	0.45	4.41	GBP
17	abrdn	ASI Diversified Income Fund	5.50	0.64	-0.71	72.22	-0.72	0.44	8.63	GBP
18	William Blair International, Limited	Dynamic Diversified Allocation (£) GBP-hedged composite returns	3.07	0.52	0.10	58.33	-0.20	0.41	5.87	GBP
19	Insight Investment	Broad Opportunities (C0427)	3.97	0.52	-0.85	72.22	-0.56	0.41	7.64	GBP
20	State Street Global Advisors Limited	MPF Dynamic Diversified Sub-Fund	4.90	0.65	-0.14	63.89	-0.84	0.36	7.53	GBP

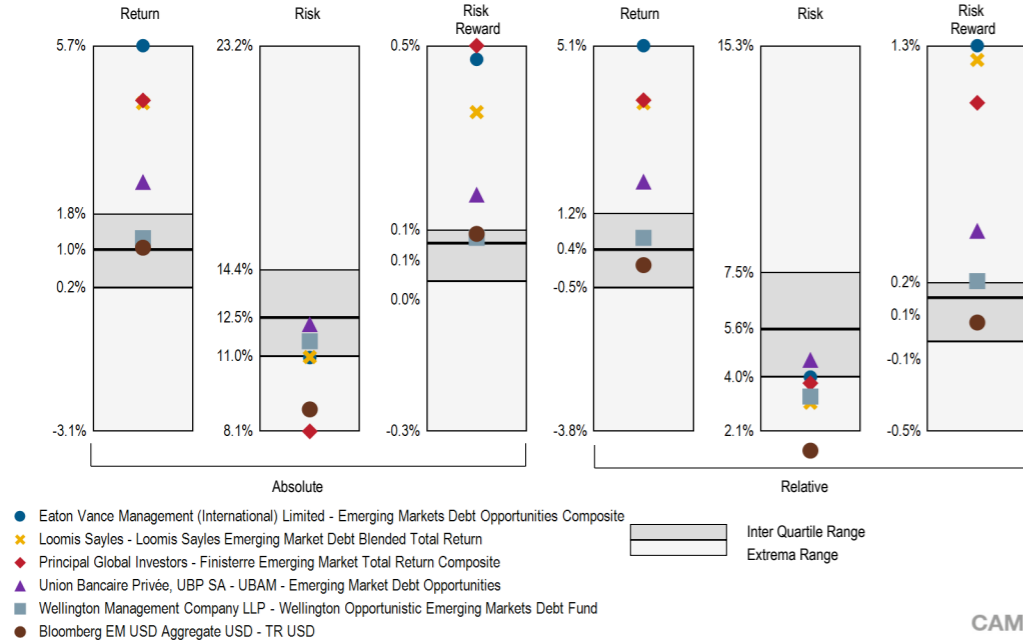
Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: MULTI Strategy Type: Cash Plus >3% <5% Style: Diversified Growth

# Emerging Markets Debt - Blend (Broad Bond, Core, etc.) (USD)

## Three Year Returns :

### Emerging Markets Debt - Blend (Broad Bond, Core, etc.) (USD)

Data 34 products  
 Benchmark Bloomberg EM USD Aggregate USD - TR USD  
 Period Three Years to Mar 2022

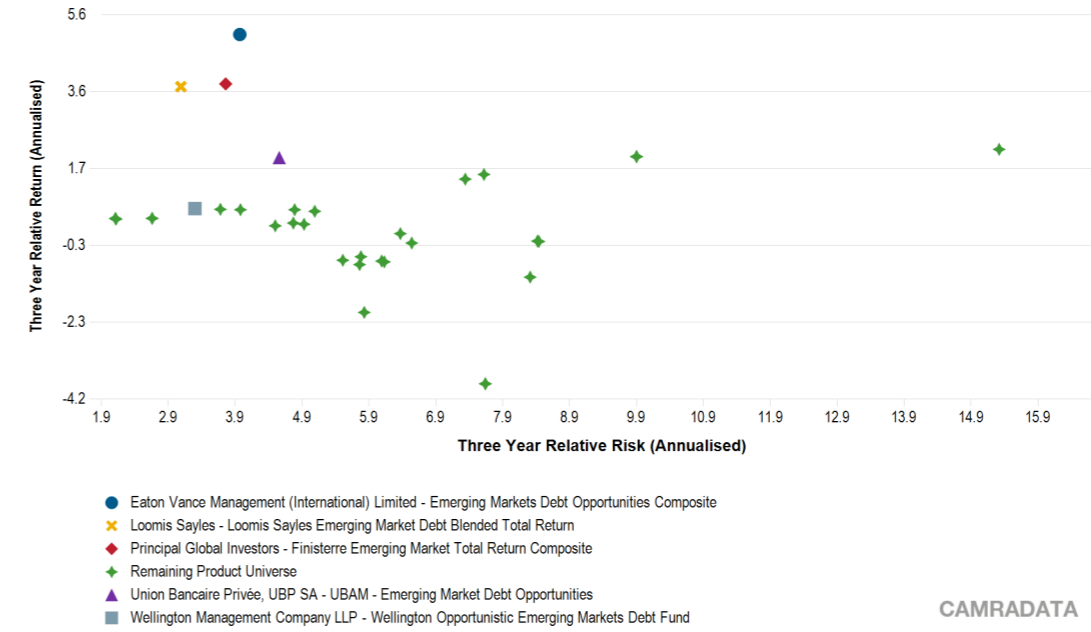


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## Three Year Relative Risk Return :

### Emerging Markets Debt - Blend (Broad Bond, Core, etc.) (USD)

Data 34 products  
 Benchmark Bloomberg EM USD Aggregate USD - TR USD  
 Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg EM USD Aggregate USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Eaton Vance Management (International) Limited	Emerging Markets Debt Opportunities Composite	5.07	1.28	0.07	69.44	0.14	0.90	3.96	USD
2	Loomis Sayles	Loomis Sayles Emerging Market Debt Blended Total Return	3.74	1.21	0.22	66.67	-0.57	0.89	3.08	USD
3	Principal Global Investors	Finisterre Emerging Market Total Return Composite	3.81	1.02	0.43	55.56	-0.24	0.85	3.75	USD
4	Union Bancaire Privée, UBP SA	UBAM - Emerging Market Debt Opportunities	1.93	0.42	0.18	55.56	-1.23	0.72	4.55	USD
5	Wellington Management Company LLP	Wellington Opportunistic Emerging Markets Debt Fund	0.63	0.19	0.00	55.56	-0.68	0.69	3.29	USD
6	Vontobel Asset Management	Vontobel Fund - Emerging Markets Blend	1.96	0.20	-0.80	66.67	-1.12	0.65	9.89	USD
7	PGIM Fixed Income	PGIM Fixed Income Emerging Market Debt Blend Plus Composite	2.14	0.14	-0.16	58.33	-0.99	0.65	15.31	USD
8	Payden & Rygel	Payden Global Emerging Markets Bond Fund	0.60	0.13	-0.07	55.56	-0.79	0.60	4.78	USD
9	Barings	Emerging Markets Debt Blended Total Return Composite	1.50	0.20	-0.51	63.89	-1.36	0.59	7.61	USD
10	Allianz Global Investors	AllianzGI Emerging Markets Select Bond composite	0.60	0.15	0.14	50.00	-1.43	0.54	3.97	USD
11	TCW	TCW Emerging Markets Fixed Income Total Return	-0.01	0.00	-0.01	52.78	-1.01	0.51	6.36	USD
12	Franklin Templeton Investments	Franklin Emerging Market Debt Opportunities (USD) Composite	0.56	0.11	-1.19	75.00	-1.48	0.48	5.08	USD
13	PineBridge Investments	PineBridge Global Emerging Markets Bond Fund Class 'Y' Units	0.23	0.05	0.00	52.78	-1.36	0.48	4.92	USD
14	Candriam Investors Group	Candriam Sustainable Bonds Emerging Markets	0.38	0.18	0.12	47.22	-1.61	0.43	2.10	USD
15	Mirabaud Asset Management Ltd	Mirabaud - Global Emerging Market Bond Fund I cap. USD	-0.60	-0.10	-0.01	50.00	-0.94	0.42	5.77	USD
16	Fidelity International	FF Emerging Market Total Return Debt Fund	-1.12	-0.13	-0.02	50.00	-1.11	0.34	8.30	USD
17	Invesco Ltd.	Invesco Emerging Market Bond composite	-0.80	-0.14	-0.13	52.78	-1.24	0.30	5.75	USD

# Emerging Markets Debt - Corporates (USD)

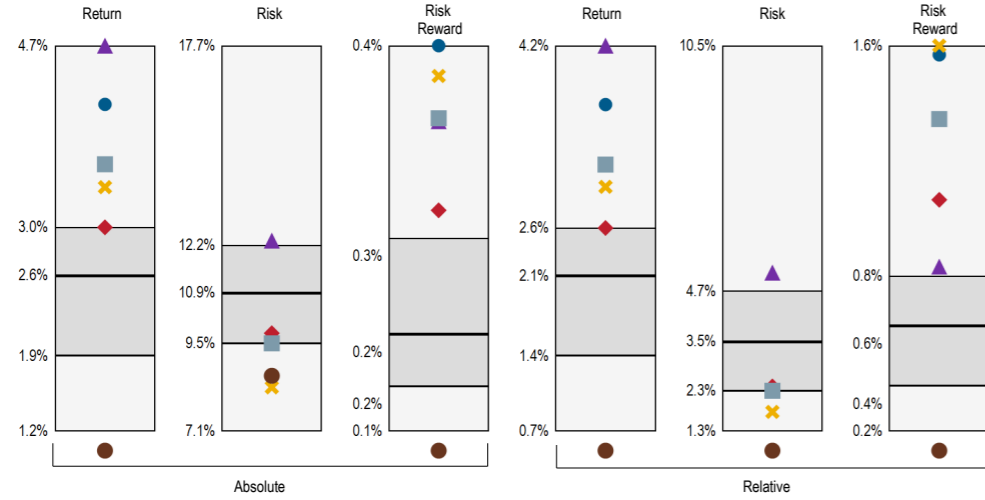
## Three Year Returns :

### Emerging Markets Debt - Corporates (USD)

Data 36 products

Benchmark Bloomberg EM USD Aggregate: Corporate USD - TR USD

Period Three Years to Mar 2022



- BlackRock - BGF Emerging Markets Corporate Bond Fund
  - ✕ PineBridge Investments - PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite
  - ◆ Aviva Investors Global Services Limited - Aviva Investors Emerging Market Corporate Bond
  - ▲ AB (AllianceBernstein) - AB Emerging Market Corporate Debt - Composite
  - Franklin Templeton Investments - Franklin Emerging Markets Corporate Debt Composite
  - Bloomberg EM USD Aggregate: Corporate USD - TR USD
- Inter Quartile Range  
Extrema Range

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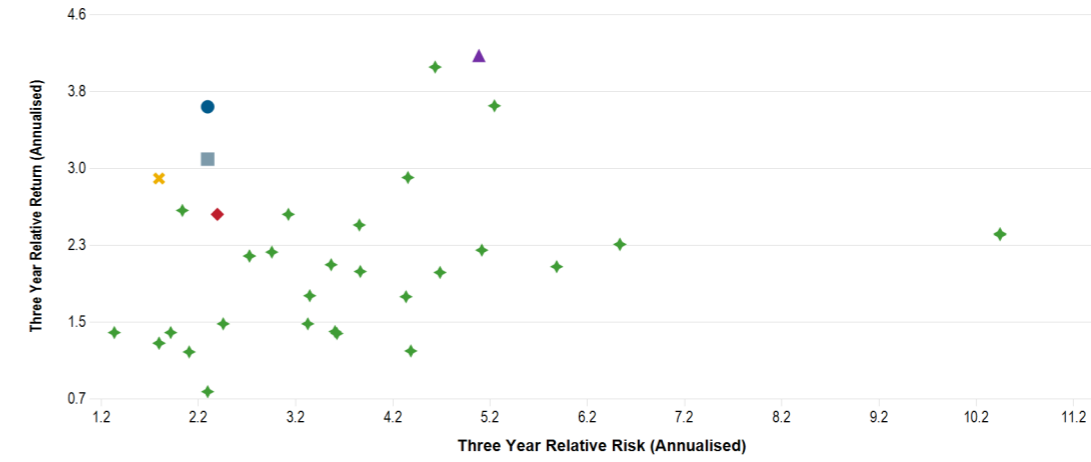
## Three Year Relative Risk Return :

### Emerging Markets Debt - Corporates (USD)

Data 36 products

Benchmark Bloomberg EM USD Aggregate: Corporate USD - TR USD

Period Three Years to Mar 2022



- BlackRock - BGF Emerging Markets Corporate Bond Fund
- ✕ PineBridge Investments - PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite
- Franklin Templeton Investments - Franklin Emerging Markets Corporate Debt Composite
- ◆ Remaining Product Universe
- ◆ Aviva Investors Global Services Limited - Aviva Investors Emerging Market Corporate Bond
- ▲ AB (AllianceBernstein) - AB Emerging Market Corporate Debt - Composite

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## IQ Scores : - Benchmark: Bloomberg EM USD Aggregate: Corporate USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	BlackRock	BGF Emerging Markets Corporate Bond Fund	3.68	1.60	0.10	75.00	0.28	0.83	2.30	USD
2	PineBridge Investments	PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite	2.94	1.63	0.25	63.89	0.36	0.78	1.80	USD
3	Aviva Investors Global Services Limited	Aviva Investors Emerging Market Corporate Bond	2.57	1.07	0.12	66.67	0.01	0.70	2.40	USD
4	AB (AllianceBernstein)	AB Emerging Market Corporate Debt - Composite	4.21	0.83	-0.03	69.44	-0.97	0.64	5.09	USD
5	Franklin Templeton Investments	Franklin Emerging Markets Corporate Debt Composite	3.14	1.37	0.29	61.11	-1.10	0.63	2.30	USD
6	Stone Harbor Investment Partners	Stone Harbor Emerging Markets Corporate Debt Fund (UCITS) - M Share USD	4.09	0.88	-0.20	75.00	-1.02	0.61	4.64	USD
7	Ninety One (previously Investec Asset Management)	Emerging Markets Corporate Debt Fund (GSF)	2.46	0.64	0.09	61.11	-0.45	0.58	3.86	USD
8	PGIM Fixed Income	Emerging Markets Corporate Debt (Composite)	2.95	0.68	-0.49	77.78	-0.91	0.58	4.36	USD
9	Janus Henderson Investors	Janus Henderson Horizon Emerging Market Corporate Bond Fund	1.35	1.01	0.13	58.33	-0.43	0.56	1.34	USD
10	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) Emerging Market Corporate Bond Fund (SXEMLD)	2.14	0.78	0.21	58.33	-0.82	0.54	2.73	USD
11	T. Rowe Price Group, Inc.	Emerging Markets Corporate Bond Composite	2.18	0.74	0.05	66.67	-0.92	0.53	2.96	USD
12	Barings	Barings Emerging Markets Corporate Bond Composite	2.26	0.35	-1.67	80.56	-0.67	0.52	6.54	USD
13	NN Investment Partners Holdings N.V	NN (L) Emerging Markets Corporate Debt	1.24	0.69	-0.18	75.00	-0.72	0.52	1.80	USD
14	J.P. Morgan Asset Management	JPM Emerging Markets Corporate Bond Fund-USD	2.57	0.82	-0.06	69.44	-1.41	0.49	3.13	USD
15	Insight Investment	BNY Mellon Emerging Markets Corporate Debt (C0841)	2.03	0.34	-0.43	72.22	-0.59	0.49	5.89	USD
16	Loomis Sayles	Emerging Markets Corporate Debt	2.05	0.57	-0.41	77.78	-1.00	0.46	3.57	USD
17	abrdn	Aberdeen Standard SICAV I - Emerging Markets Corporate Bond Fund	1.72	0.40	-0.53	77.78	-0.77	0.45	4.34	USD
18	Western Asset Management	Emerging Markets Diversified Composite - (777184)	1.16	0.26	0.23	50.00	-0.55	0.42	4.39	USD
19	Amundi Asset Management	Amundi Funds Emerging Markets Corporate Bond	1.44	0.43	-0.17	66.67	-0.85	0.41	3.33	USD
20	Morgan Stanley Investment Management	Morgan Stanley Investment Funds Emerging Markets Corporate Debt	1.36	0.38	-0.47	77.78	-0.93	0.41	3.61	USD

# Emerging Markets Debt - Government (USD)

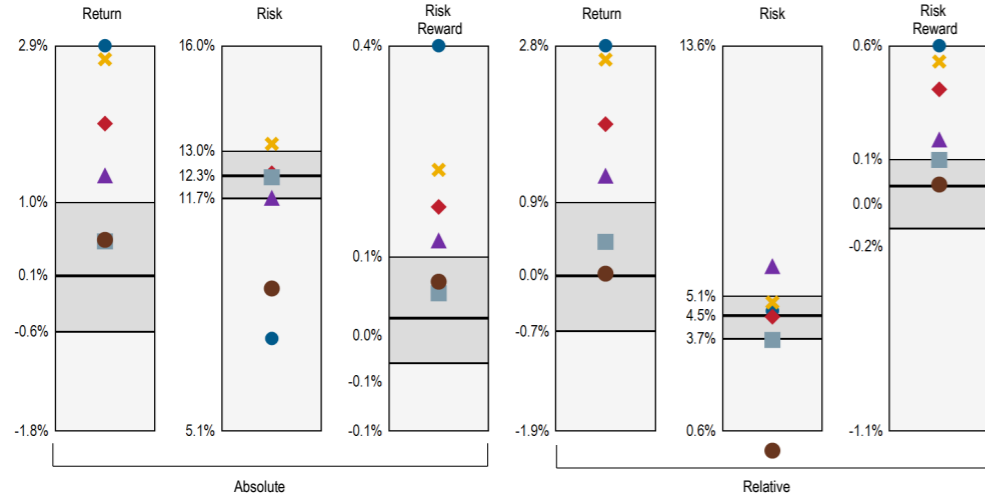
## Three Year Returns :

### Emerging Markets Debt - Government (USD)

Data 26 products

Benchmark Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

Period Three Years to Mar 2022



- abrdn - Aberdeen Standard SICAV I - Emerging Markets Total Return Bond Fund
  - ✕ Eaton Vance Management (International) Limited - EVI (IRL) Emerging Markets Local Income Fund
  - ◆ Baillie Gifford & Co. - Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)
  - ▲ Morgan Stanley Investment Management - Emerging Markets Debt
  - T. Rowe Price Group, Inc. - Emerging Markets Local Currency Bond Composite
  - Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD
- Inter Quartile Range  
Extrema Range

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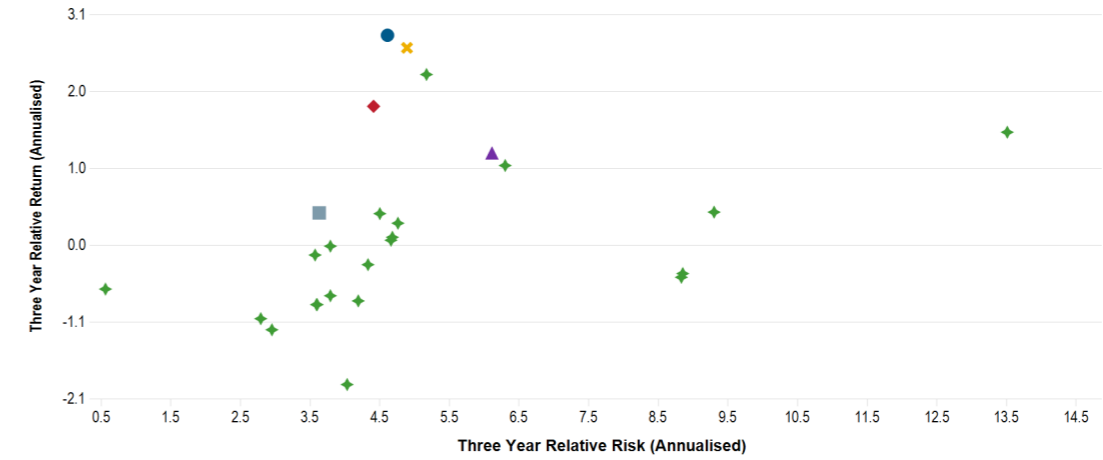
## Three Year Relative Risk Return :

### Emerging Markets Debt - Government (USD)

Data 26 products

Benchmark Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

Period Three Years to Mar 2022



- ◆ Remaining Product Universe
- abrdn - Aberdeen Standard SICAV I - Emerging Markets Total Return Bond Fund
- ✕ Eaton Vance Management (International) Limited - EVI (IRL) Emerging Markets Local Income Fund
- ◆ Baillie Gifford & Co. - Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)
- T. Rowe Price Group, Inc. - Emerging Markets Local Currency Bond Composite
- ▲ Morgan Stanley Investment Management - Emerging Markets Debt

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## IQ Scores : - Benchmark: Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	abrdn	Aberdeen Standard SICAV I - Emerging Markets Total Return Bond Fund	2.79	0.60	-0.06	61.11	-0.16	0.85	4.65	USD
2	Eaton Vance Management (International) Limited	EVI (IRL) Emerging Markets Local Income Fund	2.62	0.53	-0.12	66.67	-0.51	0.82	4.93	USD
3	Baillie Gifford & Co.	Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)	1.83	0.41	-0.11	63.89	-0.67	0.77	4.45	USD
4	Morgan Stanley Investment Management	Emerging Markets Debt	1.20	0.20	-0.20	58.33	-0.66	0.70	6.15	USD
5	T. Rowe Price Group, Inc.	Emerging Markets Local Currency Bond Composite	0.39	0.11	-0.05	55.56	-0.77	0.64	3.67	USD
6	Fidelity International	FF Emerging Market Debt (Hard Currency)	0.40	0.04	-0.55	61.11	-0.78	0.56	9.34	USD
7	Colchester Global Investors Limited	The Colchester Local Markets Bond Fund	0.06	0.01	-0.13	55.56	-0.74	0.54	4.72	USD
8	Man Group plc	Man GLG Global Emerging Markets Debt Total Return I USD	1.48	0.11	-0.12	52.78	-1.22	0.48	13.55	USD
9	NN Investment Partners Holdings N.V	NN (L) Emerging Markets Debt (Local Currency)	0.38	0.08	0.25	44.44	-1.11	0.48	4.54	USD
10	Wellington Management Company LLP	Emerging Local Debt Separate Account/Composite	-0.31	-0.07	-0.09	52.78	-0.78	0.44	4.37	USD
11	Candriam Investors Group	Candriam Bonds Emerging Market	-0.43	-0.05	-0.29	55.56	-0.92	0.41	8.89	USD
12	Payden & Rygel	Emerging Markets Local Composite	-0.80	-0.19	-0.07	50.00	-0.80	0.38	4.23	USD
13	TCW	TCW Emerging Markets Local Currency Income	-0.73	-0.19	-0.06	50.00	-0.98	0.35	3.83	USD
14	Northern Trust Asset Management	The NT EM Local Currency Government Bond Index Fund	-0.64	-1.07	0.01	27.78	-2.62	0.19	0.60	USD

Selection Criteria - Geographical Focus: Emerging Markets Asset Type: BOND Strategy Type: Government

# Emerging Markets Debt - Hard Currency (USD)

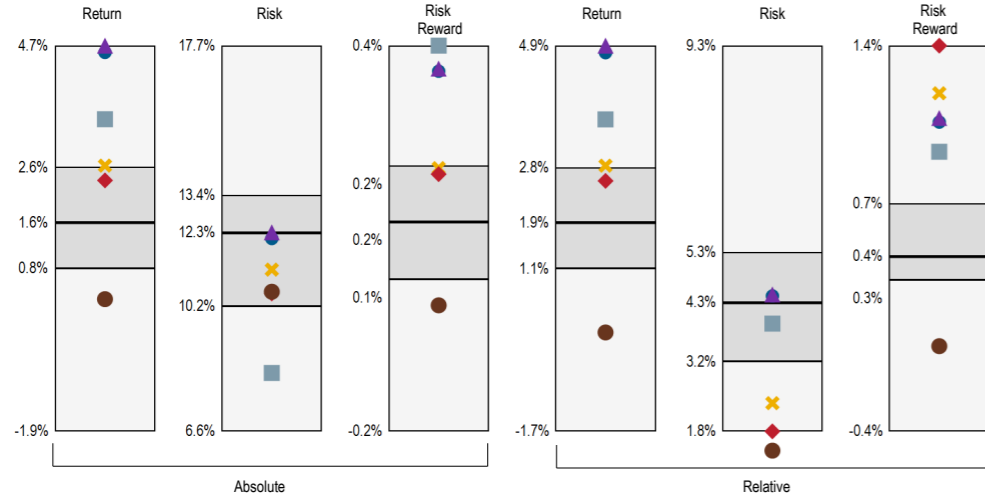
## Three Year Returns :

### Emerging Markets Debt - Hard Currency (USD)

Data 53 products

Benchmark Bloomberg EM USD Aggregate: Sovereign USD - TR USD

Period Three Years to Mar 2022



- Stone Harbor Investment Partners - Stone Harbor Emerging Markets Corporate Debt Fund (UCITS) - M Share USD
  - ✕ Pictet Asset Management - Pictet-Global Emerging Debt
  - ◆ MFS Investment Management - MFS Emerging Markets Debt Diversified
  - ▲ AB (AllianceBernstein) - AB Emerging Market Corporate Debt - Composite
  - PineBridge Investments - PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite
  - Bloomberg EM USD Aggregate: Sovereign USD - TR USD
- Inter Quartile Range  
Extrema Range

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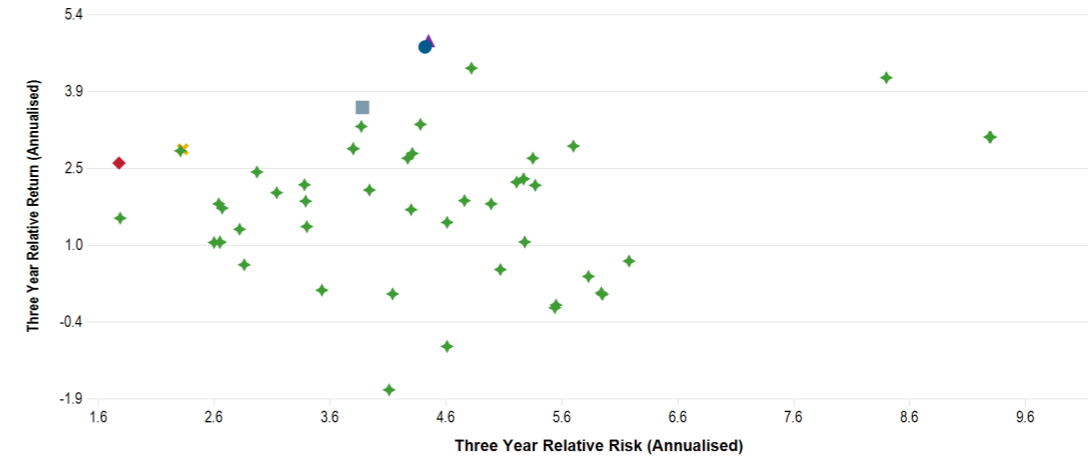
## Three Year Relative Risk Return :

### Emerging Markets Debt - Hard Currency (USD)

Data 53 products

Benchmark Bloomberg EM USD Aggregate: Sovereign USD - TR USD

Period Three Years to Mar 2022



- ◆ MFS Investment Management - MFS Emerging Markets Debt Diversified
- ✕ Pictet Asset Management - Pictet-Global Emerging Debt
- ◆ Remaining Product Universe
- ▲ AB (AllianceBernstein) - AB Emerging Market Corporate Debt - Composite
- Stone Harbor Investment Partners - Stone Harbor Emerging Markets Corporate Debt Fund (UCITS) - M Share USD
- PineBridge Investments - PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite

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## IQ Scores : - Benchmark: Bloomberg EM USD Aggregate: Sovereign USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Stone Harbor Investment Partners	Stone Harbor Emerging Markets Corporate Debt Fund (UCITS) - M Share USD	4.78	1.08	0.18	66.67	-0.49	0.84	4.43	USD
2	Pictet Asset Management	Pictet-Global Emerging Debt	2.85	1.22	0.16	66.67	-0.41	0.82	2.34	USD
3	MFS Investment Management	MFS Emerging Markets Debt Diversified	2.59	1.45	0.25	61.11	-0.17	0.79	1.79	USD
4	AB (AllianceBernstein)	AB Emerging Market Corporate Debt - Composite	4.90	1.10	0.06	69.44	-0.65	0.79	4.46	USD
5	PineBridge Investments	PineBridge Global Emerging Markets Investment Grade Corporate Bond Plus Composite	3.64	0.94	0.15	61.11	-0.20	0.76	3.89	USD
6	Manulife Investment Management (Europe) Limited	Manulife Emerging Markets Debt Fund	2.42	0.81	0.09	63.89	-0.42	0.70	2.98	USD
7	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) Emerging Market Corporate Bond Fund (SXEMLD)	2.86	0.75	0.47	50.00	-0.09	0.69	3.81	USD
8	Aviva Investors Global Services Limited	Aviva Investors Emerging Market Corporate Bond	3.28	0.85	0.13	61.11	-0.81	0.66	3.88	USD
9	Loomis Sayles	Emerging Markets Corporate Debt	2.77	0.64	0.16	58.33	-0.45	0.66	4.32	USD
10	Payden & Rygel	Emerging Markets USD Benchmark Composite	1.74	0.65	-0.07	66.67	-0.53	0.61	2.68	USD
11	J.P. Morgan Asset Management	JPM Emerging Markets Investment Grade - Global-Composite	2.68	0.63	0.30	52.78	-0.52	0.60	4.28	USD
12	Amundi Asset Management	Amundi Funds Emerging Markets Hard Currency Bond (USD)	1.87	0.55	-0.18	69.44	-0.85	0.55	3.40	USD
13	Allianz Global Investors	AllianzGI Emerging Markets Short Duration Bond composite	2.23	0.43	0.18	52.78	-0.17	0.54	5.22	USD
14	Compass Group	Latin American High Yield	4.20	0.50	-0.43	69.44	-1.04	0.54	8.41	USD
15	Janus Henderson Investors	Janus Henderson Horizon Emerging Market Corporate Bond Fund	2.08	0.53	0.11	55.56	-0.76	0.50	3.95	USD
16	Ninety One (previously Investec Asset Management)	Emerging Markets Hard Currency Debt Fund (GSF)	1.71	0.40	0.18	55.56	-0.83	0.50	4.31	USD
17	EFG Asset Management Limited	New Capital Wealthy Nations Bond Fund	2.29	0.43	0.23	52.78	-0.97	0.45	5.28	USD
18	AXA Investment Managers	AXA WF Global Emerging Markets Bonds	1.34	0.47	0.00	61.11	-0.95	0.43	2.83	USD
19	Union Bancaire Privée, UBP SA	UBAM - EM Investment Grade Corporate Bond	1.88	0.39	0.02	55.56	-0.63	0.42	4.77	USD
20	Vontobel Asset Management	Vontobel Emerging Markets Corporate Bond Composite	3.08	0.33	-0.30	63.89	-1.04	0.42	9.30	USD



# Emerging Markets Debt - Local Currency (USD)

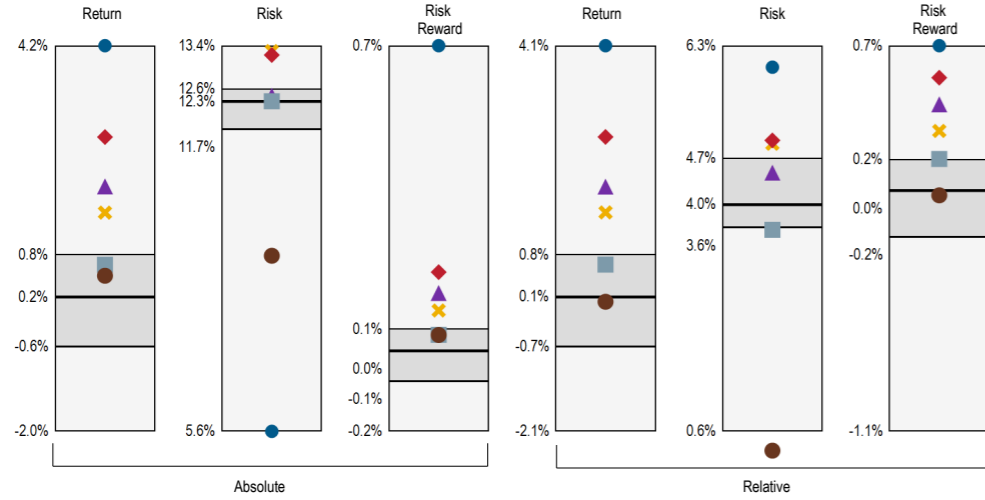
## Three Year Returns :

### Emerging Markets Debt - Local Currency (USD)

Data 42 products

Benchmark Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

Period Three Years to Mar 2022



- abrdn - Aberdeen Standard SICAV I - Asian Local Currency Short Term Bond Fund
- ✕ MFS Investment Management - MFS Emerging Markets Local Currency Debt
- ◆ Eaton Vance Management (International) Limited - EVI (IRL) Emerging Markets Local Income Fund
- ▲ Baillie Gifford & Co. - Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)
- Ninety One (previously Investec Asset Management) - Emerging Markets Local Currency Dynamic Debt Fund (LLC)
- Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

Inter Quartile Range  
Extrema Range

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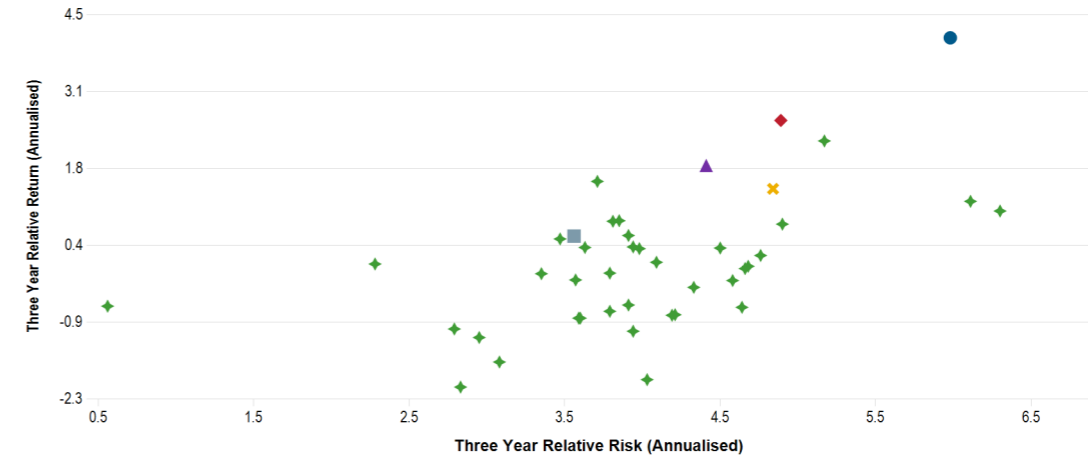
## Three Year Relative Risk Return :

### Emerging Markets Debt - Local Currency (USD)

Data 42 products

Benchmark Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

Period Three Years to Mar 2022



- ◆ Remaining Product Universe
- abrdn - Aberdeen Standard SICAV I - Asian Local Currency Short Term Bond Fund
- ◆ Eaton Vance Management (International) Limited - EVI (IRL) Emerging Markets Local Income Fund
- ▲ Baillie Gifford & Co. - Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)
- Ninety One (previously Investec Asset Management) - Emerging Markets Local Currency Dynamic Debt Fund (LLC)
- ✕ MFS Investment Management - MFS Emerging Markets Local Currency Debt

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## IQ Scores : - Benchmark: Bloomberg EM Local Currency Government 10% Country Cap USD - TR USD

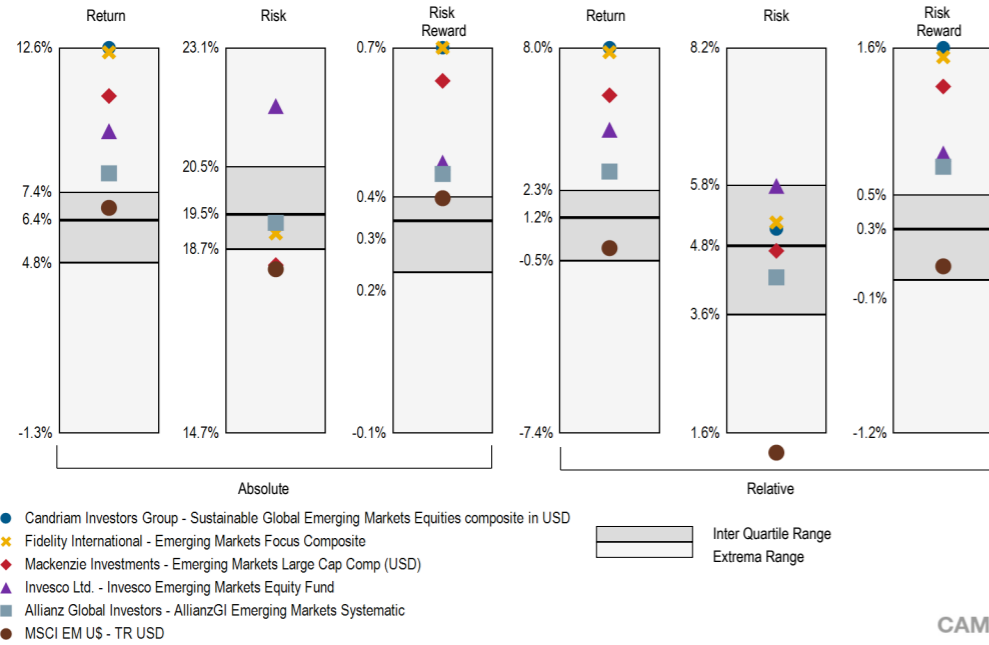
	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	abrdn	Aberdeen Standard SICAV I - Asian Local Currency Short Term Bond Fund	4.07	0.68	0.62	50.00	-0.37	0.85	6.02	USD
2	MFS Investment Management	MFS Emerging Markets Local Currency Debt	1.42	0.29	0.04	58.33	-0.58	0.81	4.88	USD
3	Eaton Vance Management (International) Limited	EVI (IRL) Emerging Markets Local Income Fund	2.62	0.53	-0.12	66.67	-0.51	0.81	4.93	USD
4	Baillie Gifford & Co.	Baillie Gifford Emerging Markets Local Currency Bonds Composite (USD)	1.83	0.41	-0.11	63.89	-0.67	0.76	4.45	USD
5	Ninety One (previously Investec Asset Management)	Emerging Markets Local Currency Dynamic Debt Fund (LLC)	0.59	0.16	0.07	52.78	-0.62	0.73	3.60	USD
6	Vontobel Asset Management	Vontobel Fund - Sustainable Emerging Markets Local Currency Bond	1.55	0.41	0.05	58.33	-1.12	0.69	3.75	USD
7	Morgan Stanley Investment Management	Emerging Markets Debt	1.20	0.20	-0.20	58.33	-0.66	0.68	6.15	USD
8	Invesco Ltd.	Emerging Markets Local Bond Separate Account	0.86	0.22	-0.08	58.33	-1.01	0.62	3.89	USD
9	T. Rowe Price Group, Inc.	Emerging Markets Local Currency Bond Composite	0.39	0.11	-0.05	55.56	-0.77	0.61	3.67	USD
10	PineBridge Investments	PineBridge Global Emerging Markets Local Currency Bond Fund Class 'Y' Units	0.60	0.15	-0.01	55.56	-0.84	0.60	3.95	USD
11	Fidelity International	FF Emerging Market Local Currency Debt	0.25	0.05	0.41	41.67	-0.94	0.53	4.80	USD
12	GAM	GAM Local Emerging Bond USD Composite	0.37	0.09	0.31	44.44	-1.03	0.51	4.02	USD
13	Colchester Global Investors Limited	The Colchester Local Markets Bond Fund	0.06	0.01	-0.13	55.56	-0.74	0.51	4.72	USD
14	PGIM Fixed Income	Emerging Market Debt Local Composite	-0.19	-0.04	-0.24	58.33	-0.82	0.47	4.62	USD
15	NN Investment Partners Holdings N.V	NN (L) Emerging Markets Debt (Local Currency)	0.38	0.08	0.25	44.44	-1.11	0.47	4.54	USD
16	Loomis Sayles	Emerging Market Debt Local Currency	-0.07	-0.02	-0.12	55.56	-0.89	0.45	3.39	USD
17	Wellington Management Company LLP	Emerging Local Debt Separate Account/Composite	-0.31	-0.07	-0.09	52.78	-0.78	0.43	4.37	USD
18	Franklin Templeton Investments	Templeton Emerging Markets Local Currency Fixed Income Composite USD	0.13	0.03	0.21	44.44	-1.54	0.42	4.13	USD
19	Lombard Odier Investment Managers	Em Lcl Currency Bnd Fundamental (USD) N A	0.10	0.04	0.10	44.44	-1.78	0.40	2.32	USD
20	Payden & Rygel	Emerging Markets Local Composite	-0.80	-0.19	-0.07	50.00	-0.80	0.37	4.23	USD

# Emerging Markets Equity - Core (USD)

## Three Year Returns :

### Emerging Markets Equity - Core (USD)

Data 78 products  
 Benchmark MSCI EM US - TR USD  
 Period Three Years to Mar 2022

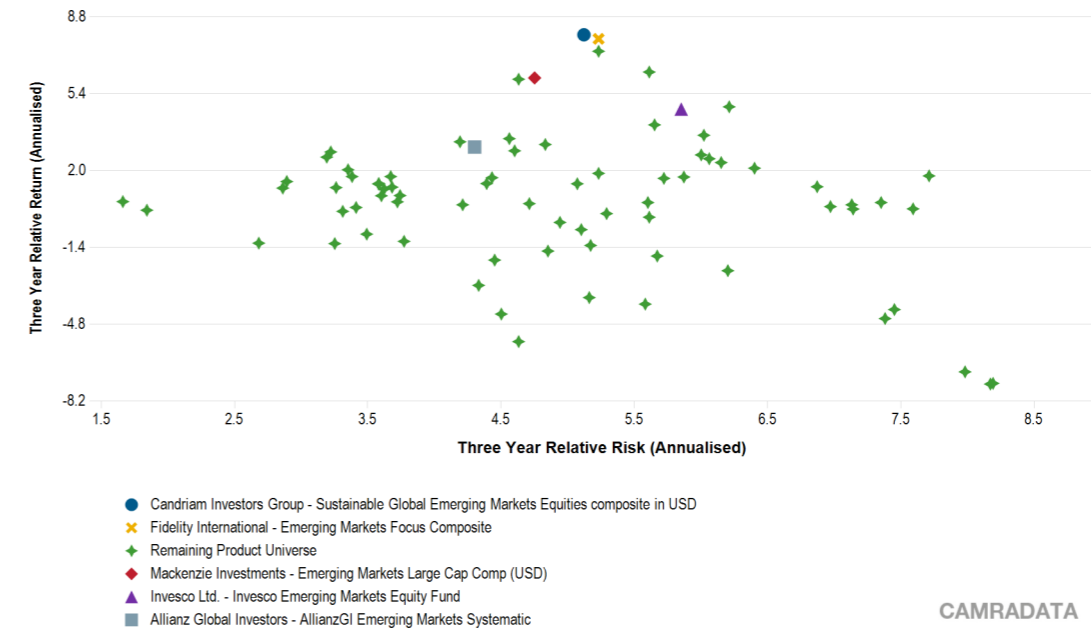


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## Three Year Relative Risk Return :

### Emerging Markets Equity - Core (USD)

Data 78 products  
 Benchmark MSCI EM US - TR USD  
 Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EM US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Candriam Investors Group	Sustainable Global Emerging Markets Equities composite in USD	8.04	1.58	0.31	66.67	-0.52	0.94	5.08	USD
2	Fidelity International	Emerging Markets Focus Composite	7.86	1.51	0.57	61.11	0.56	0.93	5.19	USD
3	Mackenzie Investments	Emerging Markets Large Cap Comp (USD)	6.13	1.30	0.51	58.33	-0.06	0.89	4.71	USD
4	Invesco Ltd.	Invesco Emerging Markets Equity Fund	4.75	0.82	0.35	58.33	-0.79	0.85	5.81	USD
5	Allianz Global Investors	AllianzGI Emerging Markets Systematic	3.07	0.72	0.08	61.11	0.14	0.80	4.26	USD
6	Wellington Management Company LLP	Emerging Markets Equity Separate Account/Composite	3.44	0.76	0.14	61.11	-0.87	0.79	4.52	USD
7	Putnam Investments	Putnam Emerging Markets Equity	4.85	0.79	-0.05	63.89	-0.76	0.78	6.17	USD
8	Principal Global Investors	Emerging Global Leaders Equity Composite	3.30	0.80	0.37	52.78	-0.69	0.77	4.15	USD
9	ClariVest Asset Management LLC	ClariVest Emerging Market	2.62	0.83	0.20	55.56	-0.65	0.75	3.15	USD
10	Dimensional Fund Advisors	Emerging Markets All Cap Core Equity Composite	2.90	0.64	0.23	55.56	-1.29	0.69	4.56	USD
11	Nordea Asset Management	Emerging Stars Equity Composite (USD)	4.05	0.72	0.05	61.11	-1.95	0.67	5.61	USD
12	William Blair International, Limited	Emerging Markets Leaders Composite in USD (\$) (primary listing for strategy)	3.59	0.60	-0.16	63.89	-1.66	0.64	5.98	USD
13	Victory Capital Management Inc.	Sophus Emerging Markets Composite	1.27	0.39	-0.46	72.22	-0.61	0.64	3.22	USD
14	Ninety One (previously Investec Asset Management)	Emerging Markets Equity Fund (GSF)	1.45	0.41	0.14	52.78	-0.86	0.62	3.54	USD
15	Federated Hermes, Inc.	Federated Hermes Int'l Global Emerging Market Equity Composite	2.06	0.62	0.15	55.56	-1.62	0.62	3.31	USD
16	Amundi Asset Management	Amundi Funds Emerging Markets Equity Focus	1.54	0.54	-0.02	61.11	-1.45	0.62	2.85	USD
17	J.P. Morgan Asset Management	JPM GEM Diversified-Composite	1.21	0.34	-0.01	55.56	-0.59	0.58	3.58	USD
18	BlackRock	BGF Emerging Markets Fund	1.68	0.30	-0.27	61.11	-1.41	0.53	5.68	USD
19	PineBridge Investments	PineBridge Global Emerging Markets Focus Equity Fund (Y share class)	0.32	0.05	-0.26	58.33	-1.01	0.48	7.10	USD
20	Manulife Investment Management (Europe) Limited	Emerging Markets Equity	1.44	0.29	-0.21	61.11	-2.24	0.48	5.03	USD

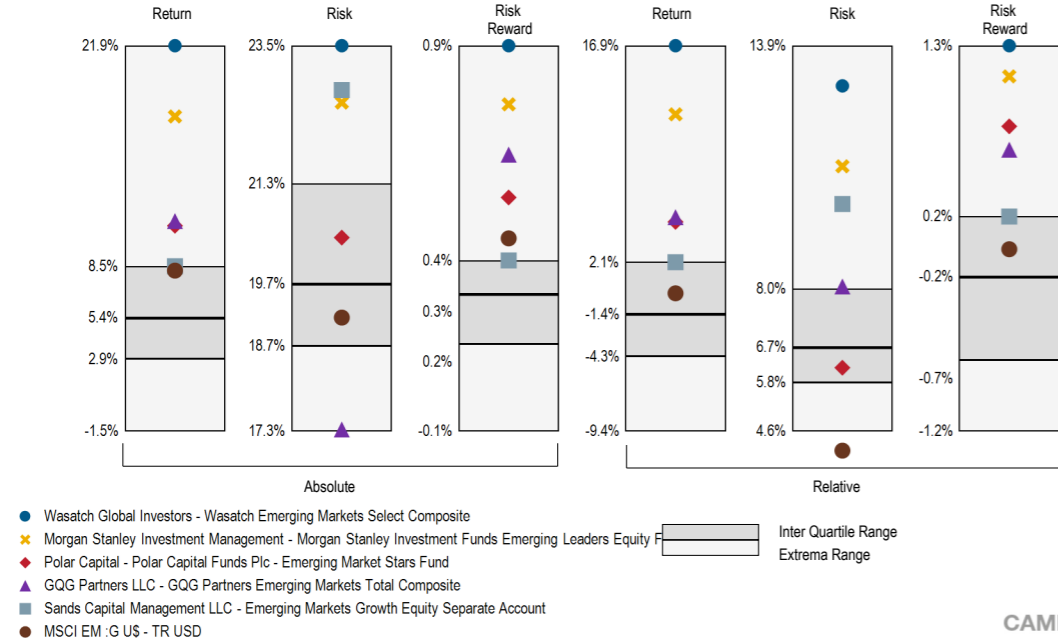
Selection Criteria - Management Approach: Active Geographical Focus: Emerging Markets Asset Type: EQUITY Style: Core, No Predominant Style Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# Emerging Markets Equity - Growth (USD)

## Three Year Returns :

### Emerging Markets Equity - Growth (USD)

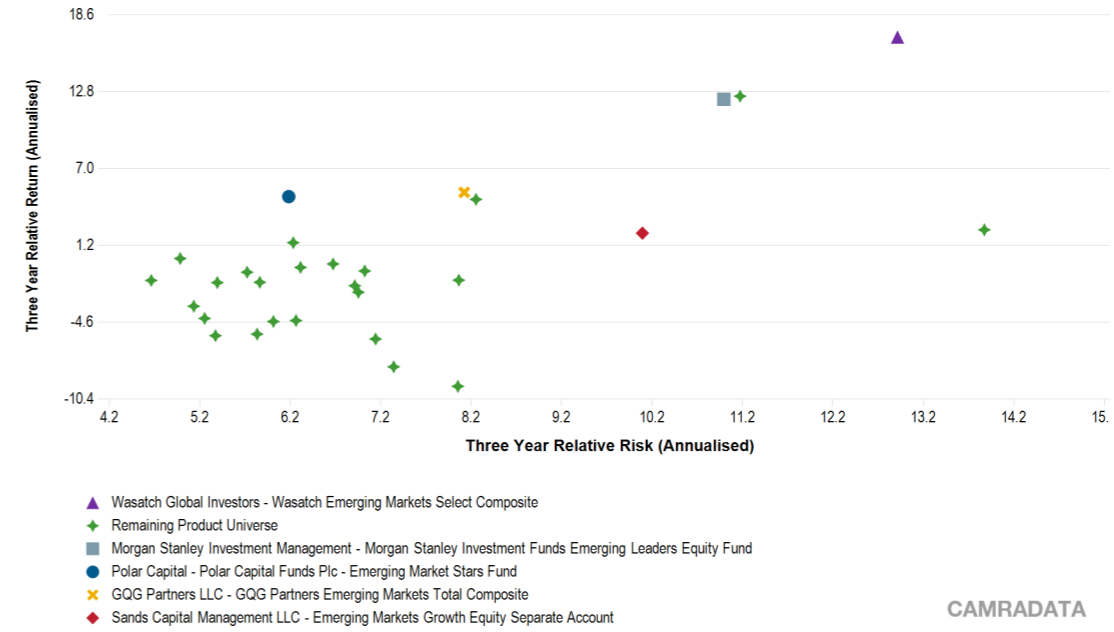
Data 29 products  
 Benchmark MSCI EM :G US\$ - TR USD  
 Period Three Years to Mar 2022



## Three Year Relative Risk Return :

### Emerging Markets Equity - Growth (USD)

Data 29 products  
 Benchmark MSCI EM :G US\$ - TR USD  
 Period Three Years to Mar 2022



## IQ Scores : - Benchmark: MSCI EM :G US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Wasatch Global Investors	Wasatch Emerging Markets Select Composite	16.88	1.31	0.82	63.89	-0.28	0.93	12.89	USD
2	Morgan Stanley Investment Management	Morgan Stanley Investment Funds Emerging Leaders Equity Fund	12.20	1.11	0.11	66.67	0.28	0.85	10.97	USD
3	Polar Capital	Polar Capital Funds Plc - Emerging Market Stars Fund	4.87	0.79	0.05	61.11	-0.11	0.81	6.16	USD
4	GQG Partners LLC	GQG Partners Emerging Markets Total Composite	5.19	0.64	0.27	55.56	-1.55	0.75	8.10	USD
5	Sands Capital Management LLC	Emerging Markets Growth Equity Separate Account	2.12	0.21	0.42	50.00	-0.60	0.74	10.07	USD
6	Baillie Gifford & Co.	Baillie Gifford Emerging Markets Leading Companies Composite (USD)	1.40	0.23	-0.01	55.56	-0.91	0.69	6.21	USD
7	TCW	TCW Concentrated Emerging Markets Equity	2.37	0.17	-0.59	58.33	-0.78	0.63	13.85	USD
8	AB (AllianceBernstein)	AB Emerging Markets Growth Composite	-0.46	-0.07	-0.05	50.00	-1.17	0.58	6.29	USD
9	J.P. Morgan Asset Management	JPM GEM Focused-Composite	0.21	0.04	0.57	38.89	-2.24	0.55	4.96	USD
10	Baron Capital	Baron Emerging Markets Strategy Composite	-2.33	-0.34	0.25	41.67	-1.31	0.49	6.93	USD
11	Barings	Barings Global Emerging Markets Fund (USD)	-1.58	-0.27	-0.36	52.78	-2.10	0.45	5.84	USD
12	American Century Investments	Emerging Markets Composite	-1.44	-0.31	-0.19	50.00	-2.43	0.41	4.64	USD
13	Walter Scott & Partners Limited	Emerging Markets Composite	-1.42	-0.18	-0.62	55.56	-2.92	0.41	8.04	USD
14	Vontobel Asset Management	Vontobel Fund - Emerging Markets Equity USD	-4.46	-0.71	0.19	36.11	-5.34	0.27	6.24	USD
15	T. Rowe Price Group, Inc.	Emerging Markets Equity Composite	-4.30	-0.82	-0.17	41.67	-4.86	0.24	5.23	USD
16	Invesco Ltd.	Emerging Markets Equity	-5.85	-0.82	-0.12	38.89	-2.96	0.22	7.12	USD
17	Van Eck Associates Corporation	Emerging Markets Equity Composite	-7.94	-1.08	-0.53	41.67	-1.59	0.22	7.32	USD

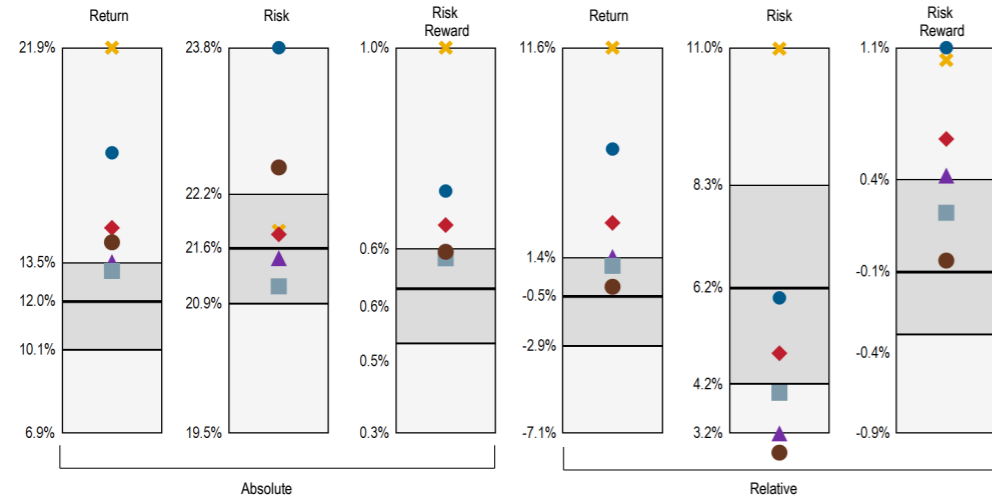
Selection Criteria - Management Approach: Active Geographical Focus: Emerging Markets Asset Type: EQUITY Style: Growth Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# Emerging Markets Equity - Small Cap (USD)

## Three Year Returns :

### Emerging Markets Equity - Small Cap (USD)

Data 14 products  
 Benchmark MSCI EM :S US\$ - TR USD  
 Period Three Years to Mar 2022



● Mackenzie Investments - Emerging Markets Small Cap Comp (USD)  
 ✖ Wasatch Global Investors - Wasatch Emerging Markets Small Cap Composite  
 ◆ Wellington Management Company LLP - Emerging Markets Small Cap Systematic Equity Separate Account/Composite  
 ▲ State Street Global Advisors Limited - Active Emerging Markets Small Cap Composite  
 ■ PGIM Quantitative Solutions LLC - PGIM Quantitative Solutions Emerging Markets Small Cap Equity  
 ● MSCI EM :S US\$ - TR USD

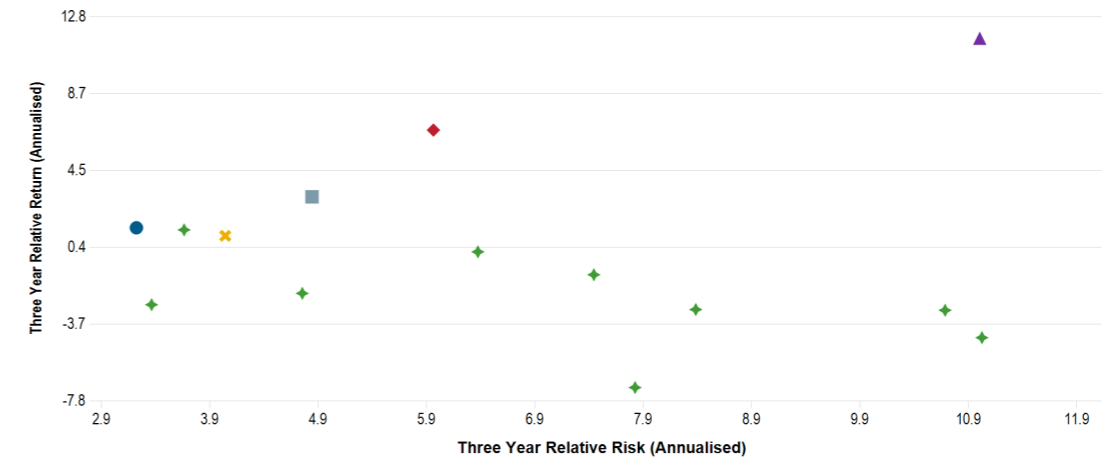
Inter Quartile Range  
 Extrema Range

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## Three Year Relative Risk Return :

### Emerging Markets Equity - Small Cap (USD)

Data 14 products  
 Benchmark MSCI EM :S US\$ - TR USD  
 Period Three Years to Mar 2022



◆ Mackenzie Investments - Emerging Markets Small Cap Comp (USD)  
 ▲ Wasatch Global Investors - Wasatch Emerging Markets Small Cap Composite  
 ■ Wellington Management Company LLP - Emerging Markets Small Cap Systematic Equity Separate Account/Composite  
 ● State Street Global Advisors Limited - Active Emerging Markets Small Cap Composite  
 ◆ Remaining Product Universe  
 ✖ PGIM Quantitative Solutions LLC - PGIM Quantitative Solutions Emerging Markets Small Cap Equity

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## IQ Scores : - Benchmark: MSCI EM :S US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Mackenzie Investments	Emerging Markets Small Cap Comp (USD)	6.70	1.12	0.54	55.56	0.02	0.84	5.98	USD
2	Wasatch Global Investors	Wasatch Emerging Markets Small Cap Composite	11.63	1.06	-0.15	63.89	-0.66	0.80	11.02	USD
3	Wellington Management Company LLP	Emerging Markets Small Cap Systematic Equity Separate Account/Composite	3.11	0.64	0.08	55.56	-1.14	0.75	4.86	USD
4	State Street Global Advisors Limited	Active Emerging Markets Small Cap Composite	1.45	0.45	-0.03	55.56	-1.38	0.64	3.24	USD
5	PGIM Quantitative Solutions LLC	PGIM Quantitative Solutions Emerging Markets Small Cap Equity	1.02	0.25	-0.30	61.11	-0.89	0.63	4.06	USD
6	abrdn	Aberdeen Standard SICAV I - Emerging Markets Smaller Companies Fund	0.16	0.03	-0.35	55.56	-1.28	0.49	6.39	USD
7	Fidelity International	FIAM Emerging Markets Equity Small Cap Composite	1.34	0.36	-0.09	55.56	-2.97	0.48	3.68	USD
8	Victory Capital Management Inc.	Sophus Emerging Markets Small Cap Composite	-2.07	-0.43	0.03	44.44	-1.43	0.40	4.77	USD
9	Aviva Investors Global Services Limited	Aviva Investors Emerging Markets Equity Small Cap	-1.07	-0.14	-0.36	52.78	-1.66	0.37	7.46	USD
10	Kayne Anderson Rudnick	Emerging Markets Small Cap	-2.98	-0.28	0.06	44.44	-2.54	0.33	10.70	USD
11	Fisher Investments Europe Ltd.	FIIG Emerging Markets Small Cap ESG SMA (USD)	-2.94	-0.35	-0.55	52.78	-1.61	0.32	8.40	USD
12	Franklin Templeton Investments	FTIF-Templeton Emerging Markets Smaller Companies Fund I (ACC) EUR	-4.45	-0.40	-0.01	44.44	-1.68	0.31	11.04	USD
13	Dimensional Fund Advisors	Emerging Markets Small Cap Equity Composite	-2.68	-0.79	-0.17	44.44	-2.05	0.23	3.38	USD

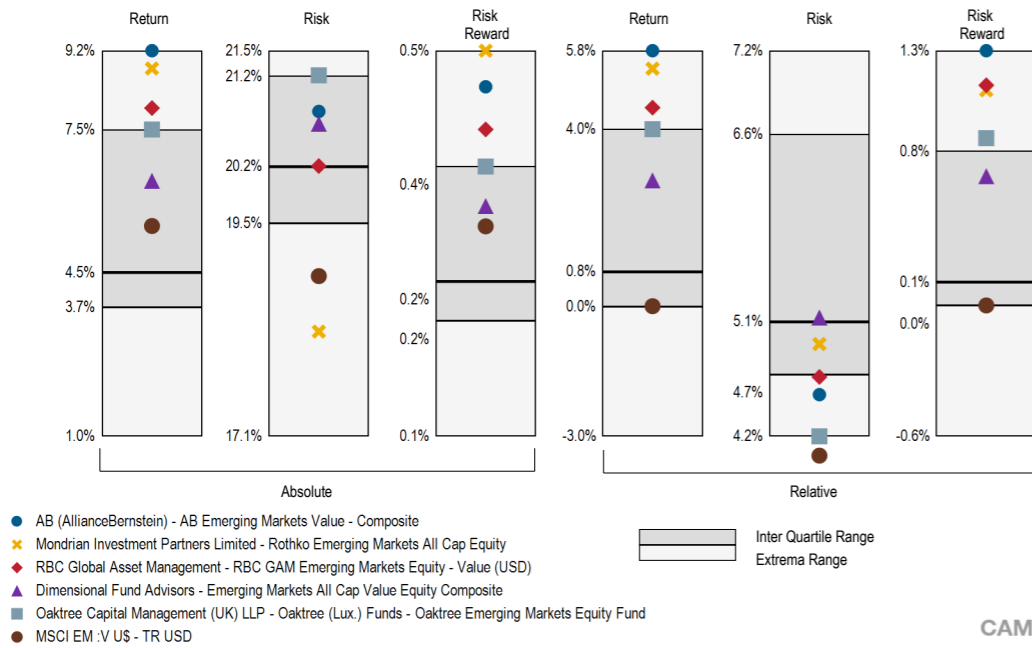
Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: Emerging Markets Asset Type: EQUITY Size: Small Cap

# Emerging Markets Equity - Value (USD)

## Three Year Returns :

### Emerging Markets Equity - Value (USD)

Data 17 products  
 Benchmark MSCI EM :V US\$ - TR USD  
 Period Three Years to Mar 2022

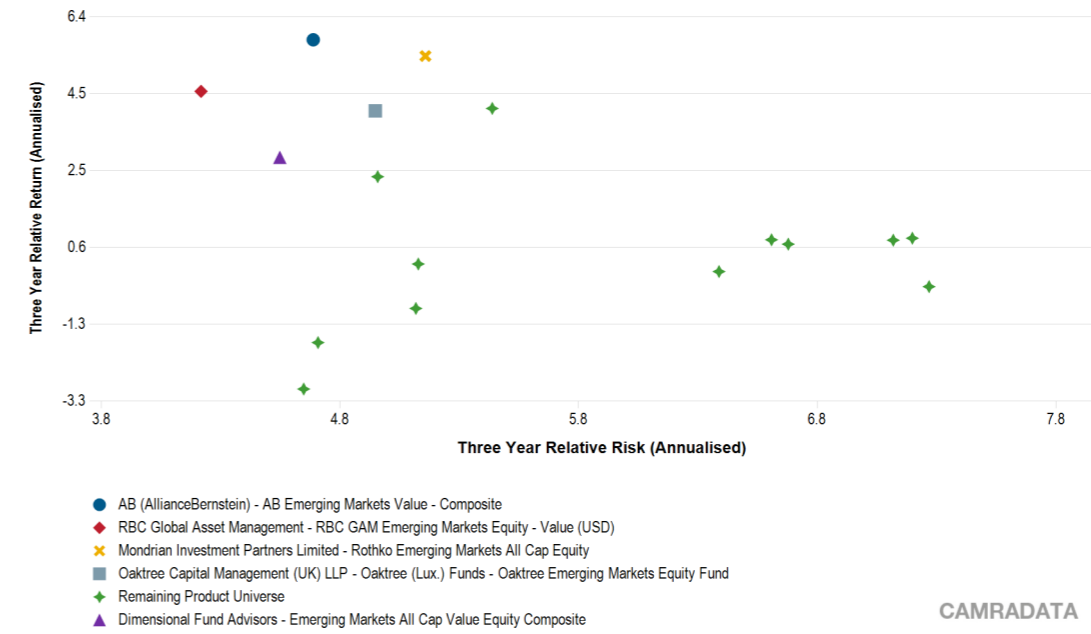


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## Three Year Relative Risk Return :

### Emerging Markets Equity - Value (USD)

Data 17 products  
 Benchmark MSCI EM :V US\$ - TR USD  
 Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EM :V US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	AB (AllianceBernstein)	AB Emerging Markets Value - Composite	5.83	1.25	0.55	58.33	-0.33	0.88	4.65	USD
2	Mondrian Investment Partners Limited	Rothko Emerging Markets All Cap Equity	5.42	1.06	0.28	61.11	-0.55	0.81	5.12	USD
3	RBC Global Asset Management	RBC GAM Emerging Markets Equity - Value (USD)	4.53	1.08	-0.12	69.44	-1.60	0.71	4.18	USD
4	Dimensional Fund Advisors	Emerging Markets All Cap Value Equity Composite	2.87	0.64	-0.04	63.89	-1.44	0.69	4.51	USD
5	Oaktree Capital Management (UK) LLP	Oaktree (Lux.) Funds - Oaktree Emerging Markets Equity Fund	4.04	0.82	0.31	58.33	-1.92	0.69	4.91	USD
6	T. Rowe Price Group, Inc.	Emerging Markets Discovery Equity Composite	0.18	0.04	0.23	47.22	-1.16	0.43	5.09	USD
7	J.P. Morgan Asset Management	JPMorgan Funds - Emerging Markets Opportunities Fund	0.83	0.12	-0.43	58.33	-2.58	0.39	7.16	USD
8	SKAGEN Funds	SKAGEN Kon-Tiki A	-0.39	-0.05	-0.29	55.56	-2.03	0.30	7.23	USD
9	NN Investment Partners Holdings N.V	NN Emerging Markets High Dividend Equity	-0.01	0.00	-0.35	55.56	-2.91	0.21	6.35	USD
10	Nordea Asset Management	Stable Emerging Markets Equity Composite (USD)	-1.80	-0.39	-0.20	47.22	-2.17	0.20	4.67	USD

Selection Criteria - Management Approach: Active Geographical Focus: Emerging Markets Asset Type: EQUITY Style: Value Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# European Broad Bond (EUR)

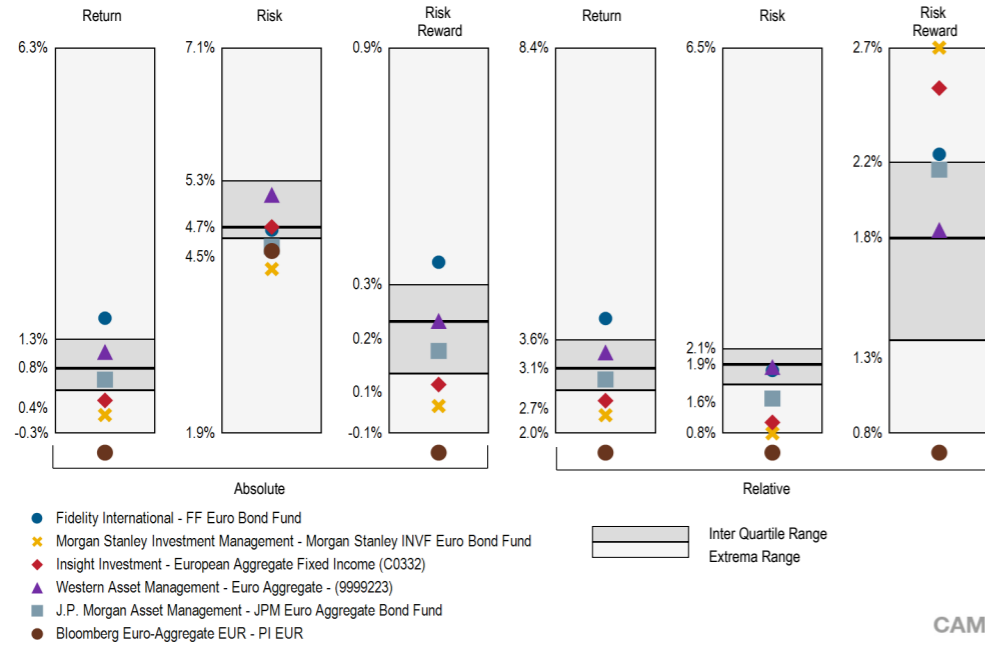
## Three Year Returns :

### European Broad Bond (EUR)

Data 11 products

Benchmark Bloomberg Euro-Aggregate EUR - PI EUR

Period Three Years to Mar 2022



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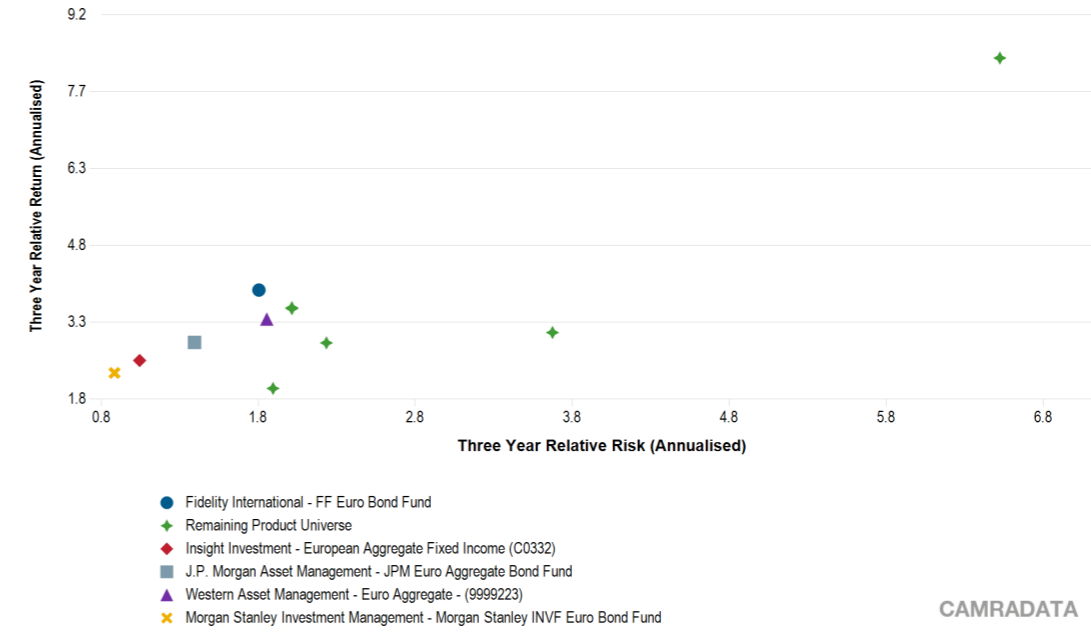
## Three Year Relative Risk Return :

### European Broad Bond (EUR)

Data 11 products

Benchmark Bloomberg Euro-Aggregate EUR - PI EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg Euro-Aggregate EUR - PI EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Fidelity International	FF Euro Bond Fund	3.90	2.22	0.43	69.44	1.90	0.72	1.76	EUR
2	Morgan Stanley Investment Management	Morgan Stanley INV F Euro Bond Fund	2.30	2.74	0.14	80.56	2.06	0.65	0.84	EUR
3	Insight Investment	European Aggregate Fixed Income (C0332)	2.54	2.54	0.03	86.11	1.61	0.62	1.00	EUR
4	Western Asset Management	Euro Aggregate - (9999223)	3.34	1.85	0.05	80.56	0.54	0.52	1.81	EUR
5	J.P. Morgan Asset Management	JPM Euro Aggregate Bond Fund	2.89	2.14	0.01	86.11	0.30	0.52	1.35	EUR
6	AXA Investment Managers	AXA WF Euro Credit Total Return_I EUR	8.38	1.29	0.07	72.22	0.09	0.48	6.48	EUR
7	Amundi Asset Management	Amundi Funds Euro Aggregate Bond	2.88	1.32	-0.18	83.33	-0.06	0.33	2.19	EUR
8	Franklin Templeton Investments	Franklin Euro Short Duration Bond Composite	3.08	0.85	0.13	61.11	-0.72	0.30	3.63	EUR
9	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) European Social Bond Fund (SXESBF)	2.00	1.08	0.12	63.89	-0.36	0.25	1.85	EUR

Selection Criteria - Management Approach: Active Geographical Focus: European Asset Type: BOND Strategy Type: Broad Bond, Core Style: Absolute Return, Income, Index Linked, N/A

# European Corporate Debt (EUR)

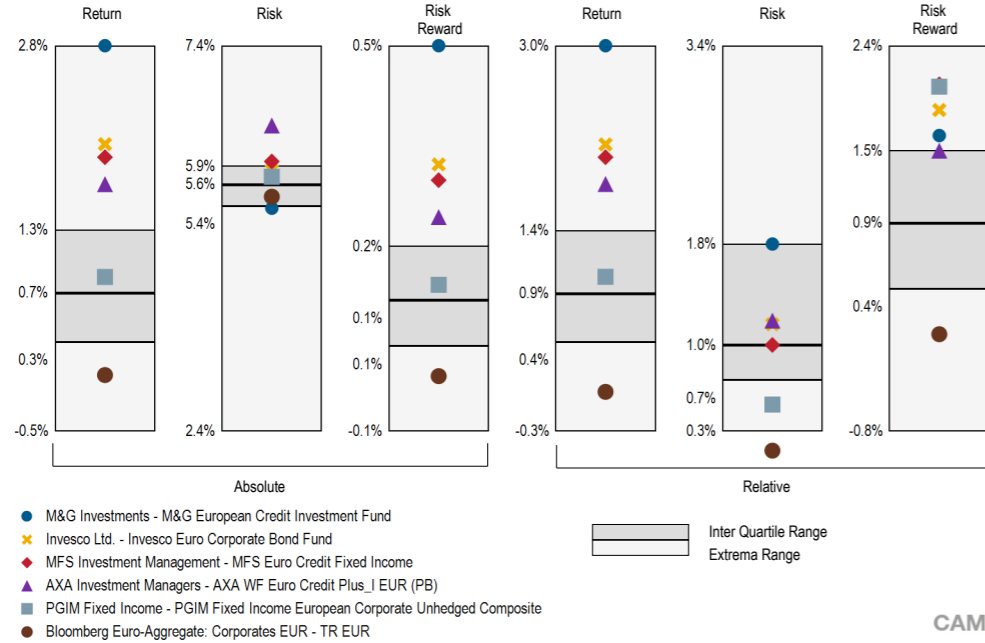
## Three Year Returns :

### European Corporate Debt (EUR)

Data 25 products

Benchmark Bloomberg Euro-Aggregate: Corporates EUR - TR EUR

Period Three Years to Mar 2022



CAMRADATA

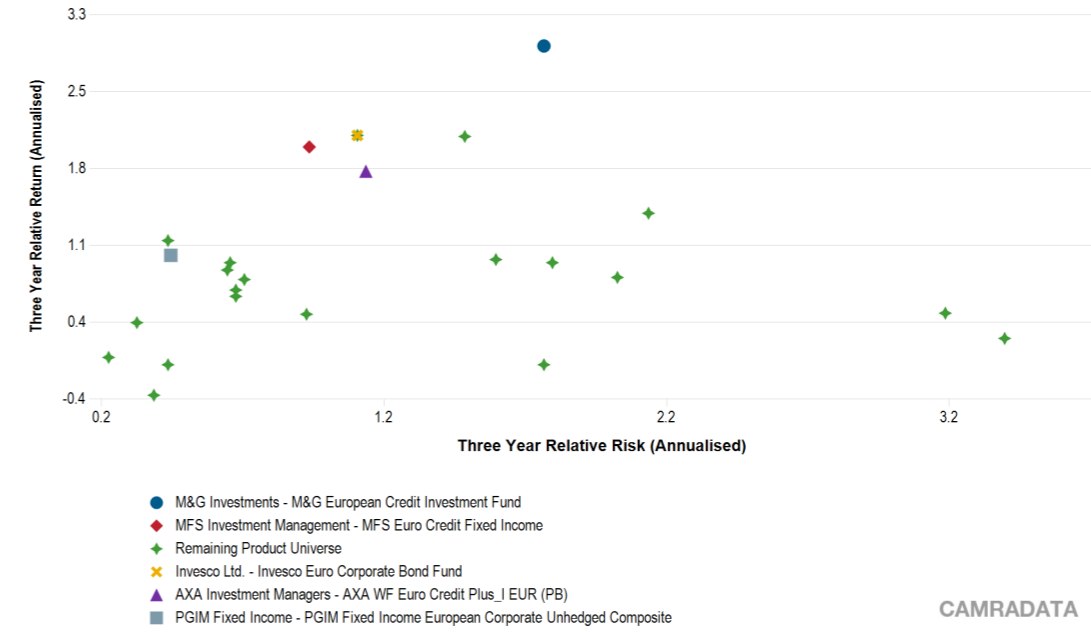
## Three Year Relative Risk Return :

### European Corporate Debt (EUR)

Data 25 products

Benchmark Bloomberg Euro-Aggregate: Corporates EUR - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg Euro-Aggregate: Corporates EUR - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	M&G Investments	M&G European Credit Investment Fund	2.98	1.66	0.23	80.56	0.75	0.89	1.80	EUR
2	Invesco Ltd.	Invesco Euro Corporate Bond Fund	2.13	1.87	0.10	72.22	0.90	0.79	1.14	EUR
3	MFS Investment Management	MFS Euro Credit Fixed Income	2.02	2.08	0.09	75.00	0.05	0.78	0.97	EUR
4	AXA Investment Managers	AXA WF Euro Credit Plus_I EUR (PB)	1.79	1.53	0.03	77.78	0.76	0.74	1.17	EUR
5	PGIM Fixed Income	PGIM Fixed Income European Corporate Unhedged Composite	0.99	2.06	0.09	72.22	1.54	0.74	0.48	EUR
6	Fidelity International	Fidelity Funds European Corporate Bond Fund	2.12	1.39	0.15	69.44	-0.81	0.66	1.52	EUR
7	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) European Corporate Bond (SXE CBD)	1.13	2.40	0.09	72.22	-0.47	0.66	0.47	EUR
8	Legal & General Investment Management	Euro Corporate Fixed Income - Non Financial Composite (Active) (GIPS composite)	0.92	1.33	0.11	58.33	0.35	0.62	0.69	EUR
9	Insight Investment	Responsible Horizons Euro corporate bond strategy	0.85	1.25	0.01	75.00	0.02	0.58	0.68	EUR
10	Amundi Asset Management	Amundi Credit Euro	0.95	0.58	-0.09	72.22	-0.44	0.45	1.63	EUR
11	Allianz Global Investors	AllianzGI Euro Credit SRI composite	1.39	0.64	-0.13	72.22	-0.68	0.44	2.17	EUR
12	Franklin Templeton Investments	FTIF Franklin European Corporate Bond Fund I(acc) EUR	0.60	0.85	0.05	58.33	-0.02	0.44	0.71	EUR
13	Nordea Asset Management	European Corporate Bond Composite	0.35	0.97	0.03	58.33	-0.38	0.42	0.36	EUR
14	Wellington Management Company LLP	Euro Credit Separate Account/Composite	0.92	0.50	0.11	52.78	-1.12	0.41	1.83	EUR
15	Vontobel Asset Management	Vontobel Fund - Euro Corporate Bond	0.78	0.38	-0.05	63.89	-0.80	0.38	2.06	EUR
16	T. Rowe Price Group, Inc.	T. Rowe Price Funds SICAV - Responsible Euro Corporate Bond Fund	0.43	0.45	0.05	52.78	-1.06	0.32	0.96	EUR
17	Union Bancaire Privée, UBP SA	UBAM - Euro Corporate IG Solution	0.20	0.06	0.19	41.67	-2.57	0.27	3.43	EUR
18	abrdn	European Corporate Bond Fund	-0.05	-0.03	-0.12	61.11	-0.96	0.22	1.80	EUR
19	ACTIAM N.V.	ACTIAM Sustainable Euro Credits	0.02	0.08	0.01	47.22	-1.18	0.20	0.26	EUR

Selection Criteria - Management Approach: Active Geographical Focus: European Asset Type: BOND Strategy Type: Corporate Style: Absolute Return, Income, Index Linked, N/A

# European High Yield (EUR)

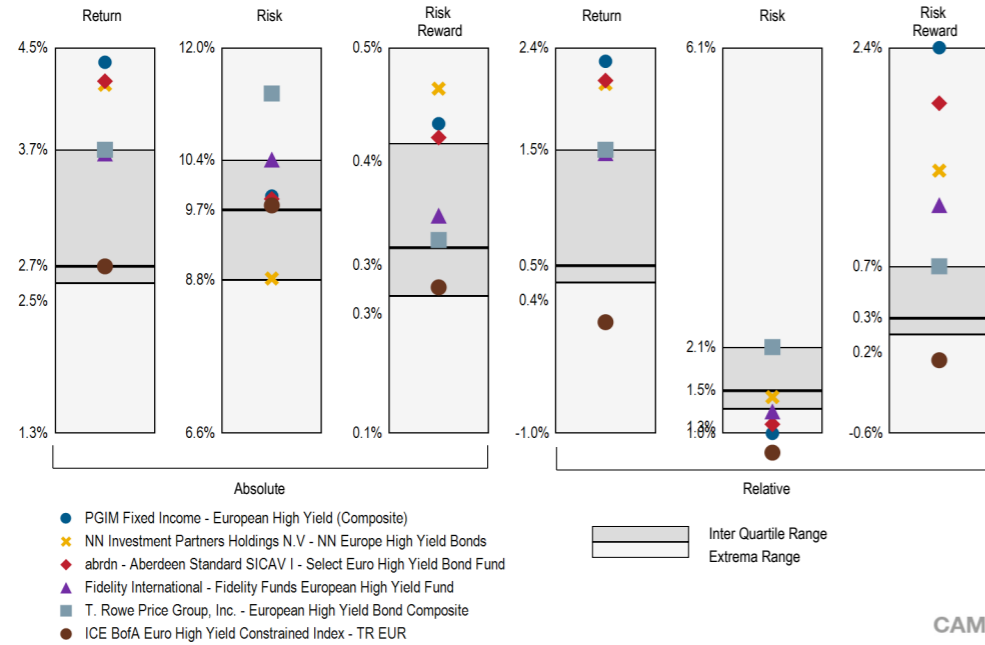
## Three Year Returns :

### European High Yield (EUR)

Data 21 products

Benchmark ICE BofA Euro High Yield Constrained Index - TR EUR

Period Three Years to Mar 2022



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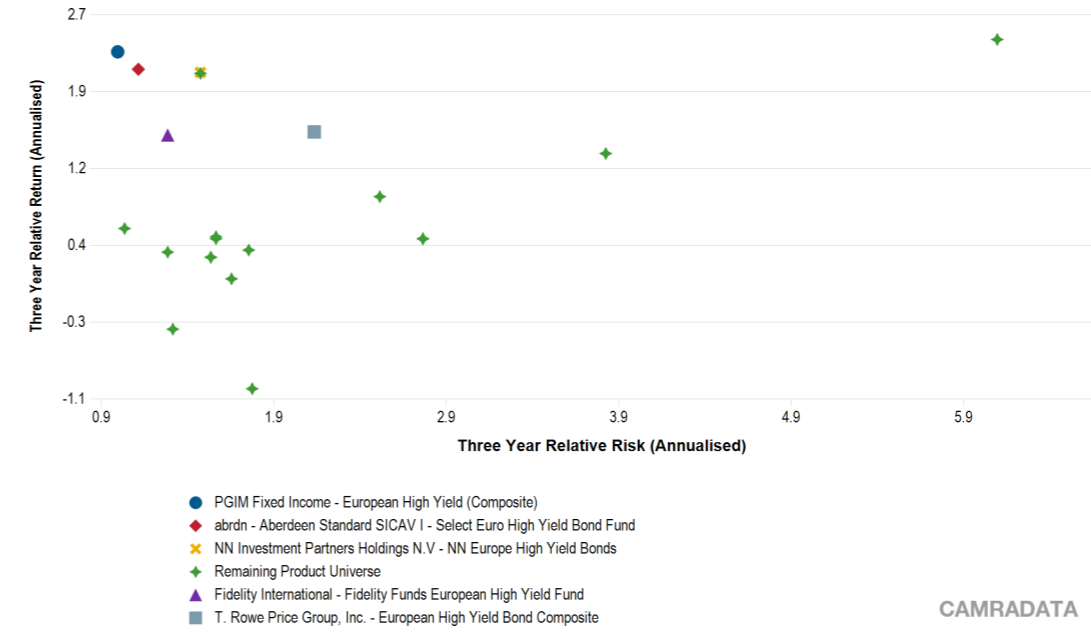
## Three Year Relative Risk Return :

### European High Yield (EUR)

Data 21 products

Benchmark ICE BofA Euro High Yield Constrained Index - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: ICE BofA Euro High Yield Constrained Index - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	PGIM Fixed Income	European High Yield (Composite)	2.30	2.42	0.15	75.00	0.79	0.86	0.95	EUR
2	NN Investment Partners Holdings N.V	NN Europe High Yield Bonds	2.10	1.47	0.18	63.89	0.83	0.83	1.43	EUR
3	abrdn	Aberdeen Standard SICAV I - Select Euro High Yield Bond Fund	2.13	1.99	0.13	72.22	0.51	0.80	1.07	EUR
4	Fidelity International	Fidelity Funds European High Yield Fund	1.49	1.20	-0.06	75.00	0.18	0.65	1.24	EUR
5	T. Rowe Price Group, Inc.	European High Yield Bond Composite	1.52	0.73	0.05	63.89	-0.36	0.65	2.09	EUR
6	J.P. Morgan Asset Management	JPM European High Yield Bond Fund- EUR	2.42	0.40	0.59	44.44	-2.09	0.62	6.05	EUR
7	AB (AllianceBernstein)	AB Euro High Yield - Composite	0.89	0.36	0.09	55.56	-0.72	0.58	2.47	EUR
8	Janus Henderson Investors	Janus Henderson Horizon Euro High Yield Bond Fund	0.58	0.59	0.00	61.11	-0.30	0.57	0.99	EUR
9	Candriam Investors Group	Candriam Bonds Euro High Yield	1.31	0.35	0.27	44.44	-2.51	0.48	3.78	EUR
10	Barings	Barings European High Yield Bond Fund	0.37	0.22	-0.13	63.89	-1.98	0.40	1.71	EUR
11	Putnam Investments	Putnam European High Yield Composite	0.35	0.28	-0.04	58.33	-2.27	0.35	1.24	EUR
12	Columbia Threadneedle Investments EMEA APAC	Threadneedle High Yield Bonds - Euro Hedged (11803) EUR	0.50	0.33	0.14	41.67	-2.72	0.35	1.52	EUR
13	Western Asset Management	Pan-European High Yield - (999164)	0.09	0.06	0.06	47.22	-1.45	0.34	1.61	EUR
14	Franklin Templeton Investments	Franklin European High Yield Composite	0.30	0.20	0.00	52.78	-1.75	0.33	1.49	EUR
15	Kempen Capital Management	Kempen (Lux) Euro High Yield Fund I	0.48	0.18	0.18	41.67	-2.14	0.29	2.72	EUR
16	Baillie Gifford & Co.	Baillie Gifford High Yield Bond Composite (EUR)	-0.40	-0.31	-0.06	50.00	-1.72	0.25	1.27	EUR
17	AXA Investment Managers	AXA WF European High Yield Bonds	-0.98	-0.57	-0.18	52.78	-1.31	0.23	1.73	EUR

Selection Criteria - Management Approach: Active Geographical Focus: European Asset Type: BOND Strategy Type: Asset / Mortgage Backed, Broad Bond, Corporate, Convertible, Distressed Debt, Government, Gov/Corp, Gov/Corp > 50, Gov/Corp < 50, Money Market, Municipals - Taxable, TIPS, Sovereigns, Core, Duration, Municipals - Tax-Preferred Style: High Yield



# European Inc. UK Equity - Large Cap (EUR)

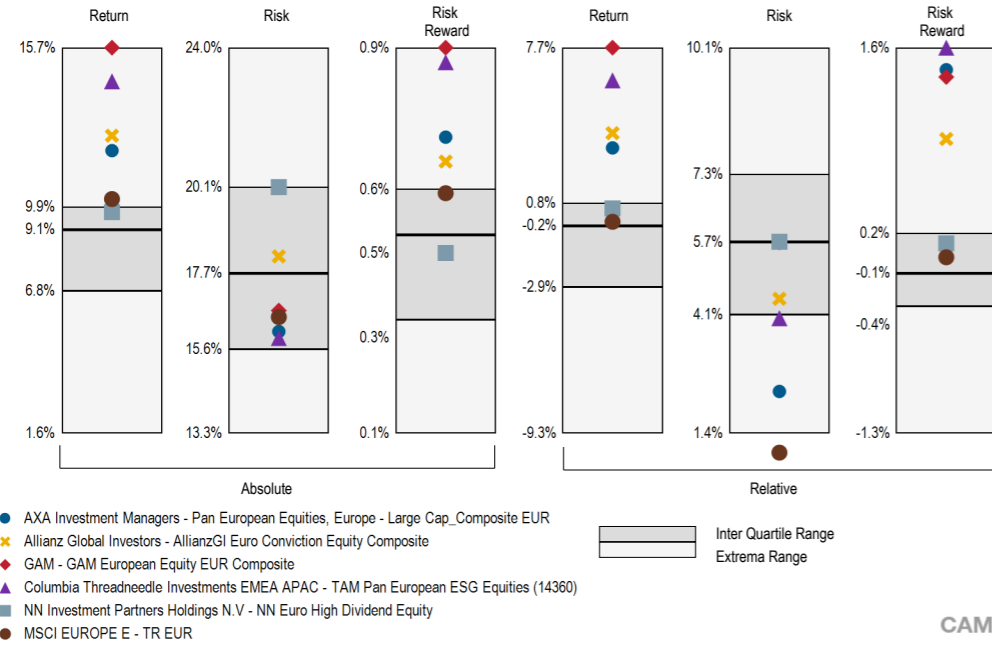
## Three Year Returns :

### European Inc. UK Equity - Large Cap (EUR)

Data 27 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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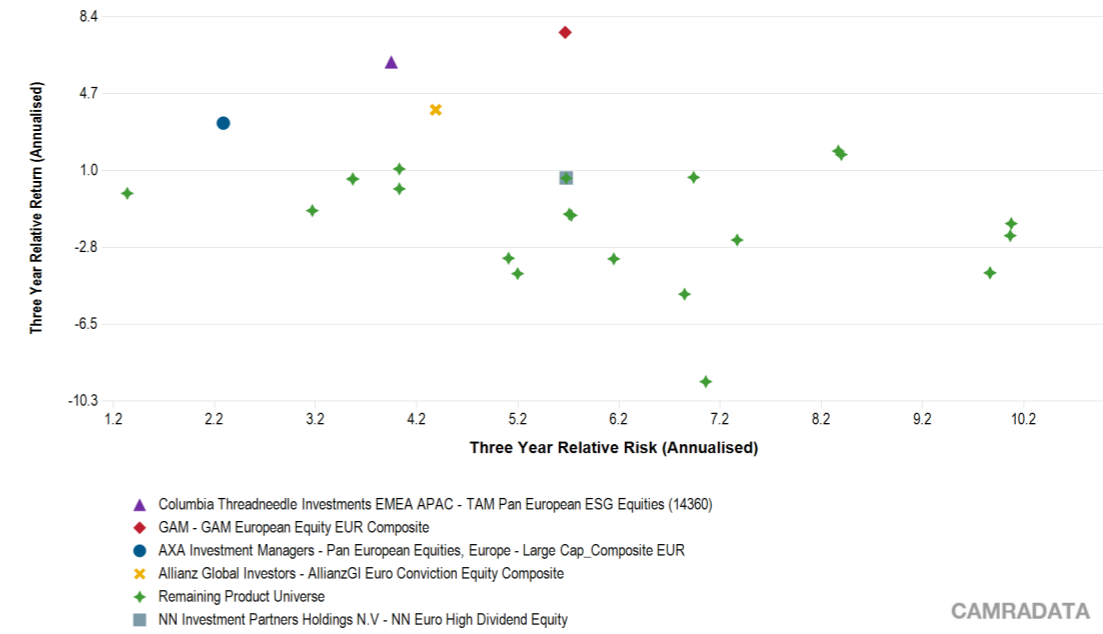
## Three Year Relative Risk Return :

### European Inc. UK Equity - Large Cap (EUR)

Data 27 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EUROPE E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	AXA Investment Managers	Pan European Equities, Europe - Large Cap_Composite EUR	3.26	1.40	0.23	58.33	-0.69	0.87	2.33	EUR
2	Allianz Global Investors	AllianzGI Euro Conviction Equity Composite	3.91	0.88	0.34	55.56	-1.04	0.84	4.43	EUR
3	GAM	GAM European Equity EUR Composite	7.68	1.35	0.06	66.67	-1.13	0.82	5.71	EUR
4	Columbia Threadneedle Investments EMEA APAC	TAM Pan European ESG Equities (14360)	6.24	1.56	-0.11	72.22	-0.36	0.82	3.99	EUR
5	NN Investment Partners Holdings N.V	NN Euro High Dividend Equity	0.59	0.10	0.19	50.00	-0.95	0.71	5.72	EUR
6	abrdn	Pan European Equity - 3% outperformance Composite	1.90	0.23	-0.43	58.33	-1.21	0.61	8.41	EUR
7	Nordea Asset Management	European Equities Beta + Composite	-0.16	-0.12	-0.13	58.33	-0.68	0.59	1.38	EUR
8	Federated Hermes, Inc.	Federated Hermes European Equity Composite (Euro)	0.06	0.01	0.05	50.00	-1.19	0.56	4.07	EUR
9	Fidelity International	Fidelity Funds European Dynamic Growth	0.62	0.09	0.23	47.22	-1.81	0.49	6.98	EUR
10	Dimensional Fund Advisors	Europe Large Cap Value Equity Composite	-1.63	-0.16	-0.21	52.78	-1.55	0.41	10.12	EUR
11	Amundi Asset Management	Amundi Funds European Equity Conservative	-1.17	-0.20	0.18	41.67	-1.62	0.38	5.75	EUR
12	AB (AllianceBernstein)	AB European Value Composite	-3.32	-0.64	-0.22	47.22	-1.13	0.32	5.15	EUR
13	State Street Global Advisors Limited	State Street Europe Value Spotlight Fund	-4.03	-0.41	-0.04	47.22	-1.39	0.32	9.91	EUR
14	Mackenzie Investments	European Concentrated Quality Growth EUR	-2.43	-0.33	0.69	33.33	-1.95	0.31	7.41	EUR
15	Invesco Ltd.	European Low Volatility Composite	-3.35	-0.54	-0.02	41.67	-1.21	0.29	6.19	EUR
16	Franklin Templeton Investments	FTIF - Templeton European Dividend Fund - I (acc) EUR	-9.33	-1.31	-0.10	33.33	-1.82	0.11	7.10	EUR

Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: European Inc. UK Asset Type: EQUITY Size: Large Cap

# European Inc. UK Equity - All Cap (EUR)

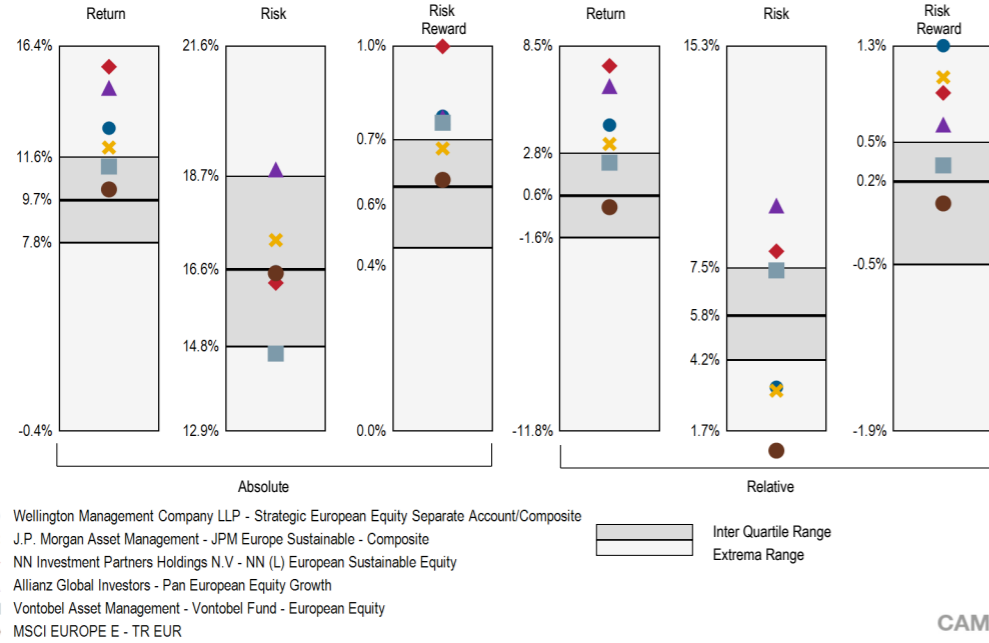
## Three Year Returns :

### European Inc. UK Equity - All Cap (EUR)

Data 38 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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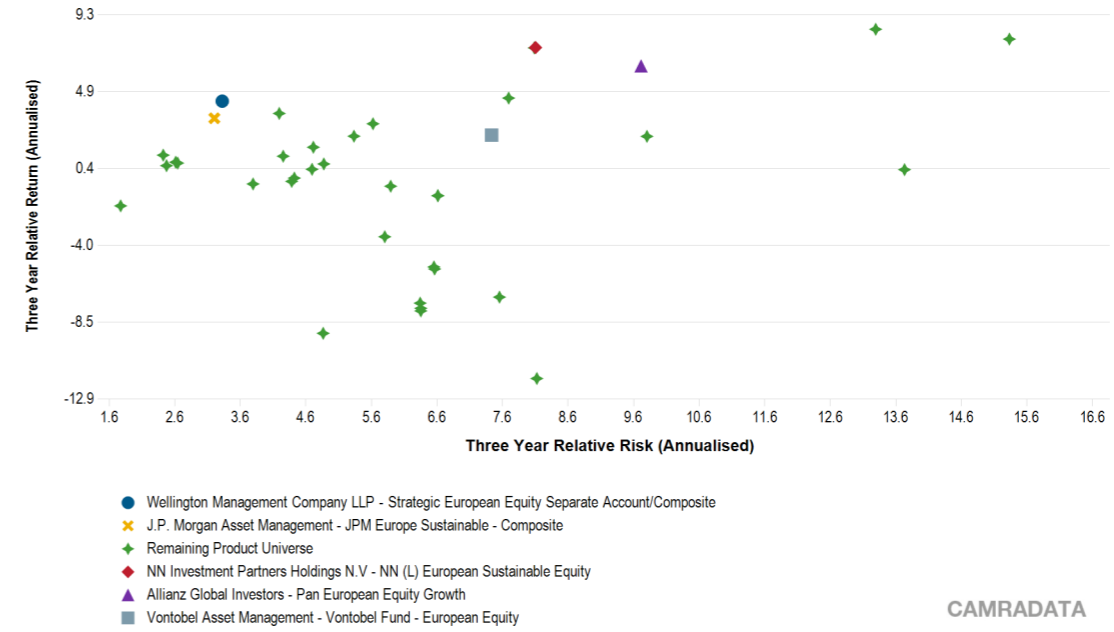
## Three Year Relative Risk Return :

### European Inc. UK Equity - All Cap (EUR)

Data 38 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EUROPE E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Wellington Management Company LLP	Strategic European Equity Separate Account/Composite	4.31	1.31	0.22	61.11	-0.56	0.87	3.28	EUR
2	J.P. Morgan Asset Management	JPM Europe Sustainable - Composite	3.32	1.05	0.22	58.33	-0.65	0.83	3.16	EUR
3	NN Investment Partners Holdings N.V	NN (L) European Sustainable Equity	7.42	0.92	-0.28	66.67	-0.67	0.78	8.06	EUR
4	Allianz Global Investors	Pan European Equity Growth	6.36	0.66	-0.58	66.67	-0.51	0.73	9.67	EUR
5	Vontobel Asset Management	Vontobel Fund - European Equity	2.34	0.32	0.26	50.00	-0.89	0.70	7.39	EUR
6	Principal Global Investors	European Equity Composite (EUR)	3.00	0.54	-0.32	63.89	-0.68	0.67	5.58	EUR
7	Morgan Stanley Investment Management	MS INV F Europe Opportunity Fund	8.48	0.64	-0.52	63.89	-1.09	0.67	13.25	EUR
8	MFS Investment Management	MFS European Value - Segregated	2.28	0.43	-0.01	55.56	-0.93	0.66	5.29	EUR
9	Mirova	Mirova Europe Sustainable Equity Fund	4.49	0.59	0.49	52.78	-3.28	0.62	7.65	EUR
10	T. Rowe Price Group, Inc.	Europe Equity Composite (Euro)	1.64	0.35	-0.41	63.89	-1.02	0.59	4.67	EUR
11	Union Bancaire Privée, UBP SA	UBAM - Positive Impact Equity	2.27	0.23	-0.14	55.56	-1.76	0.52	9.76	EUR
12	abrdn	European Equities Fund	-0.34	-0.08	0.19	44.44	-1.35	0.49	4.34	EUR
13	EFG Asset Management Limited	New Capital Dynamic European Equity Fund	-0.15	-0.03	-0.06	50.00	-1.29	0.47	4.38	EUR
14	Baillie Gifford & Co.	Baillie Gifford Pan-Europe Composite (EUR)	0.34	0.02	-0.80	58.33	-1.40	0.44	13.69	EUR
15	Lombard Odier Investment Managers	LO Funds - Europe High Conviction EUR IA	-0.62	-0.11	0.03	47.22	-1.82	0.42	5.85	EUR
16	Candriam Investors Group	European Equities Optimum Quality composite	-1.17	-0.18	0.10	44.44	-1.77	0.40	6.57	EUR
17	Kempen Capital Management	Kempen European High Dividend Fund N.V. N	-5.30	-0.81	0.04	38.89	-1.97	0.30	6.51	EUR
18	Unigestion SA	Uni-Global - Equities Europe (EUR)	-7.70	-1.22	-0.03	30.56	-1.99	0.21	6.31	EUR
19	Eric Sturdza Investments	Strategic Europe Quality Fund	-7.05	-0.94	-0.10	36.11	-2.65	0.18	7.51	EUR
20	Franklin Templeton Investments	FTIF - Templeton European Opportunities Fund I (Acc) EUR	-11.77	-1.46	-0.81	41.67	-1.76	0.14	8.08	EUR

Selection Criteria - Management Approach: Active Geographical Focus: European Inc. UK Asset Type: EQUITY Size: All Cap

# European Inc. UK Equity - Core (EUR)

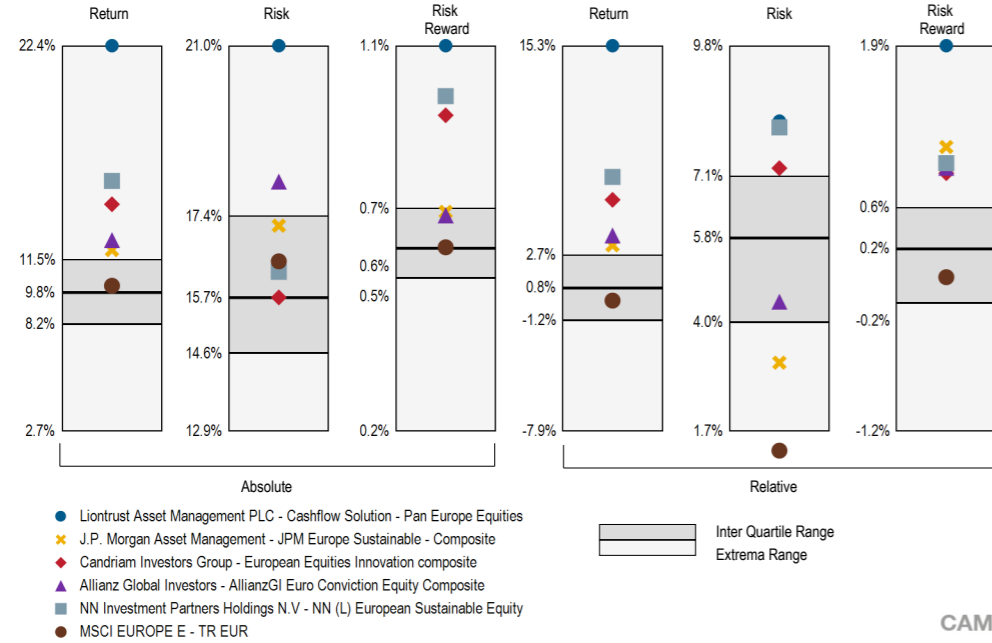
## Three Year Returns :

European Inc. UK Equity - Core (EUR)

Data 35 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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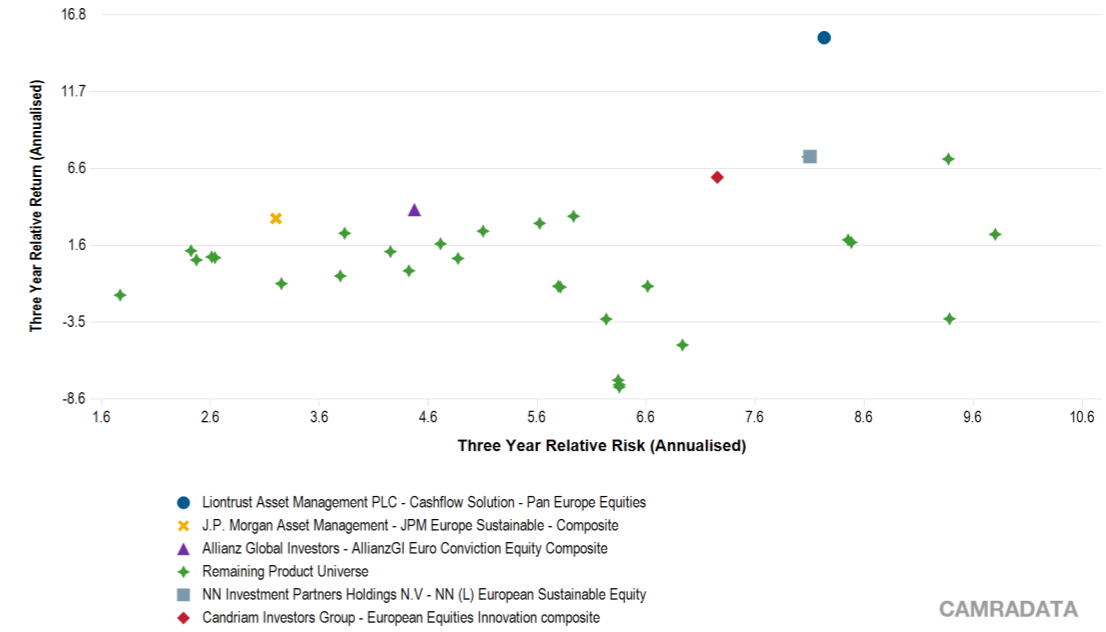
## Three Year Relative Risk Return :

European Inc. UK Equity - Core (EUR)

Data 35 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EUROPE E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Liontrust Asset Management PLC	Cashflow Solution - Pan Europe Equities	15.30	1.87	0.99	66.67	0.22	0.95	8.19	EUR
2	J.P. Morgan Asset Management	JPM Europe Sustainable - Composite	3.32	1.05	0.22	58.33	-0.65	0.82	3.16	EUR
3	Candriam Investors Group	European Equities Innovation composite	6.05	0.84	-0.06	63.89	-0.52	0.77	7.21	EUR
4	Allianz Global Investors	AllianzGI Euro Conviction Equity Composite	3.91	0.88	0.34	55.56	-1.04	0.75	4.43	EUR
5	NN Investment Partners Holdings N.V	NN (L) European Sustainable Equity	7.42	0.92	-0.28	66.67	-0.67	0.75	8.06	EUR
6	Amundi Asset Management	European Concentrated Equity Composite	2.34	0.62	0.28	52.78	-0.66	0.74	3.79	EUR
7	Federated Hermes, Inc.	Federated Hermes Int'l European Alpha	3.47	0.59	-0.28	66.67	-0.70	0.66	5.89	EUR
8	Principal Global Investors	European Equity Composite (EUR)	3.00	0.54	-0.32	63.89	-0.68	0.62	5.58	EUR
9	T. Rowe Price Group, Inc.	Europe Equity Composite (Euro)	1.64	0.35	-0.41	63.89	-1.02	0.54	4.67	EUR
10	Union Bancaire Privée, UBP SA	UBAM - Positive Impact Equity	2.27	0.23	-0.14	55.56	-1.76	0.48	9.76	EUR
11	abrdn	Pan European Equity - 3% outperformance Composite	1.90	0.23	-0.43	58.33	-1.21	0.46	8.41	EUR
12	EFG Asset Management Limited	New Capital Dynamic European Equity Fund	-0.15	-0.03	-0.06	50.00	-1.29	0.43	4.38	EUR
13	MFS Investment Management	MFS Meridian Funds - European Research Fund	-0.49	-0.13	0.16	41.67	-3.10	0.34	3.75	EUR
14	Invesco Ltd.	European Low Volatility Composite	-3.35	-0.54	-0.02	41.67	-1.21	0.32	6.19	EUR
15	State Street Global Advisors Limited	State Street Europe Managed Volatility Equity Fund - I	-3.33	-0.36	-0.10	44.44	-1.39	0.28	9.34	EUR
16	Unigestion SA	Uni-Global - Equities Europe (EUR)	-7.70	-1.22	-0.03	30.56	-1.99	0.17	6.31	EUR

Selection Criteria - Geographical Focus: European Inc. UK Asset Type: EQUITY Style: Core Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# European Inc. UK Equity - Growth (EUR)

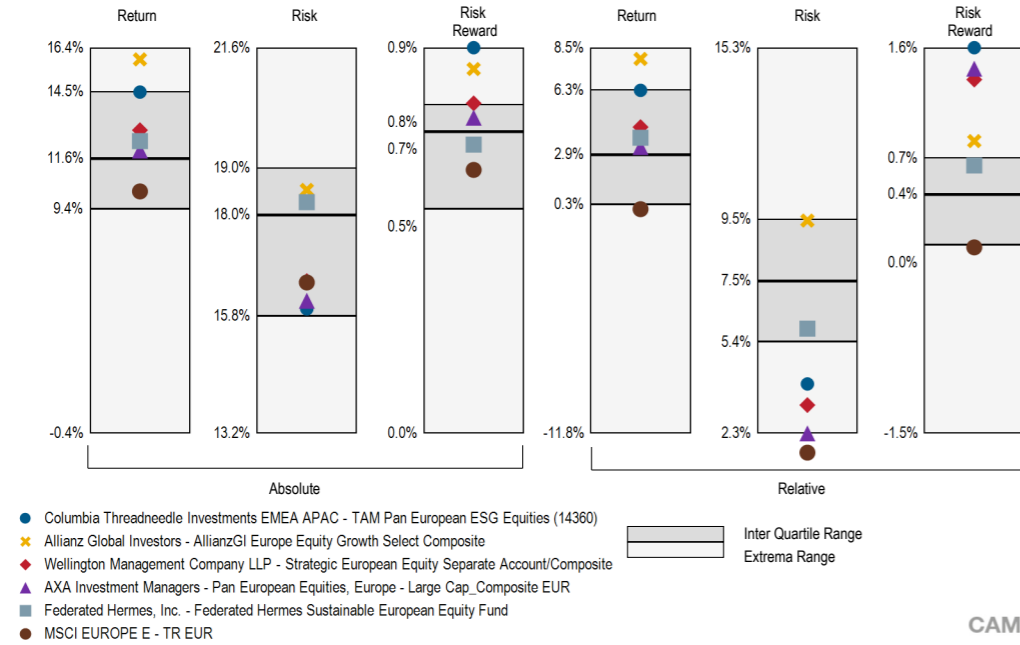
## Three Year Returns :

European Inc. UK Equity - Growth (EUR)

Data 16 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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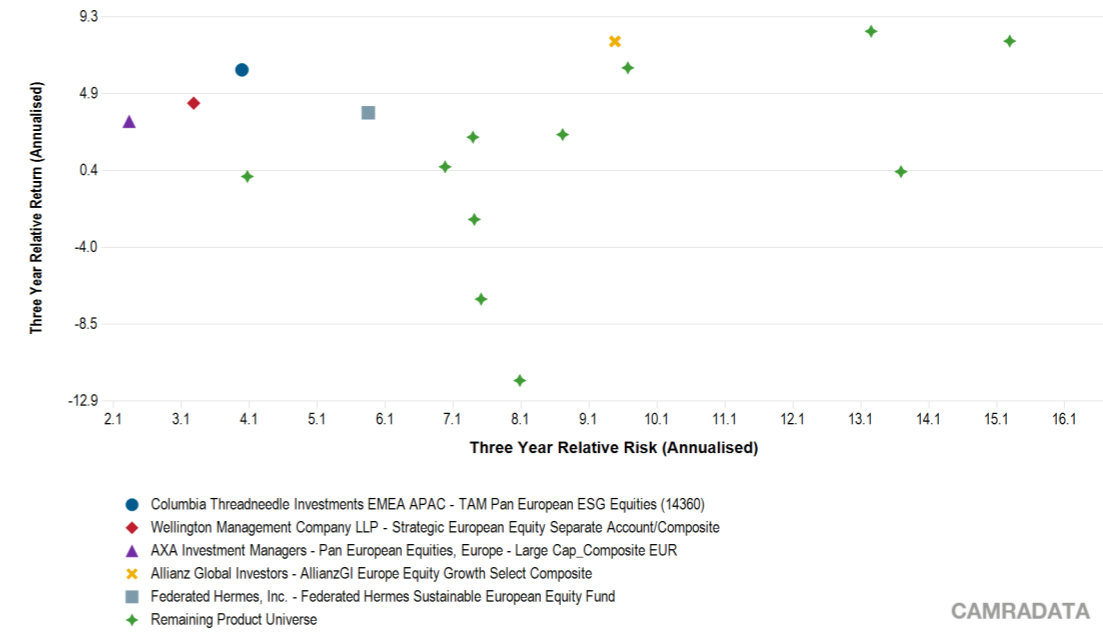
## Three Year Relative Risk Return :

European Inc. UK Equity - Growth (EUR)

Data 16 products

Benchmark MSCI EUROPE E - TR EUR

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EUROPE E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Columbia Threadneedle Investments EMEA APAC	TAM Pan European ESG Equities (14360)	6.24	1.56	-0.11	72.22	-0.36	0.80	3.99	EUR
2	Allianz Global Investors	AllianzGI Europe Equity Growth Select Composite	7.89	0.83	-0.71	69.44	-0.41	0.72	9.48	EUR
3	Wellington Management Company LLP	Strategic European Equity Separate Account/Composite	4.31	1.31	0.22	61.11	-0.56	0.69	3.28	EUR
4	AXA Investment Managers	Pan European Equities, Europe - Large Cap_Composite EUR	3.26	1.40	0.23	58.33	-0.69	0.66	2.33	EUR
5	Federated Hermes, Inc.	Federated Hermes Sustainable European Equity Fund	3.75	0.64	-0.10	63.89	-0.74	0.61	5.85	EUR
6	Morgan Stanley Investment Management	MS INV F Europe Opportunity Fund	8.48	0.64	-0.52	63.89	-1.09	0.59	13.25	EUR
7	Vontobel Asset Management	Vontobel Fund - European Equity	2.34	0.32	0.26	50.00	-0.89	0.53	7.39	EUR
8	Fidelity International	Fidelity Funds European Dynamic Growth	0.62	0.09	0.23	47.22	-1.81	0.36	6.98	EUR
9	Baillie Gifford & Co.	Baillie Gifford Pan-Europe Composite (EUR)	0.34	0.02	-0.80	58.33	-1.40	0.29	13.69	EUR
10	Mackenzie Investments	European Concentrated Quality Growth EUR	-2.43	-0.33	0.69	33.33	-1.95	0.29	7.41	EUR
11	Eric Sturdza Investments	Strategic Europe Quality Fund	-7.05	-0.94	-0.10	36.11	-2.65	0.20	7.51	EUR
12	Franklin Templeton Investments	FTIF - Templeton European Opportunities Fund I (Acc) EUR	-11.77	-1.46	-0.81	41.67	-1.76	0.12	8.08	EUR

Selection Criteria - Geographical Focus: European Inc. UK Asset Type: EQUITY Style: Growth Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# European Inc. UK Equity - Small Cap (EUR)

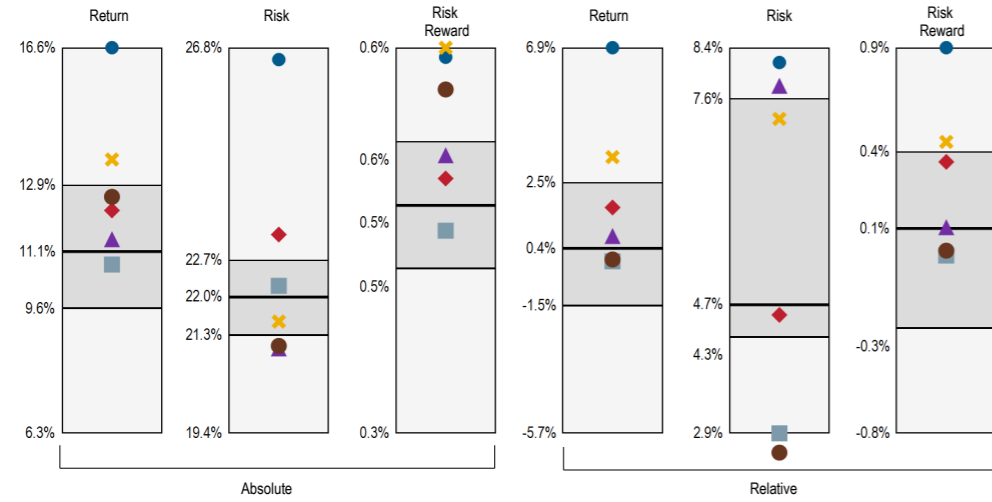
## Three Year Returns :

European Inc. UK Equity - Small Cap (EUR)

Data 11 products

Benchmark MSCI EUROPE :S E - TR EUR

Period Three Years to Mar 2022



- Janus Henderson Investors - Janus Henderson Horizon Pan European Smaller Companies Fund
- ✕ abrdn - European Smaller Companies Fund
- ◆ Fidelity International - Fidelity Funds European Smaller Companies Fund
- ▲ Columbia Threadneedle Investments EMEA APAC - Threadneedle (Lux) Pan European Small Cap Opportunities Fund (...)
- Dimensional Fund Advisors - Europe Small Cap Equity Composite
- MSCI EUROPE :S E - TR EUR

Inter Quartile Range  
Extrema Range

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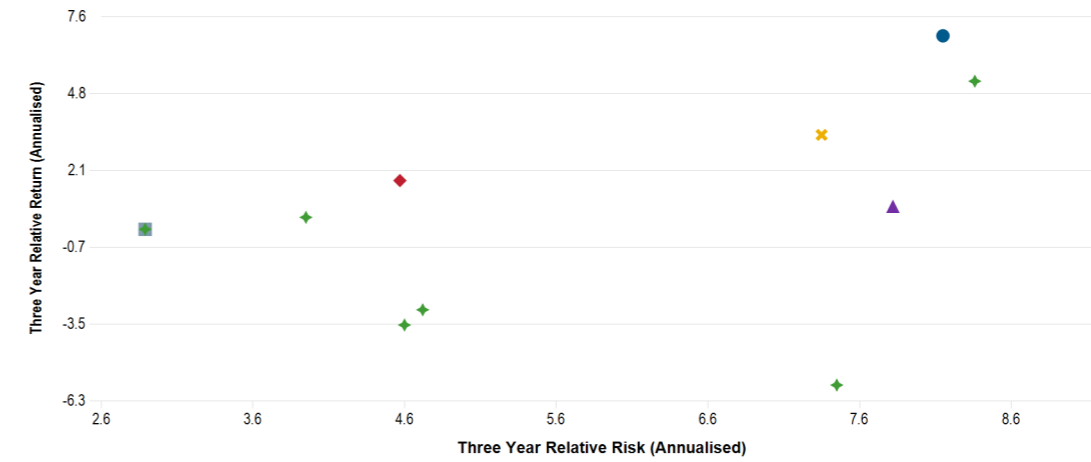
## Three Year Relative Risk Return :

European Inc. UK Equity - Small Cap (EUR)

Data 11 products

Benchmark MSCI EUROPE :S E - TR EUR

Period Three Years to Mar 2022



- Janus Henderson Investors - Janus Henderson Horizon Pan European Smaller Companies Fund
- ◆ Fidelity International - Fidelity Funds European Smaller Companies Fund
- Dimensional Fund Advisors - Europe Small Cap Equity Composite
- ◆ Remaining Product Universe
- ✕ abrdn - European Smaller Companies Fund
- ▲ Columbia Threadneedle Investments EMEA APAC - Threadneedle (Lux) Pan European Small Cap Opportunities Fund (SXEUSM)

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## IQ Scores : - Benchmark: MSCI EUROPE :S E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Janus Henderson Investors	Janus Henderson Horizon Pan European Smaller Companies Fund	6.93	0.85	0.44	58.33	-0.49	0.82	8.15	EUR
2	abrdn	European Smaller Companies Fund	3.35	0.46	-0.31	61.11	0.00	0.68	7.35	EUR
3	Fidelity International	Fidelity Funds European Smaller Companies Fund	1.70	0.37	-0.29	63.89	-0.58	0.65	4.57	EUR
4	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) Pan European Small Cap Opportunities Fund (SXEUSM)	0.77	0.10	-0.45	58.33	-0.94	0.48	7.82	EUR
5	Dimensional Fund Advisors	Europe Small Cap Equity Composite	-0.06	-0.02	-0.02	52.78	-1.26	0.38	2.89	EUR
6	Principal Global Investors	European Smaller Companies Equity Composite (EUR)	-2.97	-0.63	-0.07	41.67	-1.96	0.27	4.72	EUR
7	Allianz Global Investors	AllianzGI Europe Small Cap Equity IT EUR	-3.52	-0.77	0.36	33.33	-2.87	0.23	4.60	EUR
8	AXA Investment Managers	AXA WF Framlington Europe Small Cap_I EUR	-5.69	-0.76	-0.19	41.67	-1.96	0.22	7.45	EUR

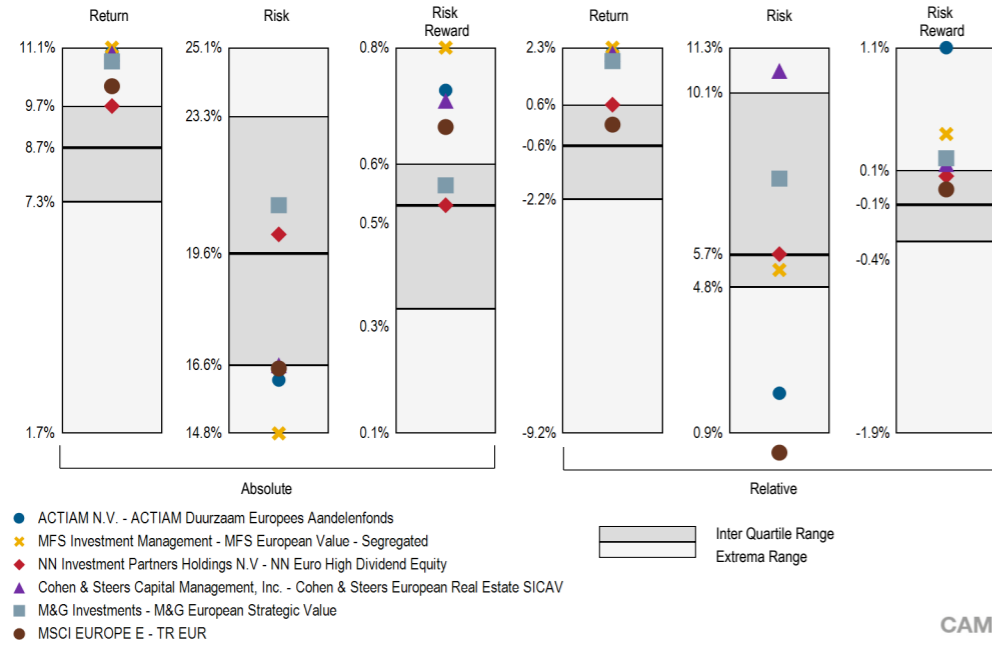
Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: European Inc. UK Asset Type: EQUITY Size: Small Cap

# European Inc. UK Equity - Value (EUR)

## Three Year Returns :

### European Inc. UK Equity - Value (EUR)

Data 21 products  
 Benchmark MSCI EUROPE E - TR EUR  
 Period Three Years to Mar 2022

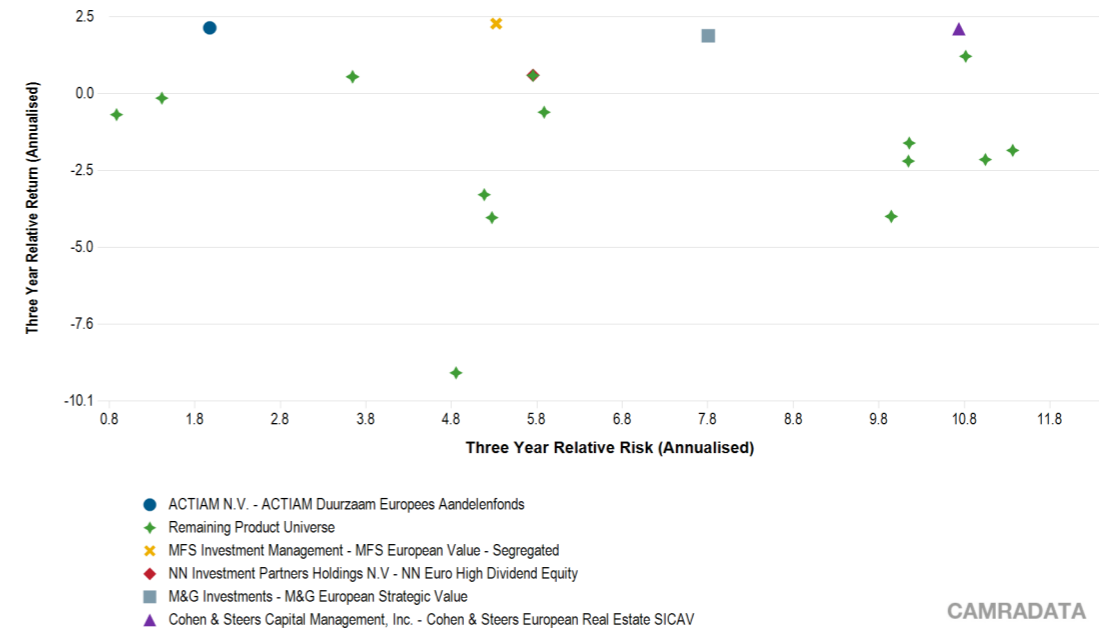


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## Three Year Relative Risk Return :

### European Inc. UK Equity - Value (EUR)

Data 21 products  
 Benchmark MSCI EUROPE E - TR EUR  
 Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI EUROPE E - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	ACTIAM N.V.	ACTIAM Duurzaam Europees Aandelenfonds	2.14	1.10	0.00	63.89	0.04	0.88	1.94	EUR
2	MFS Investment Management	MFS European Value - Segregated	2.28	0.43	-0.01	55.56	-0.93	0.78	5.29	EUR
3	NN Investment Partners Holdings N.V.	NN Euro High Dividend Equity	0.59	0.10	0.19	50.00	-0.95	0.70	5.72	EUR
4	Cohen & Steers Capital Management, Inc.	Cohen & Steers European Real Estate SICAV	2.11	0.20	-0.25	55.56	-1.30	0.65	10.70	EUR
5	M&G Investments	M&G European Strategic Value	1.88	0.24	0.97	41.67	-1.49	0.63	7.77	EUR
6	Nordea Asset Management	European Equities Beta + Composite	-0.16	-0.12	-0.13	58.33	-0.68	0.62	1.38	EUR
7	Amundi Asset Management	European Equity Value Composite	-1.87	-0.17	-0.99	61.11	-1.01	0.53	11.33	EUR
8	Dimensional Fund Advisors	Europe Large Cap Value Equity Composite	-1.63	-0.16	-0.21	52.78	-1.55	0.41	10.12	EUR
9	Lombard Odier Investment Managers	LO Funds - Europe High Conviction EUR IA	-0.62	-0.11	0.03	47.22	-1.82	0.38	5.85	EUR
10	State Street Global Advisors Limited	State Street Europe Value Spotlight Fund	-4.03	-0.41	-0.04	47.22	-1.39	0.31	9.91	EUR
11	AB (AllianceBernstein)	AB European Value Composite	-3.32	-0.64	-0.22	47.22	-1.13	0.29	5.15	EUR
12	Allianz Global Investors	AllianzGI Europe Equity Dividend composite	-9.15	-1.90	-0.07	27.78	-2.24	0.15	4.82	EUR

Selection Criteria - Geographical Focus: European Inc. UK Asset Type: EQUITY Style: Value Size: All Cap, Large Cap, Large and Mid Cap, Mid Cap, N/A

# Global Bank Loans (USD)

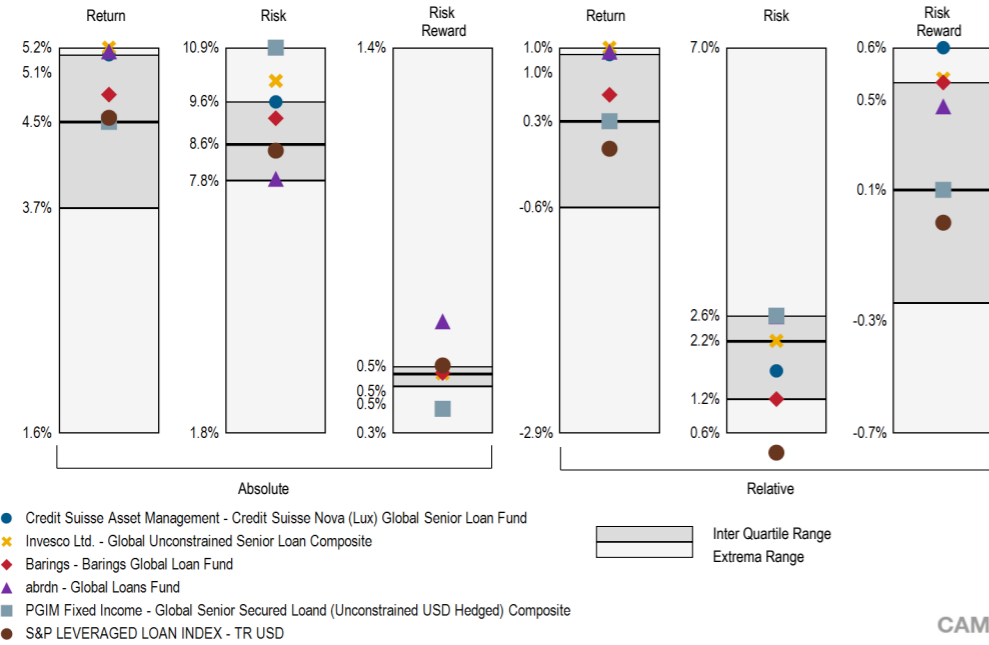
## Three Year Returns :

### Global Bank Loans (USD)

Data 9 products

Benchmark S&P LEVERAGED LOAN INDEX - TR USD

Period Three Years to Mar 2022



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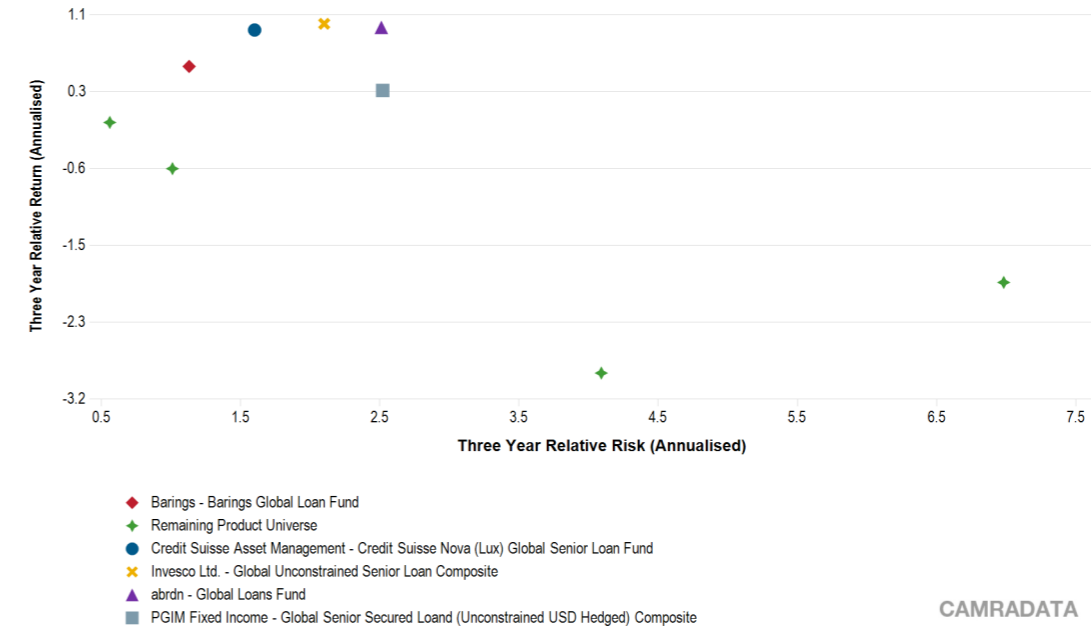
## Three Year Relative Risk Return :

### Global Bank Loans (USD)

Data 9 products

Benchmark S&P LEVERAGED LOAN INDEX - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: S&P LEVERAGED LOAN INDEX - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Credit Suisse Asset Management	Credit Suisse Nova (Lux) Global Senior Loan Fund	0.96	0.58	0.05	61.11	-0.66	0.78	1.65	USD
2	Invesco Ltd.	Global Unconstrained Senior Loan Composite	1.03	0.48	-0.06	66.67	-1.00	0.70	2.15	USD
3	Barings	Barings Global Loan Fund	0.55	0.47	-0.18	75.00	-1.02	0.58	1.18	USD
4	abrdn	Global Loans Fund	0.99	0.39	0.14	50.00	-2.37	0.58	2.56	USD
5	PGIM Fixed Income	Global Senior Secured Loan (Unconstrained USD Hedged) Composite	0.28	0.11	0.01	55.56	-1.01	0.52	2.57	USD
6	PineBridge Investments	PineBridge Global Secured Credit Fund	-0.08	-0.13	0.02	44.44	-1.78	0.44	0.61	USD
7	Federated Hermes, Inc.	Federated Hermes Trade Finance Composite	-1.88	-0.27	0.50	30.56	-3.32	0.36	7.03	USD
8	J.P. Morgan Asset Management	JPM Leveraged Loans-Composite	-0.60	-0.57	0.01	36.11	-2.78	0.30	1.06	USD
9	Allianz Global Investors	AllianzGI Global Floating Rate Notes Plus composite	-2.90	-0.70	0.20	27.78	-4.09	0.24	4.14	USD

Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: Global Asset Type: BOND Strategy Type: Loans

# Global Broad Bond - Absolute Return (USD)

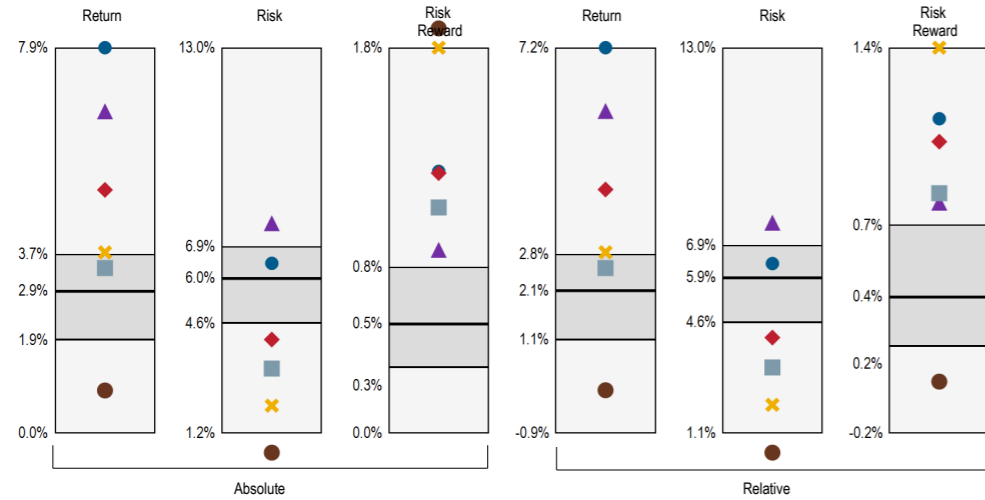
## Three Year Returns :

### Global Broad Bond - Absolute Return (USD)

Data 50 products

Benchmark IBA USD IBK. LIBOR 3M DELAYED - TR USD

Period Three Years to Mar 2022



● Marsham Investment Management LLP - Marsham USD Transitional Issuers Fixed Income Composite  
★ Wellington Management Company LLP - Global Total Return Composite  
◆ T. Rowe Price Group, Inc. - Dynamic Global Bond Composite (USD Hedged)  
▲ Eaton Vance Management (International) Limited - EVI (IRL) Global Macro Fund  
■ J.P. Morgan Asset Management - JPM Global Strategic Bond Fund -USD  
● IBA USD IBK. LIBOR 3M DELAYED - TR USD

Inter Quartile Range  
 Extrema Range

CAMRADATA

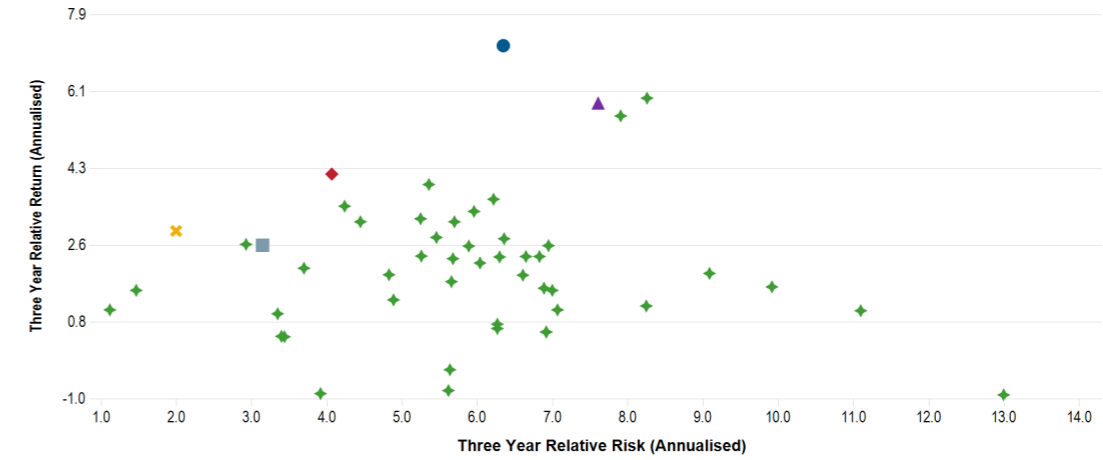
## Three Year Relative Risk Return :

### Global Broad Bond - Absolute Return (USD)

Data 50 products

Benchmark IBA USD IBK. LIBOR 3M DELAYED - TR USD

Period Three Years to Mar 2022



★ Wellington Management Company LLP - Global Total Return Composite  
● Marsham Investment Management LLP - Marsham USD Transitional Issuers Fixed Income Composite  
◆ T. Rowe Price Group, Inc. - Dynamic Global Bond Composite (USD Hedged)  
◆ Remaining Product Universe  
■ J.P. Morgan Asset Management - JPM Global Strategic Bond Fund -USD  
▲ Eaton Vance Management (International) Limited - EVI (IRL) Global Macro Fund

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## IQ Scores : - Benchmark: IBA USD IBK. LIBOR 3M DELAYED - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Marsham Investment Management LLP	Marsham USD Transitional Issuers Fixed Income Composite	7.15	1.12	0.78	58.33	-0.44	0.80	6.37	USD
2	Wellington Management Company LLP	Global Total Return Composite	2.88	1.43	0.22	63.89	0.34	0.79	2.02	USD
3	T. Rowe Price Group, Inc.	Dynamic Global Bond Composite (USD Hedged)	4.19	1.02	0.36	58.33	-0.01	0.78	4.09	USD
4	Eaton Vance Management (International) Limited	EVI (IRL) Global Macro Fund	5.83	0.76	0.21	63.89	-0.04	0.78	7.63	USD
5	J.P. Morgan Asset Management	JPM Global Strategic Bond Fund -USD	2.55	0.80	-0.01	66.67	-0.53	0.72	3.17	USD
6	Principal Global Investors	Global Credit Opportunities Composite	3.95	0.73	0.15	61.11	-0.78	0.69	5.38	USD
7	Union Bancaire Privée, UBP SA	UBAM - Absolute Return Low Vol Fixed Income	1.06	0.93	-0.04	72.22	-0.55	0.68	1.14	USD
8	Manulife Investment Management (Europe) Limited	Strategic Fixed Income Opportunities	3.33	0.56	0.06	61.11	-0.74	0.66	5.98	USD
9	Loomis Sayles	Loomis Sayles Strategic Alpha	3.09	0.54	-0.05	63.89	-0.88	0.60	5.72	USD
10	Nomura Asset Management	Nomura Funds Ireland Global Dynamic Bond Fund	5.53	0.70	-0.77	75.00	-1.08	0.60	7.93	USD
11	Reams Asset Management, A Division of Scout Investments	Unconstrained Fixed Income Composite	3.45	0.81	0.23	61.11	-1.62	0.59	4.26	USD
12	Franklin Templeton Investments	Franklin Global Sukuk Composite	3.61	0.58	-0.26	69.44	-1.16	0.58	6.24	USD
13	Brandywine Global Investment Management, LLC	Legg Mason Brandywine Global Fixed Income Absolute Return Fund	2.54	0.36	0.27	52.78	-0.64	0.58	6.97	USD
14	BlackRock	BGF Fixed Income Global Opportunities Fund	2.73	0.50	-0.51	75.00	-0.94	0.58	5.48	USD
15	Janus Henderson Investors	Janus Henderson Absolute Return Income Plus	1.51	1.01	0.02	66.67	-1.00	0.58	1.49	USD
16	Morgan Stanley Investment Management	MS INV Global Fixed Income Opportunities Fund	2.28	0.36	-0.16	63.89	-0.78	0.55	6.32	USD
17	TCW	TCW Unconstrained Fixed Income	1.87	0.39	-0.60	75.00	-0.91	0.50	4.85	USD
18	Liontrust Asset Management PLC	Liontrust GF Strategic Bond Fund	2.53	0.43	0.09	58.33	-1.08	0.49	5.91	USD
19	Payden & Rygel	Payden Absolute Return Investing (PARI) Composite	1.56	0.23	-1.27	80.56	-0.77	0.48	6.91	USD
20	AXA Investment Managers	AXA WF Global Strategic Bonds_1 USD	2.02	0.54	-0.11	63.89	-1.29	0.47	3.72	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Broad Bond Style: Absolute Return



# Global Corporate Debt (USD)

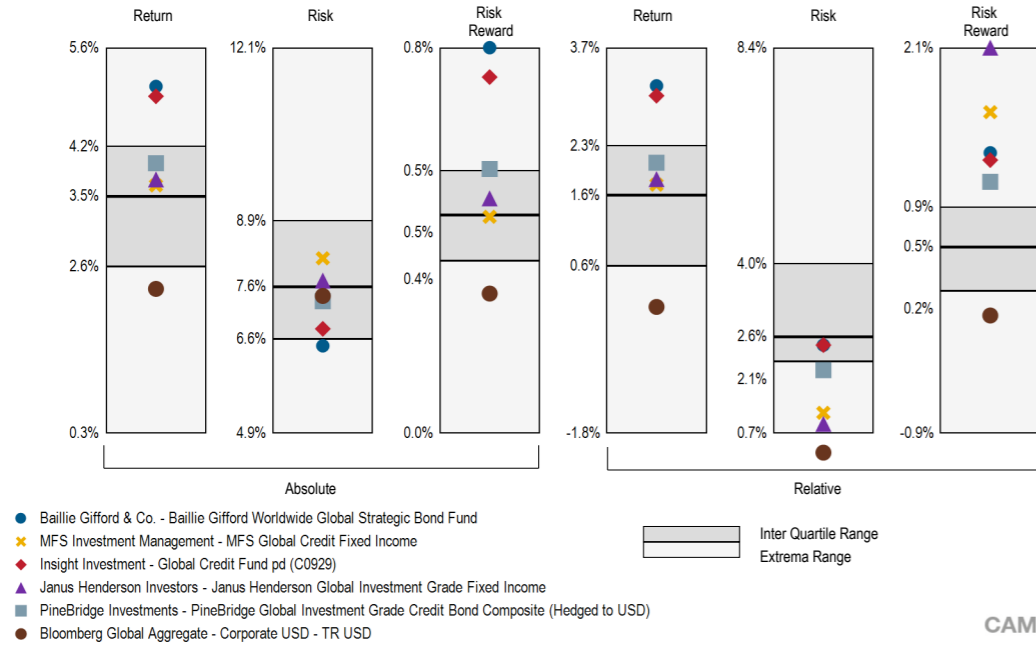
## Three Year Returns :

### Global Corporate Debt (USD)

Data 54 products

Benchmark Bloomberg Global Aggregate - Corporate USD - TR USD

Period Three Years to Mar 2022



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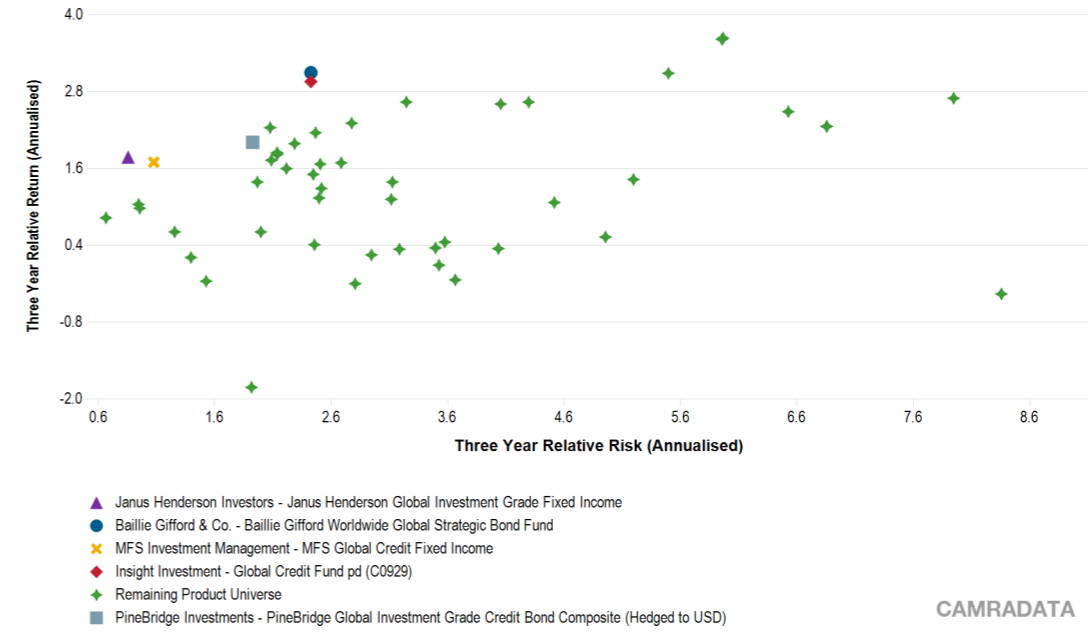
## Three Year Relative Risk Return :

### Global Corporate Debt (USD)

Data 54 products

Benchmark Bloomberg Global Aggregate - Corporate USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg Global Aggregate - Corporate USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Baillie Gifford & Co.	Baillie Gifford Worldwide Global Strategic Bond Fund	3.13	1.29	0.07	66.67	0.30	0.88	2.42	USD
2	MFS Investment Management	MFS Global Credit Fixed Income	1.73	1.62	0.09	69.44	-0.20	0.85	1.07	USD
3	Insight Investment	Global Credit Fund pd (C0929)	2.99	1.24	0.15	63.89	-0.65	0.83	2.42	USD
4	Janus Henderson Investors	Janus Henderson Global Investment Grade Fixed Income	1.81	2.13	0.04	83.33	-0.26	0.81	0.85	USD
5	PineBridge Investments	PineBridge Global Investment Grade Credit Bond Composite (Hedged to USD)	2.04	1.06	0.06	63.89	-0.27	0.75	1.92	USD
6	PGIM Fixed Income	Global Corporate (Unhedged) (Composite)	1.07	1.14	0.03	72.22	-0.24	0.74	0.94	USD
7	Amundi Asset Management	Amundi Funds Global Corporate Bond	1.88	0.88	0.08	61.11	-0.54	0.69	2.13	USD
8	J.P. Morgan Asset Management	JPM Global Corporate Bond Fund -USD	2.34	0.84	0.16	58.33	-0.78	0.69	2.77	USD
9	Aegon Asset Management	Aegon Inv Grade Global Bond	2.19	0.89	0.19	55.56	-0.84	0.66	2.46	USD
10	Principal Global Investors	Investment Grade Corporate Composite	1.86	0.87	0.14	58.33	-0.89	0.65	2.13	USD
11	Morgan Stanley Investment Management	Global Credit Core Commingled Composite	0.86	1.30	0.10	55.56	-0.03	0.65	0.66	USD
12	Wellington Management Company LLP	Global Credit Separate Account/Composite	1.01	1.06	0.11	55.56	-0.20	0.63	0.95	USD
13	Columbia Threadneedle Investments EMEA APAC	Global Corporate Bonds composite (14243)	2.02	0.89	0.06	61.11	-1.14	0.61	2.28	USD
14	Loomis Sayles	World Credit Asset Fund	2.64	0.65	-0.03	63.89	-1.03	0.61	4.05	USD
15	Vontobel Asset Management	Vontobel Fund - Global Corporate Bond	1.70	0.68	0.03	61.11	-0.53	0.60	2.50	USD
16	Western Asset Management	Global Credit - (999268)	1.63	0.74	0.01	61.11	-0.70	0.58	2.21	USD
17	Fidelity International	FIAM Global Credit	1.72	0.64	0.00	61.11	-0.78	0.56	2.68	USD
18	Ninety One (previously Investec Asset Management)	Multi-Asset Credit	3.12	0.57	-0.05	61.11	-1.24	0.52	5.49	USD
19	BlackRock	BGF Global Corporate Bond Fund	1.17	0.47	0.04	55.56	-0.72	0.46	2.49	USD
20	EFG Asset Management Limited	New Capital Global Value Credit Fund	1.42	0.46	0.03	55.56	-0.68	0.46	3.12	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Corporate Style: Absolute Return, Income, Index Linked, N/A

# Global Equity - Core All Cap (USD)

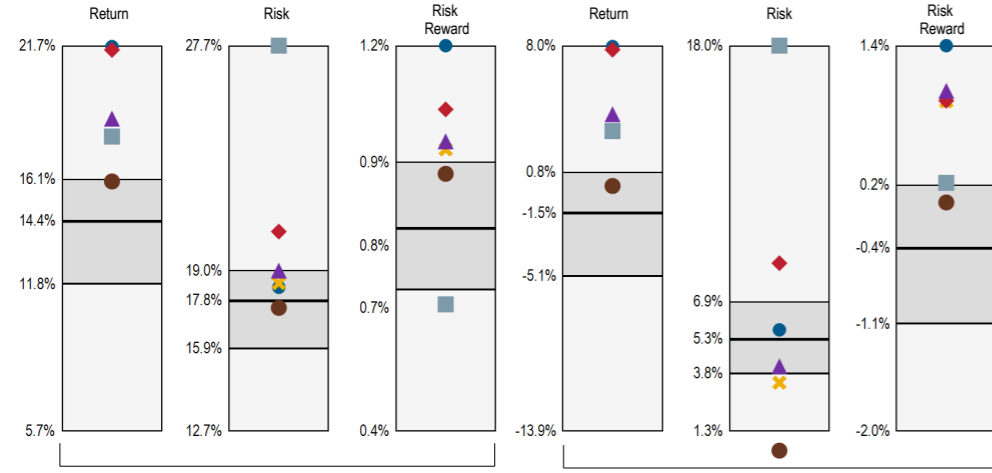
## Three Year Returns :

Global Equity - Core All Cap (USD)

Data 65 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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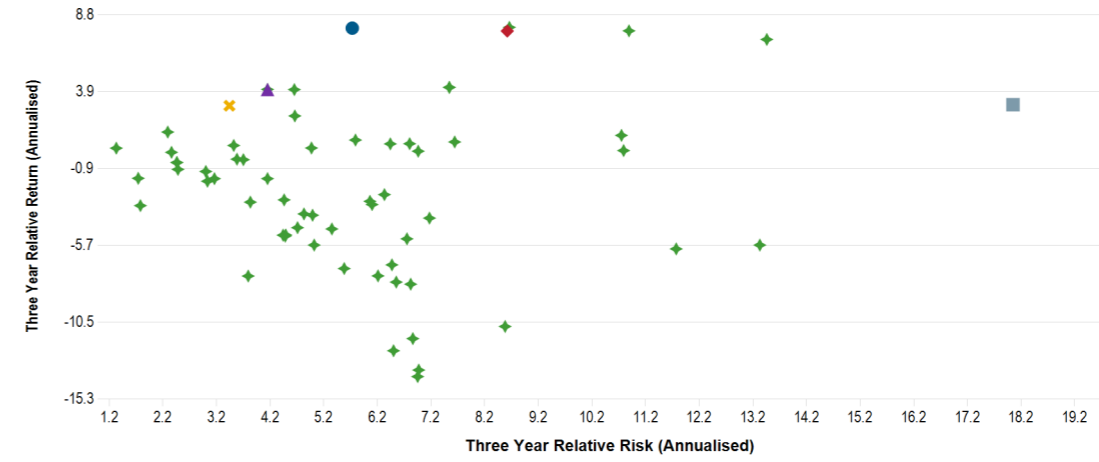
## Three Year Relative Risk Return :

Global Equity - Core All Cap (USD)

Data 65 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI WORLD US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Fisher Investments Europe Ltd.	FIIG Global Equity Focused SMA (USD)	7.91	1.39	0.29	61.11	-0.56	0.93	5.70	USD
2	J.P. Morgan Asset Management	JPMorgan Investment Funds - Global Select Equity Fund	3.05	0.89	0.20	55.56	-0.07	0.85	3.41	USD
3	Candriam Investors Group	Candriam Equities L Robotics & Innovative Technology	7.73	0.90	0.02	61.11	-1.41	0.85	8.59	USD
4	PineBridge Investments	PineBridge Global Focus Equity Composite	4.07	0.99	0.49	50.00	-0.55	0.84	4.12	USD
5	Fidelity International	FAST Global (net returns)	3.11	0.17	0.28	52.78	-1.09	0.81	18.02	USD
6	Allianz Global Investors	AllianzGI Global Technology Equity Composite	7.20	0.54	-0.12	58.33	-1.00	0.79	13.43	USD
7	Barings	Equity: Global: Agricultural Composite	7.74	0.71	0.65	52.78	-2.10	0.76	10.86	USD
8	EFG Asset Management Limited	New Capital Global Conviction Equity Fund	4.20	0.56	0.23	52.78	-1.68	0.74	7.51	USD
9	Victory Capital Management Inc.	RS Global Composite	1.40	0.62	0.13	50.00	-1.17	0.73	2.26	USD
10	William Blair International, Limited	Global Leaders Composite	0.90	0.16	-0.14	55.56	-1.25	0.70	5.76	USD
11	Janus Henderson Investors	Janus Henderson Global Alpha Equity	0.66	0.10	-0.83	66.67	-0.71	0.68	6.41	USD
12	Royal London Asset Management	Royal London Global Equity Diversified (Composite)	0.39	0.30	0.11	44.44	-0.95	0.67	1.30	USD
13	Federated Hermes, Inc.	Federated Hermes Int'l Global Equity Low Carbon Composite	0.13	0.06	-0.10	55.56	-1.62	0.65	2.33	USD
14	Nordea Asset Management	Global Stars Equity Composite (USD)	0.56	0.16	-0.03	52.78	-2.01	0.64	3.49	USD
15	Artemis Investment Management LLP	Artemis Global Select Composite (USD)	0.40	0.08	-0.15	52.78	-1.30	0.62	4.94	USD
16	abrdn	Aberdeen Standard SICAV I - Global Innovation Equity Fund	1.19	0.11	-0.94	61.11	-2.03	0.59	10.72	USD
17	AXA Investment Managers	AXA Framlington - Global Core Equity Composite	0.78	0.10	-0.50	58.33	-2.04	0.58	7.61	USD
18	Mackenzie Investments	Global Core Equity- Composite USD	-0.30	-0.08	0.00	47.22	-1.42	0.58	3.55	USD
19	Dimensional Fund Advisors	World All Cap Core Sustainability Equity Composite	-0.51	-0.21	-0.02	50.00	-2.05	0.56	2.43	USD
20	Redwheel	Redwheel Funds - Redwheel Global Horizon Fund	-2.52	-0.40	-0.66	58.33	-1.34	0.53	6.30	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: EQUITY Style: Core Size: All Cap

# Global Equity - Core Large Cap (USD)

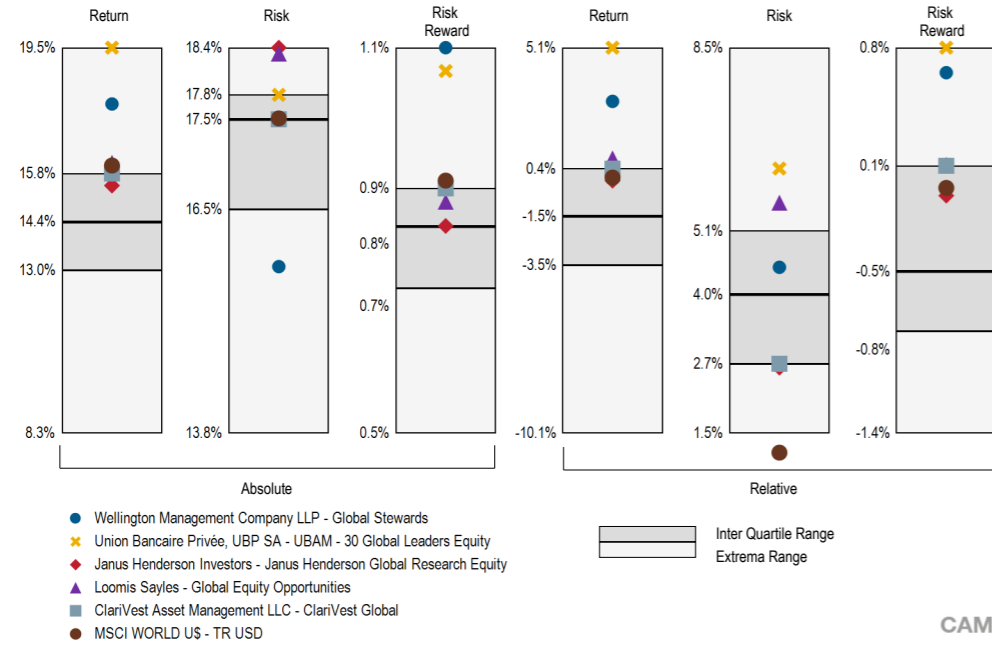
## Three Year Returns :

### Global Equity - Core Large Cap (USD)

Data 25 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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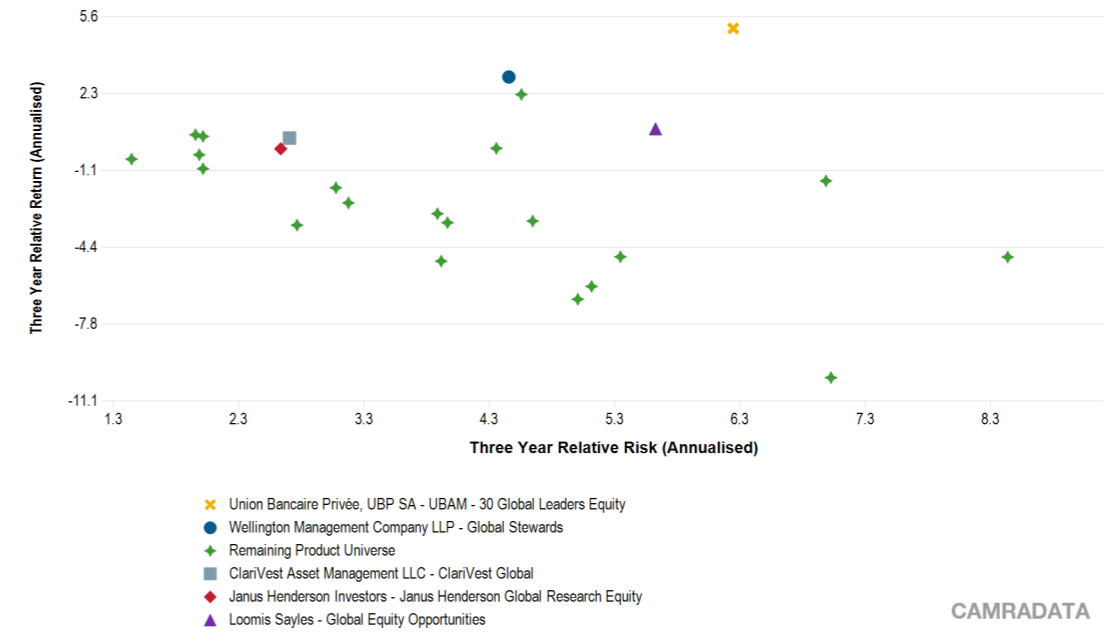
## Three Year Relative Risk Return :

### Global Equity - Core Large Cap (USD)

Data 25 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI WORLD US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Wellington Management Company LLP	Global Stewards	3.01	0.67	0.17	52.78	-0.64	0.88	4.47	USD
2	Union Bancaire Privée, UBP SA	UBAM - 30 Global Leaders Equity	5.13	0.82	-0.38	66.67	-0.56	0.80	6.26	USD
3	Janus Henderson Investors	Janus Henderson Global Research Equity	-0.12	-0.05	0.01	50.00	-1.18	0.72	2.65	USD
4	Loomis Sayles	Global Equity Opportunities	0.76	0.13	-0.49	61.11	-0.78	0.69	5.64	USD
5	ClariVest Asset Management LLC	ClariVest Global	0.35	0.13	0.18	44.44	-1.63	0.65	2.72	USD
6	PGIM Quantitative Solutions LLC	PGIM Quantitative Solutions Global Core Equity ESG	0.49	0.25	0.20	41.67	-1.91	0.62	1.97	USD
7	AXA Investment Managers	AXA WF Global Factors - Sustainable Equity A USD	-0.10	-0.02	0.13	44.44	-1.81	0.57	4.37	USD
8	J.P. Morgan Asset Management	JPM ACWI Research Enhanced Index - Composite	-0.57	-0.39	0.08	38.89	-1.24	0.52	1.46	USD
9	MFS Investment Management	MFS Blended Research - Global Equity	-1.82	-0.59	-0.11	47.22	-1.76	0.50	3.09	USD
10	Morgan Stanley Investment Management	Global Brands Equity Income Composite	-4.84	-0.57	0.22	38.89	-2.18	0.39	8.45	USD
11	Manulife Investment Management (Europe) Limited	Global Focus	-4.83	-0.90	0.00	38.89	-1.55	0.35	5.36	USD
12	AGF Investments	AGF Global Equity Composite	-6.12	-1.19	-0.40	44.44	-2.42	0.22	5.13	USD
13	Invesco Ltd.	International Equity Composite	-10.10	-1.43	-0.75	44.44	-2.71	0.12	7.04	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: EQUITY Style: Core Size: Large Cap

# Global Equity - Growth All Cap (USD)

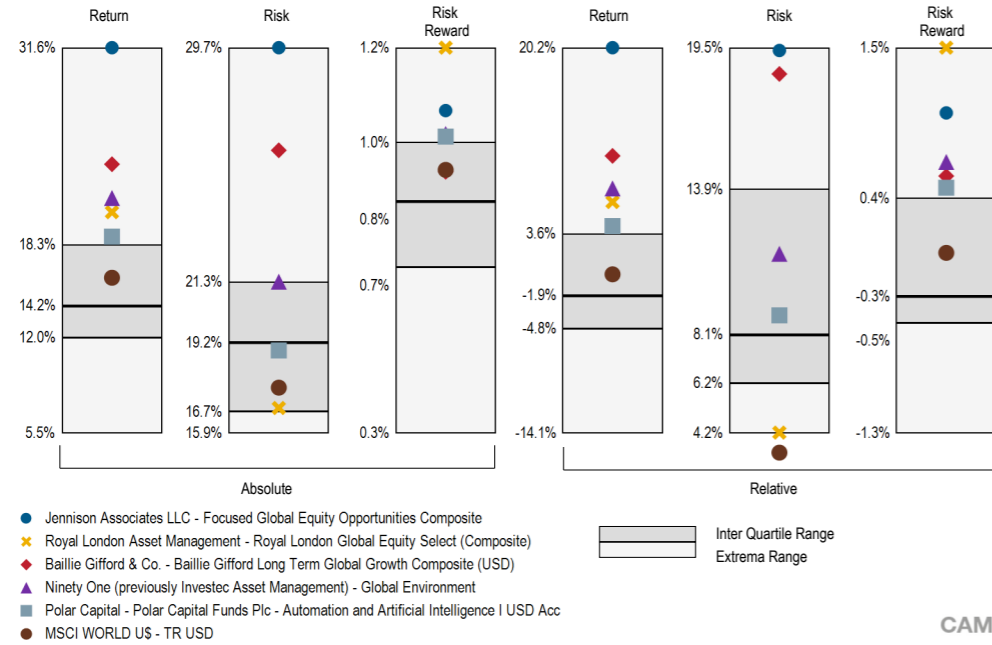
## Three Year Returns :

Global Equity - Growth All Cap (USD)

Data 37 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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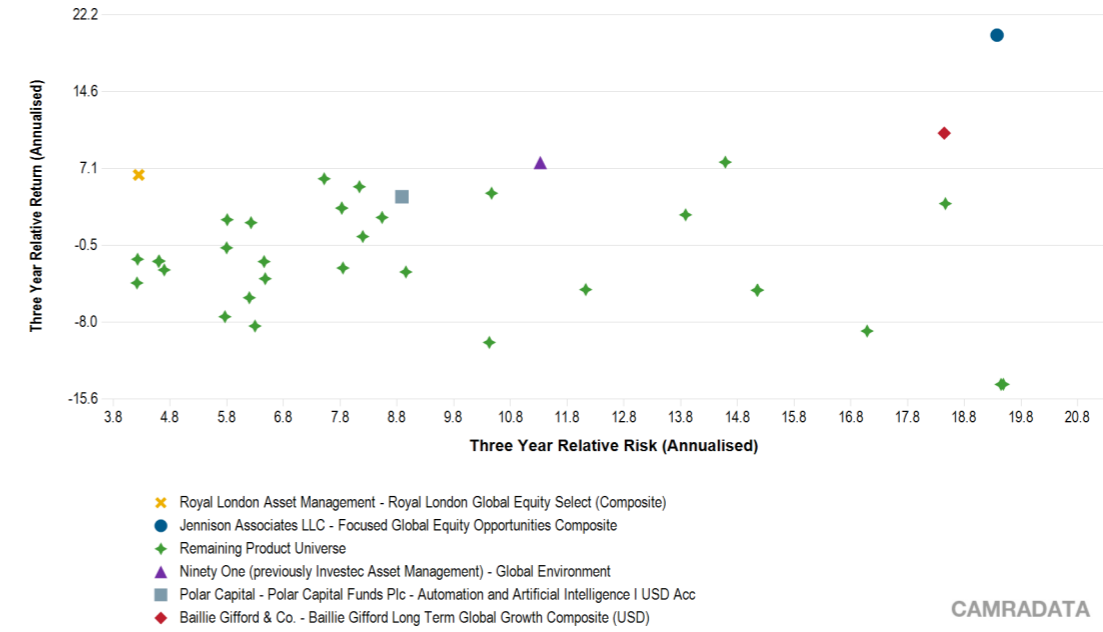
## Three Year Relative Risk Return :

Global Equity - Growth All Cap (USD)

Data 37 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI WORLD US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Jennison Associates LLC	Focused Global Equity Opportunities Composite	20.15	1.04	1.20	58.33	-0.77	0.90	19.34	USD
2	Royal London Asset Management	Royal London Global Equity Select (Composite)	6.43	1.53	0.29	61.11	0.26	0.87	4.21	USD
3	Baillie Gifford & Co.	Baillie Gifford Long Term Global Growth Composite (USD)	10.53	0.57	0.49	55.56	-1.48	0.81	18.41	USD
4	Ninety One (previously Investec Asset Management)	Global Environment	7.64	0.68	0.46	55.56	-1.55	0.79	11.29	USD
5	Polar Capital	Polar Capital Funds Plc - Automation and Artificial Intelligence I USD Acc	4.29	0.48	0.04	55.56	-1.41	0.70	8.85	USD
6	Pictet Asset Management	Pictet-Global Environmental Opportunities USD	3.17	0.41	-0.41	61.11	-1.21	0.68	7.79	USD
7	T. Rowe Price Group, Inc.	Global Focused Growth Equity Composite	6.05	0.81	0.33	55.56	-2.95	0.66	7.48	USD
8	AGF Investments	AGF Global Sustainable Equity - USD	2.25	0.26	-0.53	61.11	-1.05	0.65	8.50	USD
9	AXA Investment Managers	AXA WF ACT Clean Economy	4.63	0.44	-0.42	61.11	-1.95	0.64	10.43	USD
10	ClearBridge Investments	ClearBridge Global Growth Composite	2.03	0.35	-0.54	63.89	-1.69	0.63	5.77	USD
11	Columbia Threadneedle Investments EMEA APAC	TAM Global Sustainable Equity (14358)	1.74	0.28	0.00	52.78	-1.28	0.62	6.19	USD
12	Baron Capital	Baron Global Advantage Strategy Composite	3.61	0.20	-0.65	58.33	-1.63	0.57	18.43	USD
13	Wellington Management Company LLP	Global Impact Separate Account/Composite	0.38	0.05	0.10	50.00	-2.30	0.49	8.16	USD
14	Walter Scott & Partners Limited	Walter Scott Global Composite (USD)	-1.85	-0.44	0.30	36.11	-1.63	0.48	4.19	USD
15	Wasatch Global Investors	Wasatch Global Select - Composite	-3.10	-0.35	-0.93	58.33	-1.37	0.44	8.92	USD
16	Vontobel Asset Management	Vontobel Fund - Global Equity USD	-2.02	-0.44	-0.02	44.44	-2.14	0.38	4.57	USD
17	Loomis Sayles	Global Growth	-2.08	-0.32	-0.25	50.00	-3.03	0.35	6.42	USD
18	Invesco Ltd.	Invesco Global Consumer Trends A-Acc Shares	-4.88	-0.32	-0.63	52.78	-2.70	0.34	15.12	USD
19	Lombard Odier Investment Managers	LO Funds - Golden Age (USD) N A	-5.63	-0.91	-0.17	41.67	-2.01	0.29	6.16	USD
20	Morgan Stanley Investment Management	Asia Opportunity Composite	-14.13	-0.73	-0.04	41.67	-2.09	0.27	19.45	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: EQUITY Style: Growth Size: All Cap

# Global Equity - Growth Large Cap (USD)

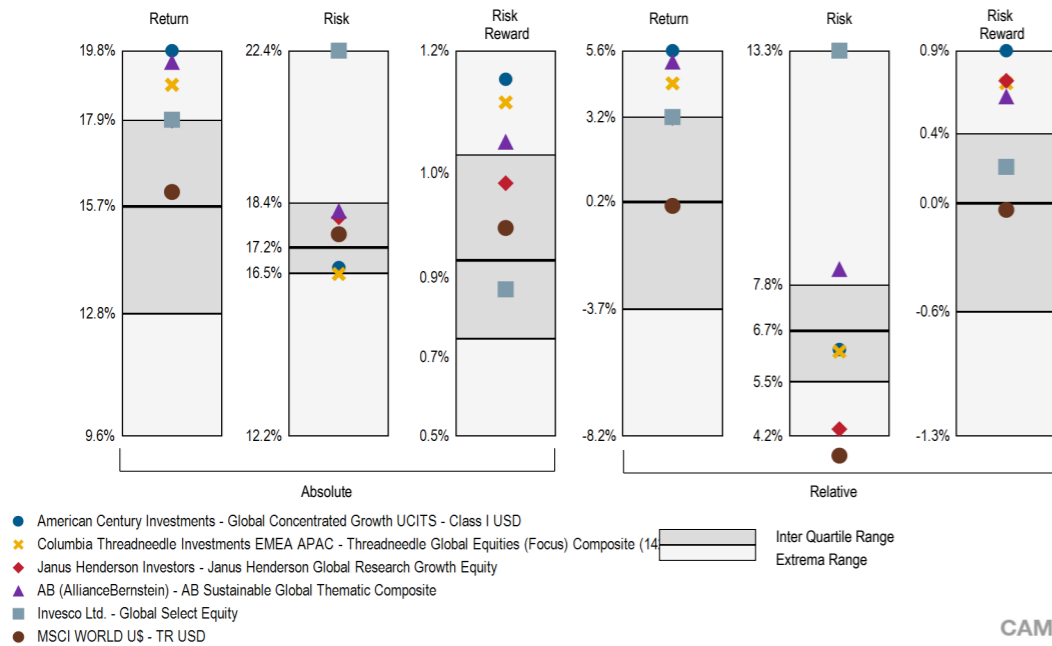
## Three Year Returns :

### Global Equity - Growth Large Cap (USD)

Data 30 products

Benchmark MSCI WORLD US\$ - TR USD

Period Three Years to Mar 2022



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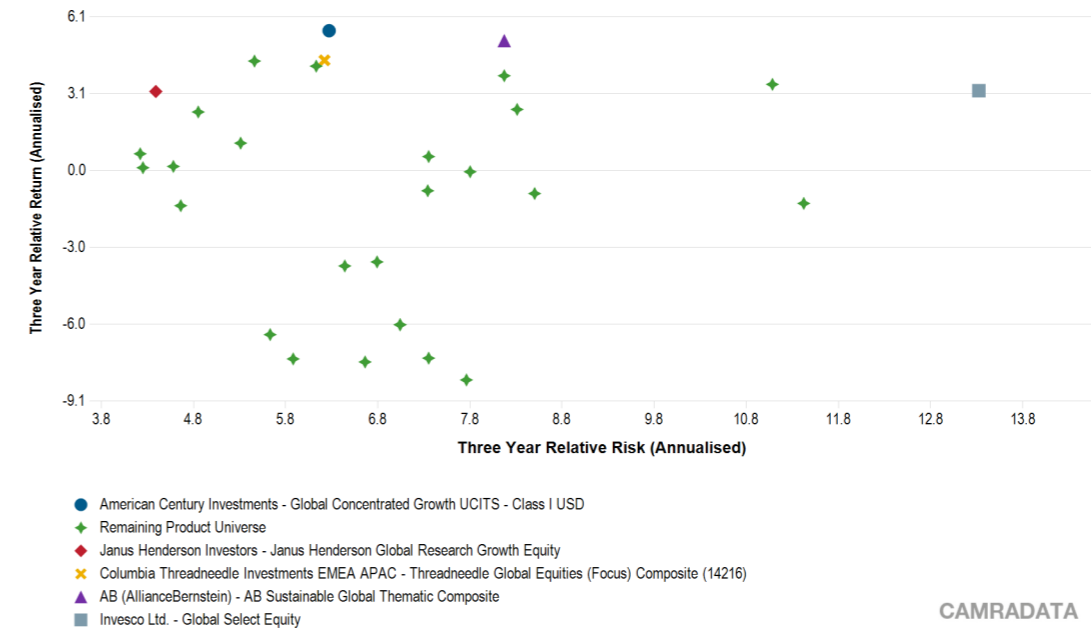
## Three Year Relative Risk Return :

### Global Equity - Growth Large Cap (USD)

Data 30 products

Benchmark MSCI WORLD US\$ - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI WORLD US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	American Century Investments	Global Concentrated Growth UCITS - Class I USD	5.55	0.89	0.11	58.33	-1.24	0.81	6.27	USD
2	Columbia Threadneedle Investments EMEA APAC	Threadneedle Global Equities (Focus) Composite (14216)	4.38	0.70	0.12	55.56	-0.71	0.80	6.22	USD
3	Janus Henderson Investors	Janus Henderson Global Research Growth Equity	3.15	0.72	0.13	55.56	-0.93	0.77	4.39	USD
4	AB (AllianceBernstein)	AB Sustainable Global Thematic Composite	5.16	0.63	-0.25	61.11	-0.79	0.76	8.17	USD
5	Invesco Ltd.	Global Select Equity	3.18	0.24	0.15	52.78	-2.08	0.65	13.32	USD
6	MFS Investment Management	MFS Global Growth Concentrated Equity	2.34	0.48	0.34	47.22	-1.92	0.61	4.85	USD
7	Putnam Investments	Putnam Global Health Care	3.43	0.31	0.30	50.00	-2.07	0.61	11.08	USD
8	TCW	TCW Global Premier ESG Equities	0.58	0.08	0.09	50.00	-0.89	0.59	7.35	USD
9	GQG Partners LLC	GQG Partners Global Equity Total Composite	2.44	0.29	-0.01	52.78	-1.46	0.57	8.31	USD
10	Walter Scott & Partners Limited	Walter Scott Concentrated Global Composite (USD)	0.19	0.04	0.22	44.44	-1.05	0.57	4.58	USD
11	Sands Capital Management LLC	Global Growth Equity Separate Account	-1.27	-0.11	-1.14	61.11	-1.40	0.45	11.42	USD
12	T. Rowe Price Group, Inc.	Global Growth Equity Composite	-0.02	0.00	0.05	50.00	-2.09	0.44	7.80	USD
13	Mackenzie Investments	Mackenzie Global Large Cap Quality Growth - Composite USD	-7.38	-1.00	0.44	30.56	-5.02	0.25	7.35	USD
14	Eric Sturdza Investments	Strategic Global Quality Fund	-8.24	-1.06	0.40	33.33	-3.24	0.25	7.76	USD
15	BlackRock	BGF Global Equity Income Fund	-6.45	-1.15	-0.31	41.67	-1.47	0.24	5.63	USD
16	EFG Asset Management Limited	New Capital Global Equity Income Fund	-6.06	-0.86	0.04	38.89	-2.49	0.23	7.04	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: EQUITY Style: Growth Size: Large Cap

# Global Equity - Value All Cap (USD)

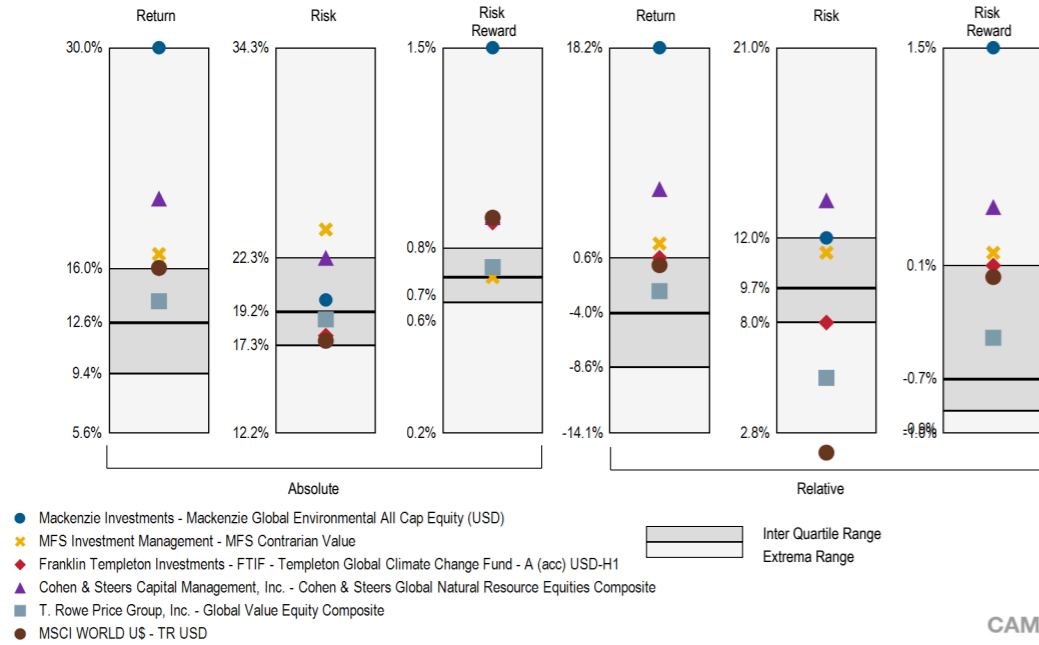
## Three Year Returns :

Global Equity - Value All Cap (USD)

Data 13 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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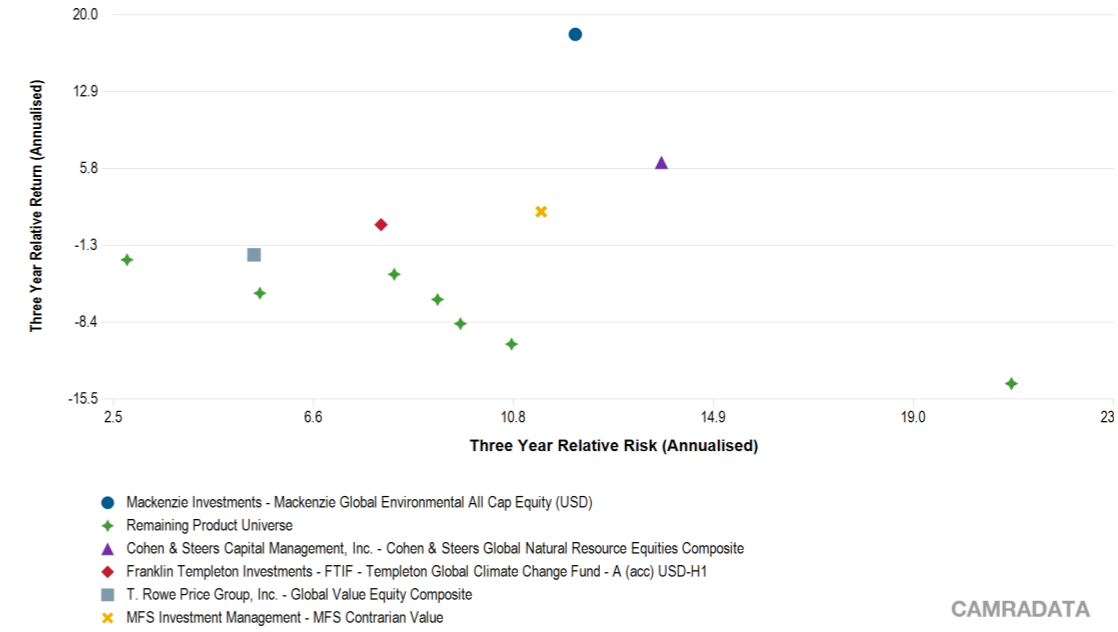
## Three Year Relative Risk Return :

Global Equity - Value All Cap (USD)

Data 13 products

Benchmark MSCI WORLD US - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: MSCI WORLD US\$ - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Mackenzie Investments	Mackenzie Global Environmental All Cap Equity (USD)	18.22	1.51	1.77	52.78	-1.85	0.83	12.03	USD
2	MFS Investment Management	MFS Contrarian Value	1.81	0.16	0.41	50.00	-1.27	0.71	11.33	USD
3	Franklin Templeton Investments	FTIF - Templeton Global Climate Change Fund - A (acc) USD-H1	0.61	0.08	0.08	50.00	-0.75	0.66	8.04	USD
4	Cohen & Steers Capital Management, Inc.	Cohen & Steers Global Natural Resource Equities Composite	6.38	0.46	1.95	41.67	-2.40	0.61	13.80	USD
5	T. Rowe Price Group, Inc.	Global Value Equity Composite	-2.18	-0.40	-0.20	50.00	-2.39	0.46	5.43	USD
6	Boston Partners Global Investors, Inc.	Boston Partners Global Equity	-3.98	-0.48	0.79	36.11	-3.51	0.41	8.31	USD
7	Ninety One (previously Investec Asset Management)	Global Value Equity	-14.09	-0.67	-0.75	50.00	-1.31	0.40	20.99	USD
8	Allianz Global Investors	AllianzGI High Dividend Global Composite	-2.64	-0.94	-0.06	41.67	-2.35	0.37	2.82	USD
9	Wellington Management Company LLP	Enduring Assets Separate Account/Composite	-6.31	-0.69	-0.79	50.00	-1.68	0.34	9.20	USD
10	Sanlam Investments UK	Sanlam Global High Quality I USD	-10.44	-0.97	0.39	33.33	-2.37	0.24	10.72	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: EQUITY Style: Value Size: All Cap

# Global Government Debt (USD)

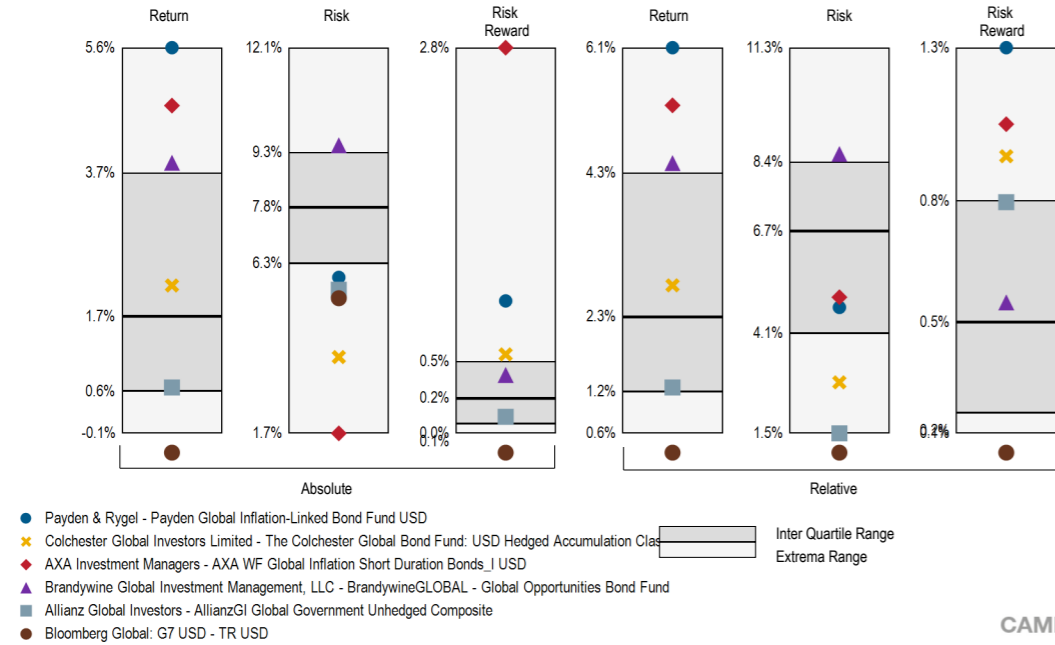
## Three Year Returns :

### Global Government Debt (USD)

Data 16 products

Benchmark Bloomberg Global: G7 USD - TR USD

Period Three Years to Mar 2022



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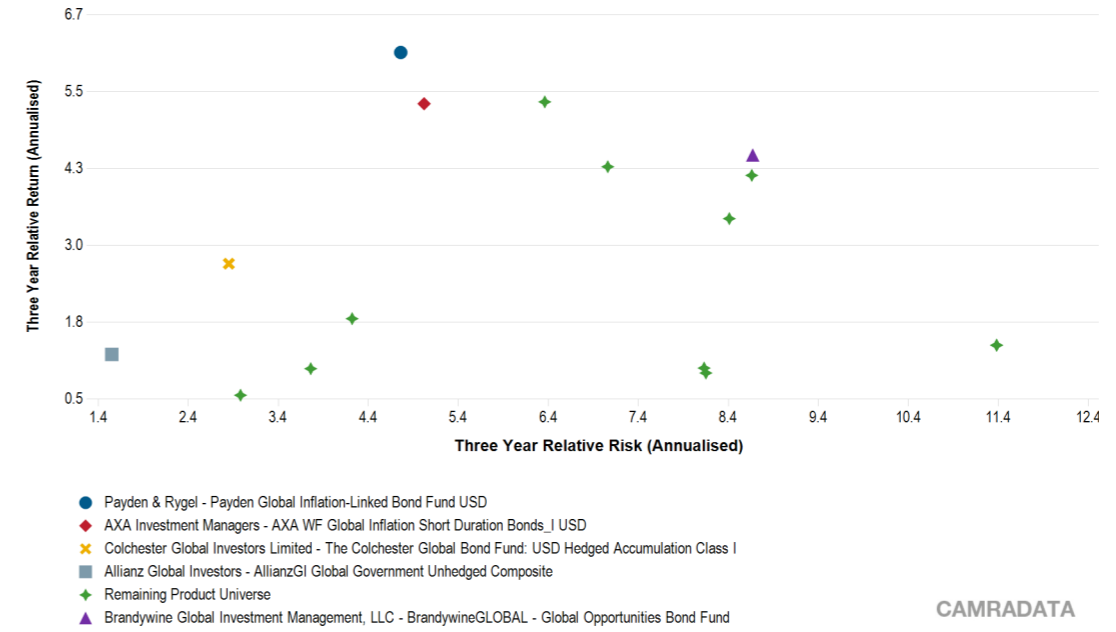
## Three Year Relative Risk Return :

### Global Government Debt (USD)

Data 16 products

Benchmark Bloomberg Global: G7 USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg Global: G7 USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Payden & Rygel	Payden Global Inflation-Linked Bond Fund USD	6.13	1.30	0.31	66.67	-0.21	0.91	4.71	USD
2	Colchester Global Investors Limited	The Colchester Global Bond Fund: USD Hedged Accumulation Class I	2.71	0.97	0.09	63.89	-0.41	0.73	2.80	USD
3	AXA Investment Managers	AXA WF Global Inflation Short Duration Bonds_I USD	5.30	1.07	0.60	55.56	-1.18	0.61	4.97	USD
4	Brandywine Global Investment Management, LLC	BrandywineGLOBAL - Global Opportunities Bond Fund	4.47	0.52	-0.27	63.89	-1.03	0.55	8.62	USD
5	Allianz Global Investors	AllianzGI Global Government Unhedged Composite	1.24	0.83	0.21	50.00	-0.47	0.53	1.50	USD
6	Candriam Investors Group	Candriam Bonds Emerging Debt Local Currencies	1.39	0.12	0.06	52.78	-0.91	0.41	11.33	USD
7	Western Asset Management	Global Sovereign - (999200)	0.58	0.20	0.11	50.00	-0.81	0.39	2.93	USD
8	Franklin Templeton Investments	Franklin Global Government Composite	1.01	0.27	-0.13	61.11	-1.46	0.28	3.71	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Government Style: Absolute Return, Income, Index Linked, N/A

# Global High Yield (USD)

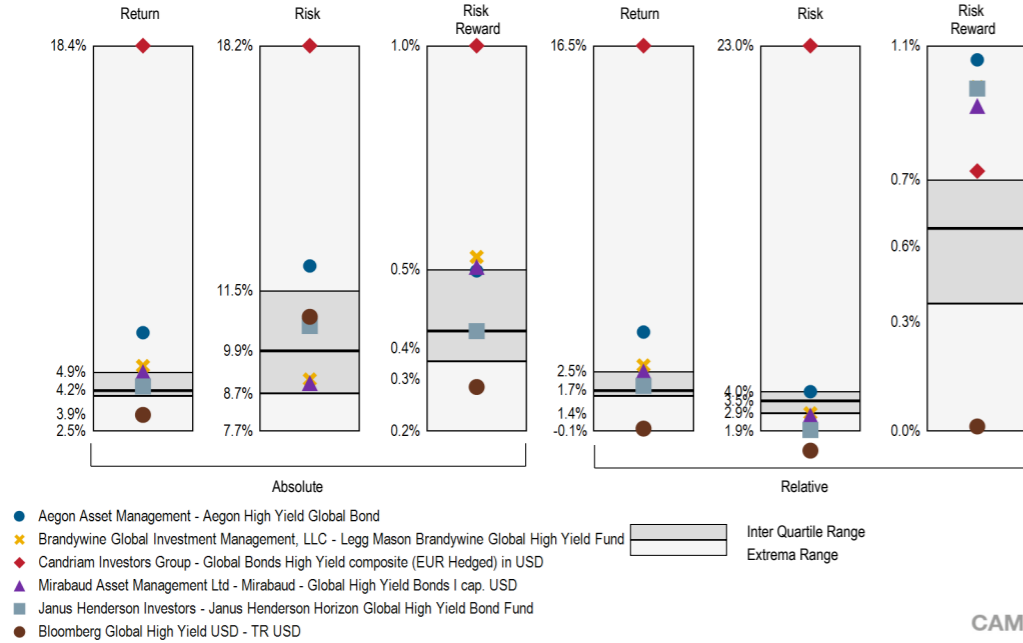
## Three Year Returns :

### Global High Yield (USD)

Data 46 products

Benchmark Bloomberg Global High Yield USD - TR USD

Period Three Years to Mar 2022



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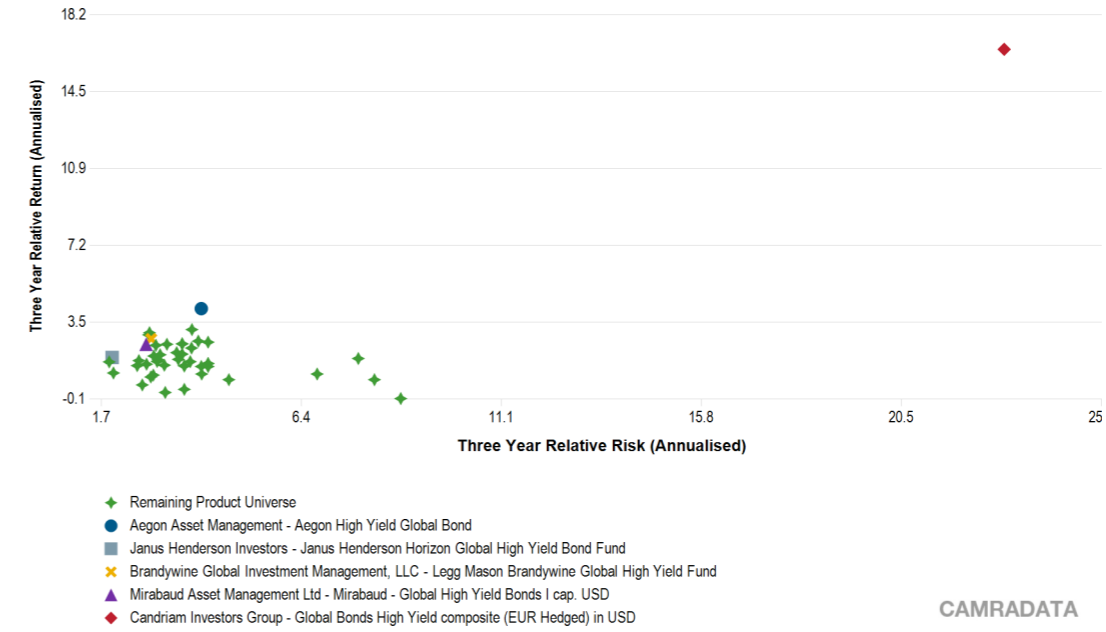
## Three Year Relative Risk Return :

### Global High Yield (USD)

Data 46 products

Benchmark Bloomberg Global High Yield USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg Global High Yield USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Aegon Asset Management	Aegon High Yield Global Bond	4.17	1.03	-0.06	69.44	-0.26	0.83	4.03	USD
2	Brandywine Global Investment Management, LLC	Legg Mason Brandywine Global High Yield Fund	2.73	0.96	0.22	58.33	0.05	0.80	2.85	USD
3	Candriam Investors Group	Global Bonds High Yield composite (EUR Hedged) in USD	16.54	0.72	1.01	58.33	-0.84	0.74	22.95	USD
4	Mirabaud Asset Management Ltd	Mirabaud - Global High Yield Bonds I cap. USD	2.47	0.90	0.07	61.11	-0.65	0.74	2.73	USD
5	Janus Henderson Investors	Janus Henderson Horizon Global High Yield Bond Fund	1.84	0.95	0.08	61.11	-0.31	0.72	1.93	USD
6	Vontobel Asset Management	Vontobel Fund - Global High Yield Bond USD	2.07	0.60	-0.07	63.89	-0.47	0.70	3.45	USD
7	Principal Global Investors	Global High Yield Composite	2.47	0.77	0.18	55.56	-0.64	0.68	3.22	USD
8	T. Rowe Price Group, Inc.	Global High Income Bond Hedged to USD Composite	1.91	0.66	0.17	55.56	-0.18	0.66	2.91	USD
9	Barings	Global High Yield Fixed Income Composite	3.02	1.07	0.16	61.11	-1.90	0.66	2.81	USD
10	Morgan Stanley Investment Management	Morgan Stanley Global High Yield Composite	1.75	0.50	-0.30	72.22	-0.50	0.60	3.49	USD
11	Eaton Vance Management (International) Limited	Eaton Vance (Ireland) Multi-Asset Credit Fund (M255)	2.49	0.70	-0.04	61.11	-0.96	0.60	3.58	USD
12	Wellington Management Company LLP	Global High Yield Separate Account/Composite	1.63	0.88	0.15	55.56	-0.78	0.59	1.86	USD
13	AB (AllianceBernstein)	AB Global High Income - Hedged (Composite)	1.47	0.47	-0.43	75.00	-0.80	0.52	3.16	USD
14	Amundi Asset Management	Amundi Funds Global High Yield Bond	1.64	0.44	-0.10	63.89	-1.08	0.48	3.77	USD
15	AXA Investment Managers	AXA WF Global High Yield Bonds_I USD	2.00	0.56	-0.01	58.33	-0.98	0.47	3.58	USD
16	abrdn	Global High Yield Bond Fund	1.45	0.58	-0.04	61.11	-0.95	0.46	2.52	USD
17	Allianz Global Investors	AllianzGI Global High Yield	1.69	0.66	0.05	58.33	-1.16	0.46	2.56	USD
18	PineBridge Investments	PineBridge Global High Yield Bond Composite	1.10	0.56	0.10	52.78	-1.00	0.39	1.96	USD
19	Legal & General Investment Management	Global High Yield BB & B Rated (GIPS composite)	0.78	0.10	0.06	52.78	-0.87	0.37	8.11	USD
20	Aviva Investors Global Services Limited	Aviva Investors Global High Yield Bond Fund I USD	1.52	0.55	0.09	55.56	-1.52	0.35	2.74	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Asset / Mortgage Backed, Broad Bond, Corporate, Convertible, Distressed Debt, Government, Gov/Corp, Gov/Corp > 50, Gov/Corp < 50, Money Market, Municipals - Taxable, TIPS, Sovereigns, Core, Duration, Municipals - Tax-Preferred Style: High Yield



# Global Multi Asset (GBP)

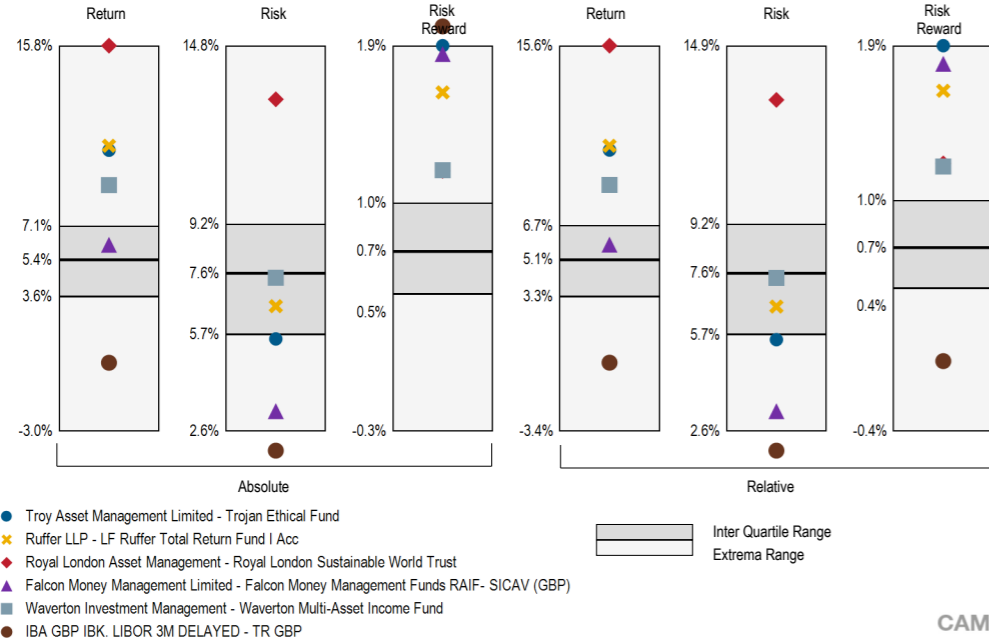
## Three Year Returns :

### Global Multi Asset (GBP)

Data 97 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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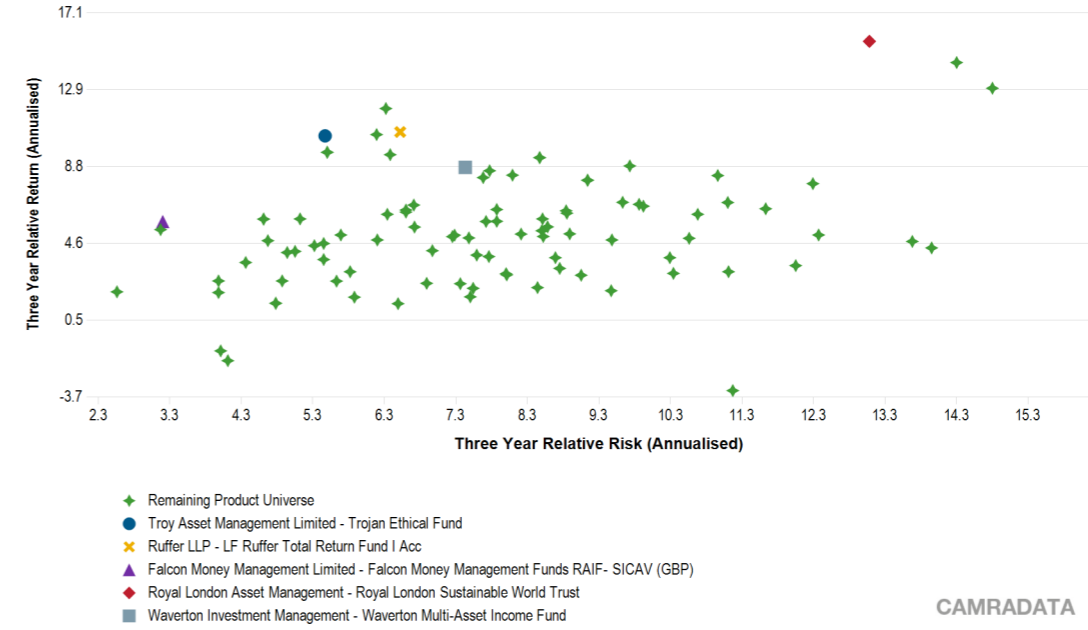
## Three Year Relative Risk Return :

### Global Multi Asset (GBP)

Data 97 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Troy Asset Management Limited	Trojan Ethical Fund	10.43	1.89	0.62	69.44	1.35	0.88	5.52	GBP
2	Ruffer LLP	LF Ruffer Total Return Fund I Acc	10.64	1.62	0.55	69.44	0.65	0.86	6.57	GBP
3	Royal London Asset Management	Royal London Sustainable World Trust	15.55	1.18	0.47	66.67	0.45	0.81	13.13	GBP
4	Falcon Money Management Limited	Falcon Money Management Funds RAIF- SICAV (GBP)	5.79	1.78	0.29	75.00	0.01	0.81	3.25	GBP
5	Waverton Investment Management	Waverton Multi-Asset Income Fund	8.72	1.17	-0.10	72.22	-0.18	0.76	7.48	GBP
6	Baillie Gifford & Co.	Baillie Gifford Managed Fund	13.01	0.88	1.12	58.33	-0.13	0.72	14.85	GBP
7	Man Group plc	Man AHL TargetRisk I H GBP	8.30	1.02	0.56	61.11	-0.13	0.70	8.14	GBP
8	Columbia Threadneedle Investments EMEA APAC	Threadneedle Pensions Multi Asset Fund (TPNMAF)	8.17	1.06	0.24	66.67	-0.41	0.69	7.73	GBP
9	Fulcrum Asset Management LLP	Fulcrum Diversified Absolute Return Strategy	5.92	1.27	0.51	61.11	0.14	0.68	4.66	GBP
10	Invesco Ltd.	Invesco Balanced-Risk Allocation Composite	8.54	1.09	0.63	61.11	-0.53	0.67	7.82	GBP
11	Janus Henderson Investors	Diversified Growth composite	6.68	0.99	-0.03	69.44	-0.32	0.67	6.76	GBP
12	Sanlam Investments UK	Sanlam Multi-Strategy Fund	6.18	0.97	-0.43	72.22	-0.19	0.65	6.39	GBP
13	Nordea Asset Management	Stable Return Composite (GBP)	5.06	0.88	-0.21	69.44	-0.21	0.59	5.74	GBP
14	Aviva Investors Global Services Limited	Aviva Investors Multi-Strategy Target Return Fund (OEIC) 5 GBP	4.60	0.84	0.02	66.67	-0.22	0.58	5.50	GBP
15	Wellington Management Company LLP	Wellington Diversified Inflation Hedges Fund II	14.40	1.00	-0.23	69.44	-1.22	0.56	14.35	GBP
16	Legal & General Investment Management	Diversified Fund	6.37	0.72	-0.09	66.67	-0.53	0.56	8.89	GBP
17	AB (AllianceBernstein)	Dynamic Diversified Beta	8.28	0.75	0.40	61.11	-0.70	0.55	11.01	GBP
18	Aegon Asset Management	Aegon Sustainable Diversified Growth	6.83	0.71	-0.93	72.22	-0.50	0.55	9.68	GBP
19	Lombard Odier Investment Managers	All Roads, Syst. Hdg., (GBP) N A	4.11	0.82	0.16	61.11	0.12	0.55	4.99	GBP
20	Vontobel Asset Management	Vontobel Fund II - Vescore Active Beta Opportunities GBP	4.17	0.82	-0.30	69.44	-0.20	0.55	5.10	GBP

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: MULTI

# Global Multi Asset (USD)

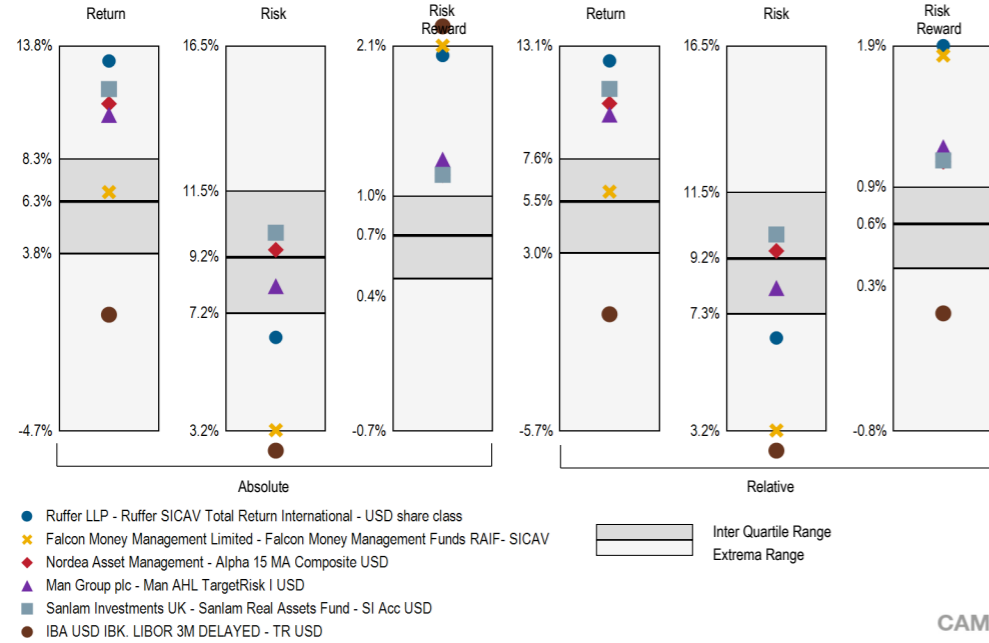
## Three Year Returns :

### Global Multi Asset (USD)

Data 56 products

Benchmark IBA USD IBK. LIBOR 3M DELAYED - TR USD

Period Three Years to Mar 2022



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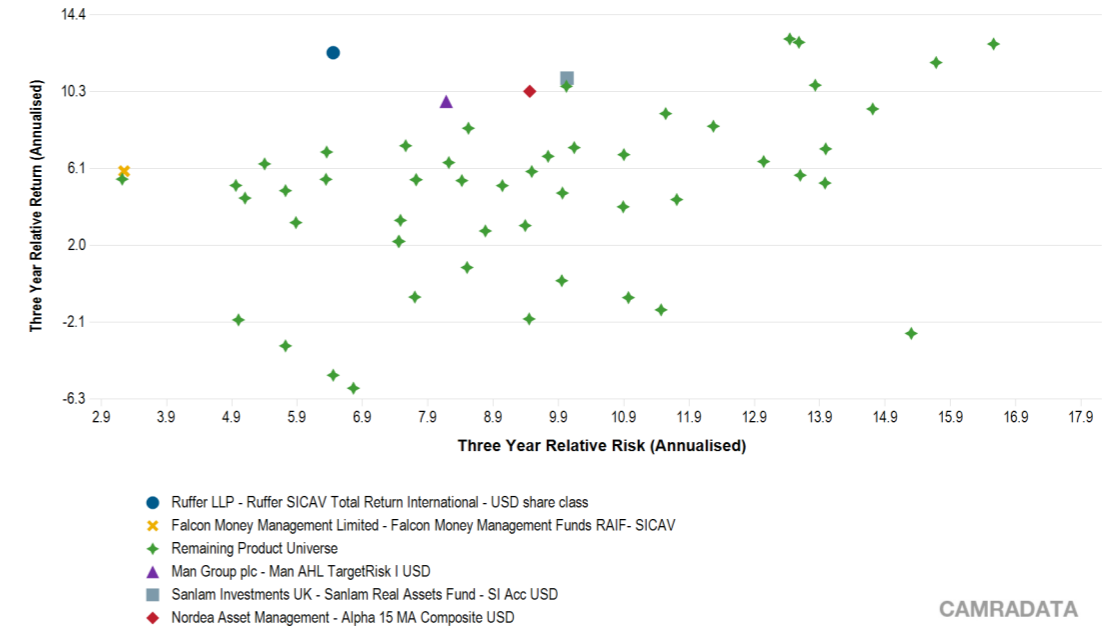
## Three Year Relative Risk Return :

### Global Multi Asset (USD)

Data 56 products

Benchmark IBA USD IBK. LIBOR 3M DELAYED - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: IBA USD IBK. LIBOR 3M DELAYED - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Ruffer LLP	Ruffer SICAV Total Return International - USD share class	12.36	1.92	1.01	66.67	0.75	0.89	6.43	USD
2	Falcon Money Management Limited	Falcon Money Management Funds RAIF- SICAV	5.98	1.85	0.21	77.78	0.04	0.81	3.23	USD
3	Nordea Asset Management	Alpha 15 MA Composite USD	10.28	1.09	0.70	61.11	0.72	0.79	9.44	USD
4	Man Group plc	Man AHL TargetRisk I USD	9.74	1.19	0.76	61.11	0.11	0.79	8.16	USD
5	Sanlam Investments UK	Sanlam Real Assets Fund - SI Acc USD	10.99	1.10	-0.04	69.44	0.01	0.79	10.01	USD
6	iM Global Partner	Global Risk Balanced	8.29	0.98	0.25	63.89	-0.21	0.71	8.50	USD
7	Fulcrum Asset Management LLP	Fulcrum Diversified Absolute Return Fund (Lux Sicav)	6.37	1.18	0.64	58.33	0.57	0.69	5.38	USD
8	Amundi Asset Management	Amundi Funds Global Multi-Asset Target Income	7.35	0.97	0.15	66.67	-0.49	0.68	7.54	USD
9	Lombard Odier Investment Managers	LOF - All Roads Syst Hdg (USD) NA	5.21	1.05	0.19	63.89	0.38	0.67	4.94	USD
10	Cohen & Steers Capital Management, Inc.	Cohen & Steers Real Assets Multi-Strategy SICAV	12.92	0.95	0.17	66.67	-1.05	0.65	13.56	USD
11	Loomis Sayles	Global Allocation	10.61	0.77	-0.37	66.67	-0.29	0.64	13.81	USD
12	M&G Investments	M&G (Lux) Episode Macro Fund	7.25	0.72	0.01	63.89	-0.26	0.62	10.12	USD
13	Vontobel Asset Management	Vontobel Fund II - Vescore Active Beta Opportunities USD	4.53	0.89	-0.25	69.44	-0.11	0.61	5.08	USD
14	Invesco Ltd.	Global Allocation	9.08	0.79	-0.50	69.44	-0.66	0.61	11.52	USD
15	MFS Investment Management	MFS Prudent Capital	4.93	0.86	0.00	63.89	-0.04	0.59	5.70	USD
16	EFG Asset Management Limited	New Capital Strategic Portfolio UCITS Fund	11.83	0.76	-0.28	66.67	-0.81	0.59	15.66	USD
17	abrdn	Aberdeen Standard SICAV I - Diversified Income Fund	6.44	0.79	-0.85	75.00	-0.65	0.58	8.20	USD
18	Wellington Management Company LLP	Opportunistic Investment US Pools/Composite	9.33	0.64	0.62	58.33	-0.72	0.56	14.69	USD
19	Federated Hermes, Inc.	Federated Hermes Global Asset Allocation Composite	8.40	0.69	-0.09	63.89	-0.71	0.55	12.25	USD
20	AB (AllianceBernstein)	AB Real Asset Strategy Composite	12.83	0.78	-0.85	69.44	-1.21	0.54	16.54	USD

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: MULTI

# Japanese Equity (JPY)

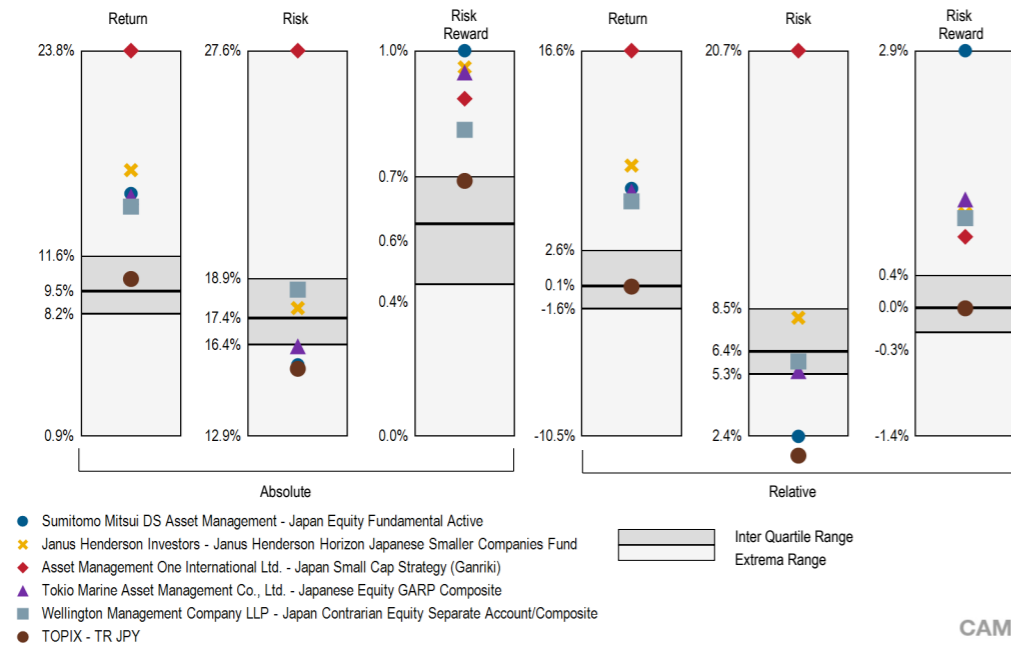
## Three Year Returns :

### Japanese Equity (JPY)

Data 38 products

Benchmark TOPIX - TR JPY

Period Three Years to Mar 2022



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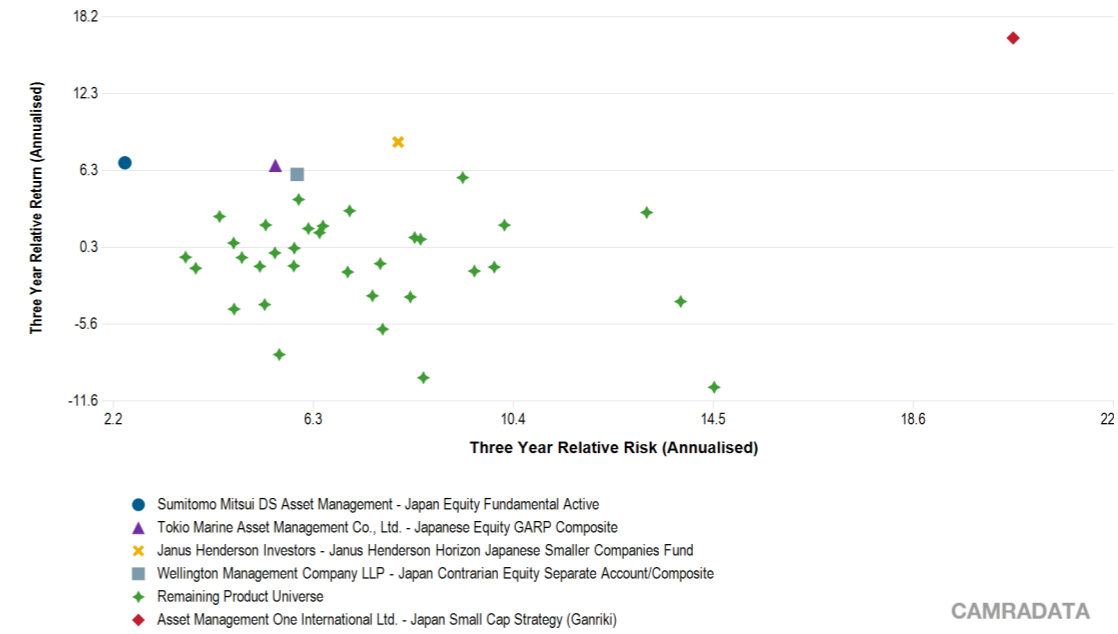
## Three Year Relative Risk Return :

### Japanese Equity (JPY)

Data 38 products

Benchmark TOPIX - TR JPY

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: TOPIX - TR JPY

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Sumitomo Mitsui DS Asset Management	Japan Equity Fundamental Active	6.90	2.89	0.63	61.11	1.28	0.92	2.39	JPY
2	Janus Henderson Investors	Janus Henderson Horizon Japanese Smaller Companies Fund	8.51	1.06	0.54	58.33	-0.39	0.89	8.02	JPY
3	Asset Management One International Ltd.	Japan Small Cap Strategy (Ganriki)	16.59	0.80	1.51	55.56	-0.74	0.85	20.69	JPY
4	Tokio Marine Asset Management Co., Ltd.	Japanese Equity GARP Composite	6.70	1.22	0.13	63.89	-0.41	0.84	5.49	JPY
5	Wellington Management Company LLP	Japan Contrarian Equity Separate Account/Composite	6.00	1.01	0.25	61.11	-0.64	0.83	5.94	JPY
6	Allianz Global Investors	Japanese Equity Composite	2.73	0.63	0.14	55.56	-0.40	0.74	4.34	JPY
7	abrdn	Aberdeen Standard SICAV I - Japanese Equity Fund	2.07	0.39	-0.38	63.89	-0.80	0.66	5.29	JPY
8	MFS Investment Management	MFS Japan Concentrated Equity	1.99	0.31	-0.48	63.89	-0.44	0.66	6.47	JPY
9	Fidelity International	FF - Japan Aggressive Fund	2.06	0.20	0.20	52.78	-0.93	0.64	10.21	JPY
10	Nomura Asset Management	Nomura - Japan Equity strategy	3.17	0.45	-0.39	63.89	-1.70	0.58	7.02	JPY
11	Baillie Gifford & Co.	Baillie Gifford Japan All Cap Composite (JPY)	1.47	0.23	0.73	41.67	-1.39	0.55	6.40	JPY
12	Franklin Templeton Investments	FTIF - Franklin Japan Fund - A(acc)JPY	-0.46	-0.10	0.16	44.44	-0.56	0.51	4.80	JPY
13	Invesco Ltd.	Invesco Japanese Value Equity Fund	-1.29	-0.34	-0.40	58.33	-0.98	0.42	3.85	JPY
14	iM Global Partner	Japan Opportunities	0.27	0.05	0.16	47.22	-2.78	0.40	5.88	JPY
15	Eric Sturdza Investments	Strategic Japan Opportunities Fund	-1.51	-0.16	-0.06	50.00	-1.48	0.37	9.59	JPY
16	T. Rowe Price Group, Inc.	Japan Equity Composite (JPY)	-0.93	-0.12	-0.43	55.56	-1.92	0.36	7.65	JPY
17	AB (AllianceBernstein)	AB Japan Strategic Value	-1.14	-0.22	0.02	47.22	-2.13	0.32	5.17	JPY
18	Redwheel	Redwheel Funds - Redwheel Nissay Japan Focus Fund	-3.87	-0.28	-0.66	52.78	-2.09	0.24	13.84	JPY
19	Amundi Asset Management	Amundi Funds Equity Japan Target	-6.02	-0.78	0.02	38.89	-1.63	0.22	7.70	JPY
20	Unigestion SA	Composite - Risk Managed Japanese Equity	-7.99	-1.43	-0.13	30.56	-2.13	0.13	5.57	JPY

Selection Criteria - Management Approach: Active Geographical Focus: Japan Asset Type: EQUITY

# MSFI - Absolute Return (EUR)

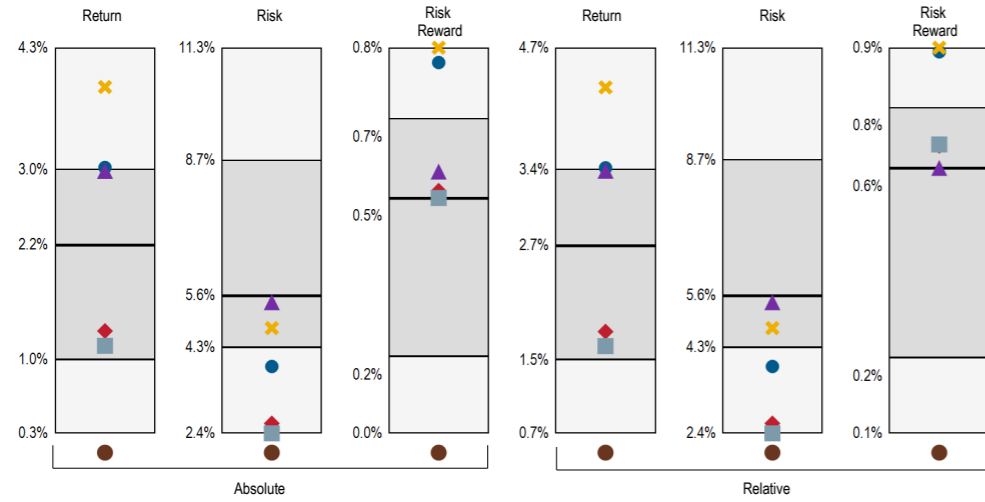
## Three Year Returns :

### MSFI - Absolute Return (EUR)

Data 11 products

Benchmark IBA EUR IBK. LIBOR 3M DELAYED DISC - TR EUR

Period Three Years to Mar 2022



- Invesco Ltd. - Invesco Global Total Return (EUR) Bond Fund
- ✕ M&G Investments - M&G Total Return Credit Investment Fund (A EUR Share Class)
- ◆ Insight Investment - Bonds Plus (EUR)
- ▲ Lombard Odier Investment Managers - LO Selection- The Global Fixed Income Opportunities EUR I A
- Union Bancaire Privée, UBP SA - UBAM - Absolute Return Fixed Income
- IBA EUR IBK. LIBOR 3M DELAYED DISC - TR EUR

Inter Quartile Range  
Extrema Range

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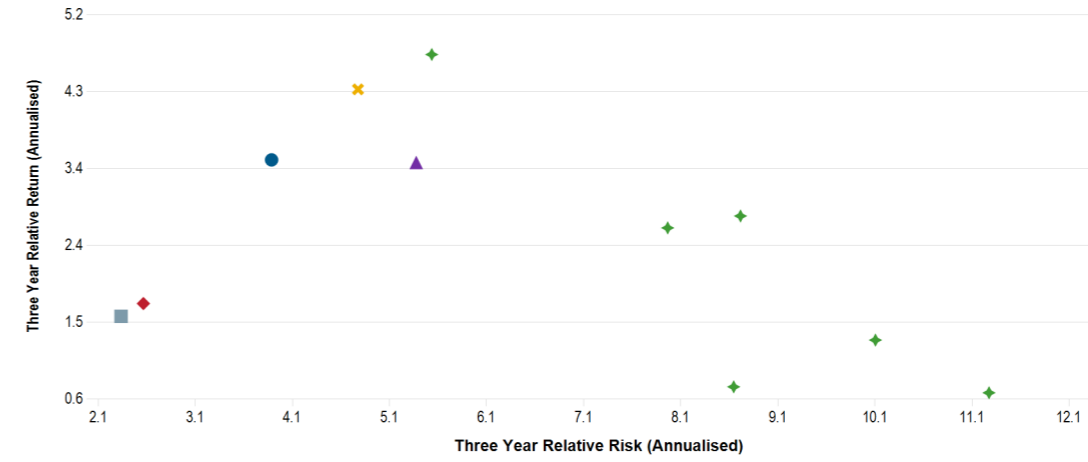
## Three Year Relative Risk Return :

### MSFI - Absolute Return (EUR)

Data 11 products

Benchmark IBA EUR IBK. LIBOR 3M DELAYED DISC - TR EUR

Period Three Years to Mar 2022



- Invesco Ltd. - Invesco Global Total Return (EUR) Bond Fund
- ✕ M&G Investments - M&G Total Return Credit Investment Fund (A EUR Share Class)
- Union Bancaire Privée, UBP SA - UBAM - Absolute Return Fixed Income
- ◆ Insight Investment - Bonds Plus (EUR)
- ◆ Remaining Product Universe
- ▲ Lombard Odier Investment Managers - LO Selection- The Global Fixed Income Opportunities EUR I A

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## IQ Scores : - Benchmark: IBA EUR IBK. LIBOR 3M DELAYED DISC - TR EUR

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Invesco Ltd.	Invesco Global Total Return (EUR) Bond Fund	3.45	0.88	-0.06	72.22	0.17	0.77	3.90	EUR
2	M&G Investments	M&G Total Return Credit Investment Fund (A EUR Share Class)	4.28	0.89	-0.12	72.22	-0.41	0.77	4.79	EUR
3	Insight Investment	Bonds Plus (EUR)	1.76	0.68	-0.13	69.44	-0.23	0.55	2.58	EUR
4	Lombard Odier Investment Managers	LO Selection- The Global Fixed Income Opportunities EUR I A	3.42	0.63	-0.17	69.44	-0.55	0.52	5.39	EUR
5	Union Bancaire Privée, UBP SA	UBAM - Absolute Return Fixed Income	1.61	0.69	-0.17	72.22	-0.50	0.52	2.35	EUR
6	Amundi Asset Management	Amundi Funds Absolute Return Credit	2.65	0.33	-1.07	75.00	-0.63	0.45	7.98	EUR
7	Vontobel Asset Management	Vontobel Fund – Absolute Return Bond	2.79	0.32	-1.17	75.00	-0.67	0.42	8.73	EUR
8	Marsham Investment Management LLP	Marsham EURO Transitional Issuers Fixed Income Composite	1.33	0.13	-0.70	63.89	-0.83	0.28	10.12	EUR
9	NN Investment Partners Holdings N.V	NN (L) First Class Yield Opportunities	0.78	0.09	-0.12	55.56	-0.94	0.25	8.66	EUR

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Broad Bond Style: Absolute Return

# MSFI - Absolute Return (GBP)

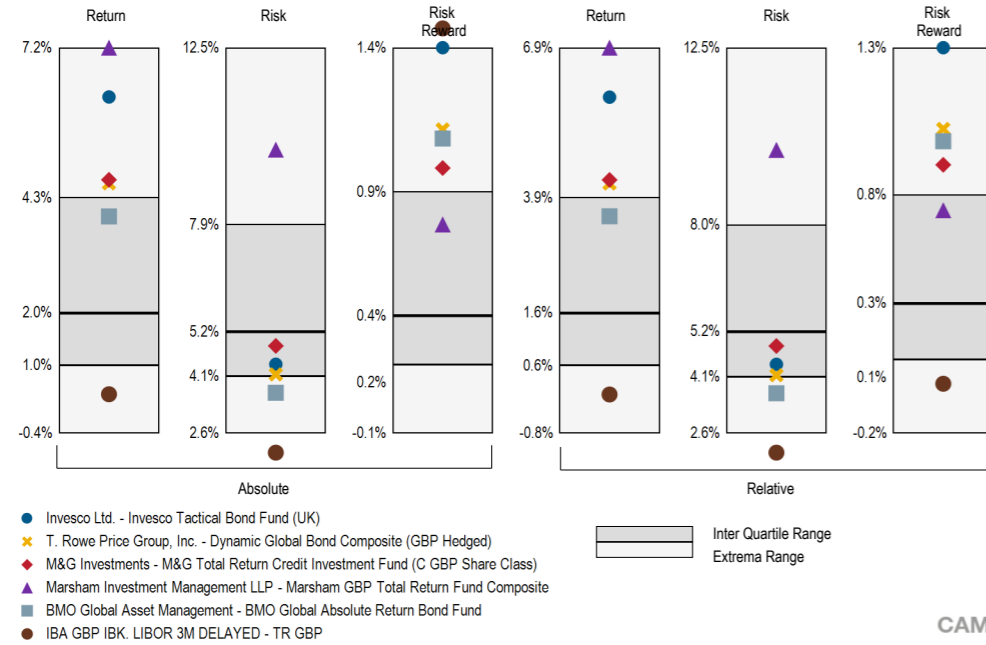
## Three Year Returns :

### MSFI - Absolute Return (GBP)

Data 31 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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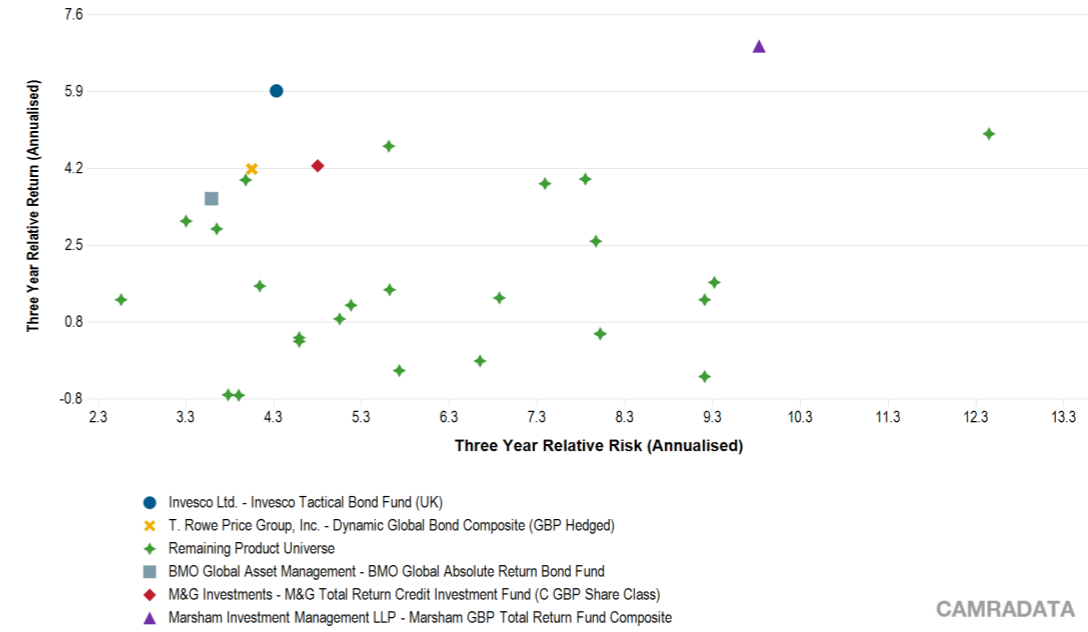
## Three Year Relative Risk Return :

### MSFI - Absolute Return (GBP)

Data 31 products

Benchmark IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: IBA GBP IBK. LIBOR 3M DELAYED - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Invesco Ltd.	Invesco Tactical Bond Fund (UK)	5.89	1.35	-0.19	80.56	0.15	0.89	4.37	GBP
2	T. Rowe Price Group, Inc.	Dynamic Global Bond Composite (GBP Hedged)	4.18	1.02	0.37	58.33	0.03	0.76	4.09	GBP
3	M&G Investments	M&G Total Return Credit Investment Fund (C GBP Share Class)	4.25	0.88	-0.15	72.22	-0.43	0.76	4.84	GBP
4	Marsham Investment Management LLP	Marsham GBP Total Return Fund Composite	6.87	0.70	-0.53	72.22	-0.21	0.68	9.87	GBP
5	BMO Global Asset Management	BMO Global Absolute Return Bond Fund	3.53	0.97	-0.33	77.78	-0.84	0.64	3.63	GBP
6	J.P. Morgan Asset Management	JPM Global Strategic Bond Fund-GBP	2.68	0.74	0.06	63.89	-0.43	0.64	3.62	GBP
7	TwentyFour Asset Management LLP	Sustainable Multi Sector Credit Composite	4.95	0.40	-1.64	77.78	-0.58	0.60	12.49	GBP
8	Insight Investment	Bonds Plus (C0041)	1.32	0.51	-0.22	69.44	-0.55	0.57	2.60	GBP
9	Amundi Asset Management	Amundi Funds Absolute Return Credit - GBP Hedged	2.60	0.32	-1.10	75.00	-0.65	0.51	8.01	GBP
10	Loomis Sayles	Loomis Sayles Strategic Alpha Fund H-N/D (GBP)	1.54	0.27	-0.17	61.11	-0.80	0.49	5.66	GBP
11	BlackRock	BlackRock Absolute Return Bond Fund	1.62	0.39	-0.24	66.67	-1.10	0.47	4.18	GBP
12	Stone Harbor Investment Partners	Stone Harbor Multi Asset Credit Portfolio (QIF) - I Share GBP	1.70	0.18	-0.15	58.33	-0.85	0.44	9.36	GBP
13	Payden & Rygel	Payden Absolute Return Investing (PARI) Composite - GBP	1.36	0.20	-1.30	80.56	-0.86	0.44	6.91	GBP
14	TCW	TCW Funds - TCW Unconstrained Bond Fund (UCITS) (IGHG-QD Share Class)	0.90	0.18	-0.27	63.89	-1.33	0.34	5.09	GBP
15	Pictet Asset Management	Pictet-Absolute Return Fixed Income GBP	0.58	0.07	0.35	47.22	-1.37	0.31	8.06	GBP
16	AB (AllianceBernstein)	AB Diversified Yield Plus	0.49	0.11	-0.34	63.89	-1.09	0.31	4.63	GBP
17	NN Investment Partners Holdings N.V	NN (L) First Class Yield Opportunities(GBP)	-0.36	-0.04	0.22	47.22	-1.12	0.27	9.25	GBP
18	Putnam Investments	Putnam Fixed Income Global Alpha Fund	-0.23	-0.04	-0.53	63.89	-1.81	0.18	5.77	GBP
19	abrdn	Absolute Return Global Bond Strategies Pension Fund	-0.76	-0.20	-0.19	52.78	-2.29	0.17	3.82	GBP

Selection Criteria - Management Approach: Active Geographical Focus: Global Asset Type: BOND Strategy Type: Broad Bond Style: Absolute Return

# UK Corporate Debt (GBP)

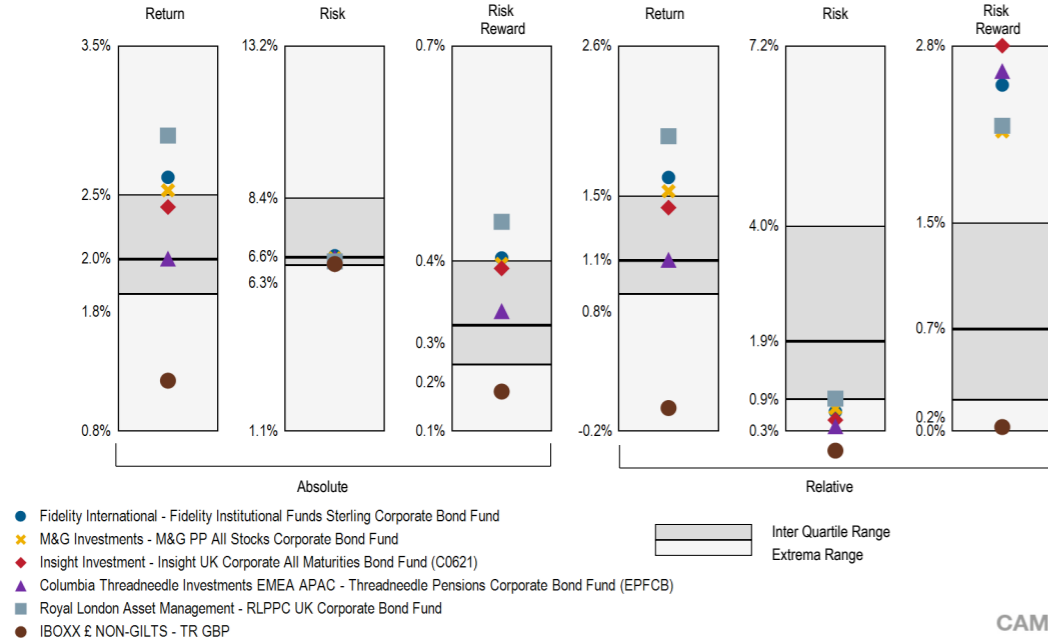
## Three Year Returns :

### UK Corporate Debt (GBP)

Data 35 products

Benchmark IBOXX £ NON-GILTS - TR GBP

Period Three Years to Mar 2022



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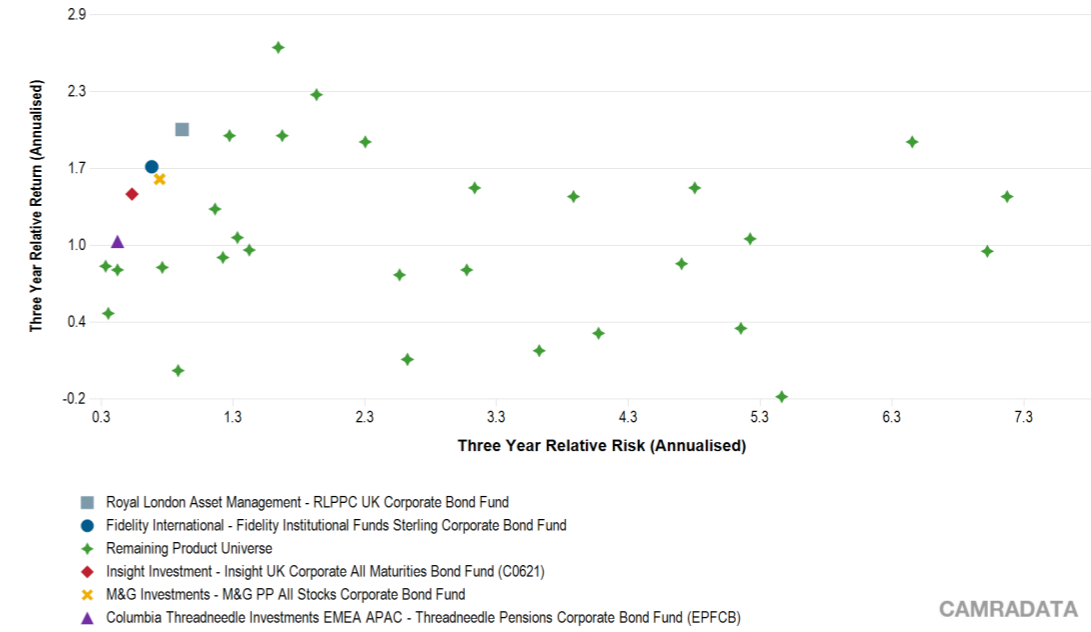
## Three Year Relative Risk Return :

### UK Corporate Debt (GBP)

Data 35 products

Benchmark IBOXX £ NON-GILTS - TR GBP

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: IBOXX £ NON-GILTS - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Fidelity International	Fidelity Institutional Funds Sterling Corporate Bond Fund	1.68	2.47	0.12	72.22	1.60	0.82	0.68	GBP
2	M&G Investments	M&G PP All Stocks Corporate Bond Fund	1.58	2.14	0.07	83.33	1.42	0.78	0.74	GBP
3	Insight Investment	Insight UK Corporate All Maturities Bond Fund (C0621)	1.46	2.75	0.06	83.33	1.35	0.78	0.53	GBP
4	Columbia Threadneedle Investments EMEA APAC	Threadneedle Pensions Corporate Bond Fund (EPFCB)	1.08	2.57	0.08	75.00	1.09	0.76	0.42	GBP
5	Royal London Asset Management	RLPPC UK Corporate Bond Fund	1.98	2.18	-0.02	83.33	-0.29	0.72	0.91	GBP
6	Janus Henderson Investors	Janus Henderson All Stocks Credit Fund	0.88	2.67	0.08	72.22	0.65	0.70	0.33	GBP
7	Aegon Asset Management	Aegon Ethical Corporate Bond	1.34	1.16	0.03	66.67	-0.34	0.57	1.16	GBP
8	abrdn	UK Corporate Bond Fund	0.50	1.43	0.01	72.22	-0.07	0.54	0.35	GBP
9	Franklin Templeton Investments	FTF - Franklin Sterling Corporate Bond Fund - W (acc) GBP	1.01	0.71	0.06	58.33	-0.38	0.49	1.42	GBP
10	Invesco Ltd.	Invesco Corporate Bond Fund (UK)	1.88	0.82	-0.02	63.89	-0.74	0.47	2.30	GBP
11	Liontrust Asset Management PLC	Liontrust Sustainable Future Corporate Bond Fund	1.51	0.48	-0.20	66.67	-0.48	0.45	3.13	GBP
12	J.P. Morgan Asset Management	JPM Sterling Corporate Bond Fund	0.04	0.05	0.03	47.22	-1.89	0.13	0.88	GBP

Selection Criteria - Management Approach: Active Geographical Focus: UK Asset Type: BOND Strategy Type: Corporate Style: Absolute Return, Income, Index Linked, N/A

# UK Equity - All Cap (GBP)

## Three Year Returns :

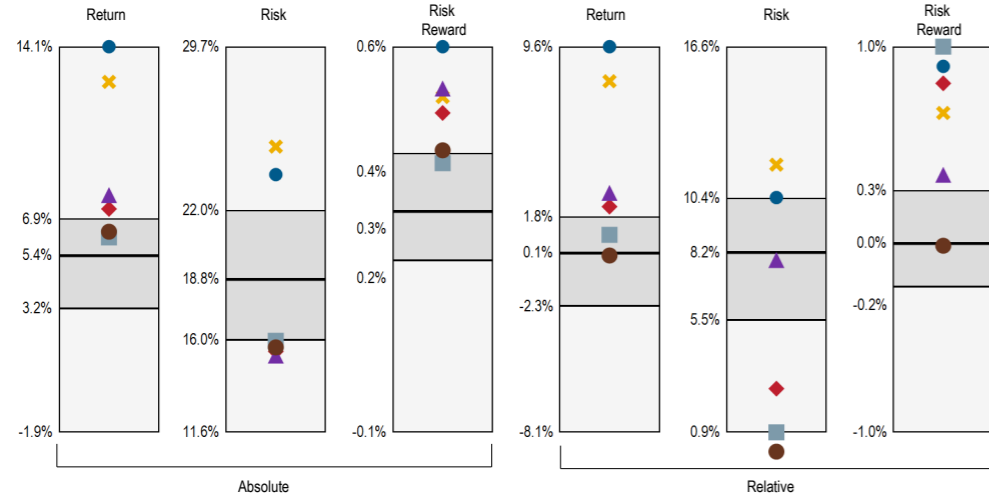
### UK Equity - All Cap (GBP)

Data 41 products

Benchmark FTSE ALL SHARE - TR GBP

Period Three Years to Mar 2022

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- Allianz Global Investors - Allianz UK Opportunities Fund
- ✕ Artemis Investment Management LLP - Artemis UK Select Fund
- ◆ Fidelity International - Fidelity Institutional UK Multi Manager
- ▲ Liontrust Asset Management PLC - Liontrust Special Situations Fund
- J.P. Morgan Asset Management - JPM UK Equity Core Fund - Composite
- FTSE ALL SHARE - TR GBP

Inter Quartile Range  
Extrema Range

CAMRADATA

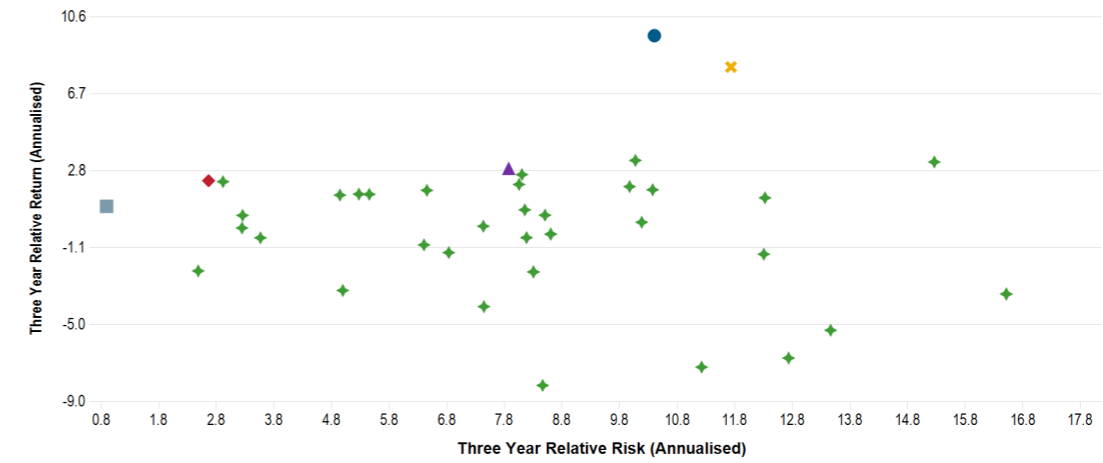
## Three Year Relative Risk Return :

### UK Equity - All Cap (GBP)

Data 41 products

Benchmark FTSE ALL SHARE - TR GBP

Period Three Years to Mar 2022



- J.P. Morgan Asset Management - JPM UK Equity Core Fund - Composite
- ◆ Fidelity International - Fidelity Institutional UK Multi Manager
- ◆ Remaining Product Universe
- Allianz Global Investors - Allianz UK Opportunities Fund
- ✕ Artemis Investment Management LLP - Artemis UK Select Fund
- ▲ Liontrust Asset Management PLC - Liontrust Special Situations Fund

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## IQ Scores : - Benchmark: FTSE ALL SHARE - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Allianz Global Investors	Allianz UK Opportunities Fund	9.61	0.92	-0.17	72.22	-0.29	0.86	10.44	GBP
2	Artemis Investment Management LLP	Artemis UK Select Fund	8.02	0.68	0.26	61.11	-1.18	0.84	11.77	GBP
3	Fidelity International	Fidelity Institutional UK Multi Manager	2.25	0.83	0.25	52.78	-0.02	0.77	2.70	GBP
4	Liontrust Asset Management PLC	Liontrust Special Situations Fund	2.88	0.36	0.21	52.78	-0.84	0.74	7.91	GBP
5	J.P. Morgan Asset Management	JPM UK Equity Core Fund - Composite	0.95	1.02	0.10	55.56	-0.49	0.73	0.93	GBP
6	GAM	GAM UK Equity Income	2.06	0.25	0.45	50.00	-0.92	0.72	8.09	GBP
7	Aviva Investors Global Services Limited	Aviva Investors UK Listed Equity Income Fund SC2	1.76	0.27	0.22	52.78	-0.74	0.71	6.49	GBP
8	abrdn	ASI UK Sustainable and Responsible Investment Equity Fund	2.56	0.31	-0.32	61.11	-1.24	0.68	8.14	GBP
9	Aegon Asset Management	Aegon Ethical Equity	1.95	0.19	-0.11	55.56	-1.12	0.63	10.01	GBP
10	Invesco Ltd.	Invesco Income and Growth Fund (UK)	1.52	0.31	-0.43	63.89	-1.40	0.60	4.98	GBP
11	Mirabaud Asset Management Ltd	Mirabaud - UK Equity High Alpha	1.38	0.11	-0.72	61.11	-1.32	0.59	12.36	GBP
12	Dimensional Fund Advisors	UK All Cap Core Equity Composite	0.49	0.15	0.07	52.78	-0.93	0.58	3.29	GBP
13	Columbia Threadneedle Investments EMEA APAC	Threadneedle UK Sustainable Equity Fund (T6EUK)	1.56	0.28	0.25	50.00	-1.82	0.55	5.49	GBP
14	AXA Investment Managers	AXA Framlington UK Select Opportunities Fund_Z GBP	0.77	0.09	-0.80	63.89	-1.20	0.54	8.19	GBP
15	BlackRock	BIEF UK Focus fund	1.57	0.30	-0.06	55.56	-2.00	0.51	5.31	GBP
16	MFS Investment Management	MFS U.K. Equity	-0.65	-0.18	0.28	38.89	-1.49	0.41	3.60	GBP
17	Baillie Gifford & Co.	Baillie Gifford UK Equity Core Composite (GBP)	-1.01	-0.16	0.06	47.22	-1.24	0.41	6.44	GBP
18	Sanlam Investments UK	Sanlam Active UK Equity Fund	-1.40	-0.20	0.21	44.44	-1.60	0.36	6.87	GBP
19	Ninety One (previously Investec Asset Management)	UK Special Situations Fund (OEIC)	-3.50	-0.21	-0.34	52.78	-1.56	0.33	16.55	GBP
20	Troy Asset Management Limited	Trojan Ethical Income Fund	-0.46	-0.05	-0.56	55.56	-1.92	0.30	8.64	GBP

Selection Criteria - Management Approach: Active Geographical Focus: UK Asset Type: EQUITY Size: All Cap

# UK Equity - Small Cap (GBP)

## Three Year Returns :

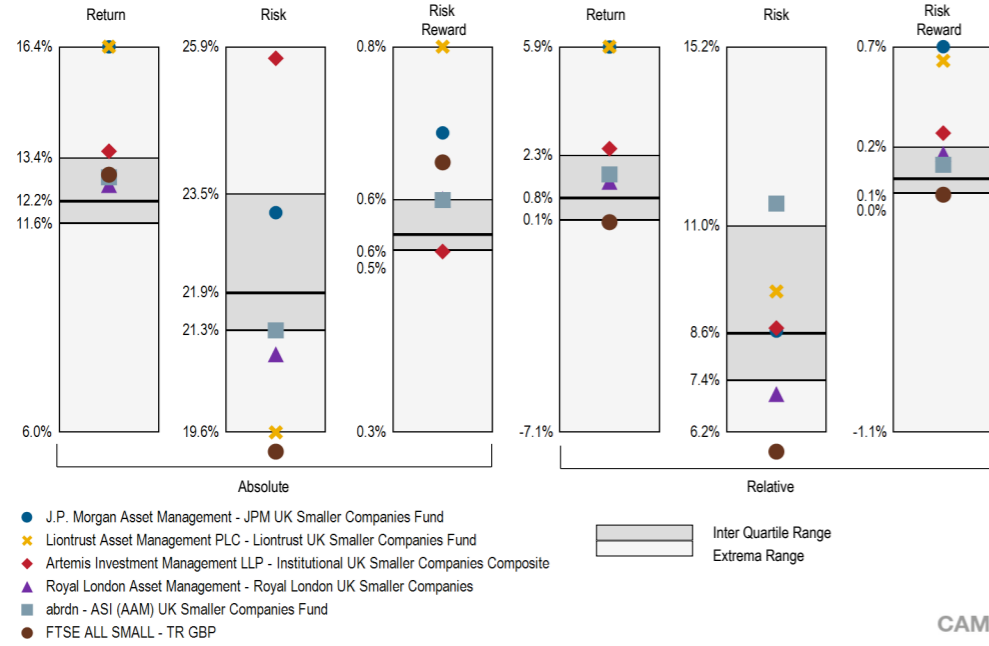
### UK Equity - Small Cap (GBP)

Data 14 products

Benchmark FTSE ALL SMALL - TR GBP

Period Three Years to Mar 2022

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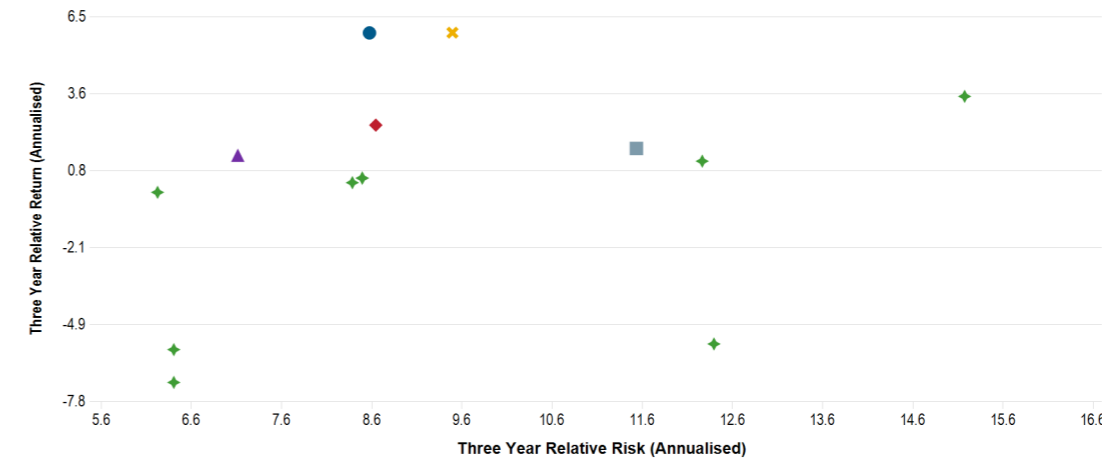
## Three Year Relative Risk Return :

### UK Equity - Small Cap (GBP)

Data 14 products

Benchmark FTSE ALL SMALL - TR GBP

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: FTSE ALL SMALL - TR GBP

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	J.P. Morgan Asset Management	JPM UK Smaller Companies Fund	5.91	0.69	0.85	50.00	-0.50	0.84	8.59	GBP
2	Liontrust Asset Management PLC	Liontrust UK Smaller Companies Fund	5.92	0.62	-0.21	61.11	-0.63	0.76	9.51	GBP
3	Artemis Investment Management LLP	Institutional UK Smaller Companies Composite	2.48	0.29	-0.26	61.11	-1.39	0.64	8.66	GBP
4	Royal London Asset Management	Royal London UK Smaller Companies	1.36	0.19	-0.17	55.56	-1.04	0.64	7.13	GBP
5	abrdn	ASI (AAM) UK Smaller Companies Fund	1.61	0.14	-0.94	61.11	-0.91	0.59	11.55	GBP
6	Lombard Odier Investment Managers	1798 UK Small Cap Best Ideas Fund (GBP) A	3.55	0.23	1.40	44.44	-1.64	0.56	15.19	GBP
7	Columbia Threadneedle Investments EMEA APAC	Threadneedle UK Equity Smaller Companies Composite (10999)	0.51	0.06	0.34	47.22	-1.53	0.43	8.51	GBP
8	Ninety One (previously Investec Asset Management)	UK Smaller Companies Fund (OEIC)	0.34	0.04	0.33	47.22	-1.50	0.41	8.40	GBP
9	Invesco Ltd.	Invesco UK Smaller Companies Equity Fund (UK)	-0.02	0.00	0.23	47.22	-2.21	0.29	6.24	GBP
10	Baillie Gifford & Co.	UK Equity Small Caps Composite (GBP)	-5.66	-0.46	-0.56	50.00	-1.94	0.24	12.41	GBP
11	Dimensional Fund Advisors	UK Small Cap Equity Composite	-7.09	-1.10	-0.37	44.44	-1.42	0.20	6.42	GBP

Selection Criteria - Management Approach: Active Geographical Focus: UK Asset Type: EQUITY Size: Small Cap



# US Bank Loans (USD)

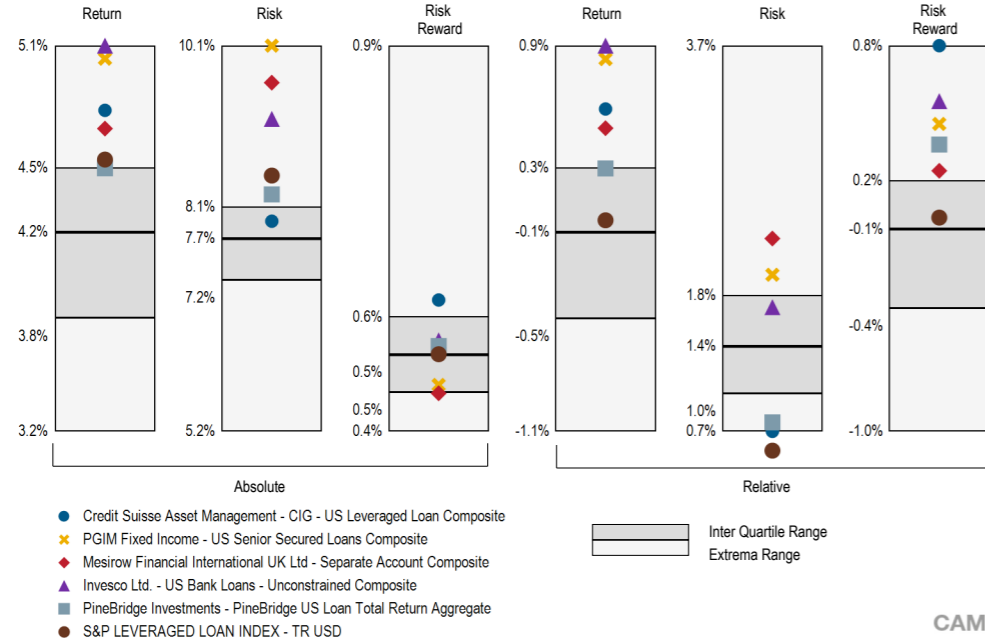
## Three Year Returns :

### US Bank Loans (USD)

Data 24 products

Benchmark S&P LEVERAGED LOAN INDEX - TR USD

Period Three Years to Mar 2022



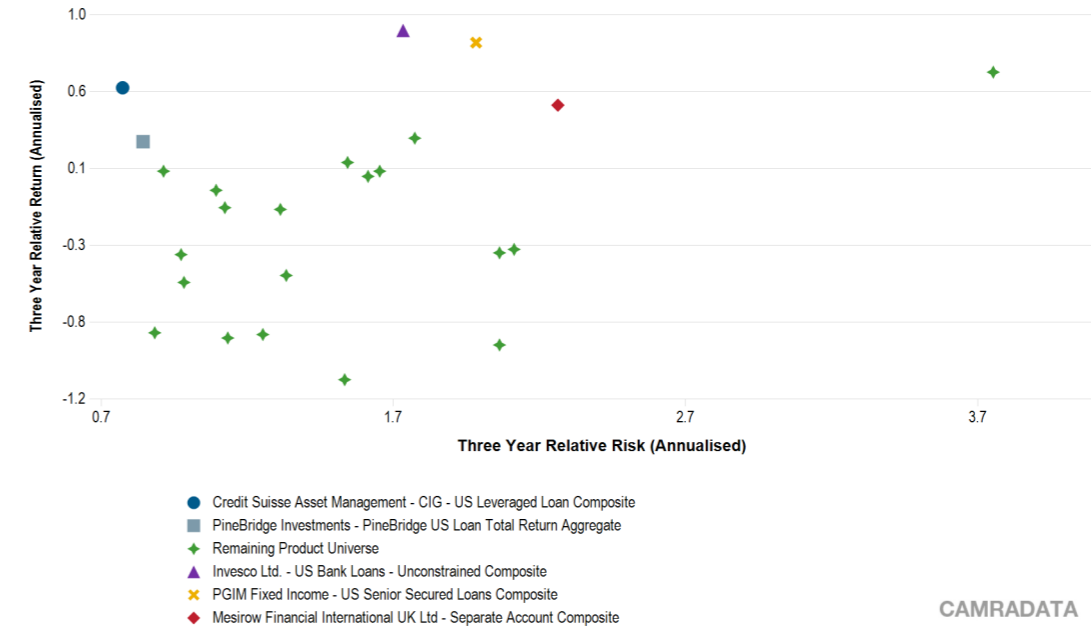
## Three Year Relative Risk Return :

### US Bank Loans (USD)

Data 24 products

Benchmark S&P LEVERAGED LOAN INDEX - TR USD

Period Three Years to Mar 2022



## IQ Scores : - Benchmark: S&P LEVERAGED LOAN INDEX - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Credit Suisse Asset Management	CIG - US Leveraged Loan Composite	0.58	0.79	-0.01	66.67	-0.61	0.82	0.73	USD
2	PGIM Fixed Income	US Senior Secured Loans Composite	0.84	0.43	-0.01	61.11	-1.14	0.75	1.94	USD
3	Mesirow Financial International UK Ltd	Separate Account Composite	0.48	0.22	-0.29	69.44	-0.92	0.72	2.22	USD
4	Invesco Ltd.	US Bank Loans - Unconstrained Composite	0.91	0.54	-0.07	66.67	-1.75	0.71	1.69	USD
5	PineBridge Investments	PineBridge US Loan Total Return Aggregate	0.27	0.34	0.02	52.78	-1.32	0.69	0.80	USD
6	Principal Global Investors	Bank Loans Composite	0.67	0.18	0.20	41.67	-3.48	0.62	3.71	USD
7	Eaton Vance Management (International) Limited	Senior Loan Plus Composite	0.15	0.10	-0.08	58.33	-1.29	0.60	1.50	USD
8	T. Rowe Price Group, Inc.	Floating Rate Bank Loan Composite	0.10	0.06	0.02	47.22	-2.41	0.56	1.61	USD
9	Barings	Barings U.S. Loan Fund	-0.12	-0.09	-0.17	63.89	-1.08	0.54	1.27	USD
10	Stone Harbor Investment Partners	Leveraged Loan - Composite	0.07	0.04	0.10	38.89	-3.36	0.51	1.57	USD
11	Fidelity International	FIAM Leveraged Loan - SA	-0.11	-0.10	-0.01	47.22	-2.68	0.48	1.08	USD
12	Western Asset Management	US Bank Loan Composite - (777881)	-0.54	-0.57	-0.18	61.11	-2.78	0.34	0.94	USD
13	Seix Investment Advisors LLC	Seix Leveraged Loan	-0.84	-0.69	-0.08	44.44	-1.35	0.33	1.21	USD
14	Wellington Management Company LLP	Bank Loans Separate Account/Composite	-0.86	-0.79	0.10	22.22	-4.74	0.25	1.09	USD
15	Voya Investment Management	Voya Senior Loan Unleveraged Composite	-0.83	-0.99	-0.05	36.11	-3.34	0.23	0.84	USD
16	Loomis Sayles	Senior Loan	-1.10	-0.74	0.10	25.00	-4.82	0.22	1.49	USD

Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: US Asset Type: BOND Strategy Type: Loans

# US Broad Bond (USD)

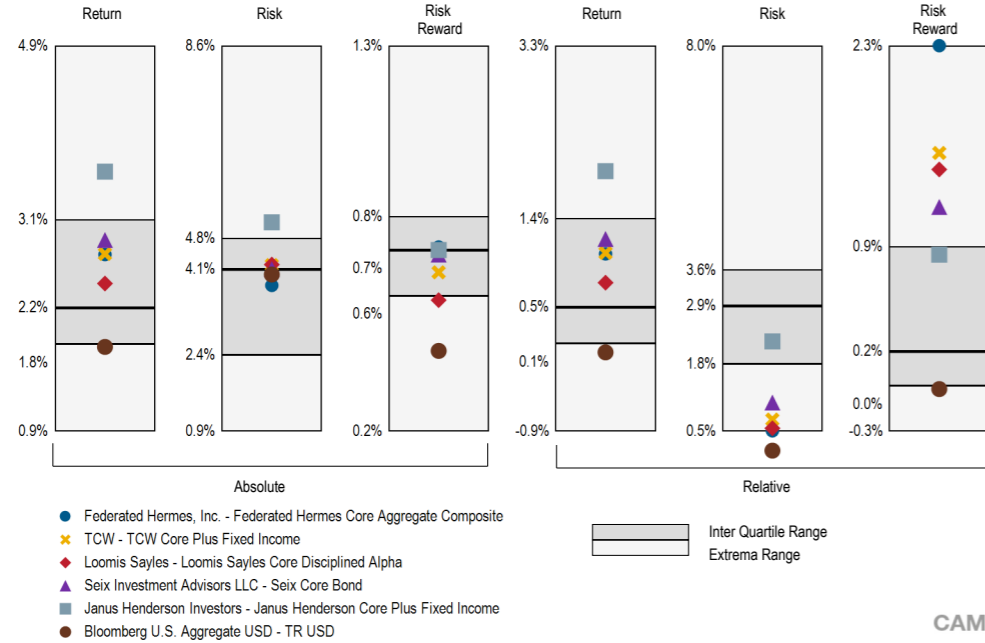
## Three Year Returns :

### US Broad Bond (USD)

Data 23 products

Benchmark Bloomberg U.S. Aggregate USD - TR USD

Period Three Years to Mar 2022



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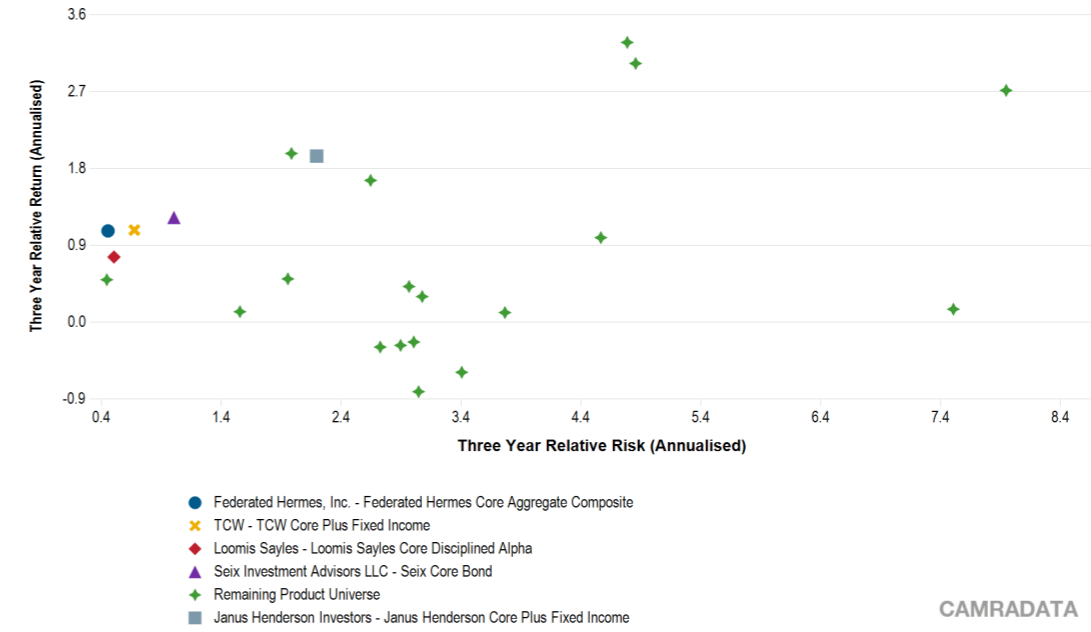
## Three Year Relative Risk Return :

### US Broad Bond (USD)

Data 23 products

Benchmark Bloomberg U.S. Aggregate USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg U.S. Aggregate USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Federated Hermes, Inc.	Federated Hermes Core Aggregate Composite	1.06	2.26	0.04	75.00	0.58	0.83	0.47	USD
2	TCW	TCW Core Plus Fixed Income	1.07	1.55	0.03	75.00	-0.34	0.79	0.69	USD
3	Loomis Sayles	Loomis Sayles Core Disciplined Alpha	0.75	1.44	0.05	69.44	-0.15	0.76	0.52	USD
4	Seix Investment Advisors LLC	Seix Core Bond	1.22	1.20	0.14	58.33	0.97	0.75	1.02	USD
5	Janus Henderson Investors	Janus Henderson Core Plus Fixed Income	1.95	0.88	-0.08	75.00	-0.68	0.74	2.21	USD
6	Fidelity International	FIAM Tactical Bond Composite	3.05	0.63	-0.50	75.00	-0.91	0.64	4.87	USD
7	AB (AllianceBernstein)	AB US Strategic Core Plus Fixed Income Composite	0.49	0.25	-0.11	66.67	-0.98	0.57	1.97	USD
8	Newfleet Asset Management, LLC ("Newfleet")	Multi-Sector Short Duration Composite	0.98	0.21	-0.62	69.44	-1.56	0.42	4.58	USD
9	Franklin Templeton Investments	Franklin U.S. Low Duration Composite	-0.32	-0.12	-0.06	50.00	-1.48	0.29	2.74	USD
10	Principal Global Investors	Ultra Short High Quality Composite	-0.62	-0.18	-0.03	47.22	-2.24	0.23	3.42	USD
11	Payden & Rygel	Low Duration 1-3 Year Government/Credit Composite	-0.26	-0.09	-0.21	55.56	-2.64	0.21	3.02	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: BOND Strategy Type: Broad Bond Style: Absolute Return, Income, Index Linked, N/A

# US Corporate Debt (USD)

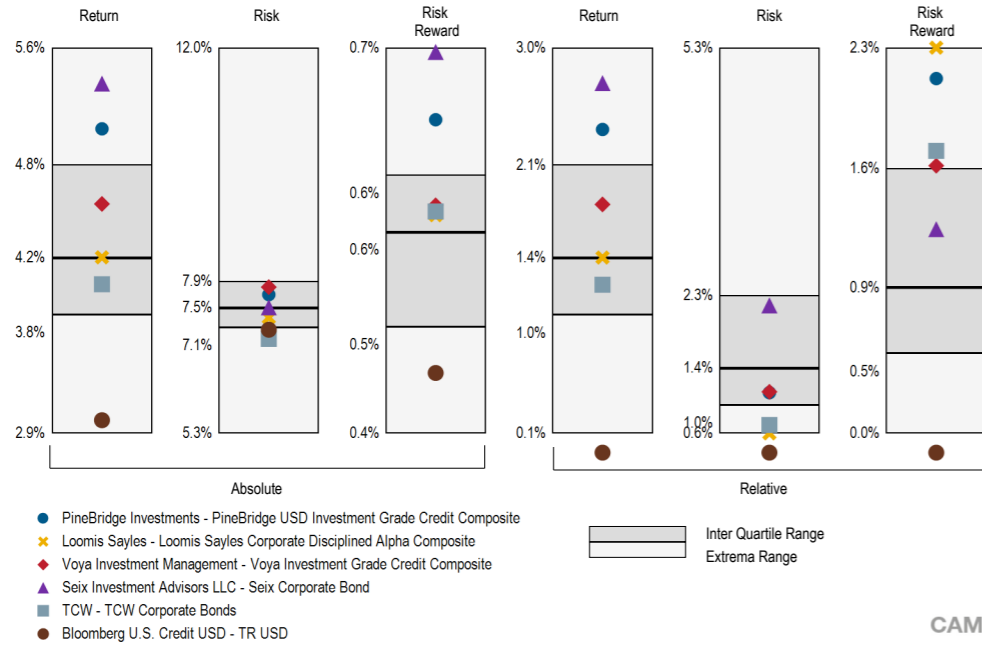
## Three Year Returns :

### US Corporate Debt (USD)

Data 17 products

Benchmark Bloomberg U.S. Credit USD - TR USD

Period Three Years to Mar 2022



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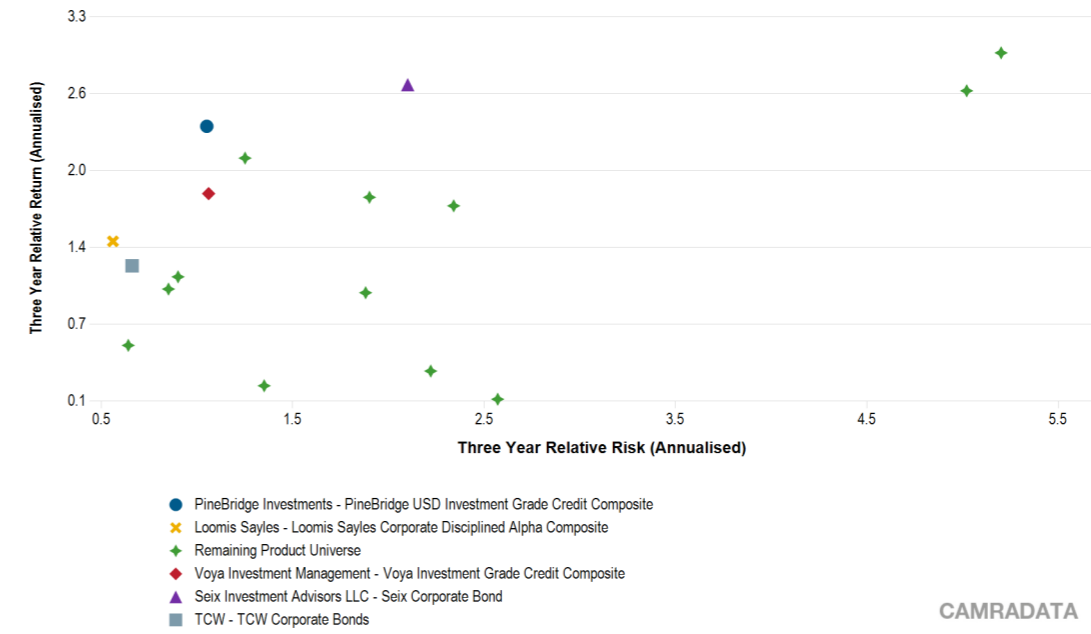
## Three Year Relative Risk Return :

### US Corporate Debt (USD)

Data 17 products

Benchmark Bloomberg U.S. Credit USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg U.S. Credit USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	PineBridge Investments	PineBridge USD Investment Grade Credit Composite	2.36	2.15	0.13	77.78	0.93	0.82	1.10	USD
2	Loomis Sayles	Loomis Sayles Corporate Disciplined Alpha Composite	1.42	2.33	0.08	80.56	1.01	0.78	0.61	USD
3	Voya Investment Management	Voya Investment Grade Credit Composite	1.81	1.63	0.10	75.00	0.18	0.73	1.11	USD
4	Seix Investment Advisors LLC	Seix Corporate Bond	2.70	1.26	0.17	66.67	-0.05	0.71	2.15	USD
5	TCW	TCW Corporate Bonds	1.22	1.72	0.06	75.00	1.34	0.69	0.71	USD
6	abrdn	Aberdeen Standard SICAV I - US Dollar Credit Bond Fund	1.03	1.14	0.08	63.89	-0.04	0.50	0.90	USD
7	Wellington Management Company LLP	Investment-Grade Corporate Bond Broad Separate Account/Composite	1.13	1.19	0.10	61.11	-0.07	0.50	0.95	USD
8	Putnam Investments	Putnam Investment Grade Corporate Credit Strategy Composite	0.57	0.83	0.00	63.89	-0.26	0.38	0.69	USD
9	PGIM Fixed Income	US Corporate Fixed Income (Composite)	1.00	0.52	-0.06	69.44	-0.68	0.34	1.93	USD
10	T. Rowe Price Group, Inc.	Investment Grade Corporate Bond Composite	0.24	0.17	-0.05	61.11	-0.74	0.21	1.40	USD
11	Federated Hermes, Inc.	Federated Hermes Intermediate Corporate Composite	0.13	0.05	-0.06	52.78	-1.25	0.08	2.62	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: BOND Strategy Type: Corporate Style: Absolute Return, Income, Index Linked, N/A

# US Equity - Core All Cap (USD)

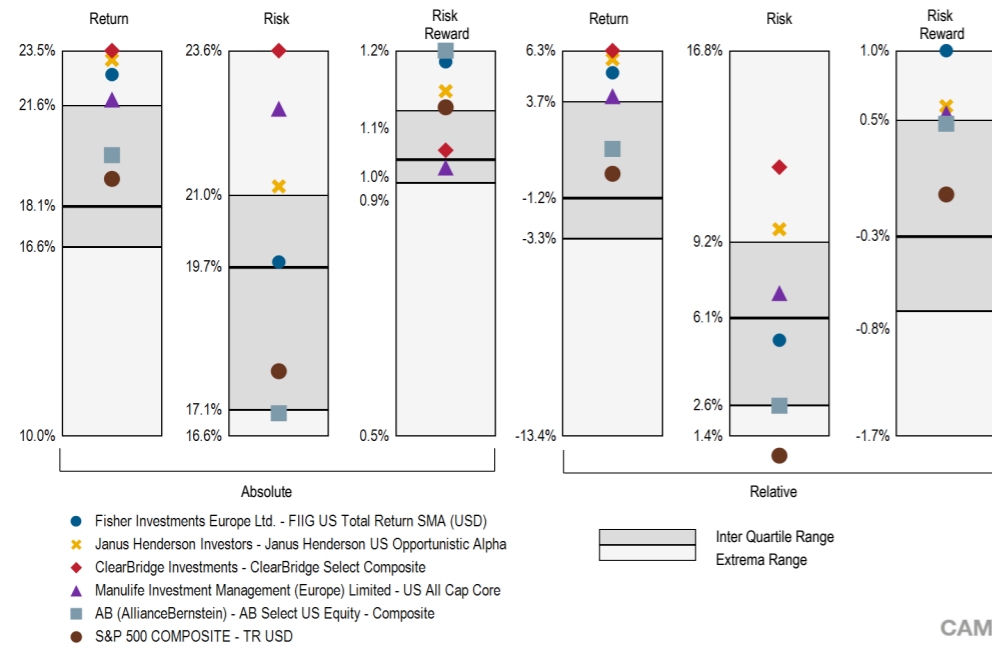
## Three Year Returns :

### US Equity - Core All Cap (USD)

Data 14 products

Benchmark S&P 500 COMPOSITE - TR USD

Period Three Years to Mar 2022



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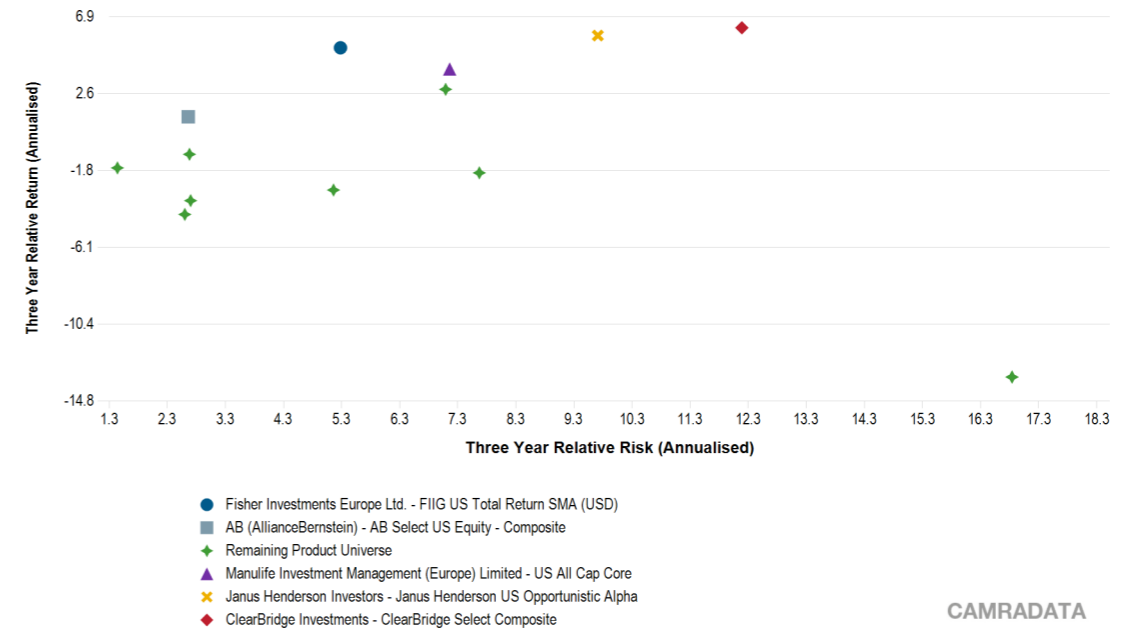
## Three Year Relative Risk Return :

### US Equity - Core All Cap (USD)

Data 14 products

Benchmark S&P 500 COMPOSITE - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: S&P 500 COMPOSITE - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Fisher Investments Europe Ltd.	FIIG US Total Return SMA (USD)	5.17	0.99	-0.09	63.89	-0.12	0.81	5.24	USD
2	Janus Henderson Investors	Janus Henderson US Opportunistic Alpha	5.86	0.61	-0.02	58.33	-0.63	0.79	9.67	USD
3	ClearBridge Investments	ClearBridge Select Composite	6.30	0.52	0.26	55.56	-1.66	0.75	12.15	USD
4	Manulife Investment Management (Europe) Limited	US All Cap Core	3.97	0.56	-0.15	61.11	-0.75	0.69	7.12	USD
5	AB (AllianceBernstein)	AB Select US Equity - Composite	1.27	0.48	0.11	50.00	-1.19	0.67	2.62	USD
6	Cohen & Steers Capital Management, Inc.	Cohen & Steers Digital Infrastructure Composite	-1.90	-0.25	-0.02	47.22	-1.37	0.48	7.63	USD
7	Allianz Global Investors	Best Styles US Composite	-1.62	-1.16	-0.12	47.22	-1.53	0.40	1.40	USD
8	Dimensional Fund Advisors	US All Cap Core Socially Responsible Equity Composite	-2.87	-0.56	-0.32	52.78	-1.94	0.36	5.12	USD
9	Candriam Investors Group	Global Equities Biotechnology composite	-13.44	-0.80	0.04	41.67	-2.45	0.29	16.80	USD
10	Fidelity International	Fidelity Institutional America Fund	-3.47	-1.30	-0.23	44.44	-2.77	0.19	2.66	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: EQUITY Style: Core, No Predominant Style Size: All Cap

# US Equity - Core Large Cap (USD)

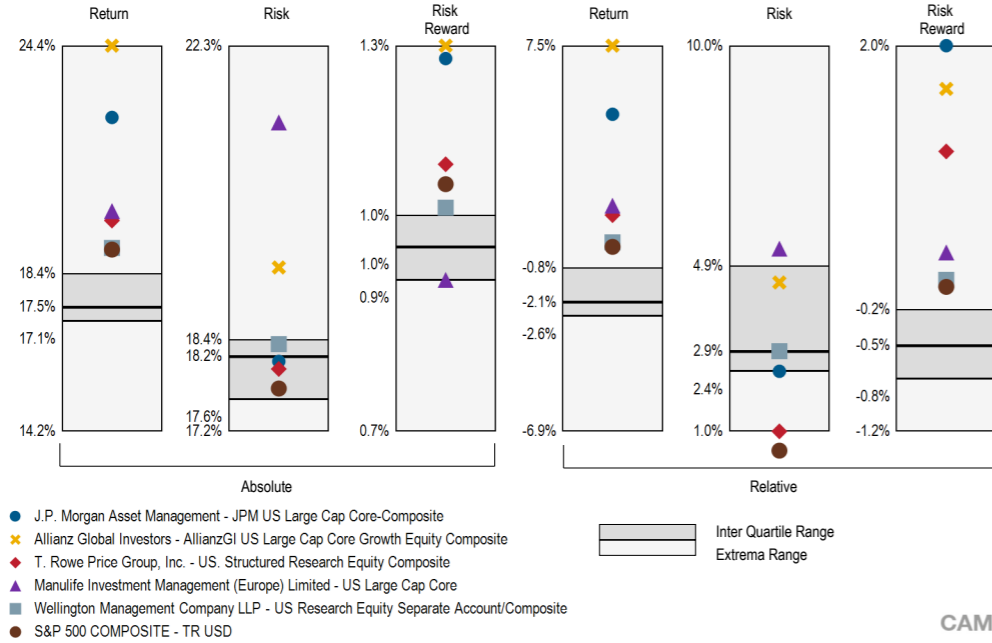
## Three Year Returns :

US Equity - Core Large Cap (USD)

Data 21 products

Benchmark S&P 500 COMPOSITE - TR USD

Period Three Years to Mar 2022



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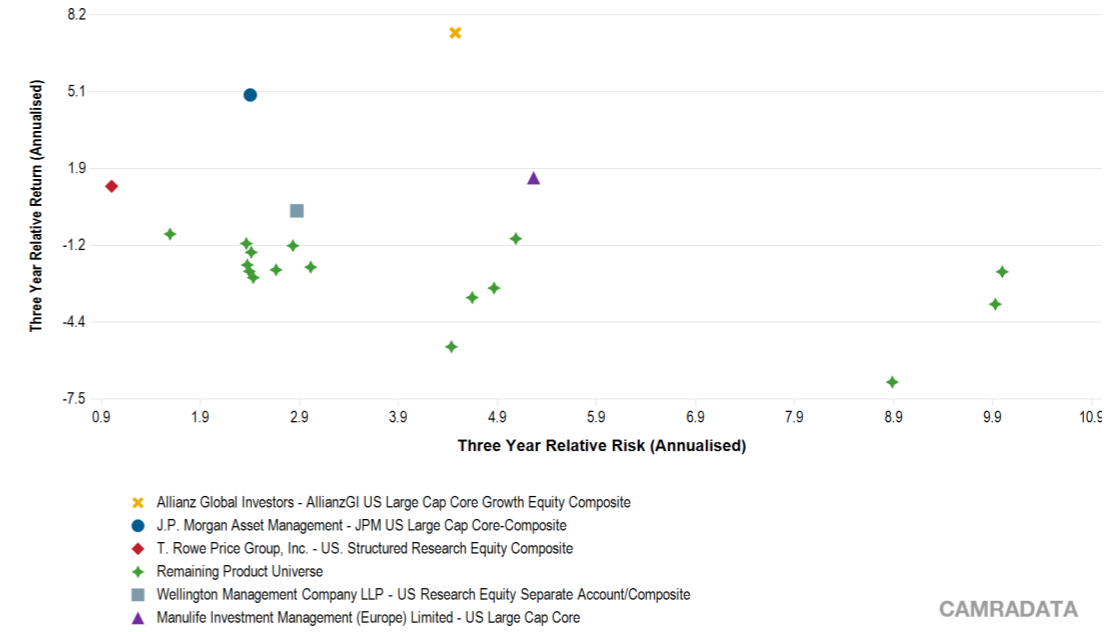
## Three Year Relative Risk Return :

US Equity - Core Large Cap (USD)

Data 21 products

Benchmark S&P 500 COMPOSITE - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: S&P 500 COMPOSITE - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	J.P. Morgan Asset Management	JPM US Large Cap Core-Composite	4.93	2.02	0.25	61.11	-0.03	0.90	2.44	USD
2	Allianz Global Investors	AllianzGI US Large Cap Core Growth Equity Composite	7.48	1.66	0.24	63.89	-0.93	0.87	4.51	USD
3	T. Rowe Price Group, Inc.	US. Structured Research Equity Composite	1.18	1.13	0.00	63.89	-0.16	0.81	1.04	USD
4	Manulife Investment Management (Europe) Limited	US Large Cap Core	1.53	0.29	-0.39	63.89	-0.93	0.71	5.30	USD
5	Wellington Management Company LLP	US Research Equity Separate Account/Composite	0.17	0.06	-0.11	55.56	-1.03	0.67	2.91	USD
6	Janus Henderson Investors	Janus Henderson US Research Core Equity	-1.26	-0.44	-0.18	52.78	-1.55	0.55	2.87	USD
7	MFS Investment Management	MFS Blended Research - U.S. Core Equity	-0.78	-0.48	-0.02	47.22	-1.84	0.54	1.63	USD
8	Dodge & Cox	Dodge & Cox Stock Fund (U.S. domiciled)	-2.33	-0.23	-0.54	55.56	-1.73	0.53	10.03	USD
9	ClariVest Asset Management LLC	ClariVest Large Cap Core	-1.53	-0.62	-0.07	47.22	-1.63	0.49	2.45	USD
10	PineBridge Investments	PineBridge US Research Enhanced Equity Plus Composite	-1.17	-0.49	0.06	41.67	-2.29	0.43	2.40	USD
11	Columbia Threadneedle Investments EMEA APAC	Columbia Disciplined Large Core Composite	-2.14	-0.70	-0.04	44.44	-1.86	0.40	3.05	USD
12	Invesco Ltd.	Large Cap Core	-2.25	-0.83	-0.09	44.44	-1.41	0.40	2.70	USD
13	Fidelity International	FF America Fund-USD	-6.86	-0.77	0.49	36.11	-4.03	0.27	8.92	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: EQUITY Style: Core, No Predominant Style Size: Large Cap

# US Equity - Growth Large Cap (USD)

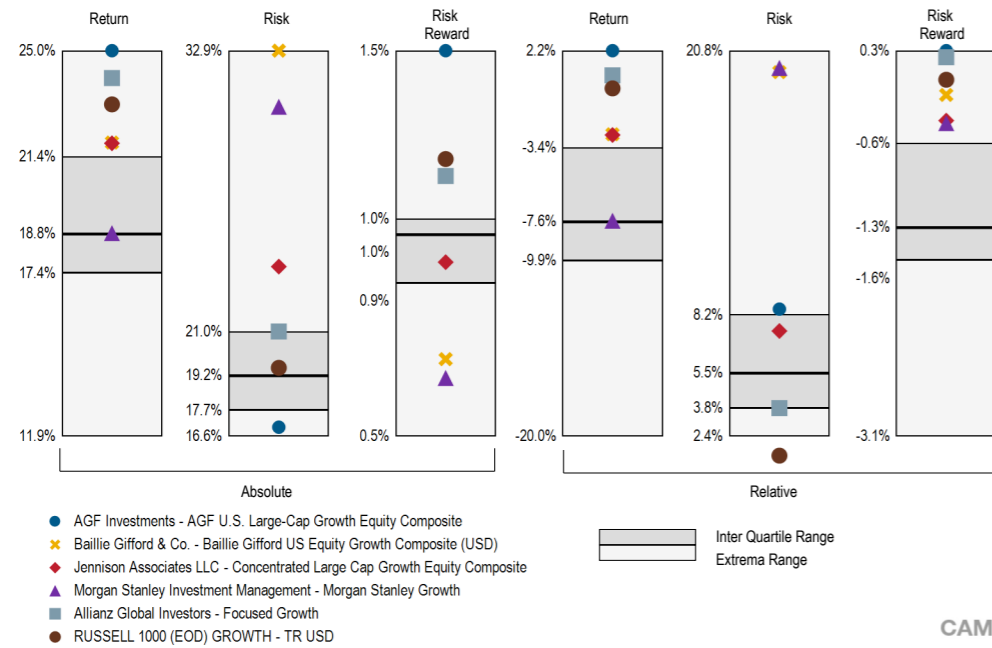
## Three Year Returns :

### US Equity - Growth Large Cap (USD)

Data 29 products

Benchmark RUSSELL 1000 (EOD) GROWTH - TR USD

Period Three Years to Mar 2022



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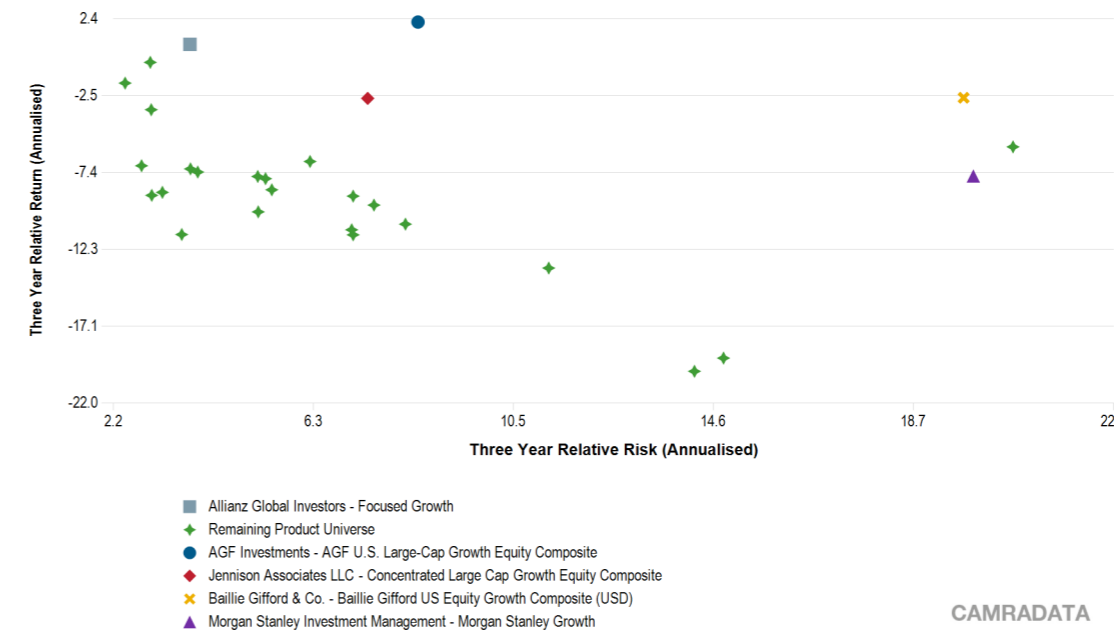
## Three Year Relative Risk Return :

### US Equity - Growth Large Cap (USD)

Data 29 products

Benchmark RUSSELL 1000 (EOD) GROWTH - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: RUSSELL 1000 (EOD) GROWTH - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	AGF Investments	AGF U.S. Large-Cap Growth Equity Composite	2.17	0.26	0.33	47.22	-1.33	0.90	8.49	USD
2	Baillie Gifford & Co.	Baillie Gifford US Equity Growth Composite (USD)	-2.64	-0.13	0.32	50.00	-2.09	0.81	19.76	USD
3	Jennison Associates LLC	Concentrated Large Cap Growth Equity Composite	-2.68	-0.36	-0.09	50.00	-1.63	0.77	7.45	USD
4	Morgan Stanley Investment Management	Morgan Stanley Growth	-7.61	-0.38	0.78	44.44	-1.63	0.75	19.96	USD
5	Allianz Global Investors	Focused Growth	0.75	0.20	0.12	50.00	-2.82	0.73	3.78	USD
6	Janus Henderson Investors	Janus Henderson US Concentrated Growth	-2.21	-0.56	-0.13	47.22	-1.38	0.73	3.96	USD
7	EFG Asset Management Limited	New Capital US Growth Fund	-0.39	-0.13	0.21	41.67	-2.05	0.70	2.96	USD
8	ClariVest Asset Management LLC	ClariVest Large Cap Growth	-1.71	-0.70	-0.05	44.44	-3.06	0.57	2.44	USD
9	Loomis Sayles	U.S. Equity Leaders Fund	-6.69	-1.07	-0.23	41.67	-1.71	0.55	6.26	USD
10	Sustainable Growth Advisers LP	SGA U.S. Large Cap Growth Composite	-7.78	-1.46	-0.58	47.22	-1.57	0.51	5.34	USD
11	T. Rowe Price Group, Inc.	T. Rowe Price Funds SICAV - US Large Cap Growth Equity Fund	-8.49	-1.55	-0.45	44.44	-1.80	0.45	5.47	USD
12	Sands Capital Management LLC	Select Growth Equity Separate Account	-13.46	-1.20	-1.03	50.00	-2.07	0.43	11.19	USD
13	TCW	TCW New America Premier Equities	-10.67	-1.30	-0.31	41.67	-2.32	0.36	8.23	USD
14	Voya Investment Management	Voya Large Cap Growth Composite	-7.36	-1.87	-0.14	33.33	-2.26	0.36	3.94	USD
15	Invesco Ltd.	Dividend Growth Composite	-8.89	-1.24	-0.27	41.67	-3.81	0.35	7.15	USD
16	MFS Investment Management	U.S. Concentrated Growth Fund	-9.46	-1.25	-0.32	41.67	-2.93	0.33	7.58	USD
17	ClearBridge Investments	Legg Mason ClearBridge US Large Cap Growth Fund - HUB	-8.65	-2.69	-0.34	36.11	-2.29	0.29	3.21	USD
18	Vontobel Asset Management	Vontobel Quality Growth U.S. Equity Composite	-11.03	-1.55	0.12	33.33	-4.34	0.29	7.12	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: EQUITY Style: Growth Size: Large Cap

# US Equity - Small Cap (USD)

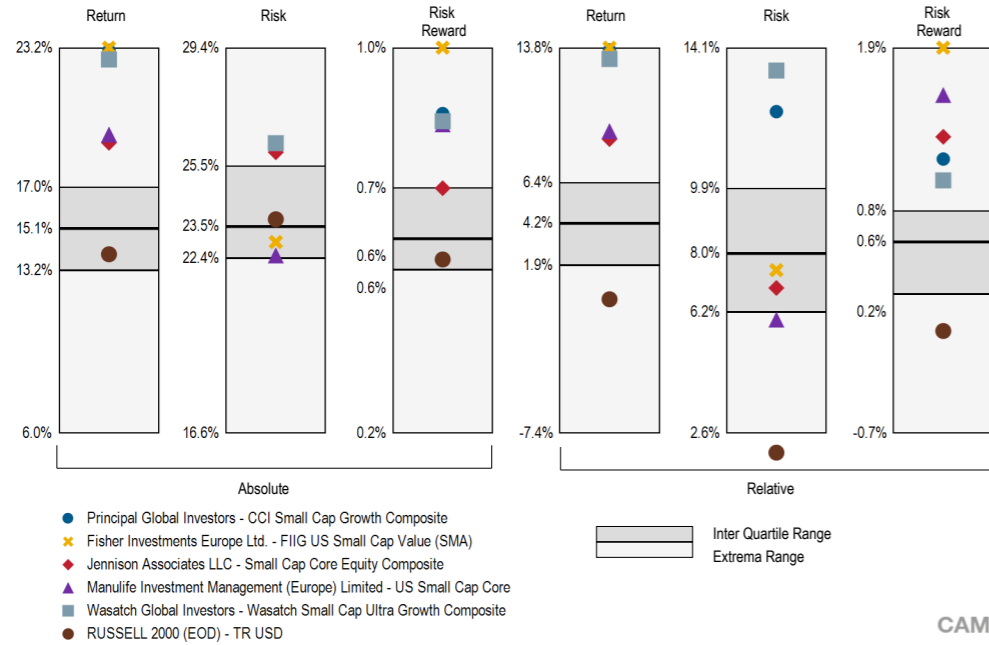
## Three Year Returns :

### US Equity - Small Cap (USD)

Data 53 products

Benchmark RUSSELL 2000 (EOD) - TR USD

Period Three Years to Mar 2022



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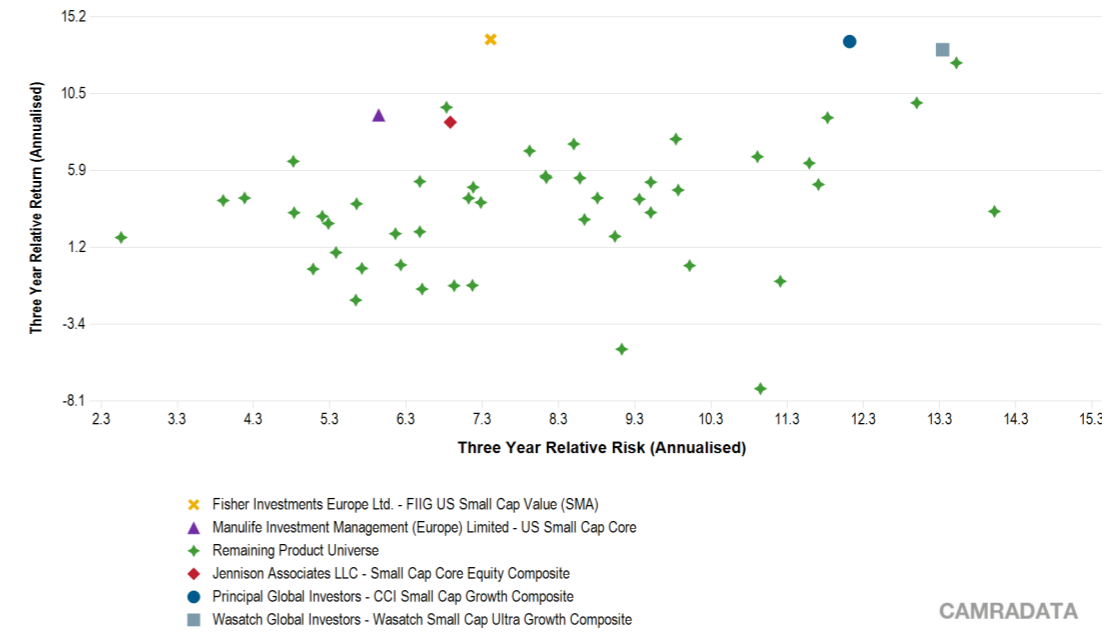
## Three Year Relative Risk Return :

### US Equity - Small Cap (USD)

Data 53 products

Benchmark RUSSELL 2000 (EOD) - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: RUSSELL 2000 (EOD) - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Principal Global Investors	CCI Small Cap Growth Composite	13.66	1.12	0.83	58.33	-0.72	0.86	12.16	USD
2	Fisher Investments Europe Ltd.	FIIG US Small Cap Value (SMA)	13.79	1.85	0.04	72.22	0.22	0.84	7.45	USD
3	Jennison Associates LLC	Small Cap Core Equity Composite	8.78	1.27	0.14	66.67	-0.28	0.82	6.92	USD
4	Manulife Investment Management (Europe) Limited	US Small Cap Core	9.22	1.54	0.90	52.78	0.19	0.81	5.98	USD
5	Wasatch Global Investors	Wasatch Small Cap Ultra Growth Composite	13.17	0.98	1.30	52.78	-0.84	0.80	13.38	USD
6	Invesco Ltd.	Small Cap Core	6.41	1.32	0.49	55.56	-0.43	0.76	4.86	USD
7	ClariVest Asset Management LLC	ClariVest Small Cap Core	9.68	1.41	-0.05	69.44	-0.99	0.75	6.87	USD
8	Fidelity International	FIAM Small Cap Core Composite	4.19	0.99	0.10	61.11	-0.52	0.71	4.22	USD
9	Putnam Investments	Putnam U.S. Small Cap Value Equity	7.76	0.79	0.73	55.56	-1.37	0.69	9.88	USD
10	William Blair International, Limited	US Small Cap Growth	5.19	0.80	-0.52	66.67	-0.08	0.66	6.52	USD
11	Brandywine Global Investment Management, LLC	Small Cap Value Composite	6.69	0.61	1.07	50.00	-1.06	0.62	10.95	USD
12	T. Rowe Price Group, Inc.	US Smaller Companies Equity Composite	7.46	0.87	0.72	50.00	-1.09	0.61	8.54	USD
13	Dimensional Fund Advisors	US Small Cap Growth Equity Composite	3.84	0.67	0.31	52.78	-0.63	0.59	5.69	USD
14	Artemis Investment Management LLP	Artemis US Smaller Companies Composite (USD)	5.15	0.54	0.32	52.78	-0.63	0.57	9.55	USD
15	Baron Capital	Baron Discovery Strategy Composite	6.30	0.54	1.14	47.22	-1.27	0.56	11.63	USD
16	EFG Asset Management Limited	New Capital US Small Cap Growth Fund	5.40	0.63	-0.17	61.11	-1.36	0.54	8.62	USD
17	Federated Hermes, Inc.	Federated Hermes Clover Small Cap Value Composite	5.42	0.66	0.93	47.22	-1.67	0.53	8.18	USD
18	Kayne Anderson Rudnick	Small Cap Quality Value	4.19	0.47	-0.61	61.11	-0.95	0.49	8.85	USD
19	Mesirow Financial International UK Ltd	Separate Account Composite	5.52	0.68	0.62	50.00	-2.83	0.46	8.17	USD
20	Eagle Asset Management	Eagle Small Cap Strategy (Vermont Team)	3.92	0.54	-0.17	58.33	-1.55	0.43	7.32	USD

Selection Criteria - Management Approach: Active, Hedge, Passive Geographical Focus: US Asset Type: EQUITY Size: Small Cap

# US Equity - Value Large Cap (USD)

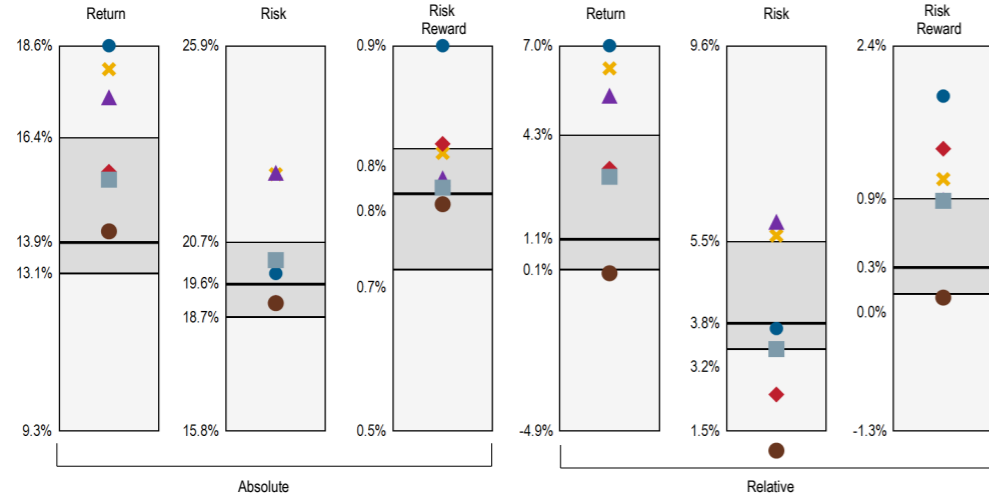
## Three Year Returns :

### US Equity - Value Large Cap (USD)

Data 24 products

Benchmark RUSSELL 1000 (EOD) VALUE - TR USD

Period Three Years to Mar 2022



- Putnam Investments - Putnam US Large Cap Value Equity Managed Account Composite
  - ✕ Brandywine Global Investment Management, LLC - Classic Large Cap Value Unrestricted Composite
  - ◆ Eaton Vance Management (International) Limited - Large Cap Value Strategy Master Composite
  - ▲ ClearBridge Investments - Legg Mason ClearBridge Value Fund
  - Boston Partners Global Investors, Inc. - Boston Partners Large Cap Value Equity
  - RUSSELL 1000 (EOD) VALUE - TR USD
- Inter Quartile Range  
Extrema Range

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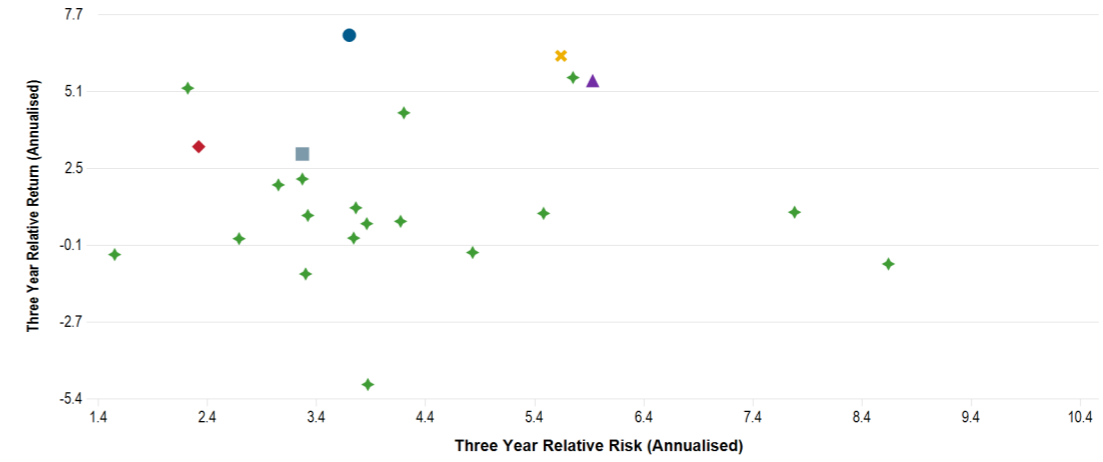
## Three Year Relative Risk Return :

### US Equity - Value Large Cap (USD)

Data 24 products

Benchmark RUSSELL 1000 (EOD) VALUE - TR USD

Period Three Years to Mar 2022



- Putnam Investments - Putnam US Large Cap Value Equity Managed Account Composite
- ◆ Remaining Product Universe
- ◆ Eaton Vance Management (International) Limited - Large Cap Value Strategy Master Composite
- ✕ Brandywine Global Investment Management, LLC - Classic Large Cap Value Unrestricted Composite
- Boston Partners Global Investors, Inc. - Boston Partners Large Cap Value Equity
- ▲ ClearBridge Investments - Legg Mason ClearBridge Value Fund

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## IQ Scores : - Benchmark: RUSSELL 1000 (EOD) VALUE - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	Putnam Investments	Putnam US Large Cap Value Equity Managed Account Composite	7.01	1.92	0.25	66.67	0.34	0.90	3.65	USD
2	Brandywine Global Investment Management, LLC	Classic Large Cap Value Unrestricted Composite	6.31	1.13	0.08	63.89	-0.26	0.79	5.59	USD
3	Eaton Vance Management (International) Limited	Large Cap Value Strategy Master Composite	3.22	1.42	0.27	55.56	-0.96	0.68	2.27	USD
4	ClearBridge Investments	Legg Mason ClearBridge Value Fund	5.47	0.93	0.18	61.11	-1.36	0.66	5.88	USD
5	Boston Partners Global Investors, Inc.	Boston Partners Large Cap Value Equity	2.97	0.92	-0.03	63.89	-1.02	0.63	3.22	USD
6	Hotchkis & Wiley	Separate Account	4.22	0.44	0.09	58.33	-1.13	0.63	9.56	USD
7	T. Rowe Price Group, Inc.	US Large-Cap Value Equity Composite	2.12	0.66	0.11	55.56	-1.75	0.48	3.22	USD
8	Ceredex Value Advisors LLC	Ceredex Large Cap Value Equity Composite	0.68	0.17	-0.11	55.56	-0.72	0.43	4.12	USD
9	State Street Global Advisors Limited	State Street US Value Spotlight Fund - I	0.99	0.13	0.02	52.78	-1.15	0.42	7.73	USD
10	ClariVest Asset Management LLC	ClariVest Large Cap Value	0.09	0.03	0.14	44.44	-0.66	0.40	2.64	USD
11	Principal Global Investors	Edge Equity Income Composite	1.14	0.31	0.10	50.00	-1.27	0.38	3.71	USD
12	Dimensional Fund Advisors	US Large Cap Value Composite	0.11	0.03	-0.17	58.33	-1.21	0.38	3.69	USD
13	PGIM Quantitative Solutions LLC	PGIM Quantitative Solutions Large Cap Value Equity Composite	-0.77	-0.09	-0.66	61.11	-1.33	0.35	8.59	USD
14	MFS Investment Management	MFS Large Cap Value Equity	0.88	0.27	-0.11	55.56	-1.57	0.33	3.27	USD
15	Payden & Rygel	Equity Income Composite	-0.38	-0.08	-0.14	50.00	-3.19	0.16	4.78	USD
16	Franklin Templeton Investments	FTIF - Franklin Mutual U.S. Value Fund - A (acc) USD	-4.87	-1.27	-0.24	41.67	-2.41	0.06	3.82	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: EQUITY Style: Value Size: Large Cap



# US High Yield (USD)

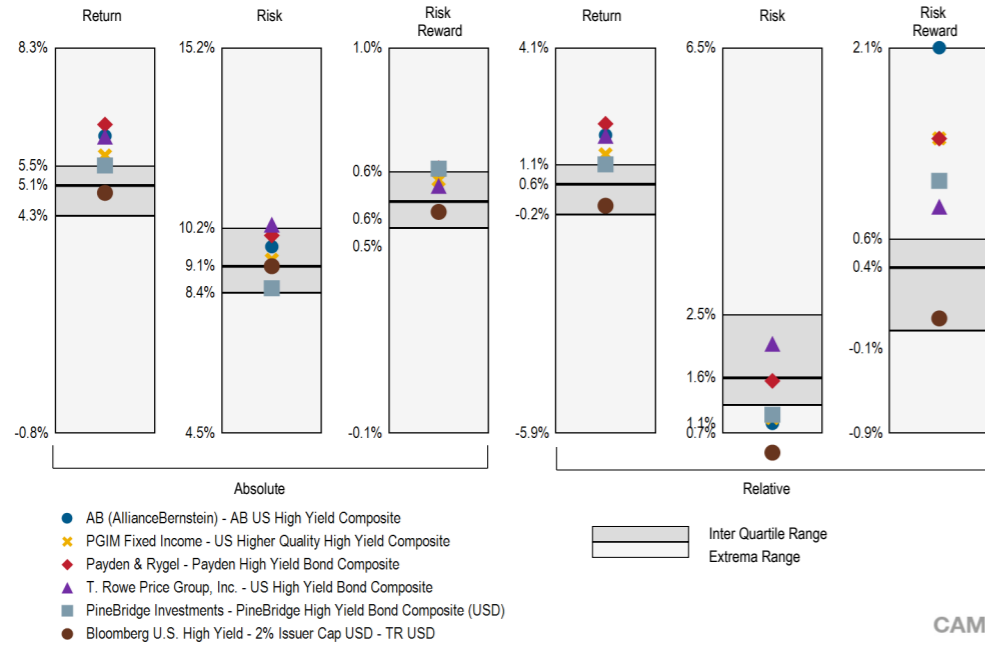
## Three Year Returns :

### US High Yield (USD)

Data 46 products

Benchmark Bloomberg U.S. High Yield - 2% Issuer Cap USD - TR USD

Period Three Years to Mar 2022



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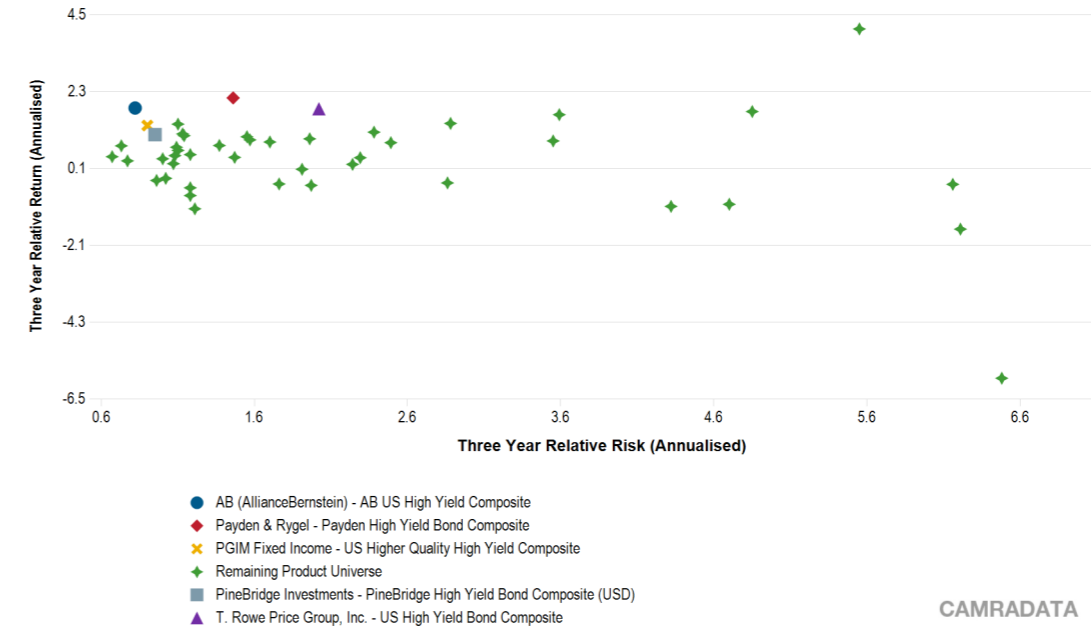
## Three Year Relative Risk Return :

### US High Yield (USD)

Data 46 products

Benchmark Bloomberg U.S. High Yield - 2% Issuer Cap USD - TR USD

Period Three Years to Mar 2022



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## IQ Scores : - Benchmark: Bloomberg U.S. High Yield - 2% Issuer Cap USD - TR USD

	Organization	Product Name	Excess Return %	Information Ratio	Wins - Losses %	Hit Rate %	Drawdown Strength	Score	Excess Risk %	Currency
1	AB (AllianceBernstein)	AB US High Yield Composite	1.83	2.13	0.09	75.00	0.29	0.91	0.86	USD
2	PGIM Fixed Income	US Higher Quality High Yield Composite	1.33	1.41	0.10	61.11	0.20	0.84	0.94	USD
3	Payden & Rygel	Payden High Yield Bond Composite	2.12	1.41	-0.05	77.78	0.11	0.82	1.50	USD
4	T. Rowe Price Group, Inc.	US High Yield Bond Composite	1.81	0.88	0.08	63.89	-0.26	0.82	2.06	USD
5	PineBridge Investments	PineBridge High Yield Bond Composite (USD)	1.07	1.08	0.01	66.67	0.12	0.77	0.99	USD
6	BlackRock	BGF USD High Yield Bond Fund	1.09	0.93	0.09	55.56	-1.12	0.72	1.17	USD
7	Principal Global Investors	U.S High Yield Composite	1.04	0.88	0.03	61.11	-0.41	0.72	1.18	USD
8	Mesirow Financial International UK Ltd	Separate Account Composite	4.09	0.73	-0.40	72.22	-1.27	0.69	5.59	USD
9	Janus Henderson Investors	Janus Henderson US High Yield	0.62	0.54	0.02	61.11	-0.54	0.65	1.14	USD
10	Wellington Management Company LLP	Core High Yield Separate Account/Composite	0.75	0.97	0.06	58.33	-1.67	0.64	0.77	USD
11	Barings	U.S. High Yield Bonds Composite	0.86	0.49	-0.05	63.89	-1.16	0.60	1.74	USD
12	Seix Investment Advisors LLC	Seix High Yield Fixed Income	1.01	0.64	0.10	52.78	-2.38	0.59	1.59	USD
13	Morgan Stanley Investment Management	MS INVF - US Dollar High Yield Bond Fund	0.84	0.33	-0.05	61.11	-0.63	0.59	2.53	USD
14	Fidelity International	Fidelity Funds US High Yield	0.71	0.63	0.11	50.00	-1.88	0.58	1.13	USD
15	TCW	TCW Hgh Yield	1.64	0.45	0.26	47.22	-2.54	0.56	3.63	USD
16	DDJ Capital Management, LLC	DDJ U.S. Opportunistic High Yield Composite	1.73	0.35	-0.62	69.44	-1.78	0.55	4.89	USD
17	Eaton Vance Management (International) Limited	EVI (Ireland) US High Yield Bond Fund	0.44	0.62	0.01	58.33	-1.94	0.52	0.71	USD
18	Franklin Templeton Investments	Franklin U.S. High Yield Broad Market Composite	0.50	0.41	0.01	55.56	-1.46	0.50	1.22	USD
19	Columbia Threadneedle Investments EMEA APAC	Threadneedle (Lux) US High Yield Bond Fund (LU9048)	0.76	0.54	0.10	50.00	-2.66	0.50	1.41	USD
20	Voya Investment Management	Voya High Yield Composite	0.47	0.42	-0.04	61.11	-1.87	0.47	1.12	USD

Selection Criteria - Management Approach: Active Geographical Focus: US Asset Type: BOND Strategy Type: Asset / Mortgage Backed, Broad Bond, Corporate, Convertible, Distressed Debt, Government, Gov/Corp, Gov/Corp > 50, Gov/Corp < 50, Money Market, Municipals - Taxable, TIPS, Sovereigns, Core, Duration, Municipals - Tax-Preferred Style: High Yield

The CAMRADATA Independent Quantitative (IQ) scores is a ranking reflecting five statistical factors measured over a three year period. Each factor generates a statistic which is shown as a percentage or a number in the table.

To rank products, the percentile ranking of each factor is determined and an overall master score is calculated. This is a simple average of all percentile rankings for each product across all five factors. Investment products which share the same value for a factor are assigned the same percentile rank within that factor.

The highest scoring products appear at the top of the table. For presentational purposes we apply a 'unique sort' to pick out only the best product for each manager.

The five statistical factors that make up the CAMRADATA IQ score are:

## Excess Return

A measure of overall added value. The underlying factor is the annualised excess return over the benchmark.

## Information Ratio

A measure of efficiency. The Information Ratio is the return added by the asset manager for each one per cent of risk being taken over the benchmark. Therefore the higher the Information Ratio the more return being added for the one percent of risk being taken. The underlying factor is calculated by taking the excess return and dividing it by the excess risk.

## Wins-Losses

A measure of the bet structure which a manager is taking. The underlying factor is calculated by taking the average positive relative returns away from the average negative relative returns. Investors use this to identify managers with a low frequency of winning but with a high payoff when a product beats the benchmark. Investors want to see that wins (positive returns) are greater than losses (negative returns); even if the wins are infrequent.

## Hit Rate

A measure of consistency. The underlying factor is the percentage of times the manager beats the benchmark. Generally you should expect a manager with strong consistency of beating the benchmark to have a probability of beating it greater than 50%.

## Drawdown Strength

A measure of downside management. This measures a product's worst observed 12 month risk adjusted relative return. It is in effect analysing the worst Information Ratio for each product in any 12 month period during the three years being measured. More credit is given to asset managers who have had positive 12 month risk adjusted relative returns and who took less risk to achieve it. Whilst during a 12mth period of negative returns, more credit is given to those asset managers who took more risk showing they were actively managing their products rather than being passive during these times.

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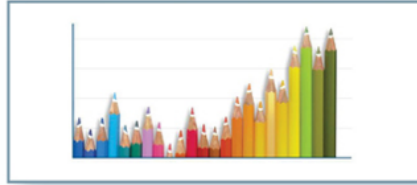
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Solvency II reporting requirements mean insurance companies and their asset managers will be required to produce reports in greater detail than ever before. Our Solutions Service facilitates the production of investment accounting, regulatory, Solvency II-compliant and audit-ready reports for the insurance industry.



**CAMRADATA**

**CAMRADATA**  
Marlow House, Lloyd's Avenue  
London EC3N 3AA

+44 (0)20 3327 5600  
camradata.com



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