



CAMRADATA

Asset Returns report

Q2 2018

Clear and Independent Institutional Investment Analysis

We provide institutional investors, including pension funds, insurance companies and consultants, with data and analysis to assess, research and report on their investments.

We are committed to fostering and nurturing strong, productive relationships across the institutional investment sector and are continually innovating new solutions to meet the industry's complex needs.

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.

Additionally, our software solutions enable insurance companies to produce consistent accounting, regulatory and audit-ready reports.

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info@camradata.com

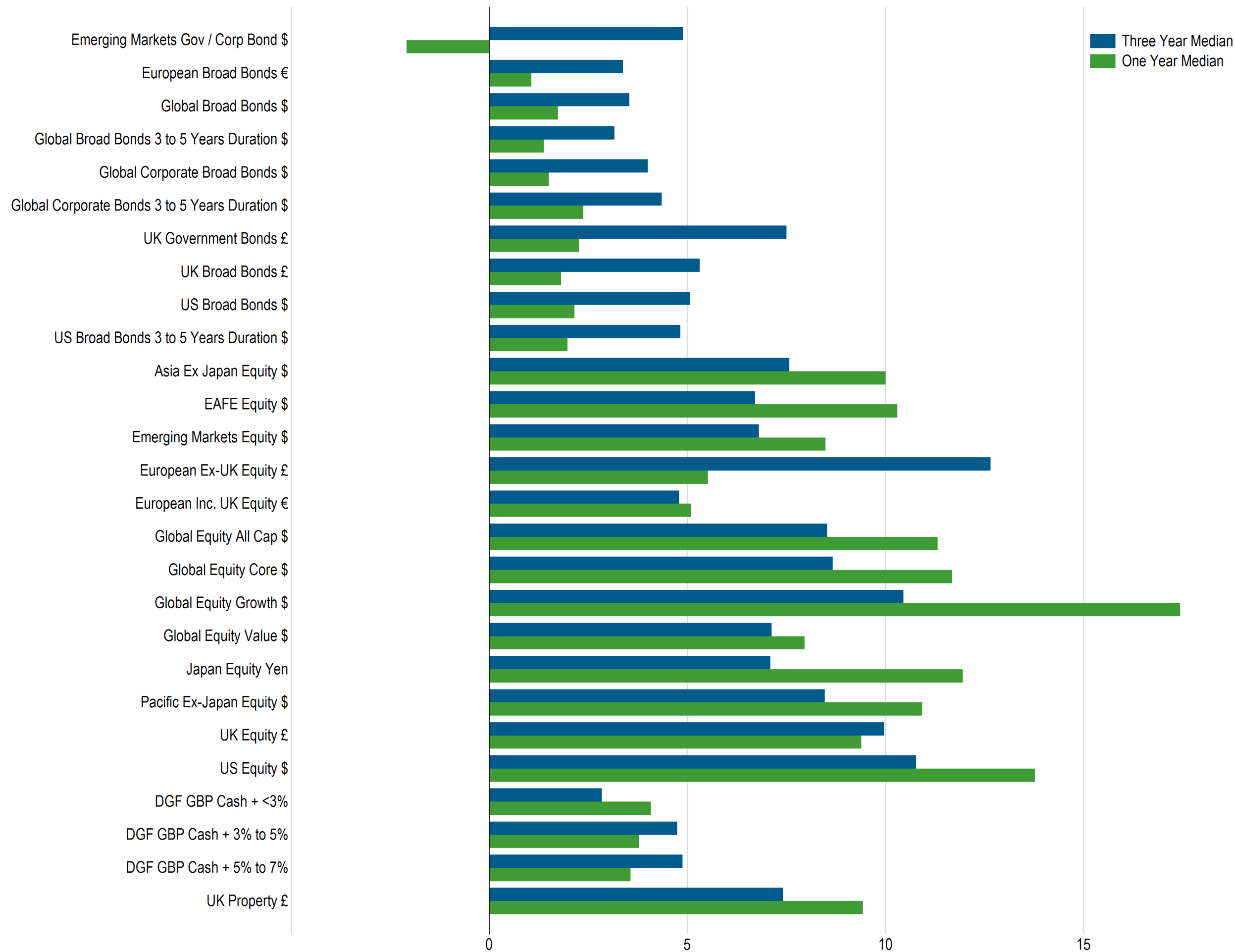
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The CAMRADATA Asset Returns report is based on fund data in CAMRADATA Live as at 30 Jun 2018.

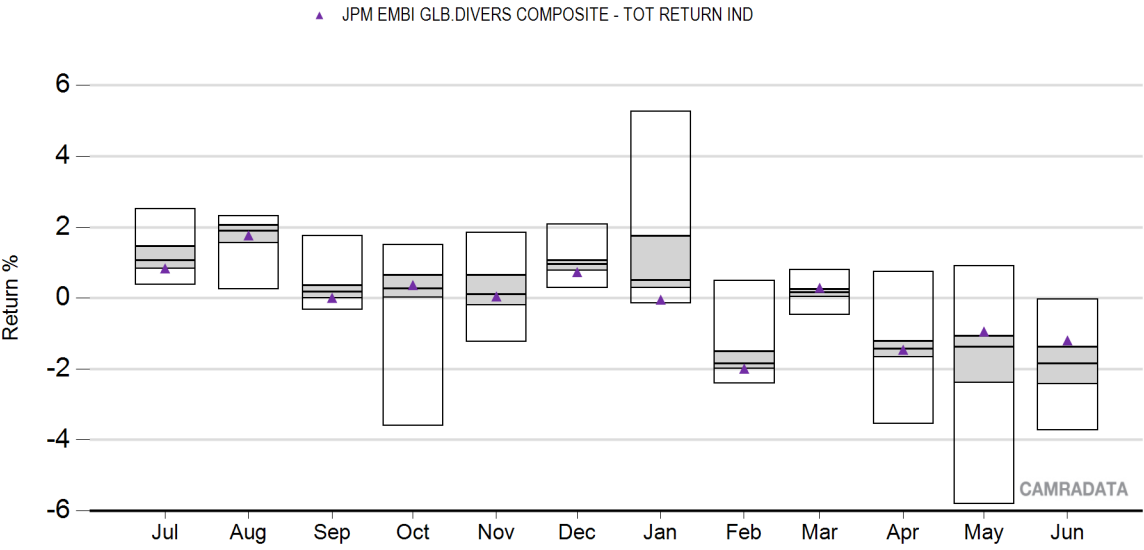
Annualised Median Returns across Universes



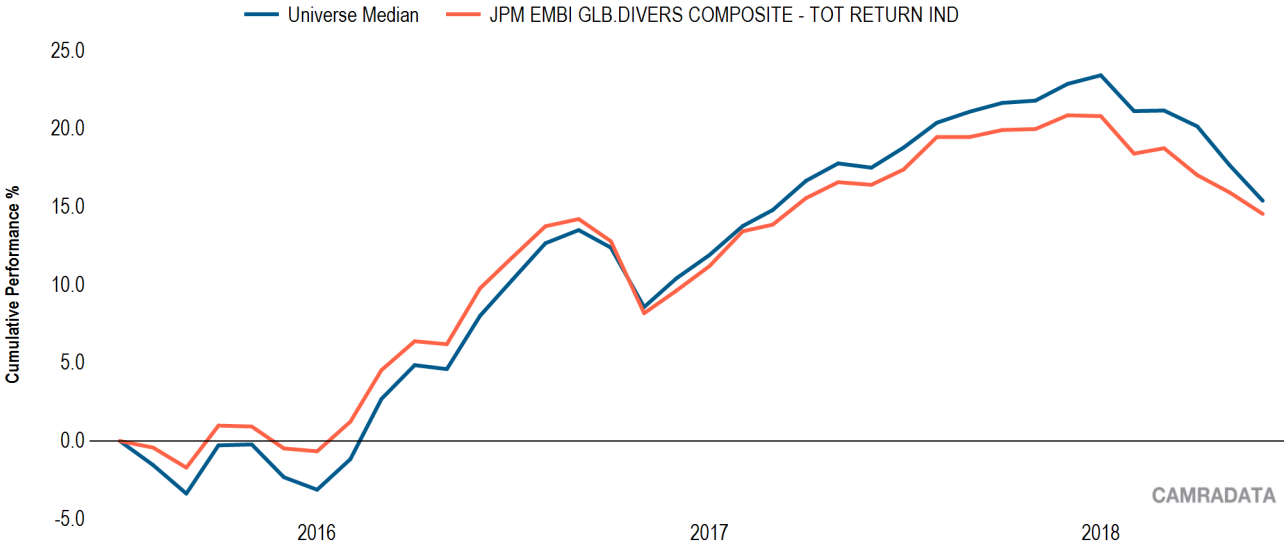
Emerging Markets Gov / Corp Bond \$

Universe Size: 25 products*

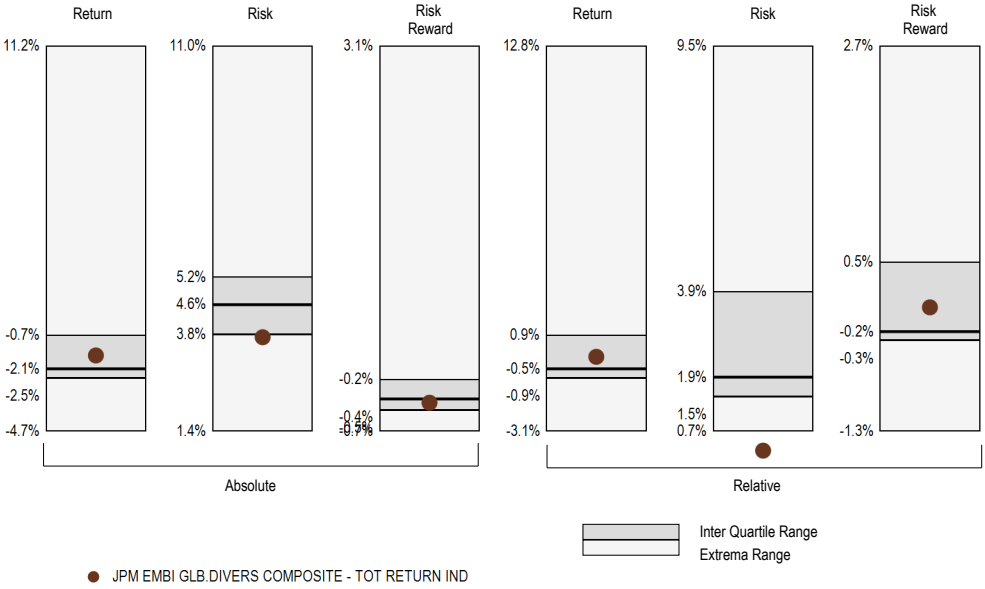
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

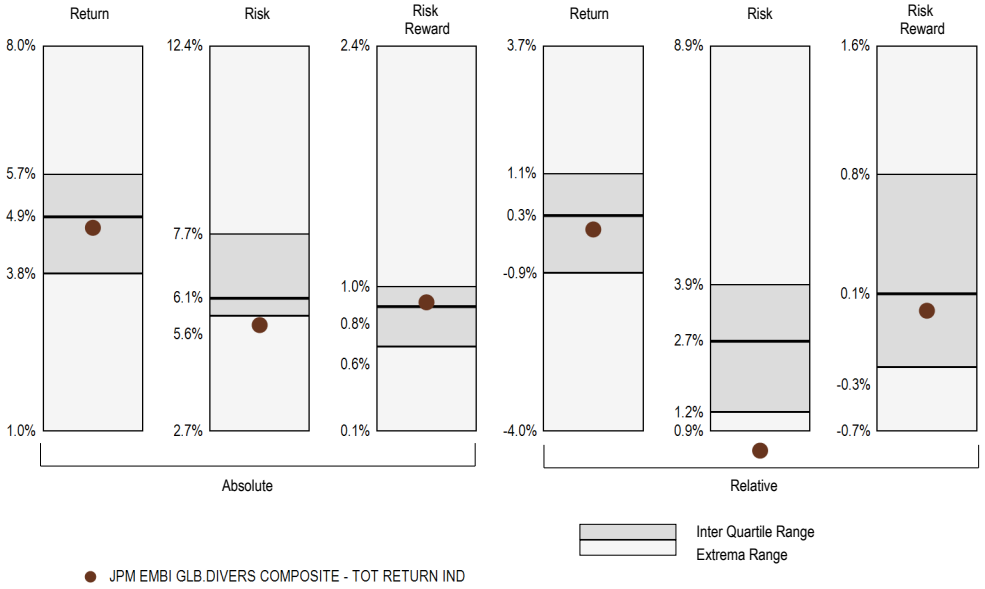


One Year Peer Group



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Three Year Peer Group



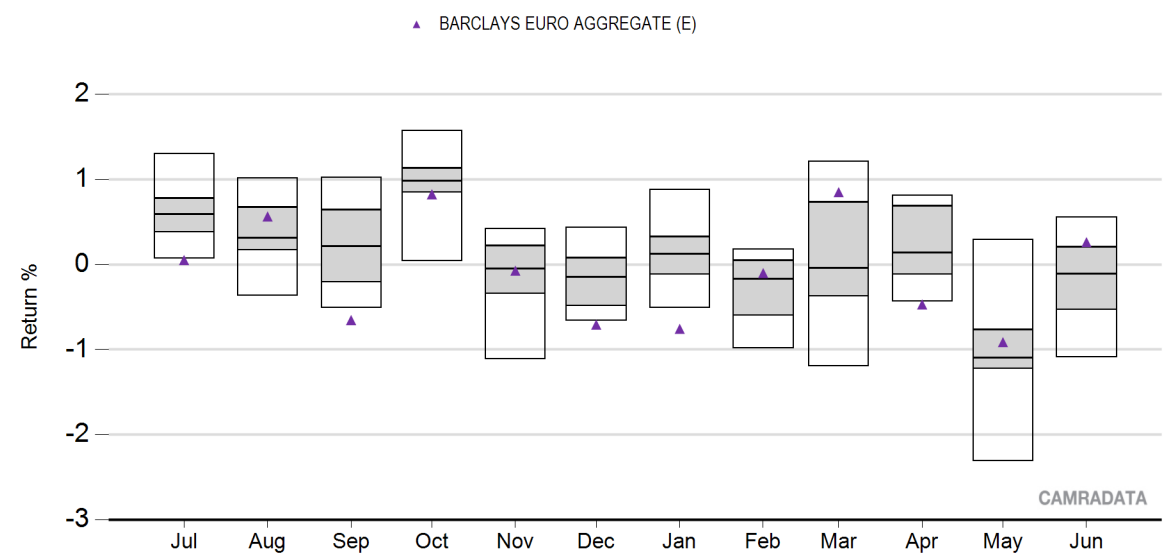
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* Number of products that have at least 12 months track record at 30 Jun 2018

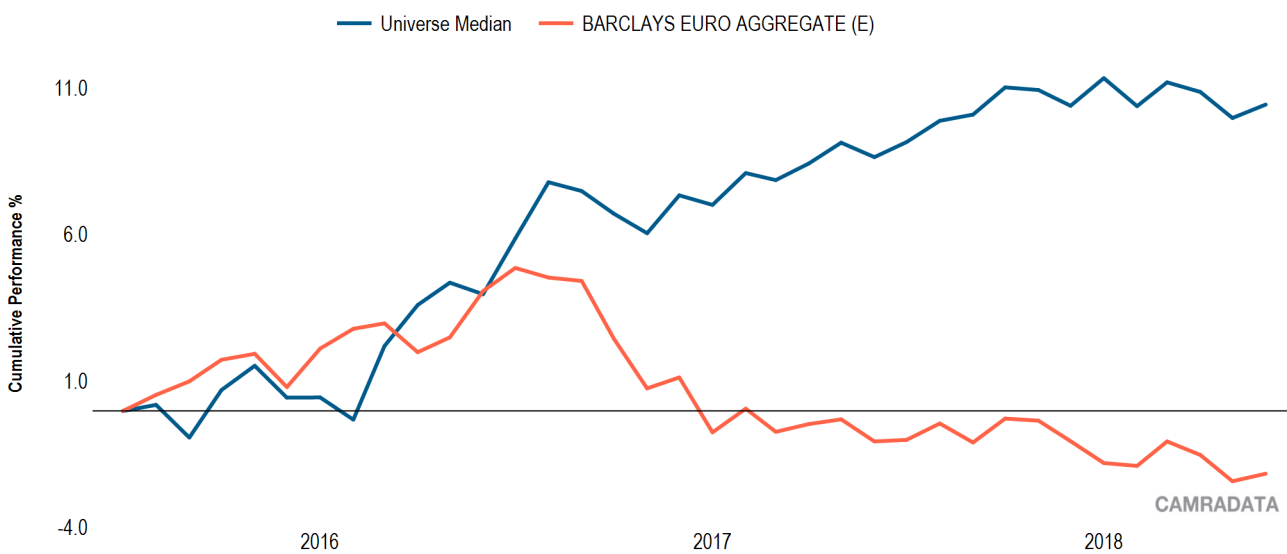
European Broad Bonds €

Universe Size: 41 products*

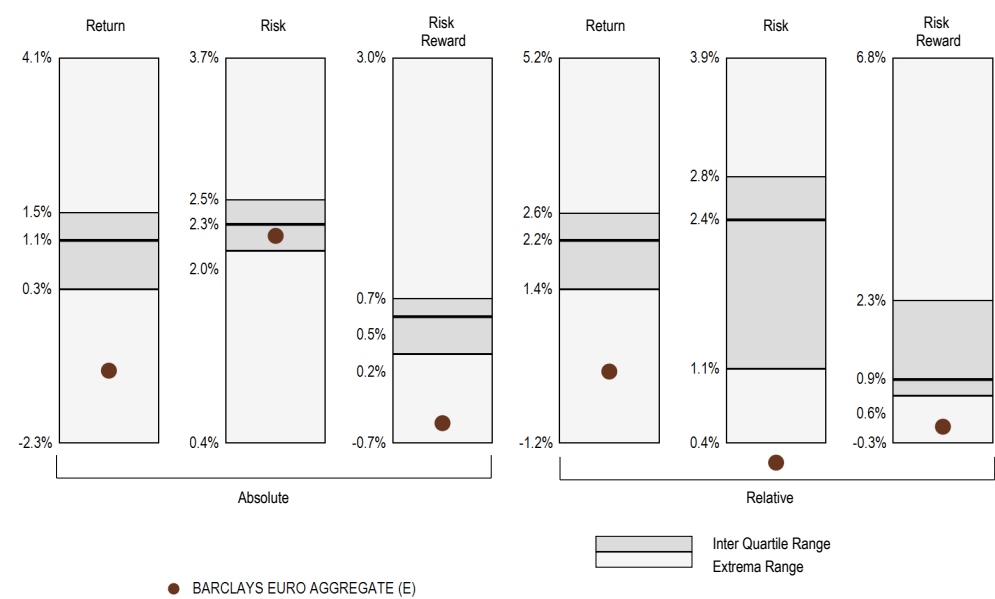
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

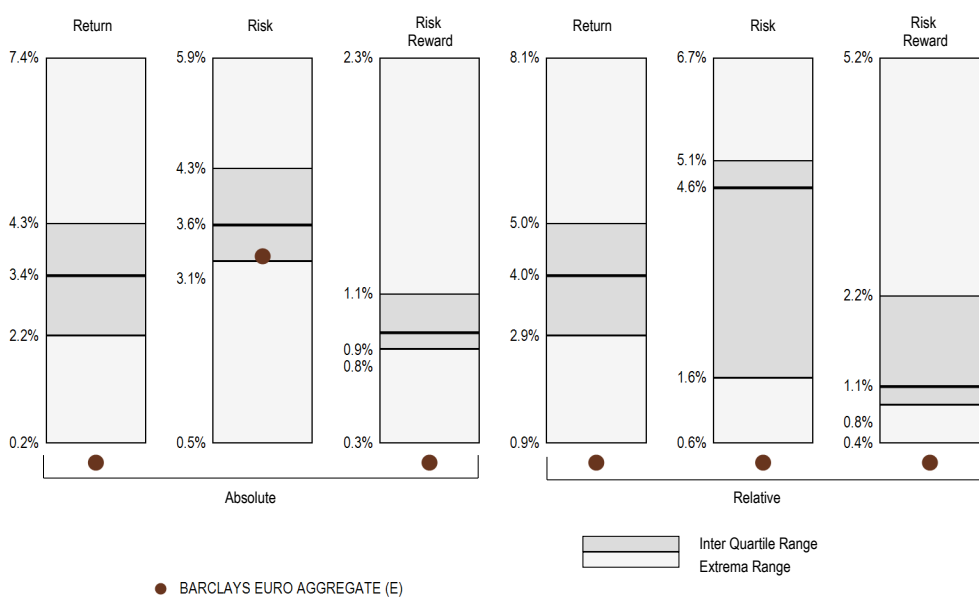


One Year Peer Group



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Three Year Peer Group



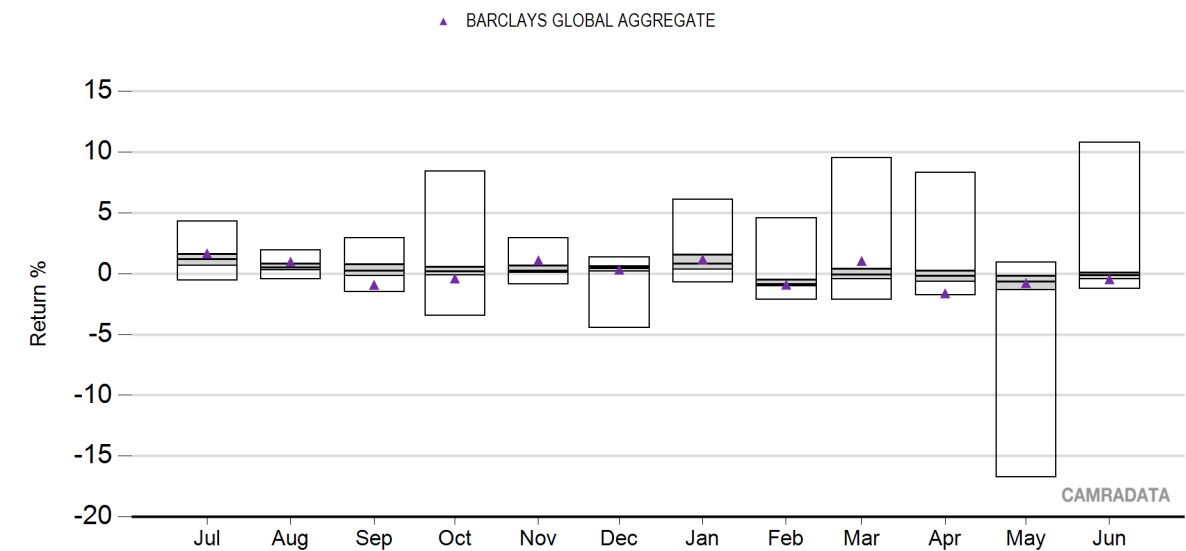
CAMRADATA

* Number of products that have at least 12 months track record at 30 Jun 2018

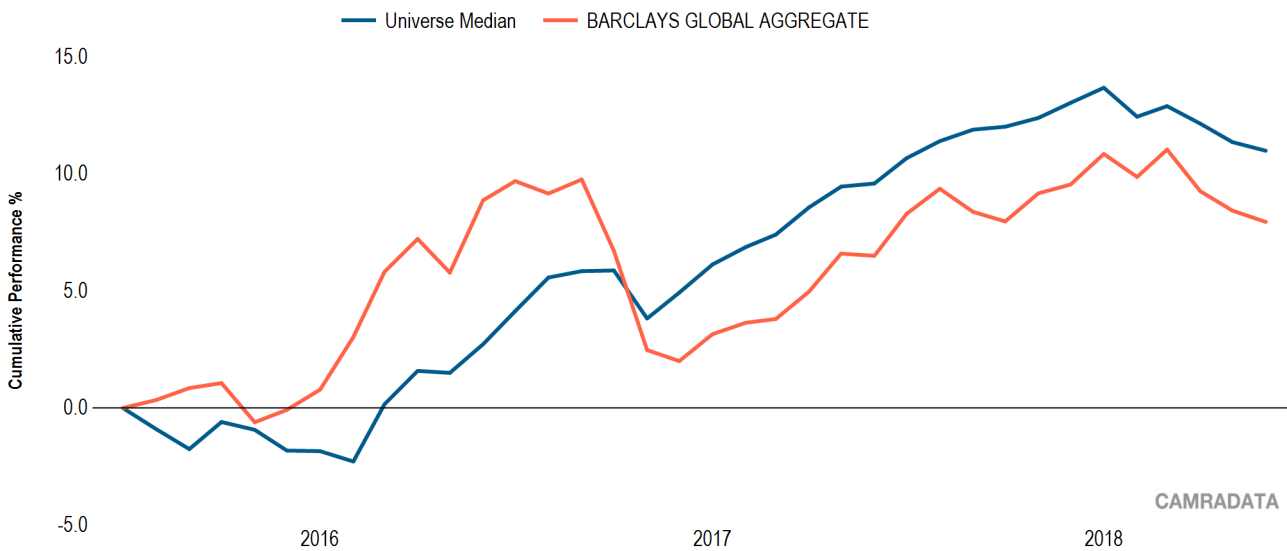
Global Broad Bonds \$

Universe Size: 61 products*

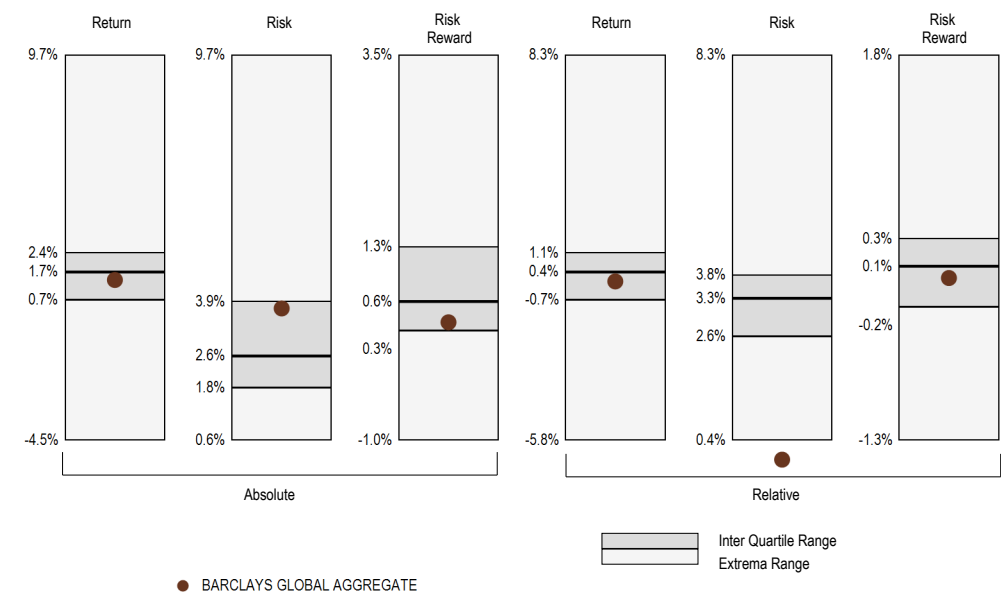
One Year Monthly Returns



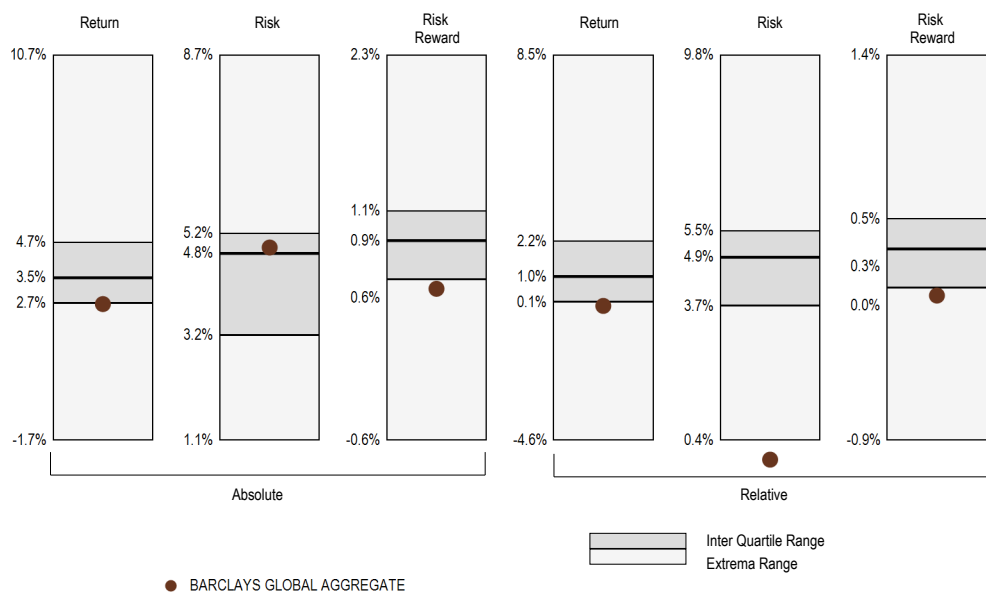
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



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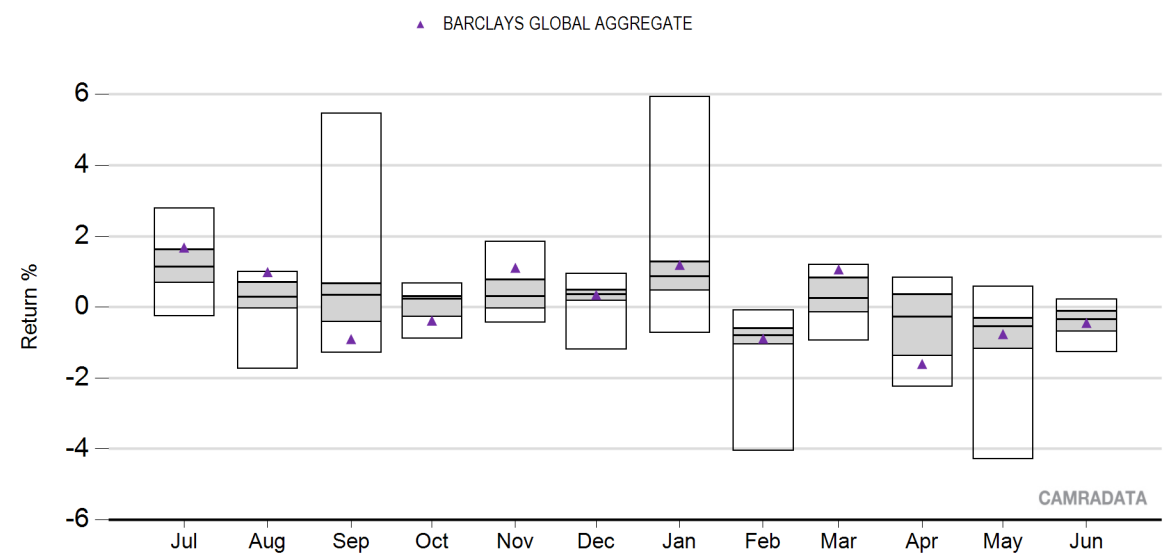
CAMRADATA

* Number of products that have at least 12 months track record at 30 Jun 2018

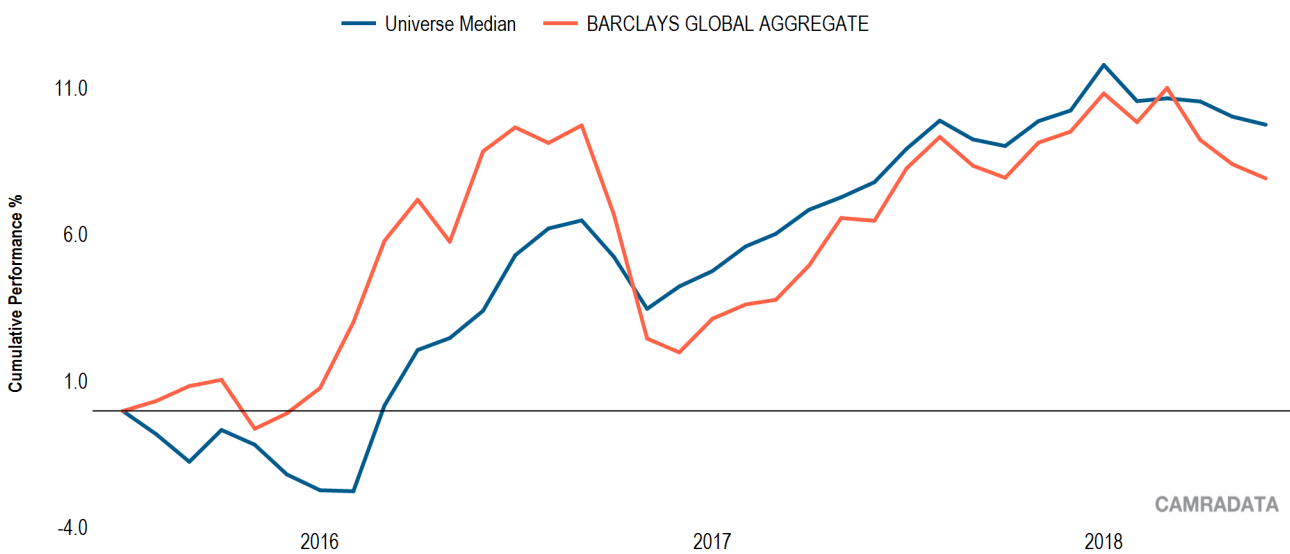
Global Broad Bonds 3 to 5 Years Duration \$

Universe Size: 24 products*

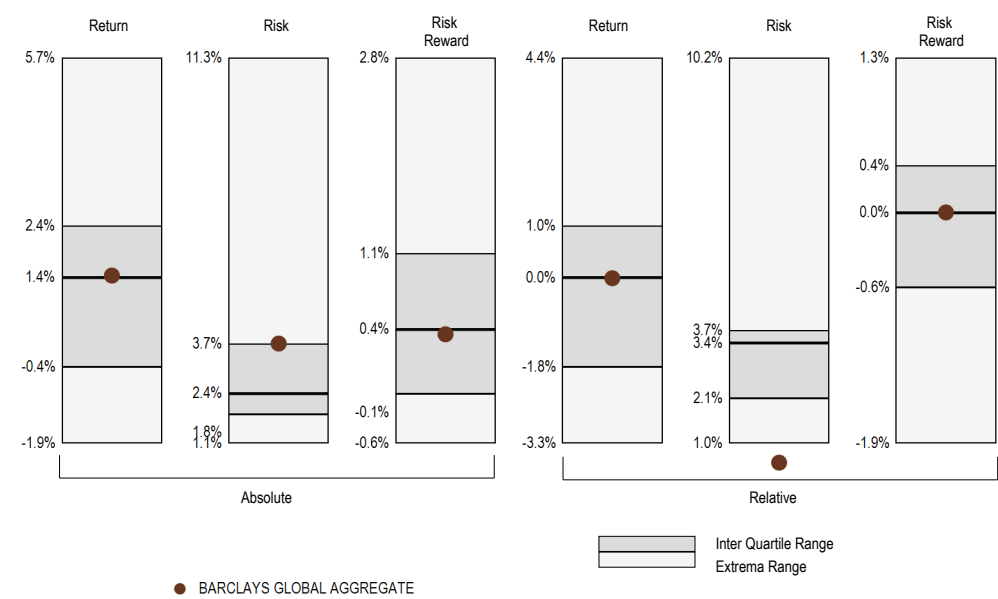
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

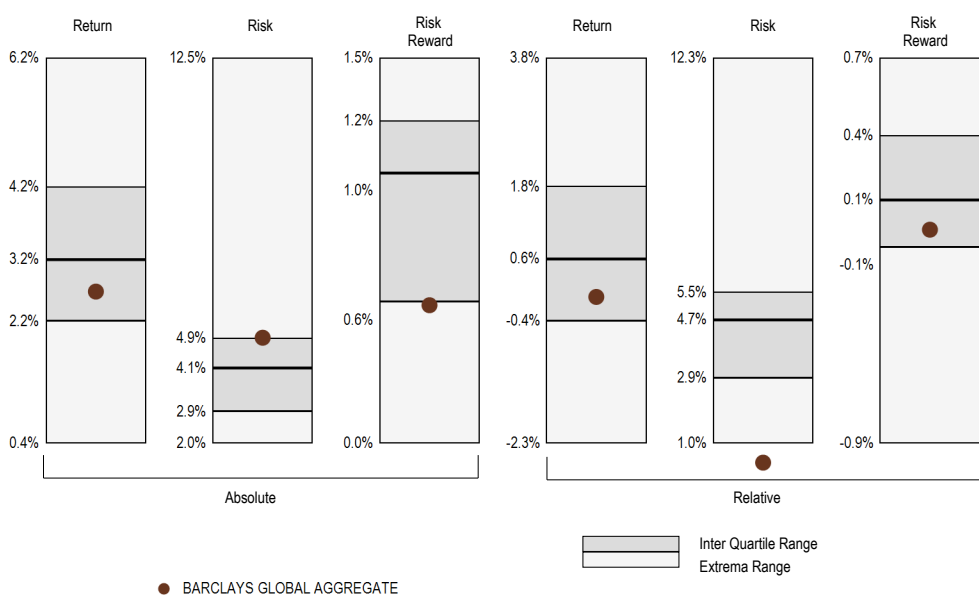


One Year Peer Group



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Three Year Peer Group



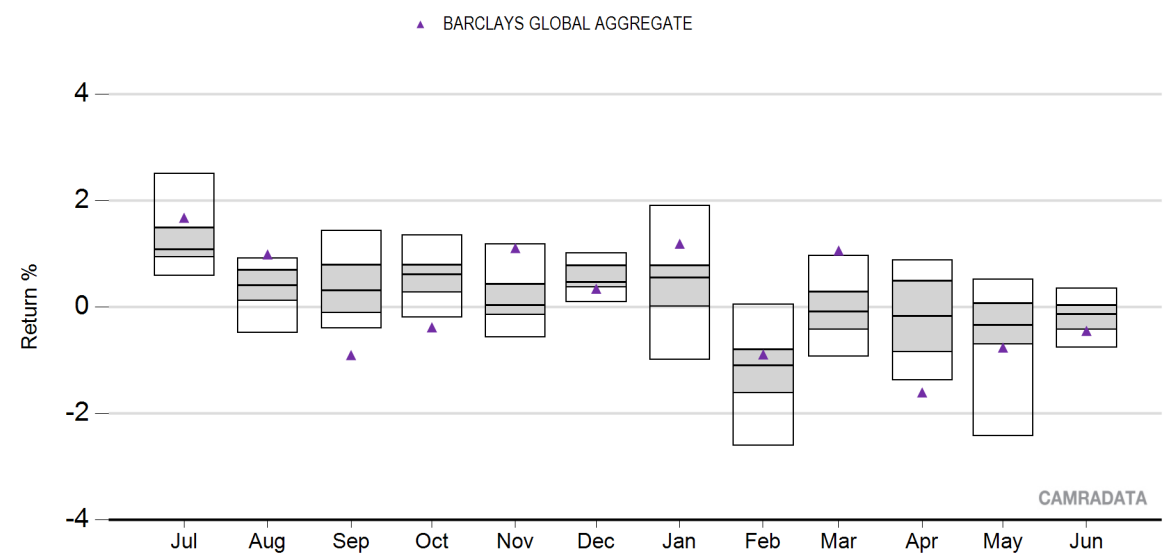
CAMRADATA

* Number of products that have at least 12 months track record at 30 Jun 2018

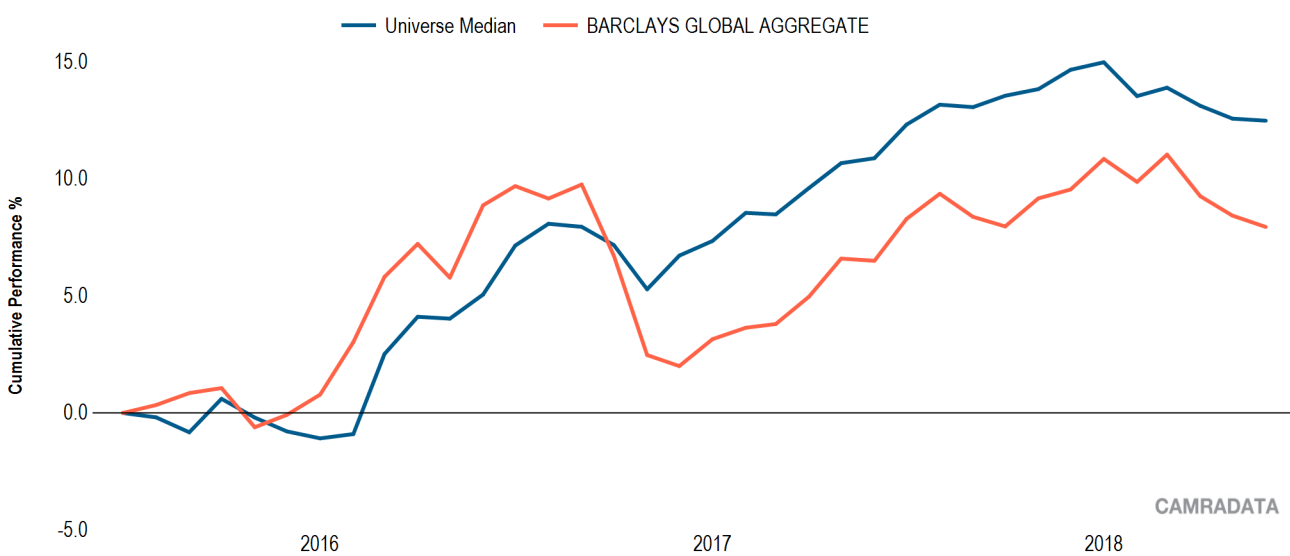
Global Corporate Broad Bonds \$

Universe Size: 47 products*

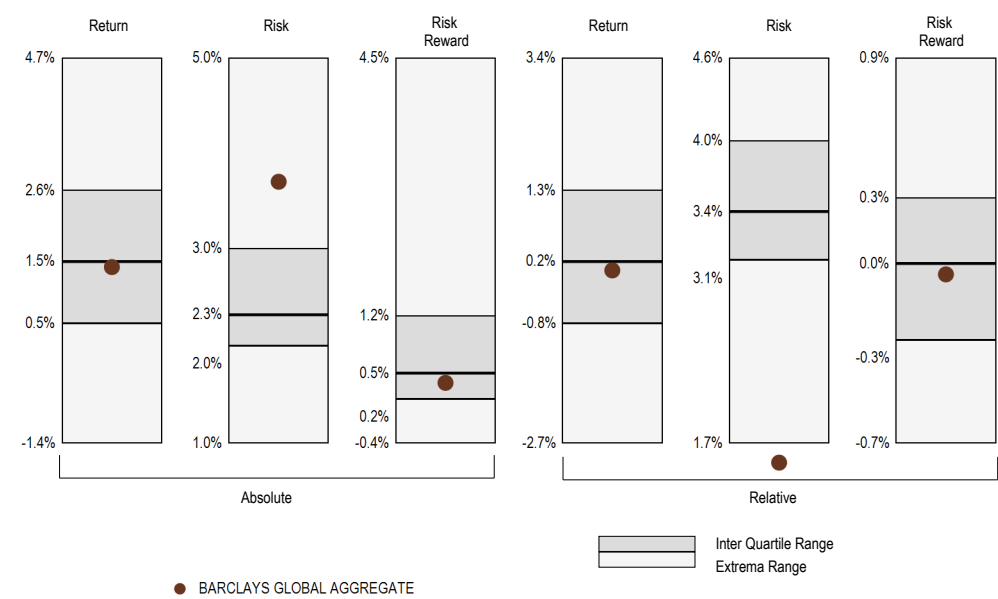
One Year Monthly Returns



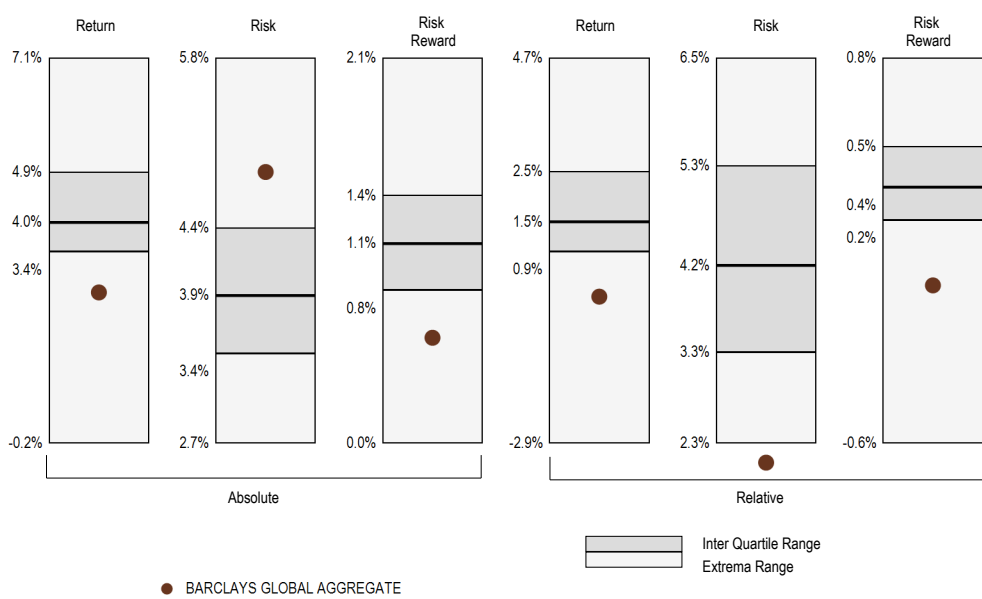
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



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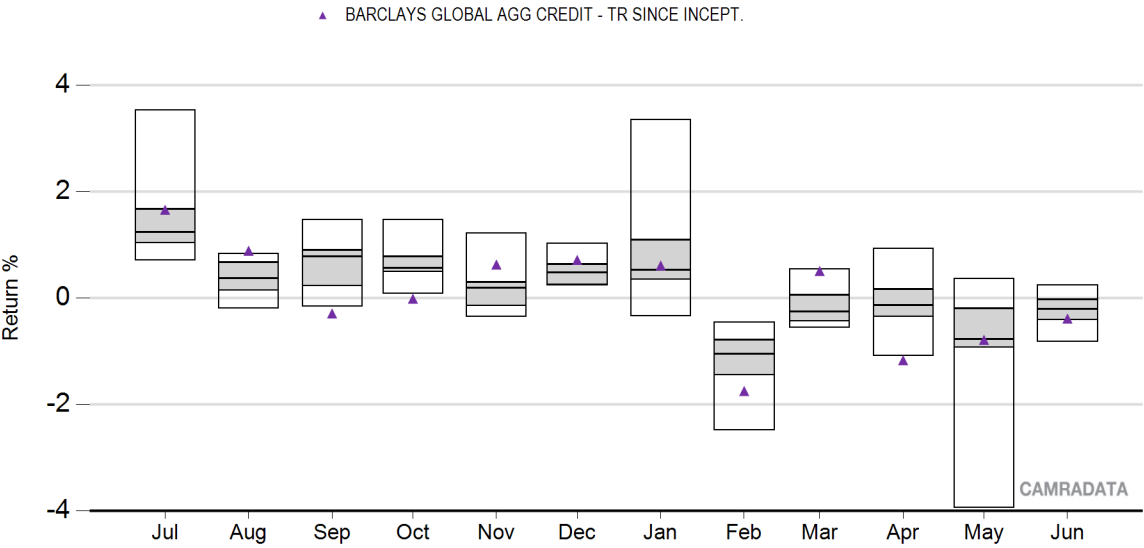
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* Number of products that have at least 12 months track record at 30 Jun 2018

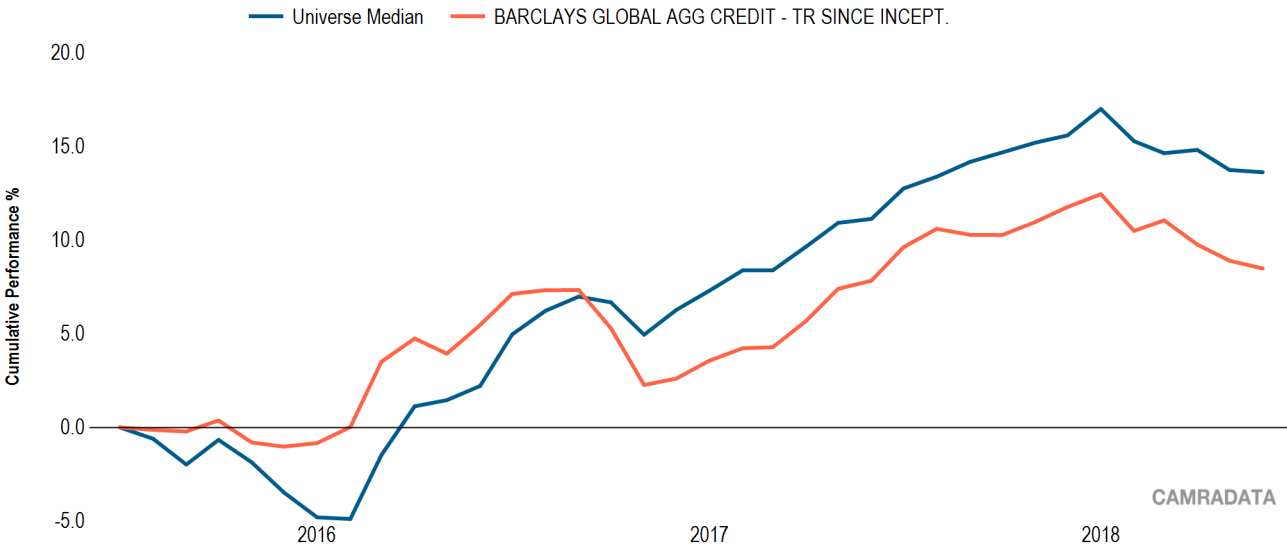
Global Corporate Bonds 3 to 5 Years Duration \$

Universe Size: 16 products*

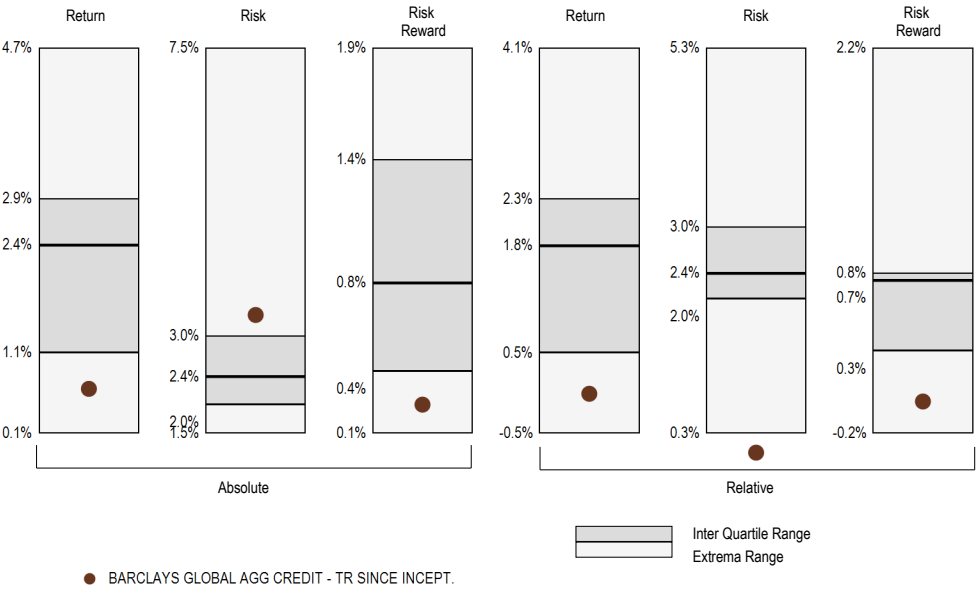
One Year Monthly Returns



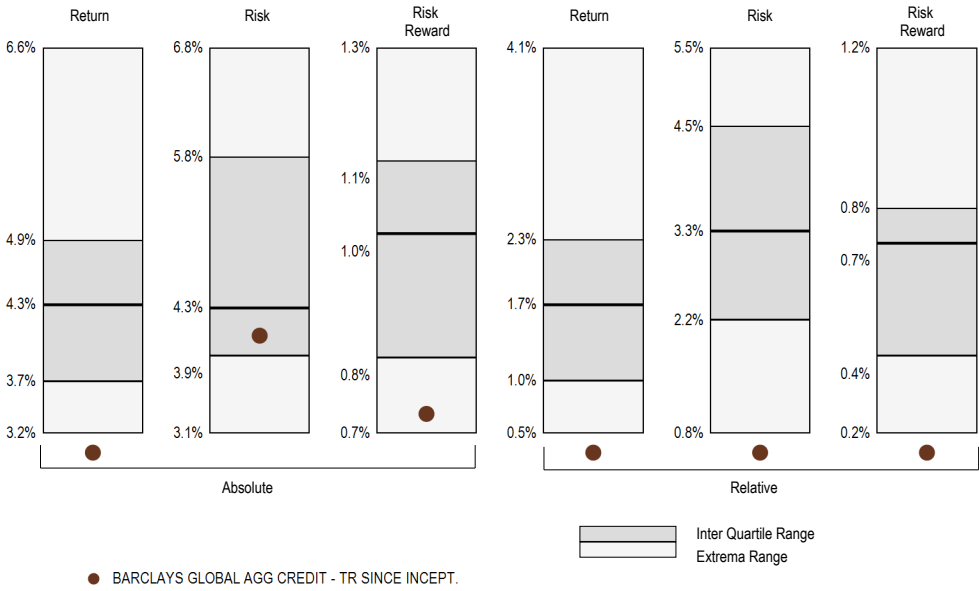
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group

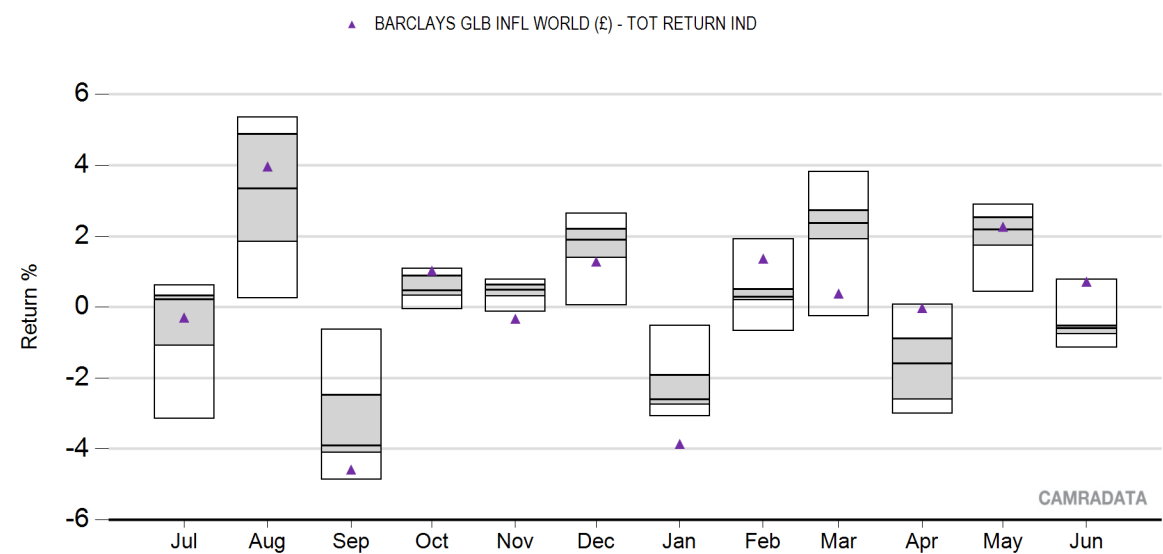


* Number of products that have at least 12 months track record at 30 Jun 2018

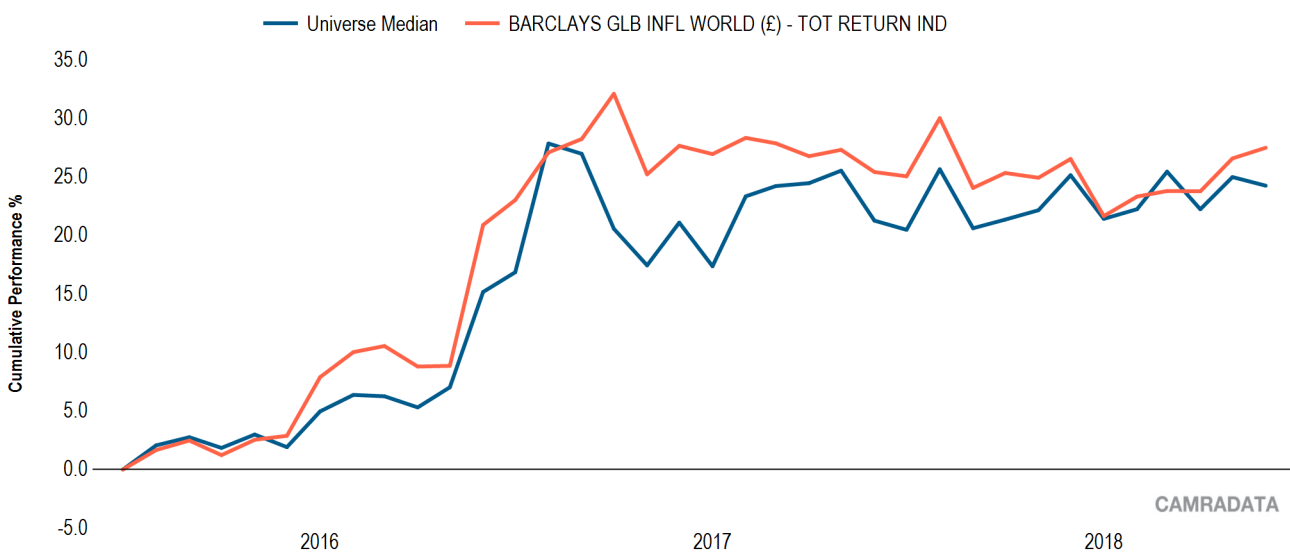
UK Government Bonds £

Universe Size: 24 products*

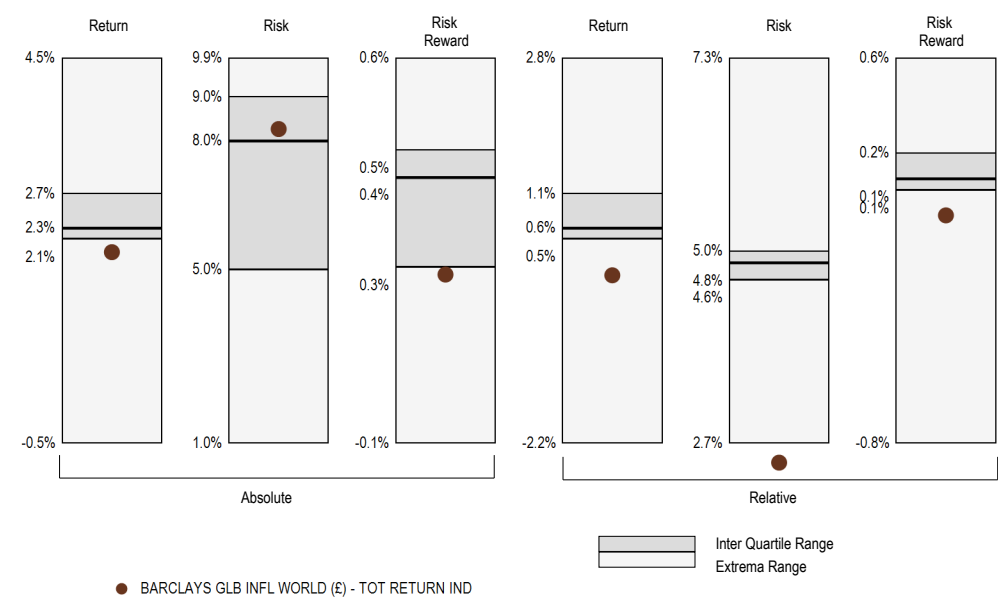
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

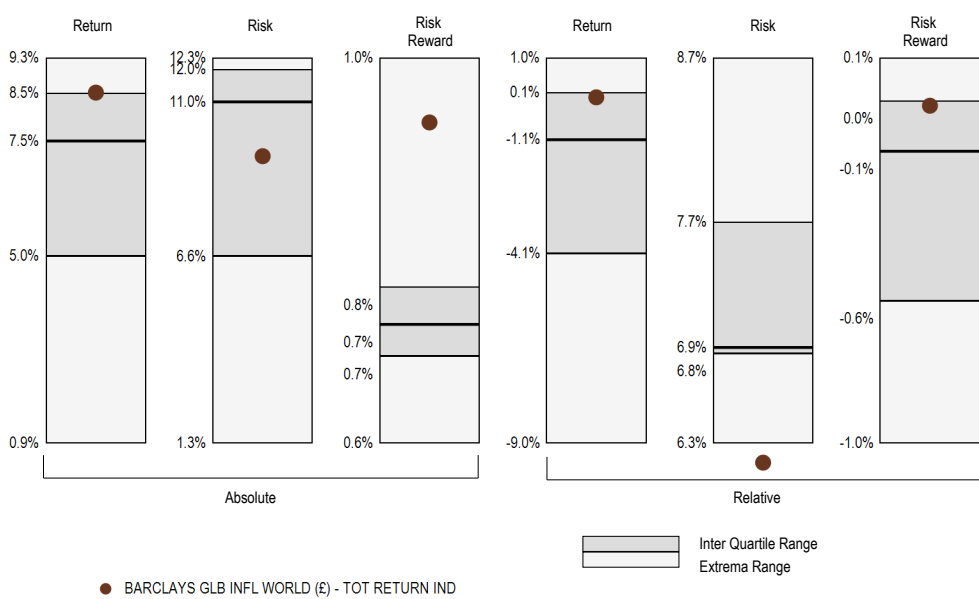


One Year Peer Group



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Three Year Peer Group



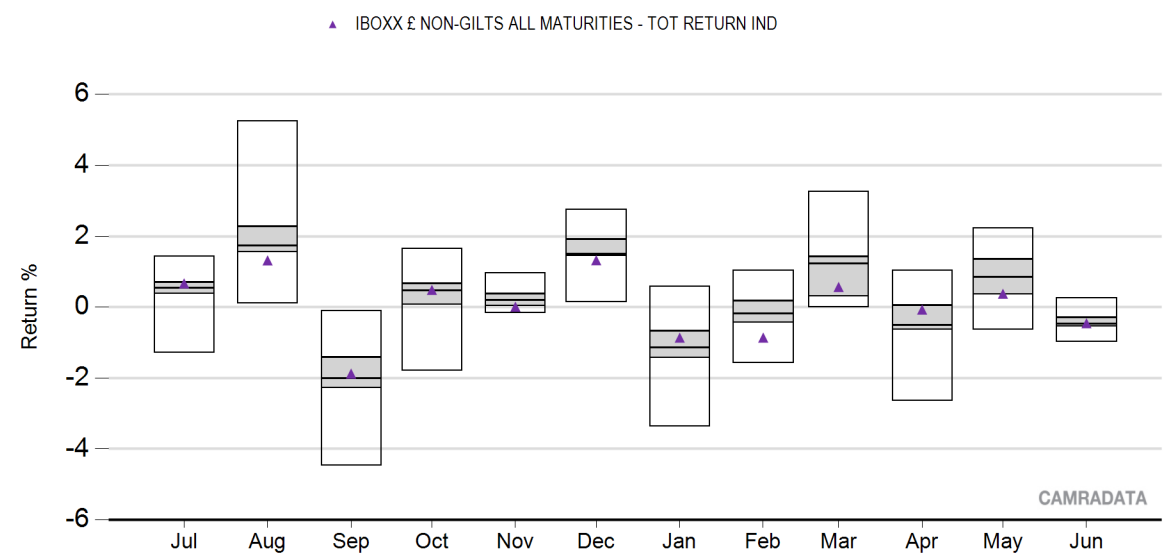
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* Number of products that have at least 12 months track record at 30 Jun 2018

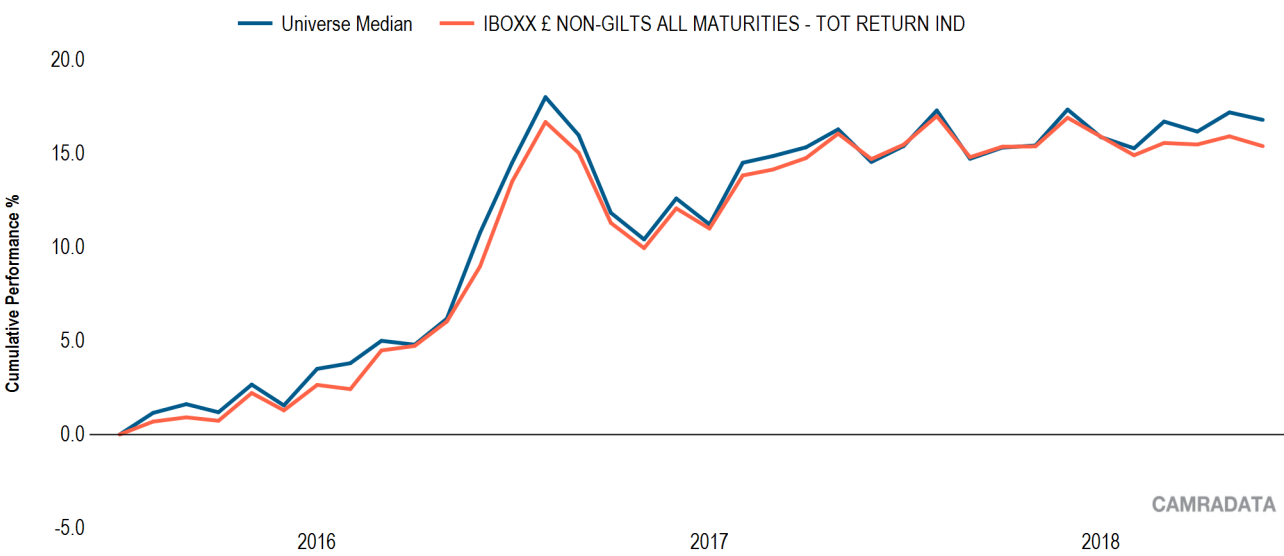
UK Broad Bonds £

Universe Size: 18 products*

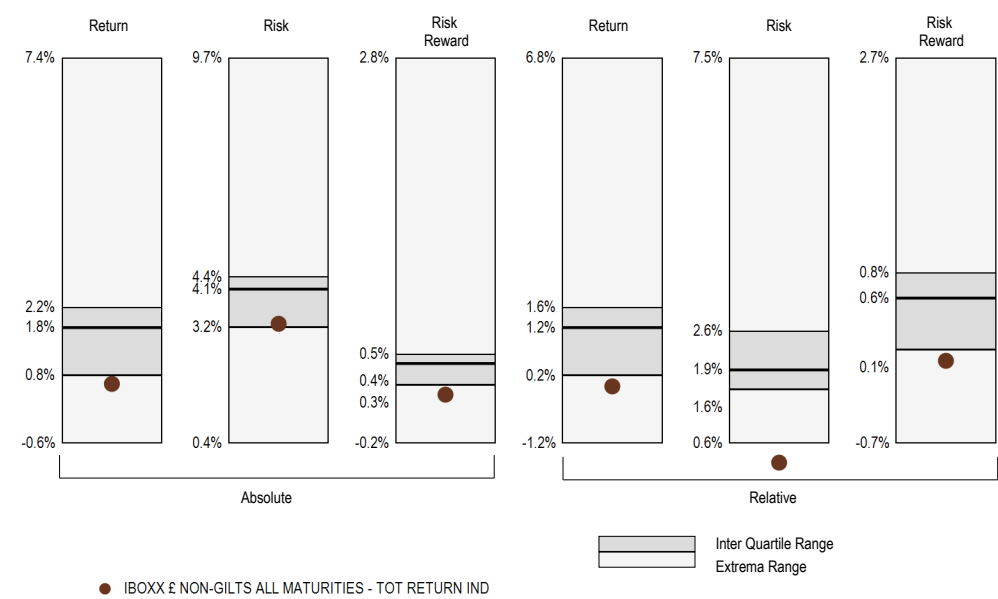
One Year Monthly Returns



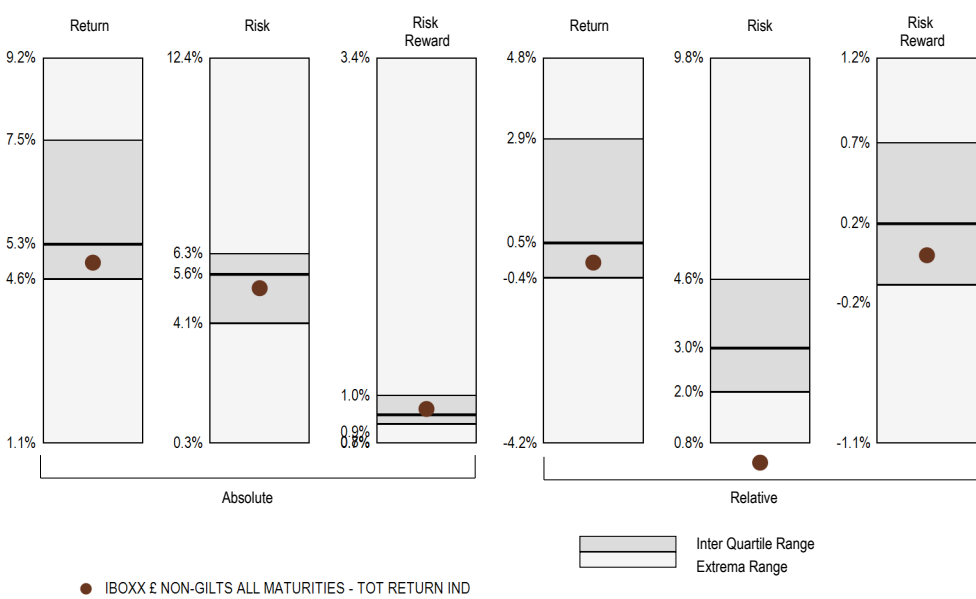
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group

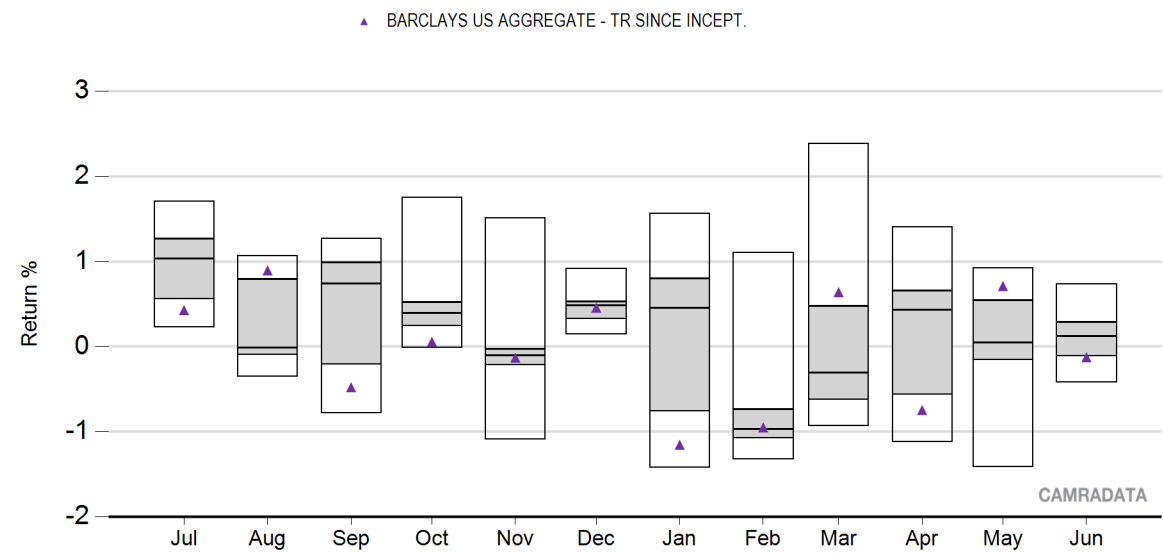


* Number of products that have at least 12 months track record at 30 Jun 2018

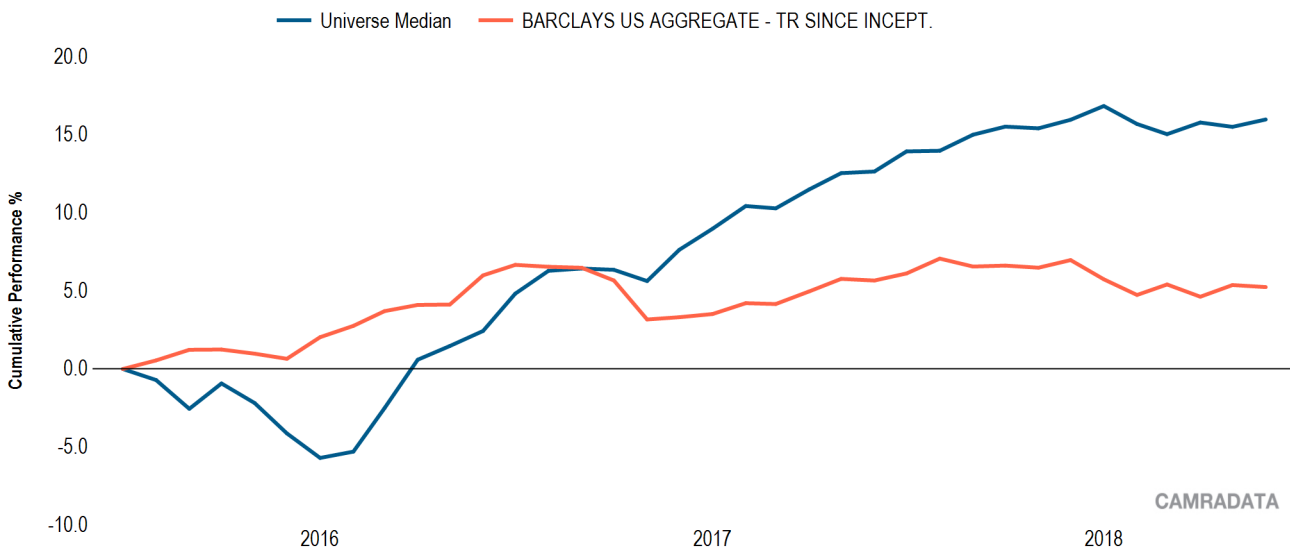
US Broad Bonds \$

Universe Size: 39 products*

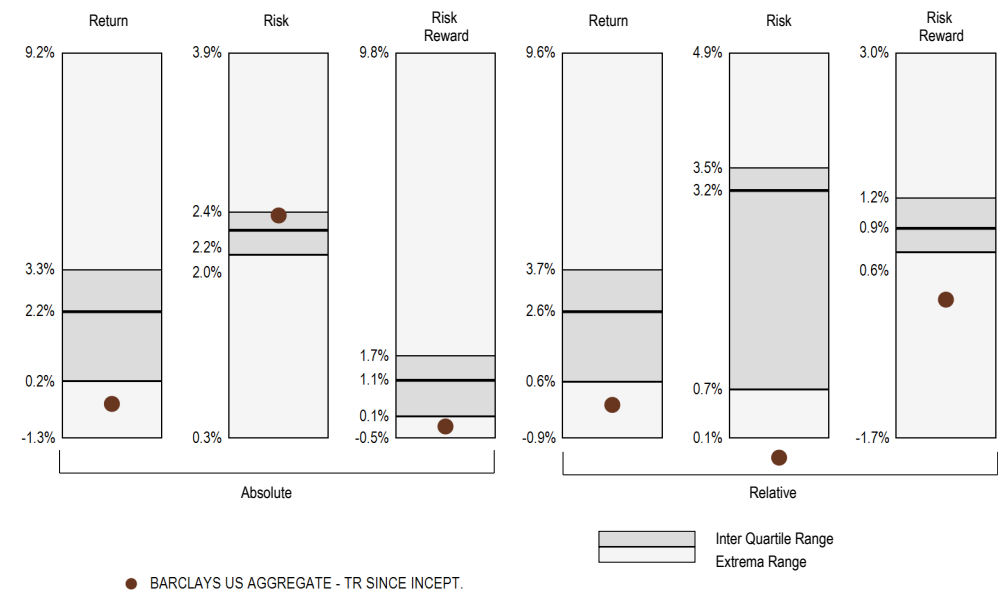
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

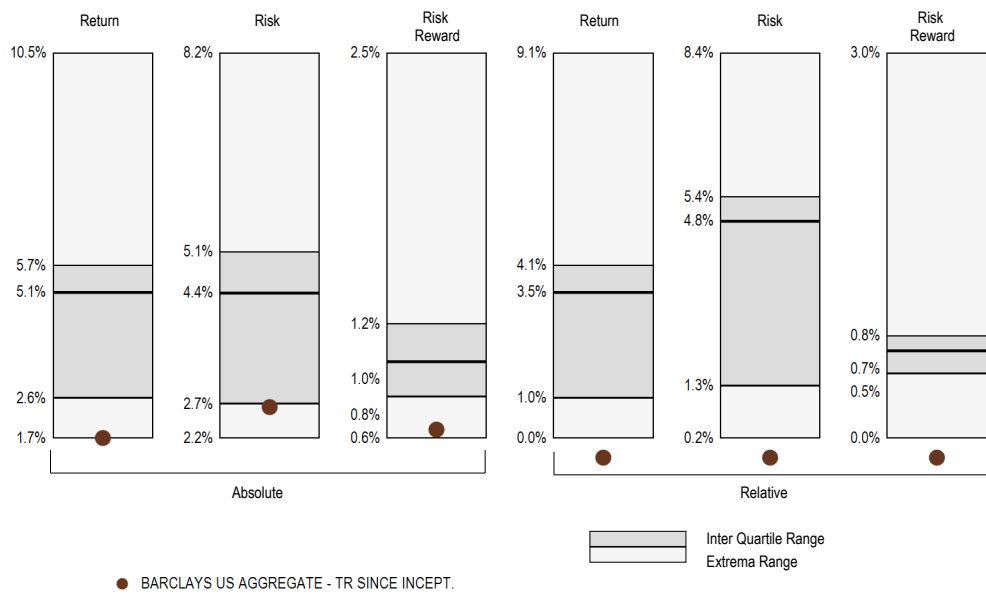


One Year Peer Group



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Three Year Peer Group



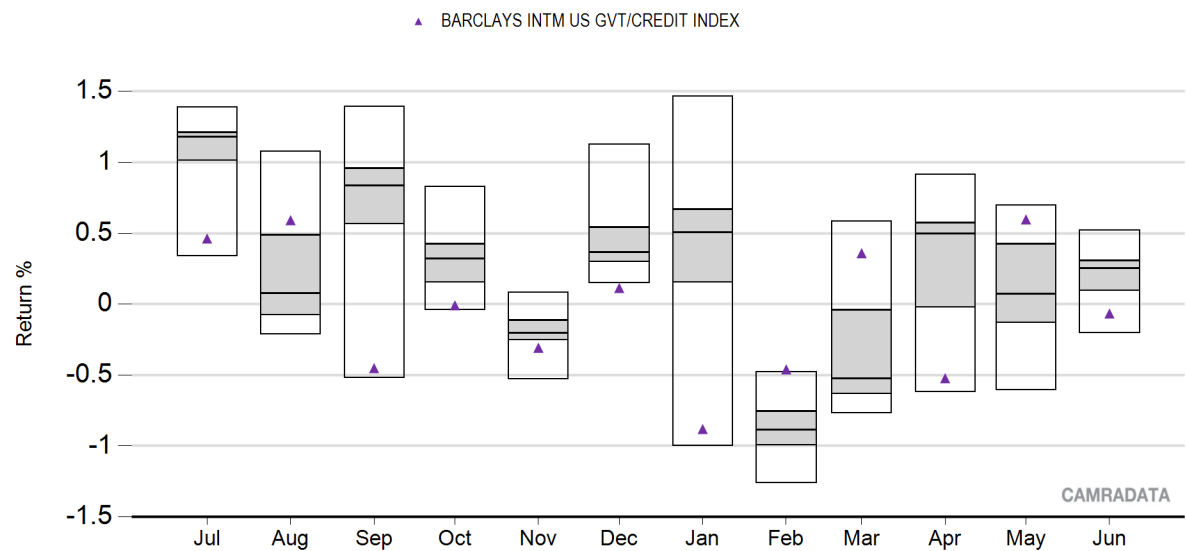
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* Number of products that have at least 12 months track record at 30 Jun 2018

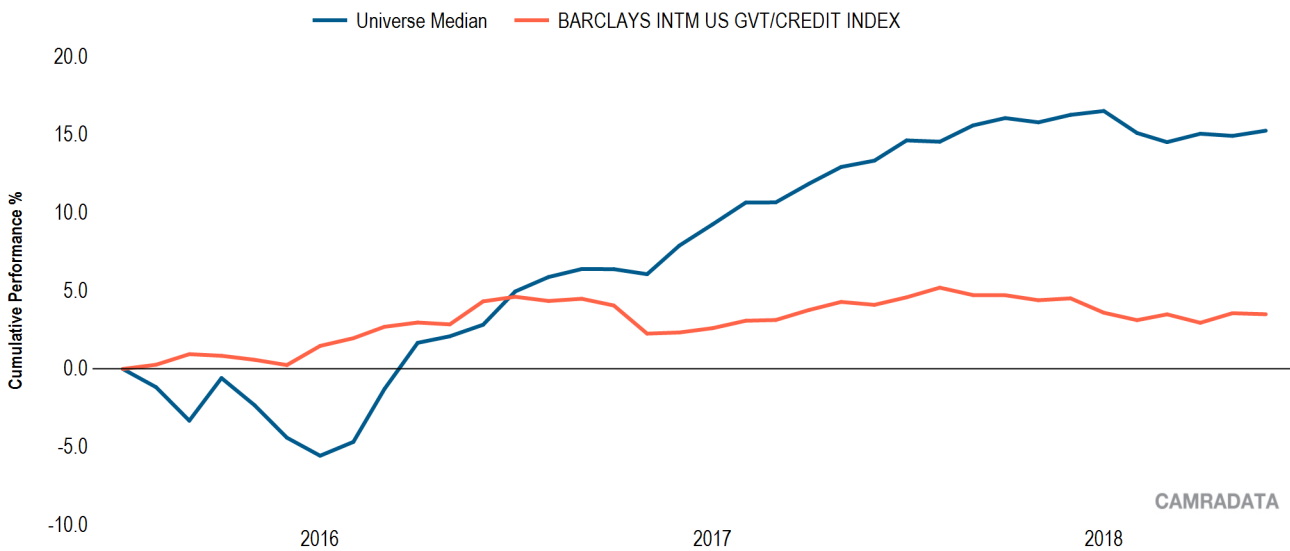
US Broad Bonds 3 to 5 Years Duration \$

Universe Size: 23 products*

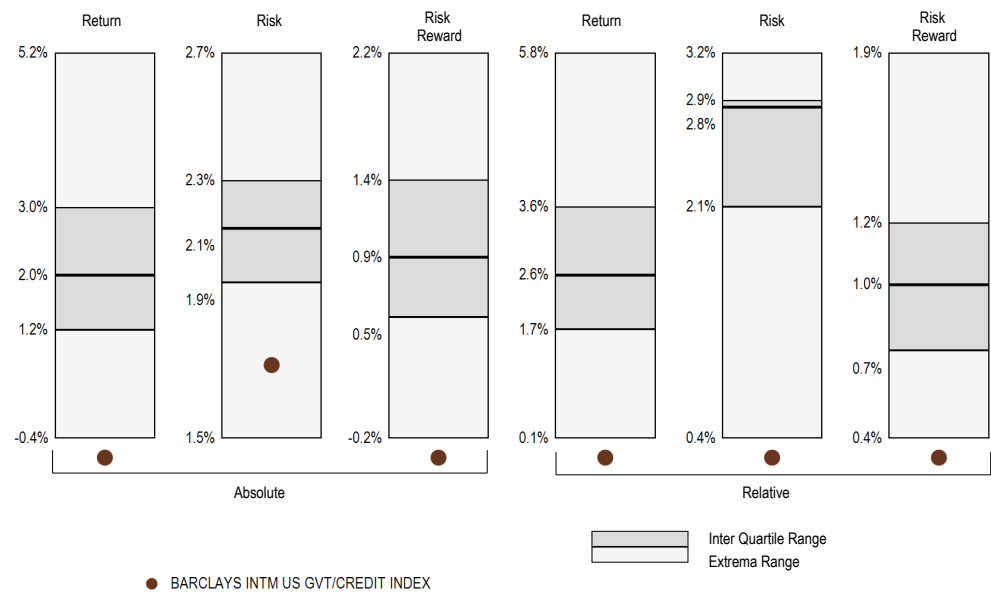
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

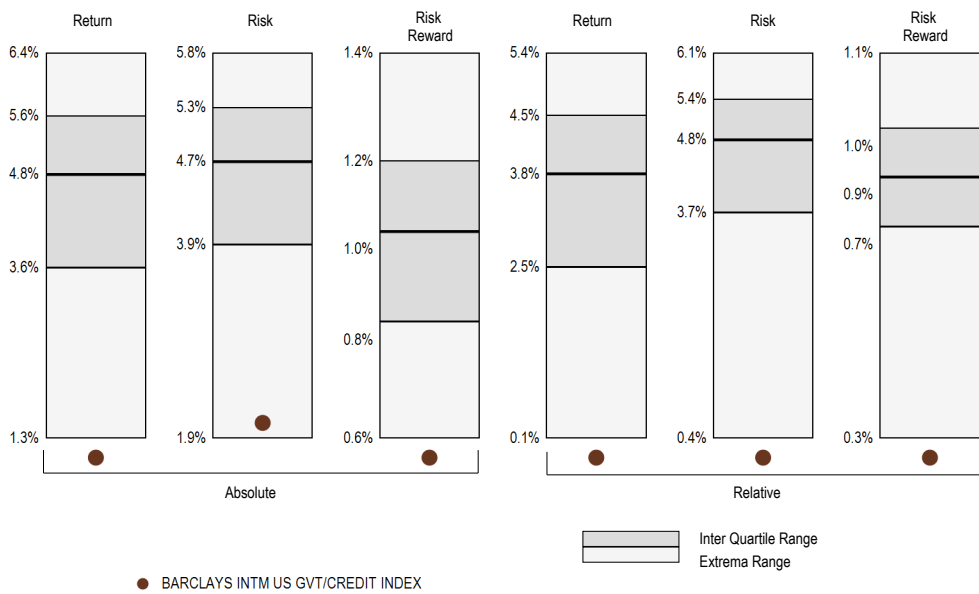


One Year Peer Group



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Three Year Peer Group



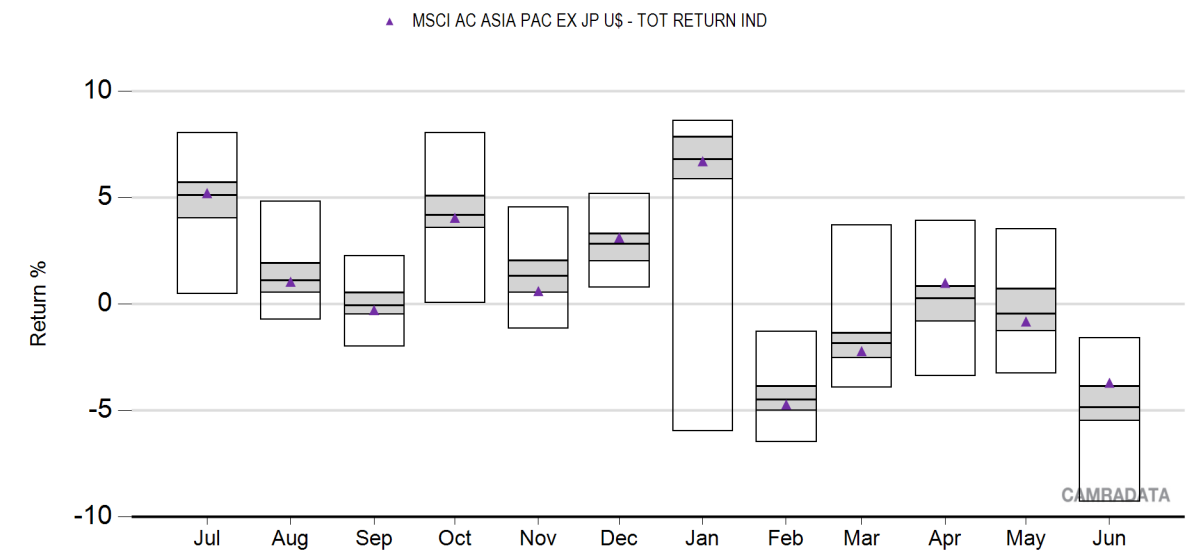
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* Number of products that have at least 12 months track record at 30 Jun 2018

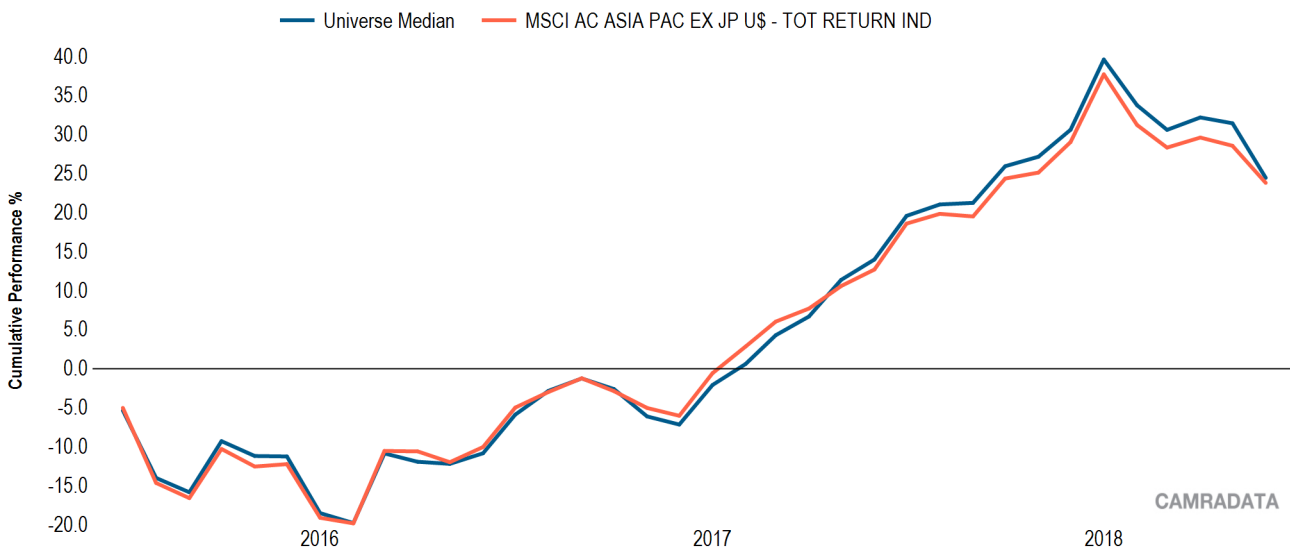
Asia Ex Japan Equity \$

Universe Size: 53 products*

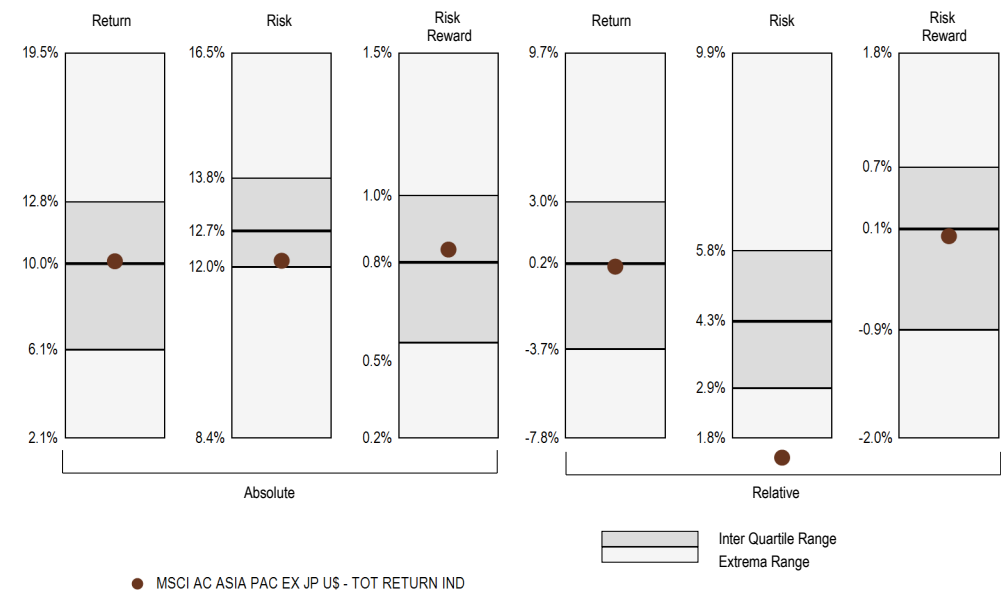
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

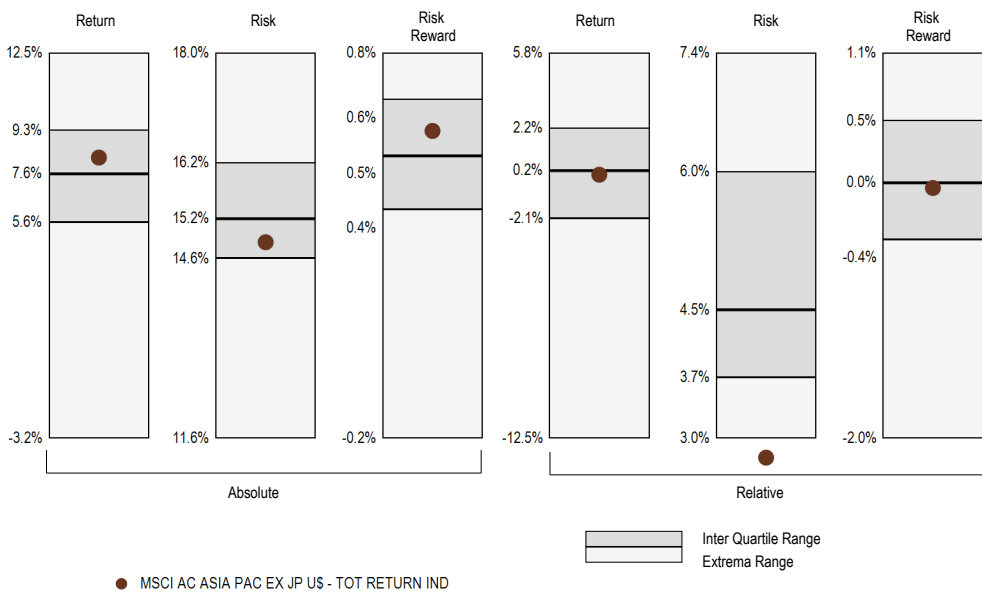


One Year Peer Group



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Three Year Peer Group

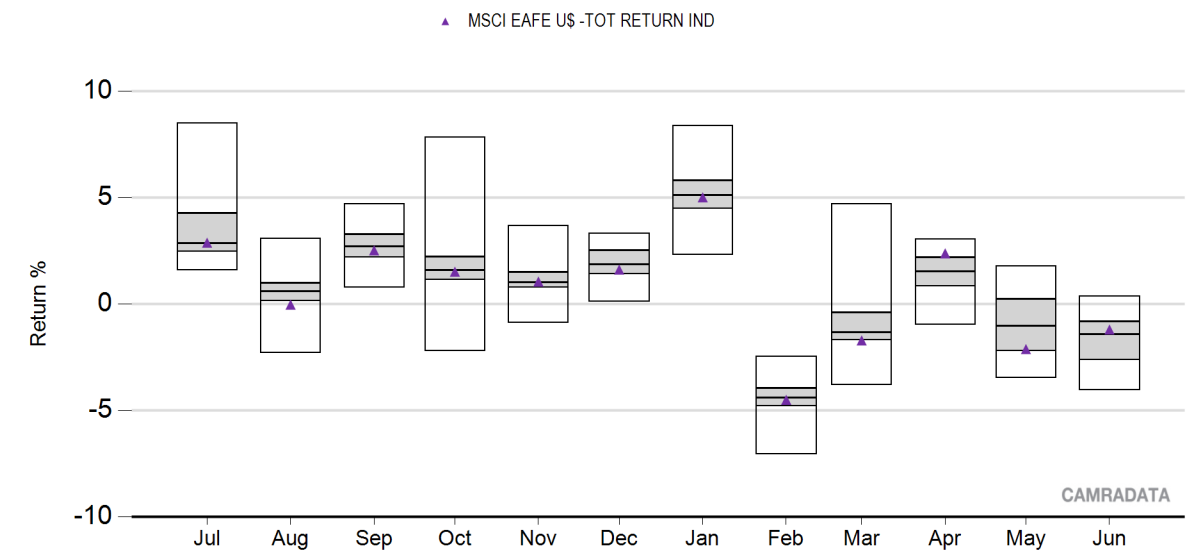


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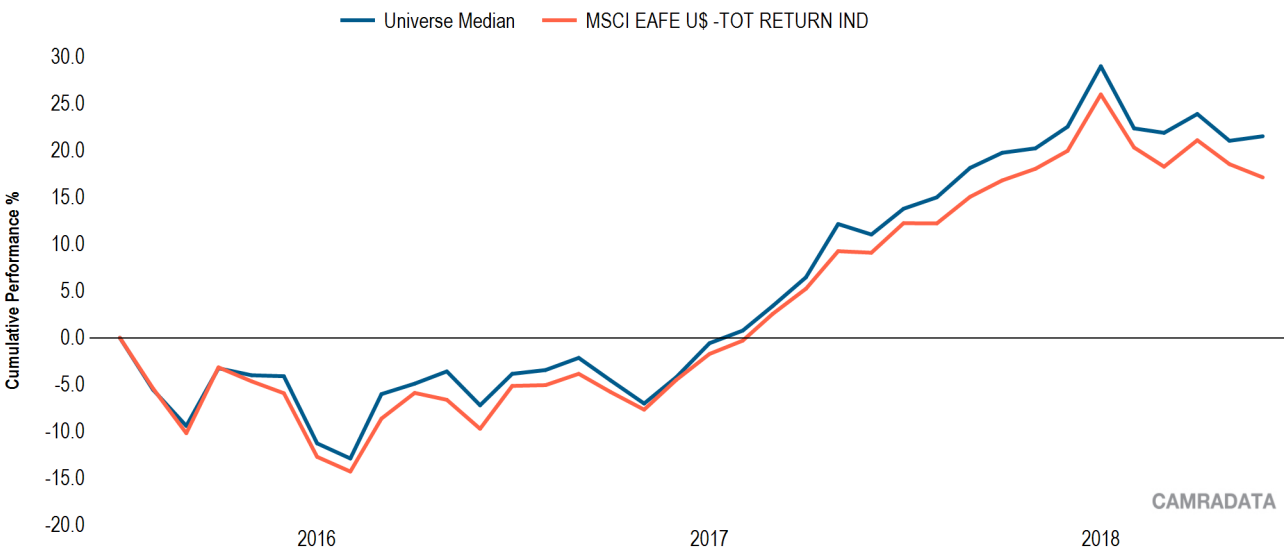
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* Number of products that have at least 12 months track record at 30 Jun 2018

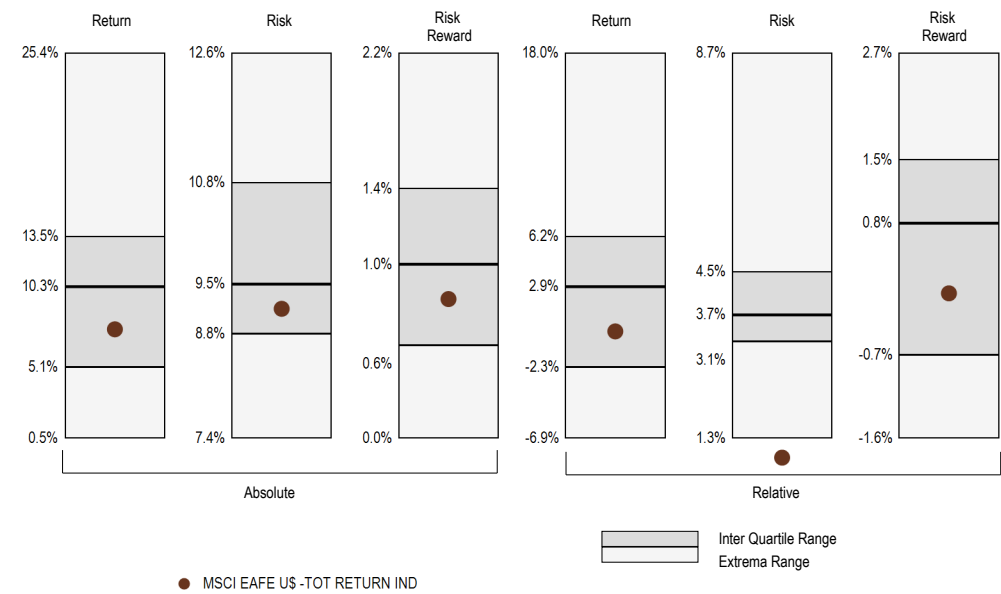
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

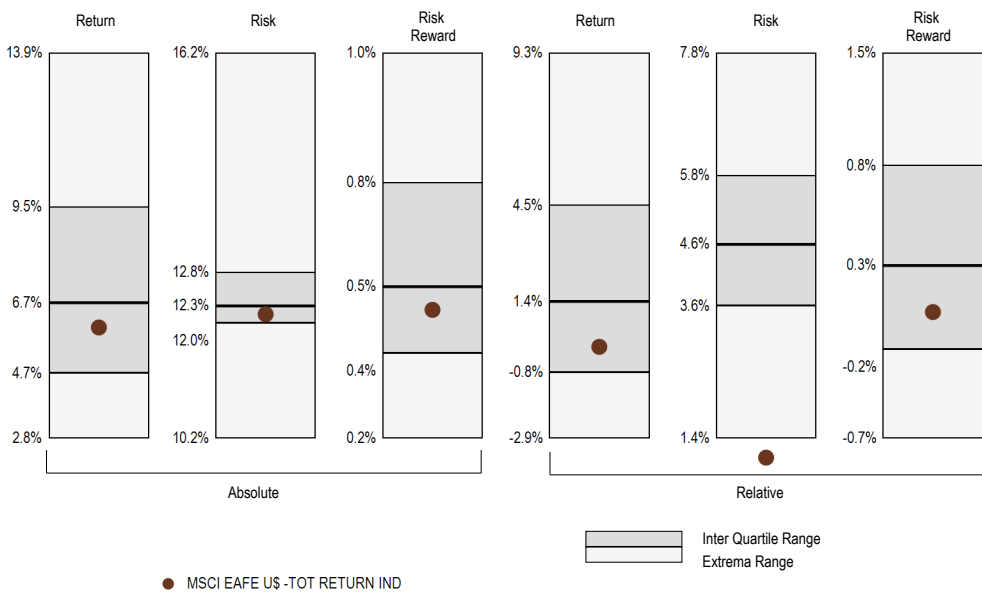


One Year Peer Group



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Three Year Peer Group



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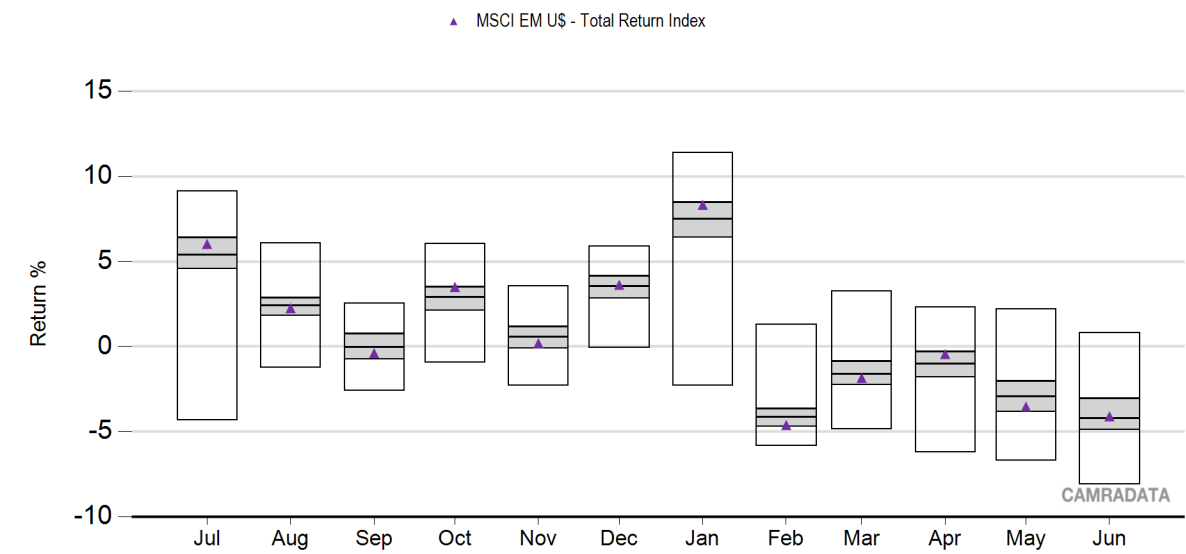
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* Number of products that have at least 12 months track record at 30 Jun 2018

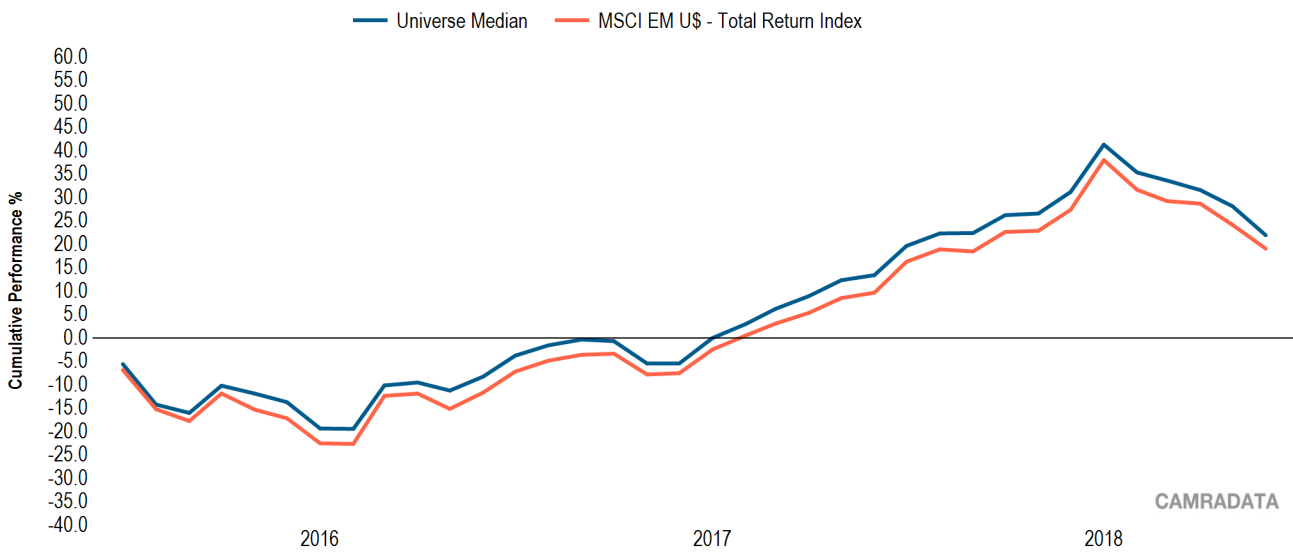
Emerging Markets Equity \$

Universe Size: 232 products*

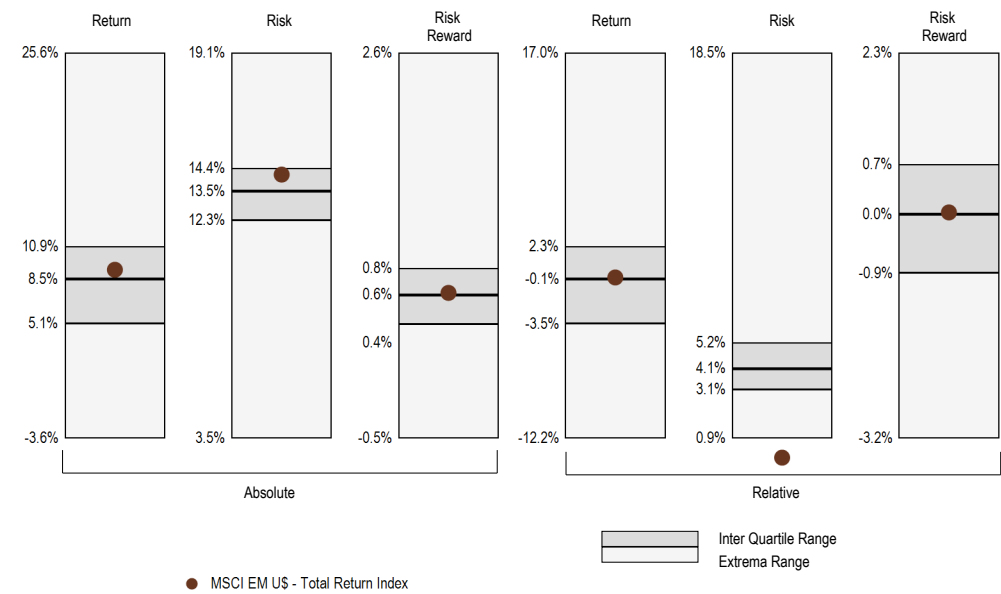
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

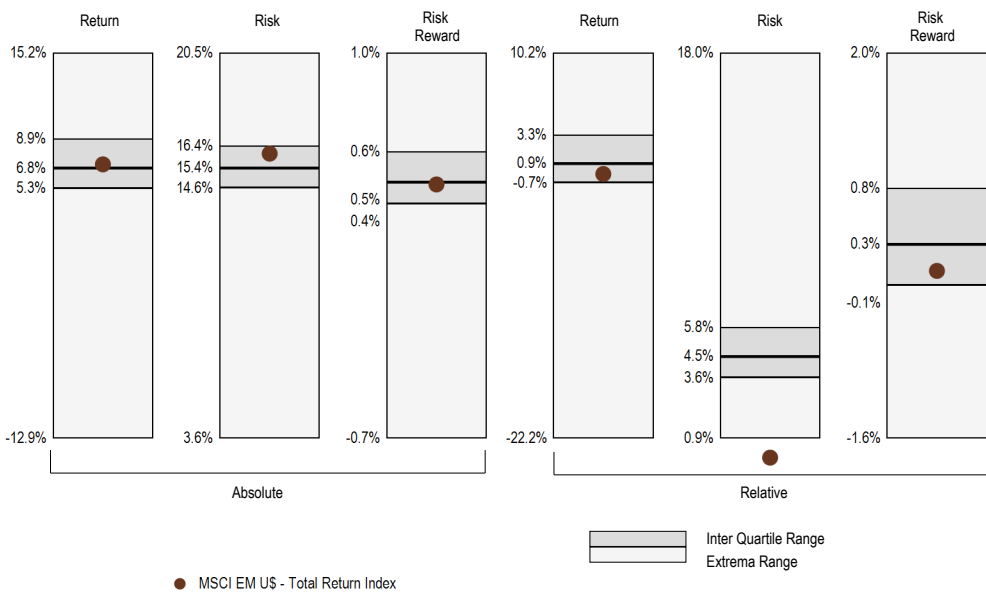


One Year Peer Group



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Three Year Peer Group



CAMRADATA

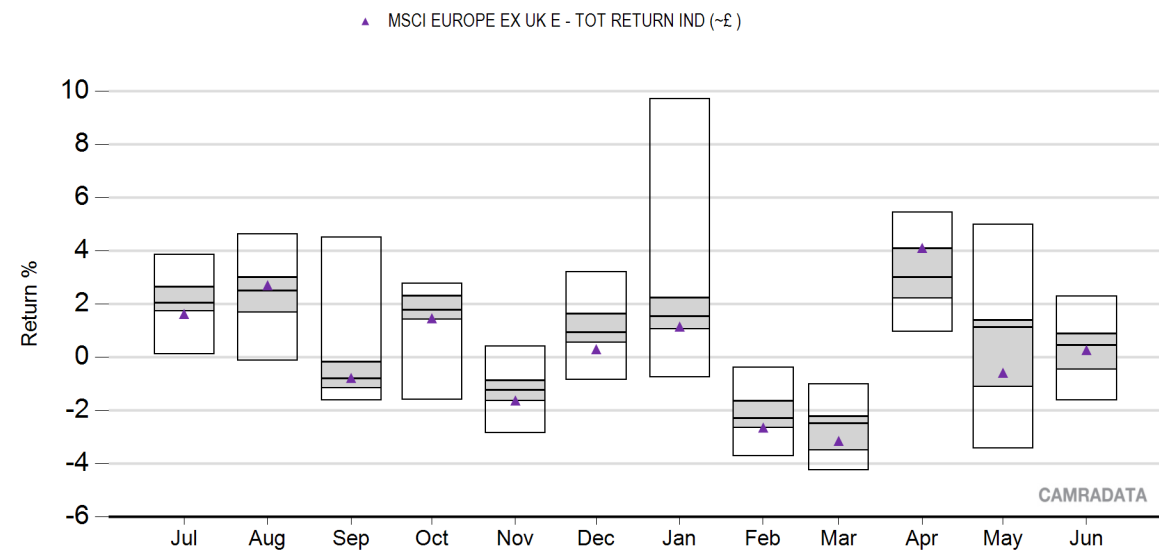
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* Number of products that have at least 12 months track record at 30 Jun 2018

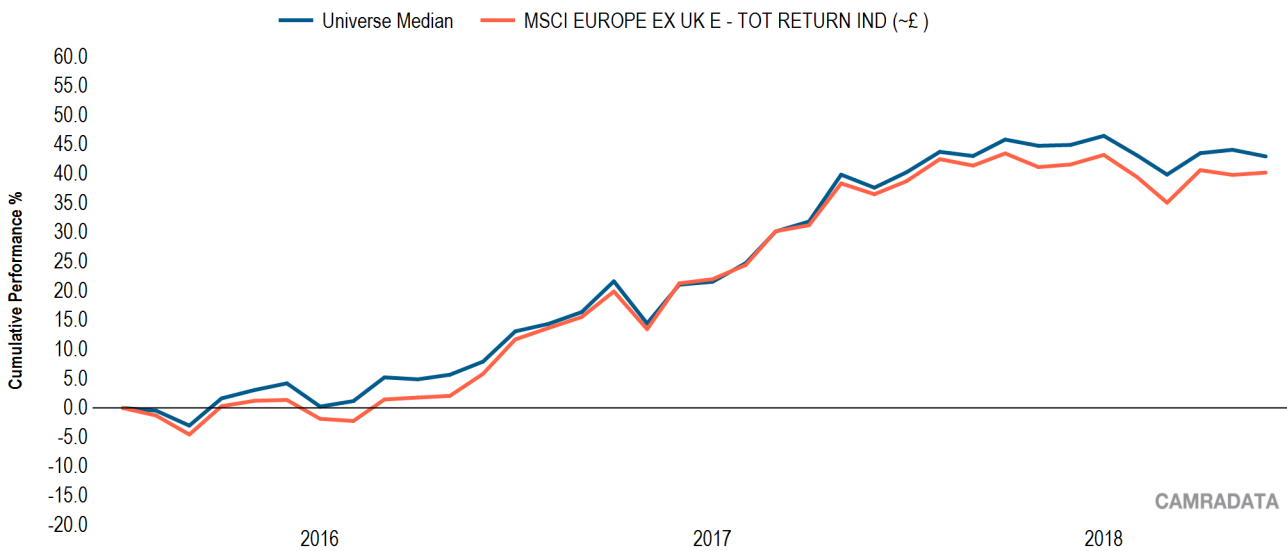
European Ex-UK Equity £

Universe Size: 22 products*

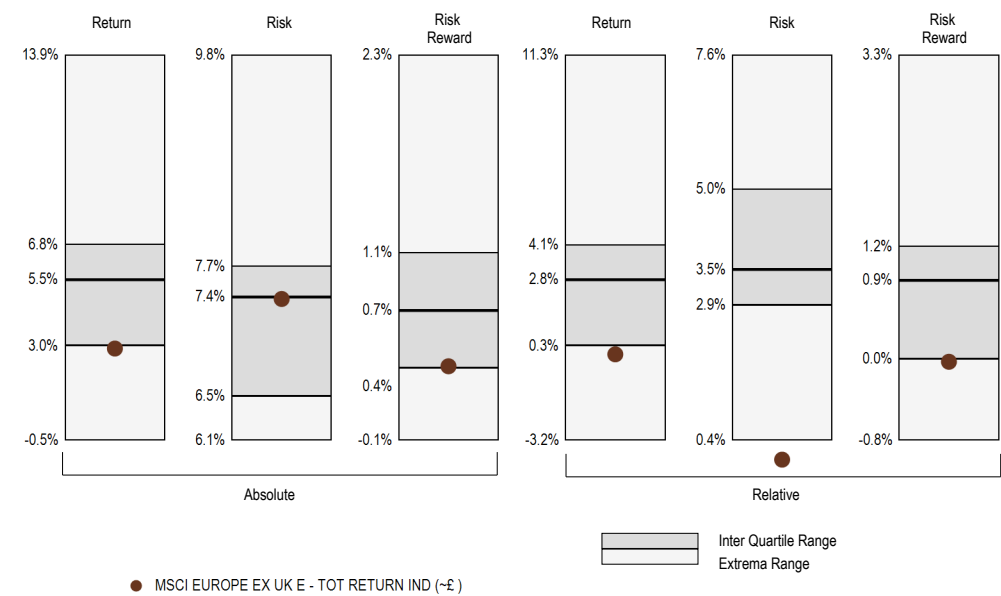
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

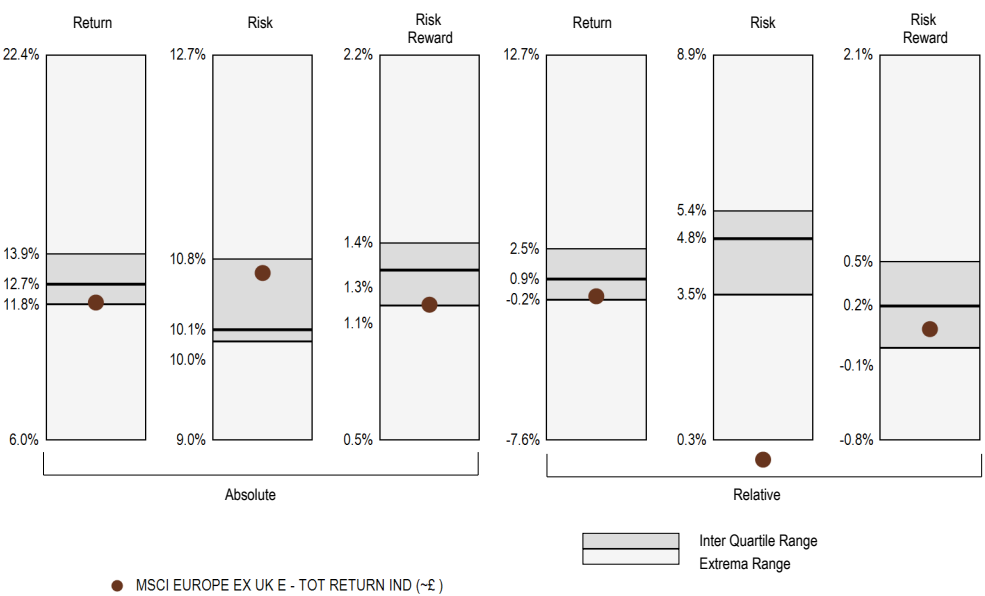


One Year Peer Group



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Three Year Peer Group



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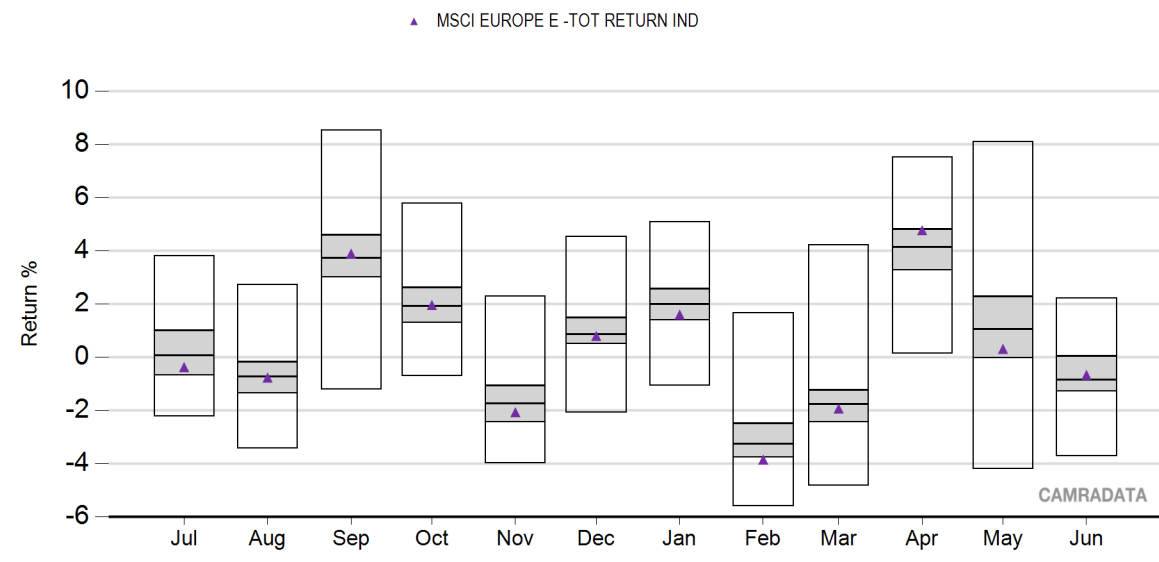
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* Number of products that have at least 12 months track record at 30 Jun 2018

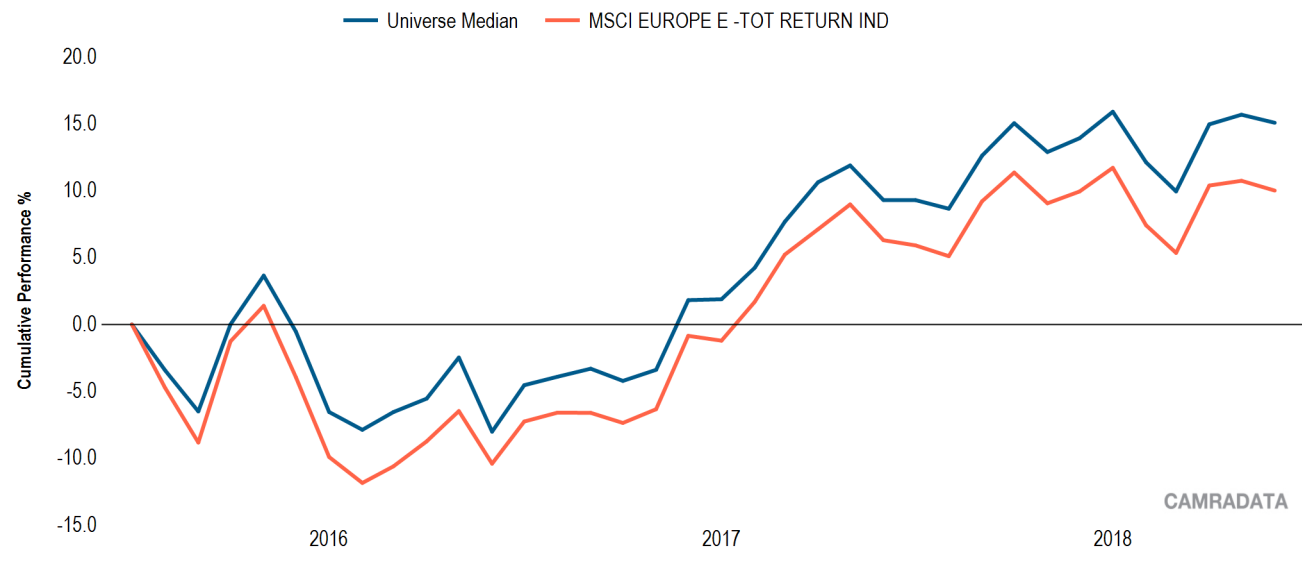
European Inc. UK Equity €

Universe Size: 148 products*

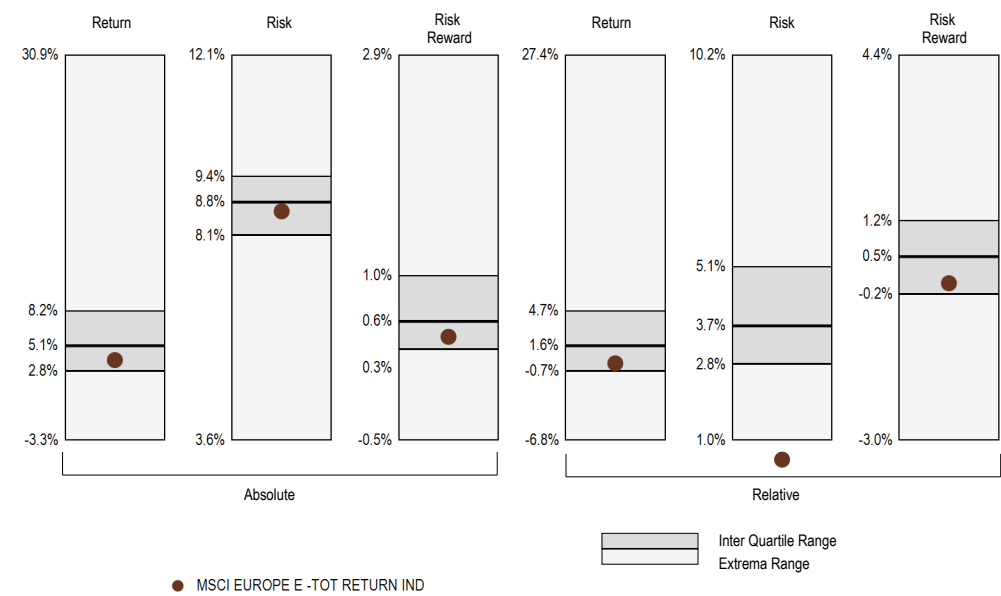
One Year Monthly Returns



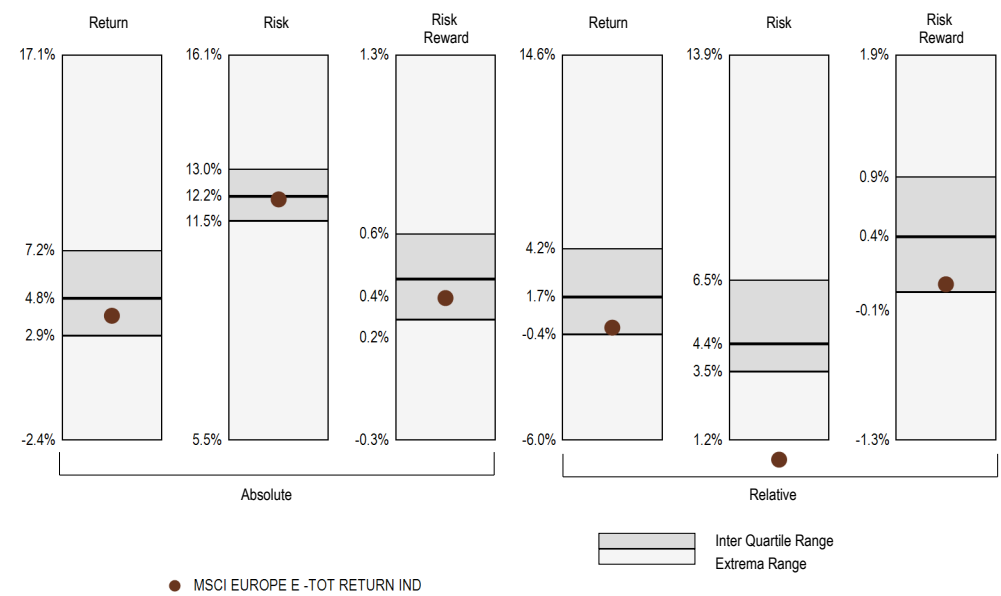
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



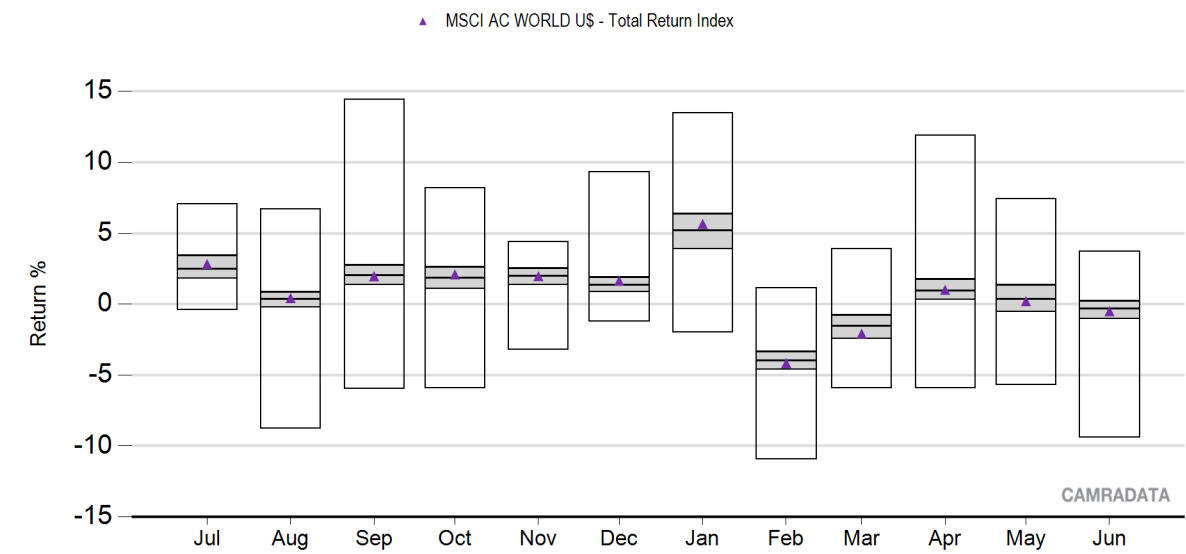
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* Number of products that have at least 12 months track record at 30 Jun 2018

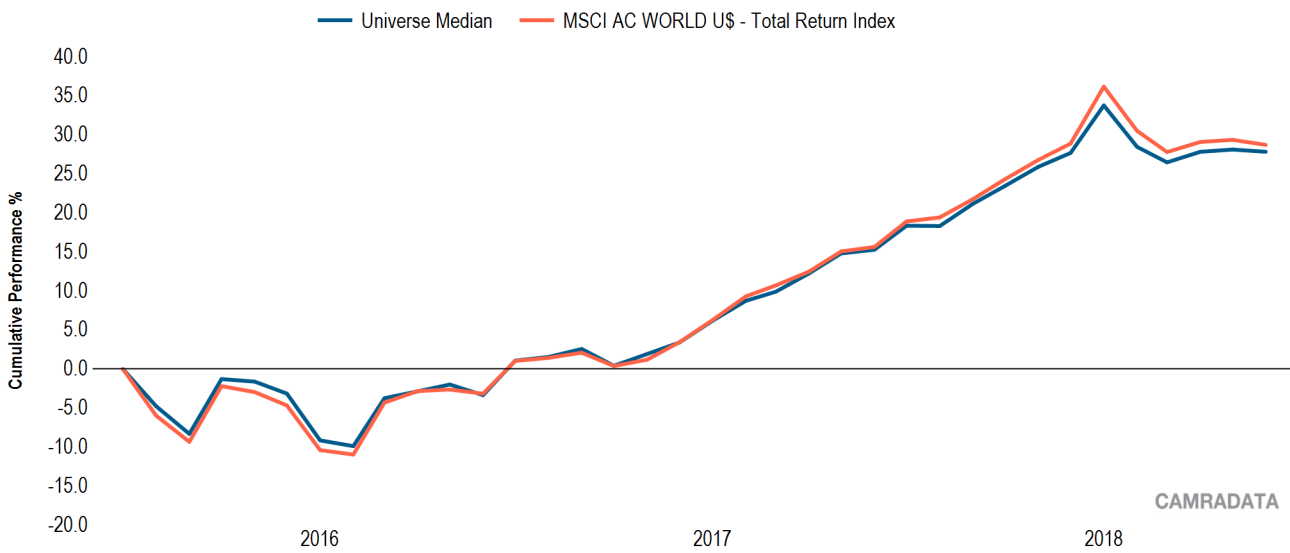
Global Equity All Cap \$

Universe Size: 222 products*

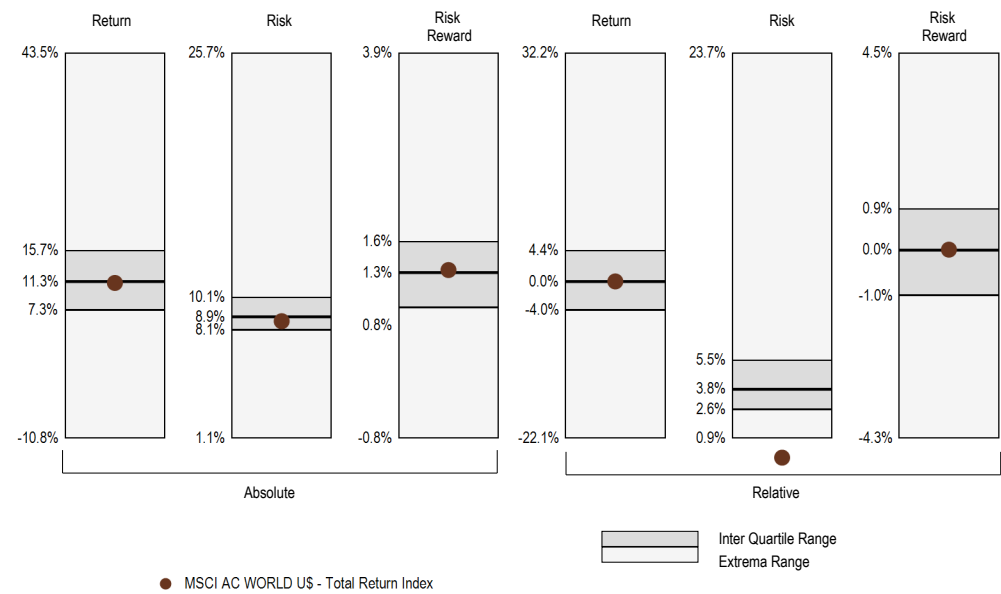
One Year Monthly Returns



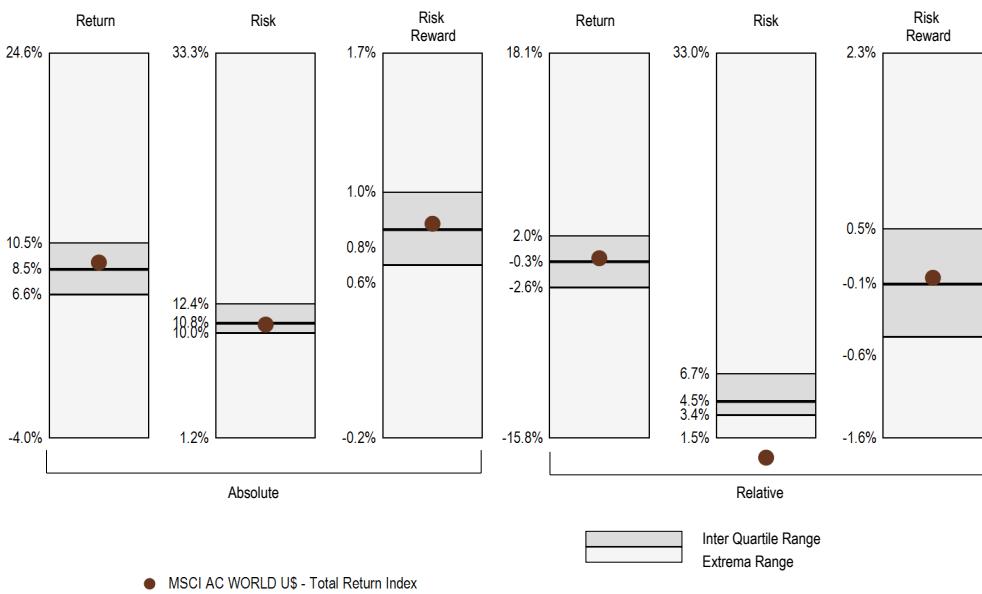
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



CAMRADATA

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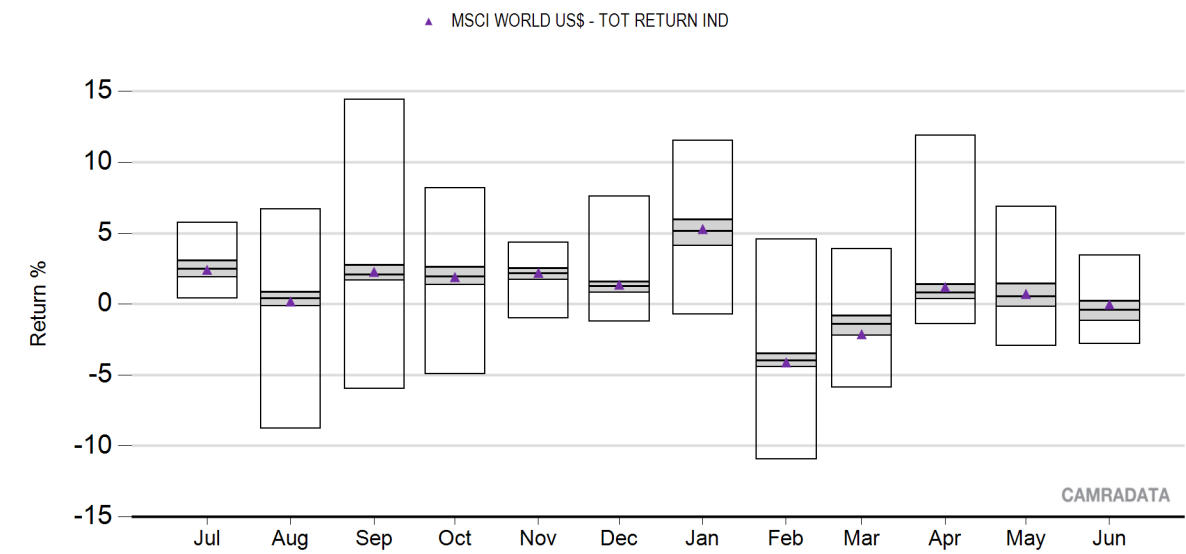
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* Number of products that have at least 12 months track record at 30 Jun 2018

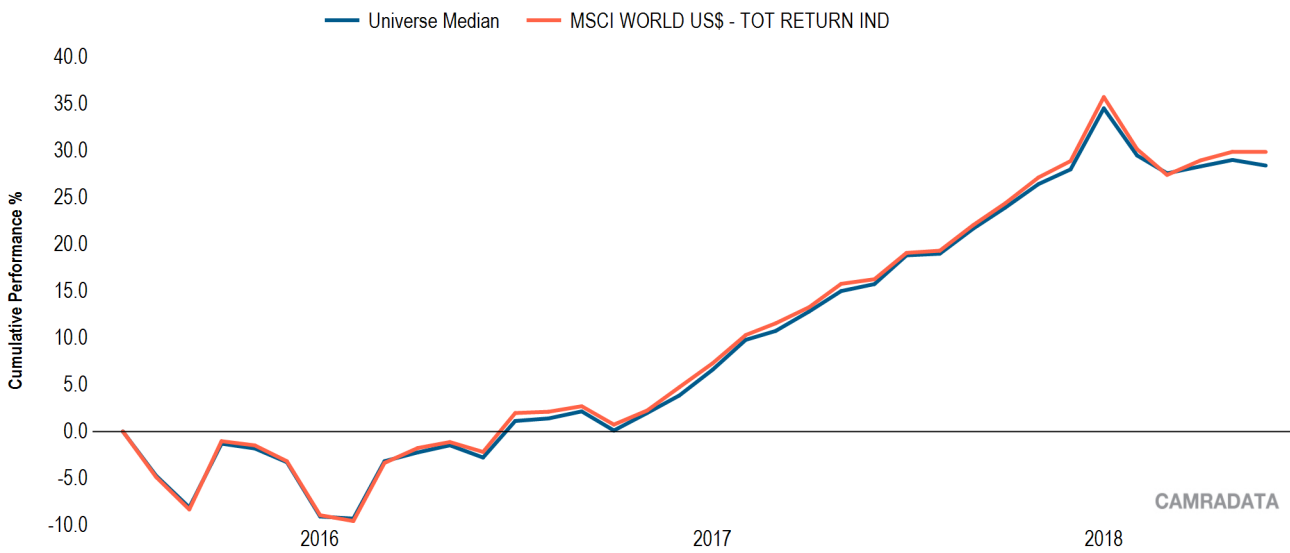
Global Equity Core \$

Universe Size: 169 products*

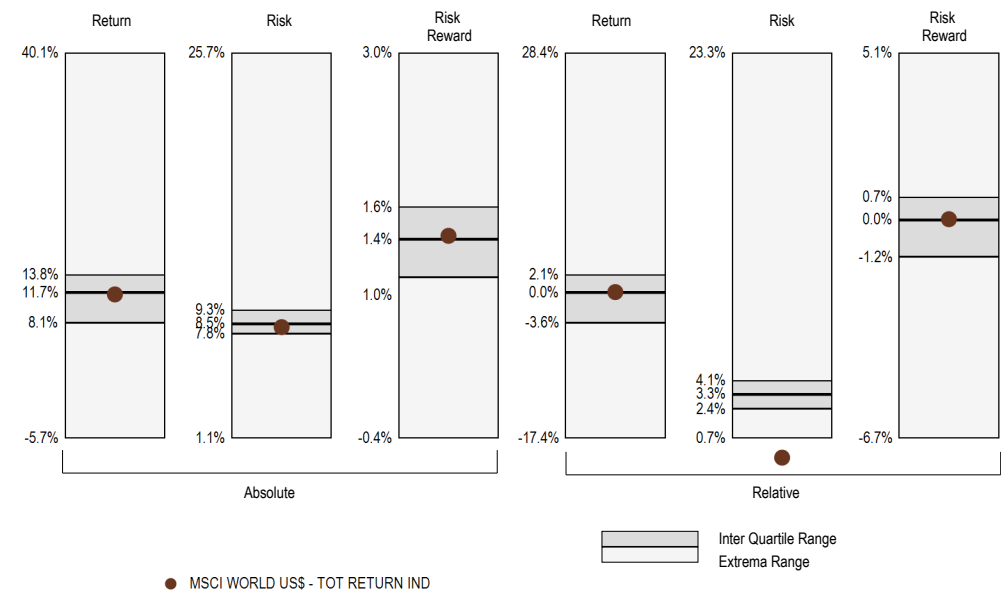
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

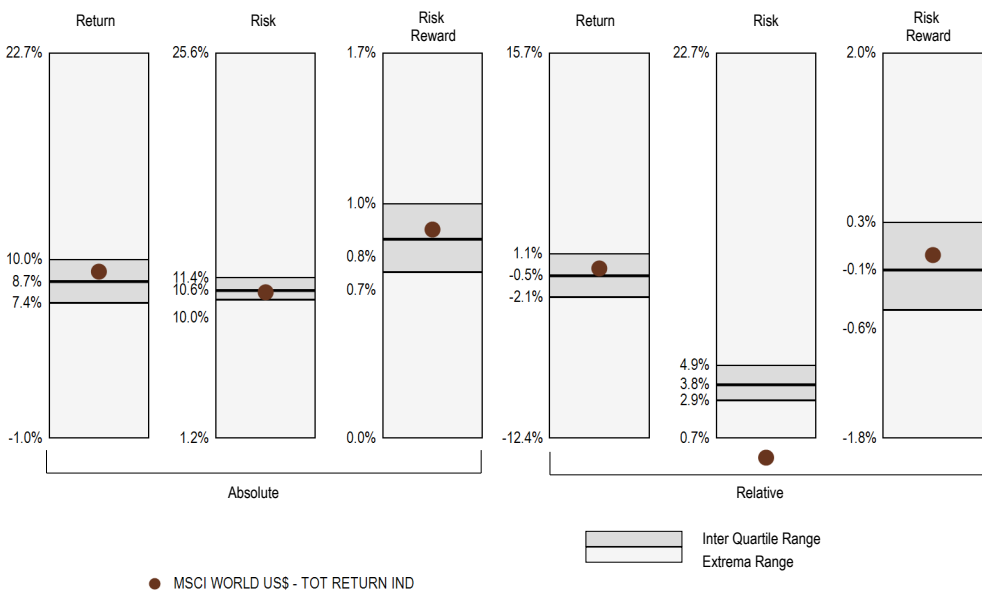


One Year Peer Group



CAMRADATA

Three Year Peer Group



CAMRADATA

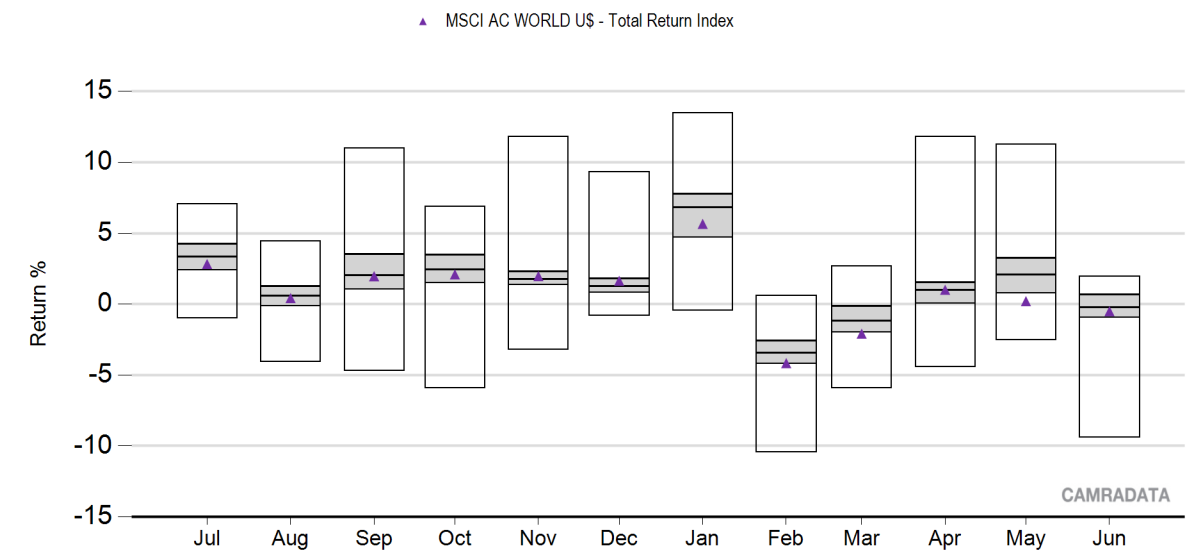
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* Number of products that have at least 12 months track record at 30 Jun 2018

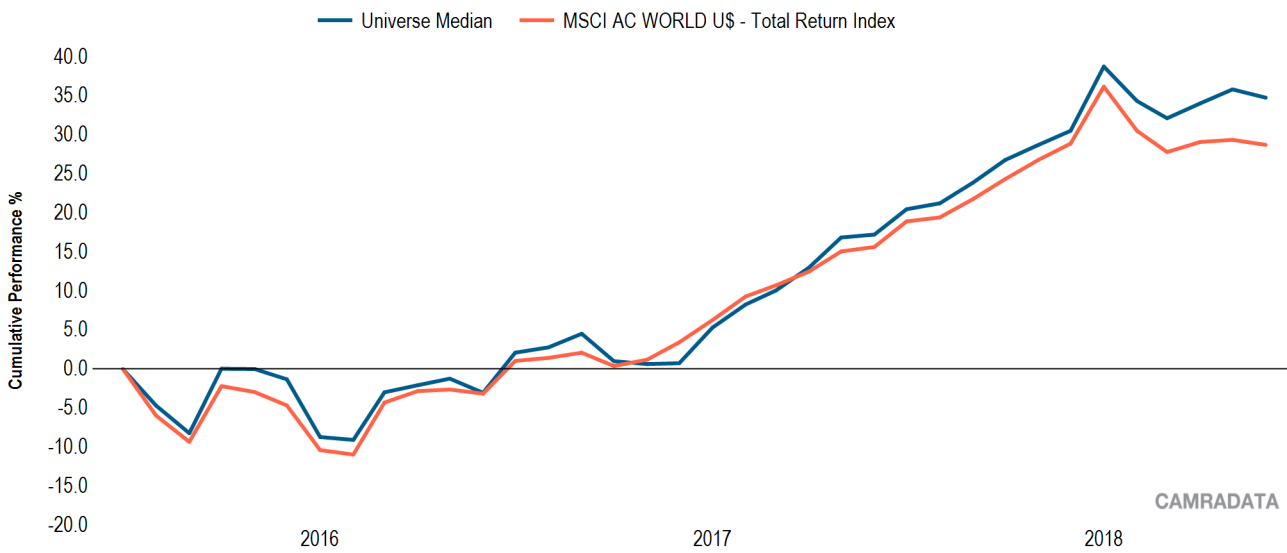
Global Equity Growth \$

Universe Size: 90 products*

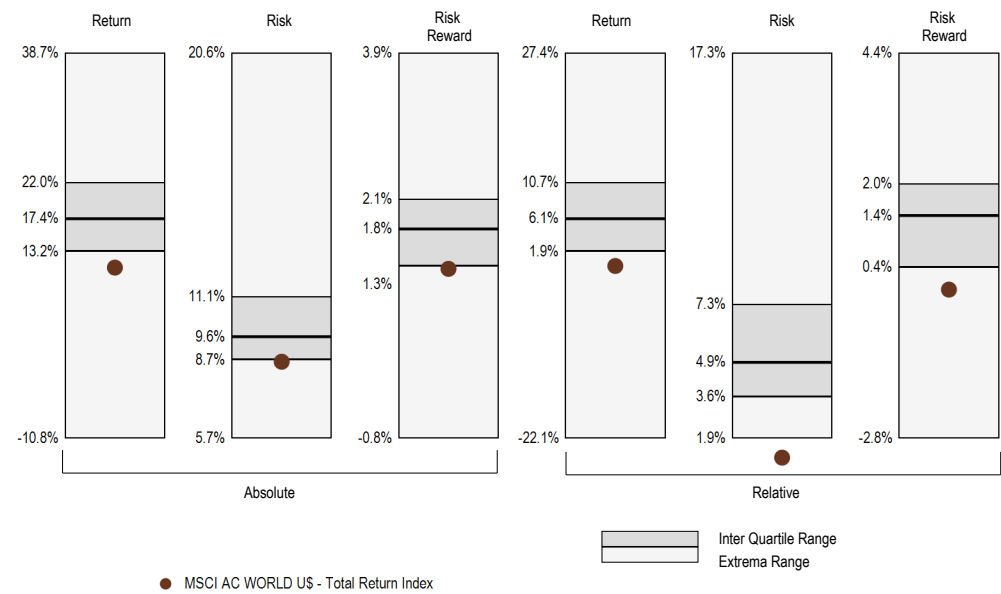
One Year Monthly Returns



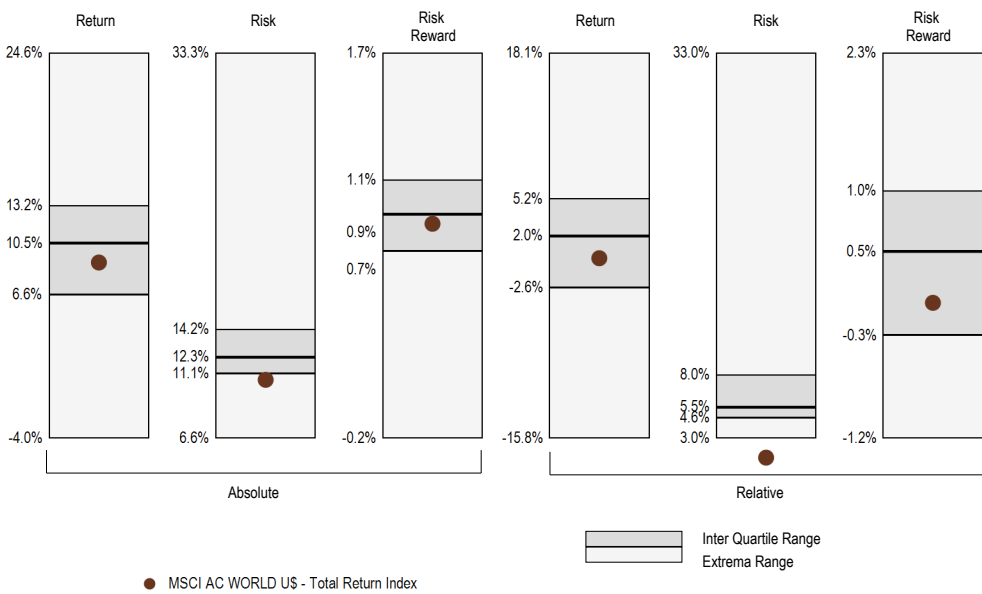
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



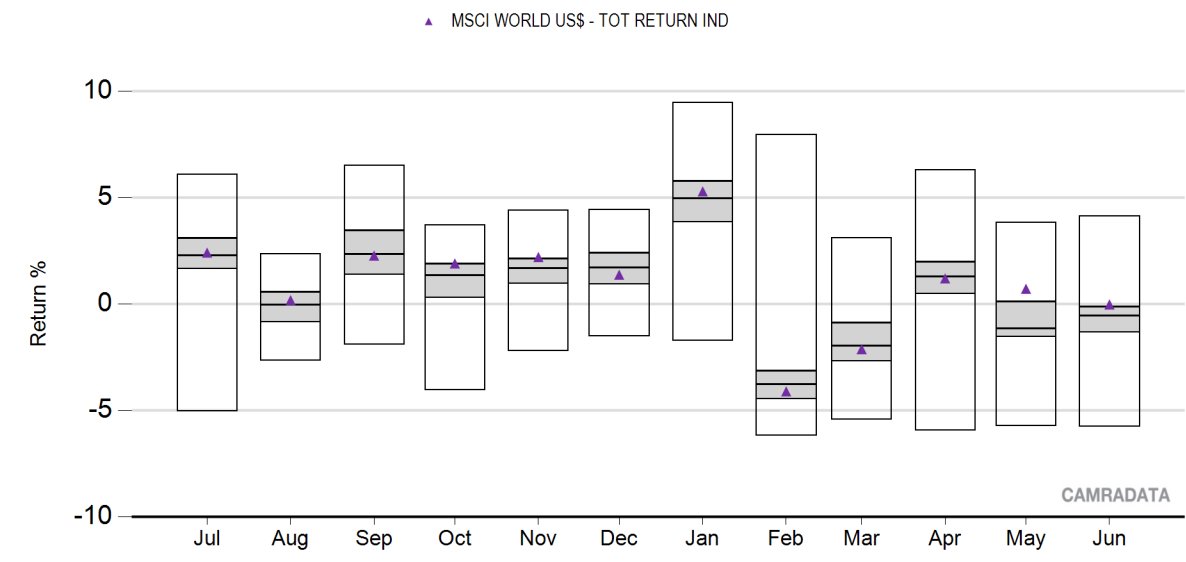
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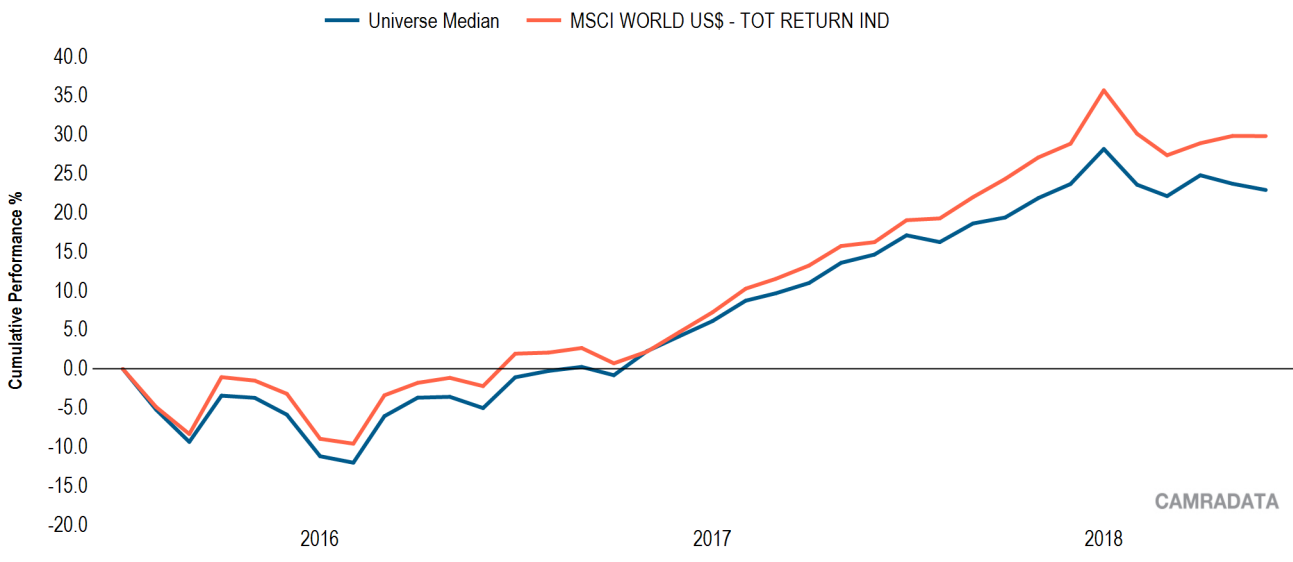
Global Equity Value \$

Universe Size: 65 products*

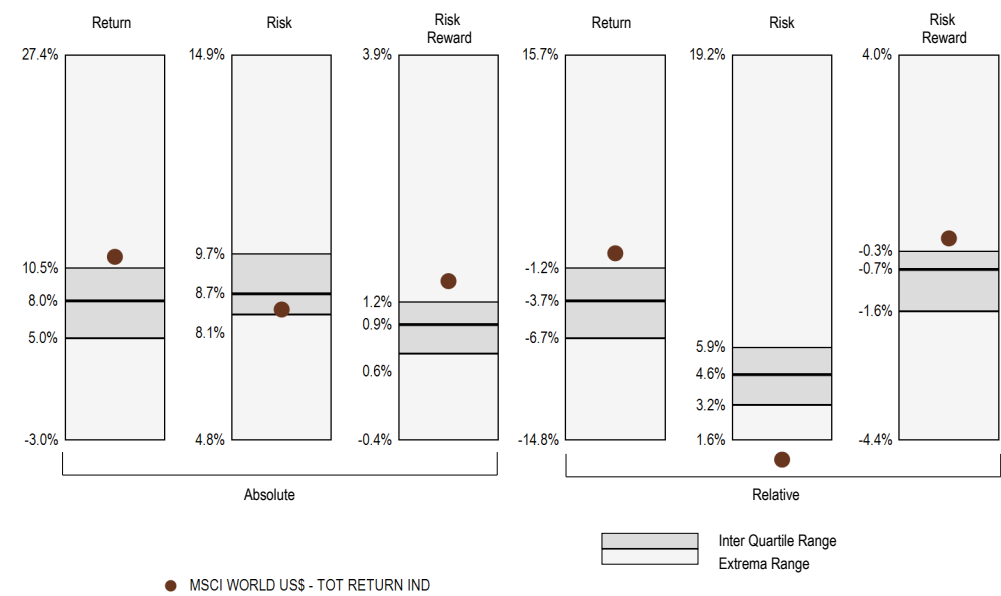
One Year Monthly Returns



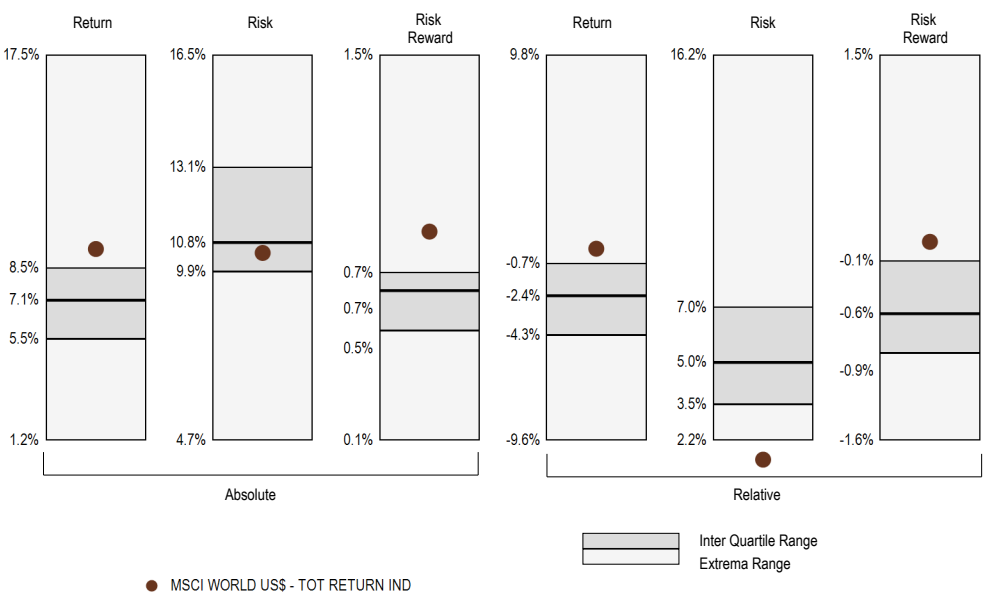
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group



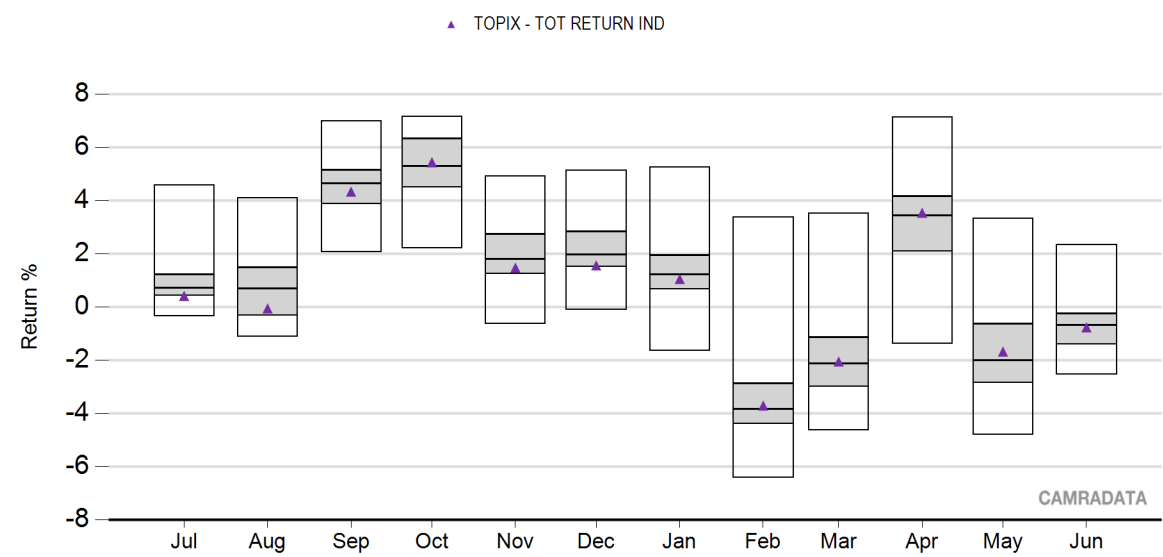
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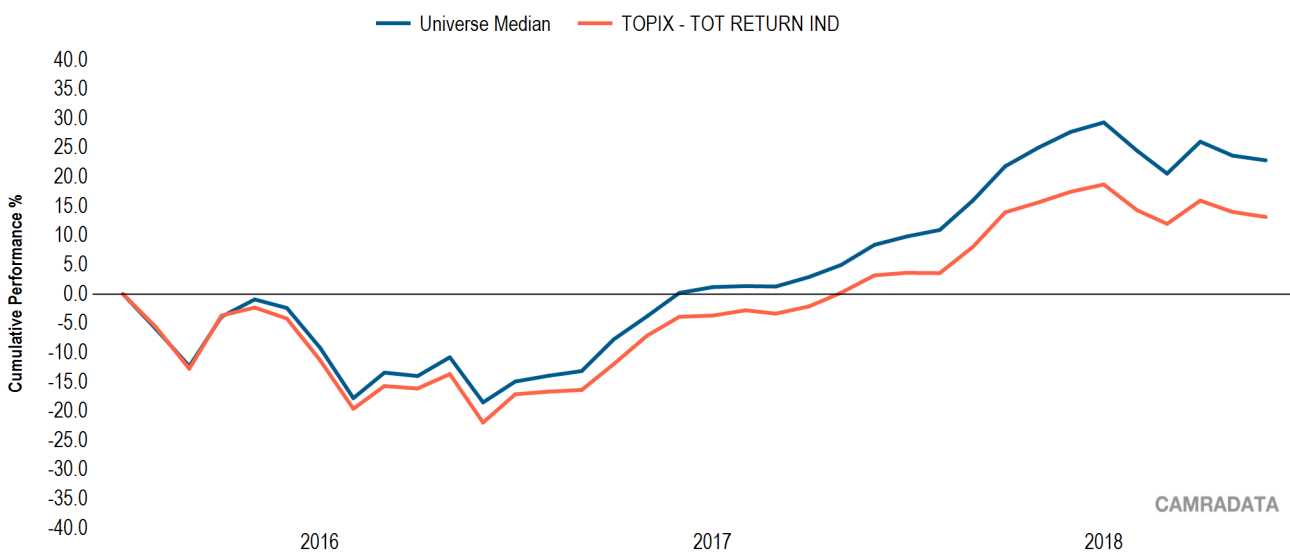
Japan Equity Yen

Universe Size: 48 products*

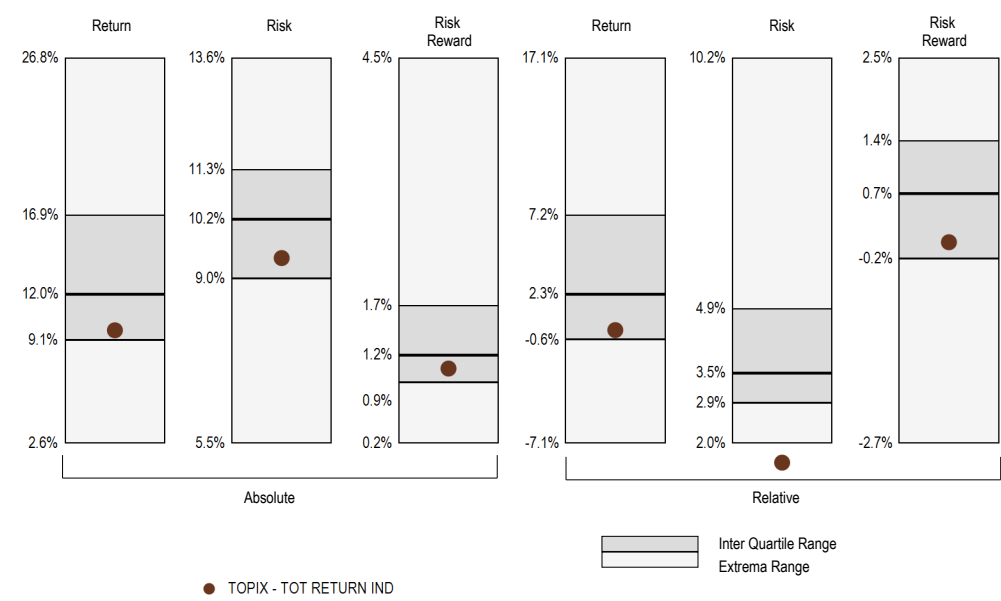
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

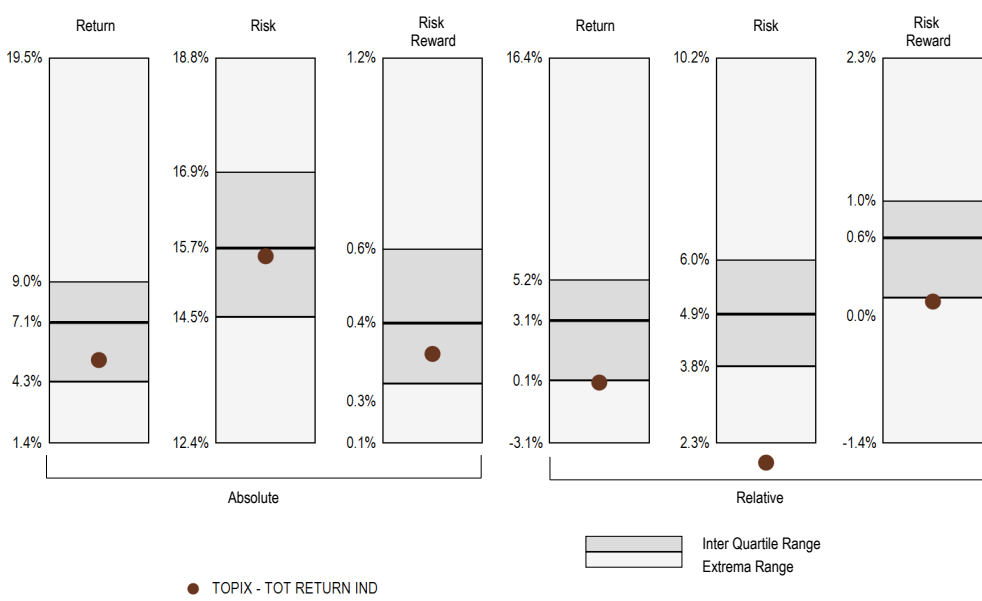


One Year Peer Group



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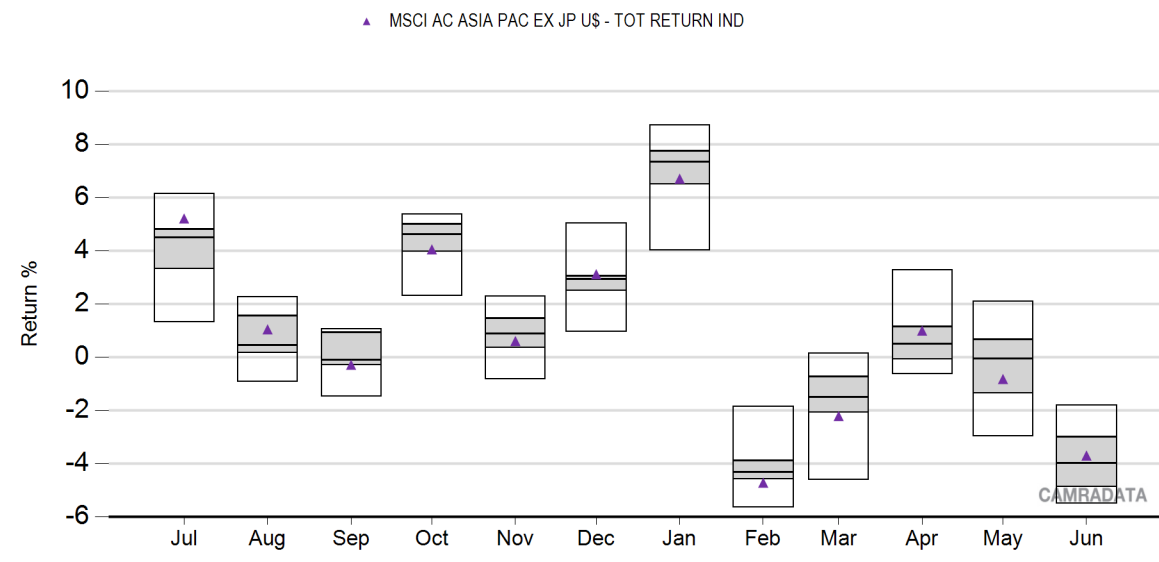
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* Number of products that have at least 12 months track record at 30 Jun 2018

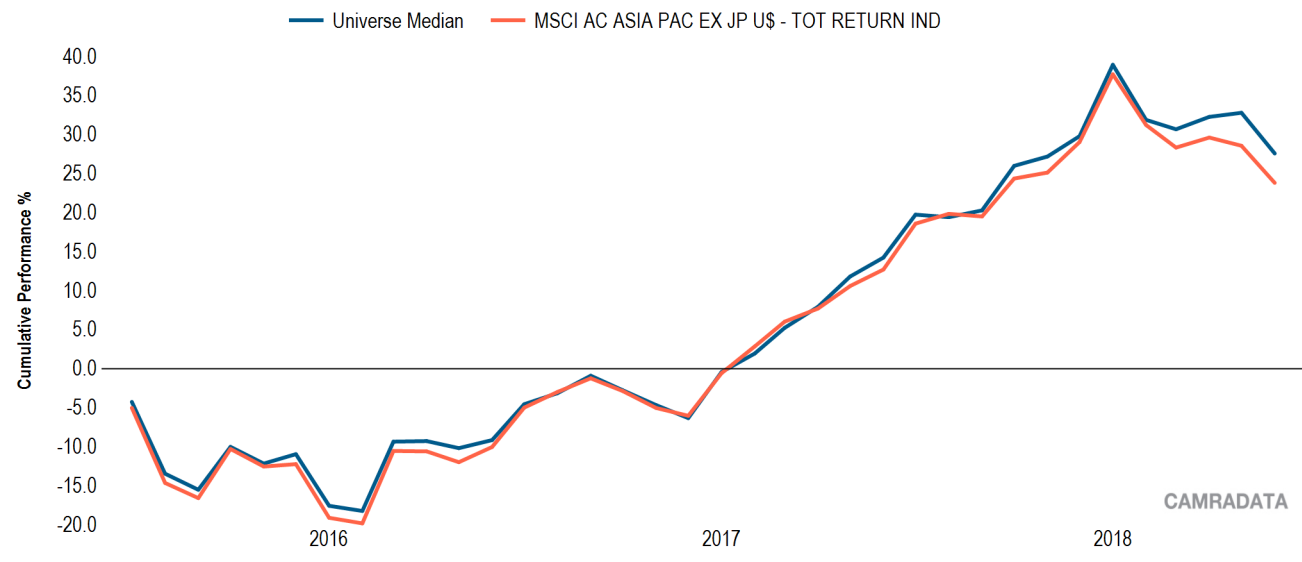
Pacific Ex-Japan Equity \$

Universe Size: 16 products*

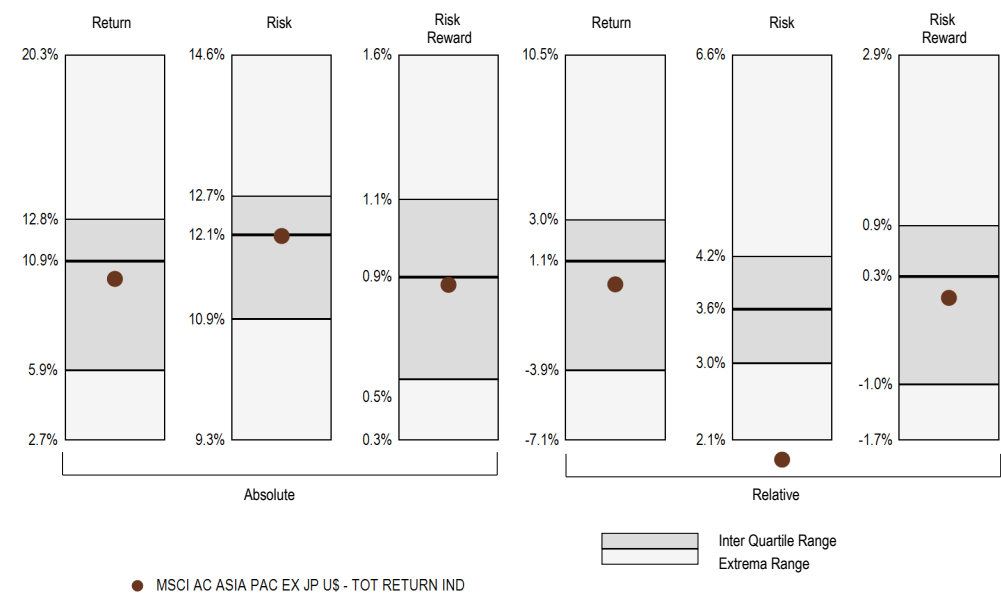
One Year Monthly Returns



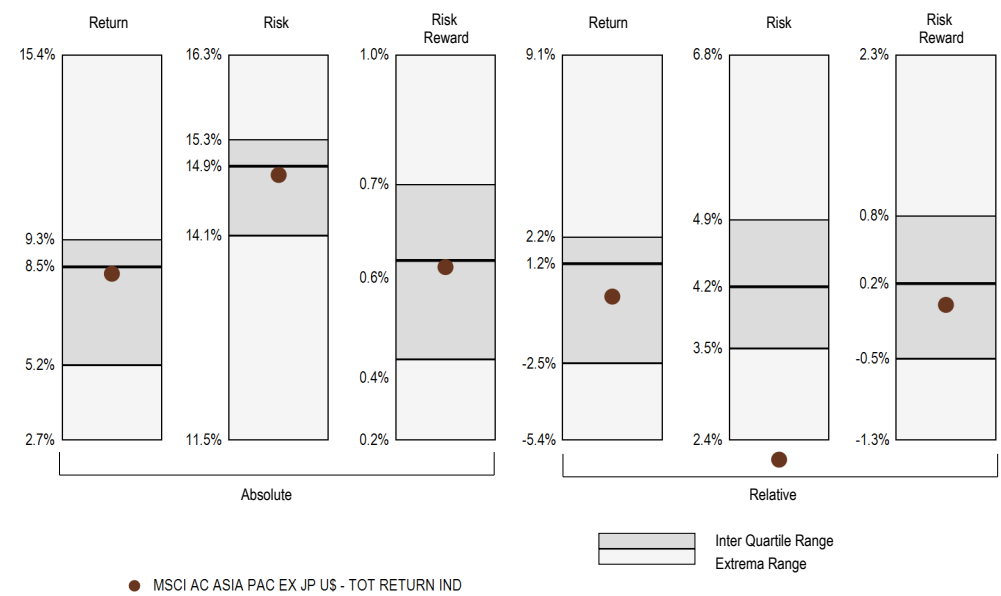
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



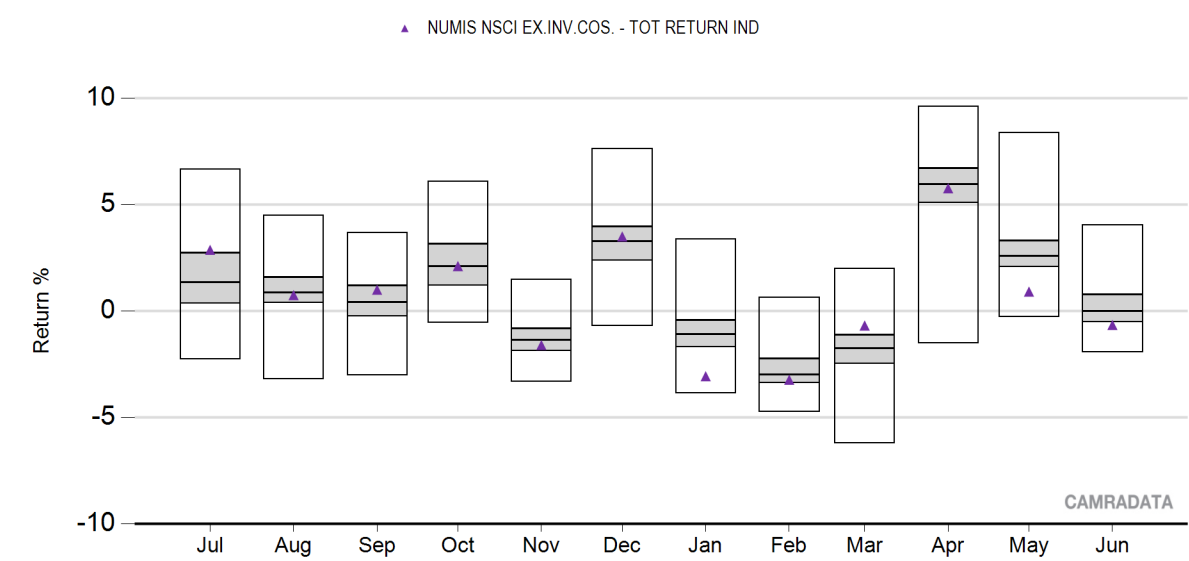
Three Year Peer Group



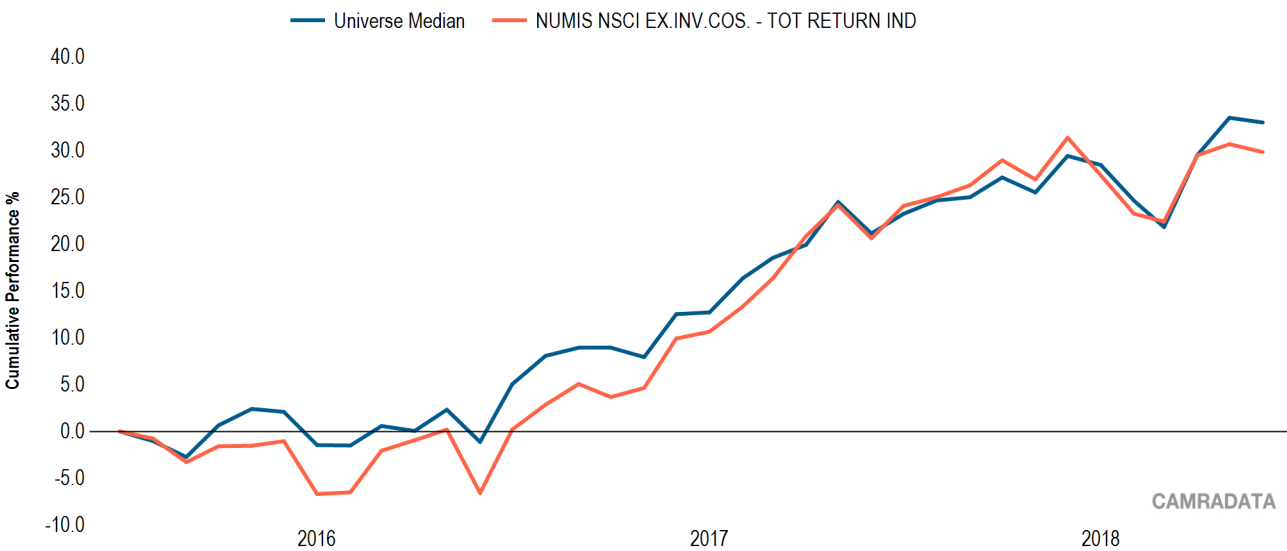
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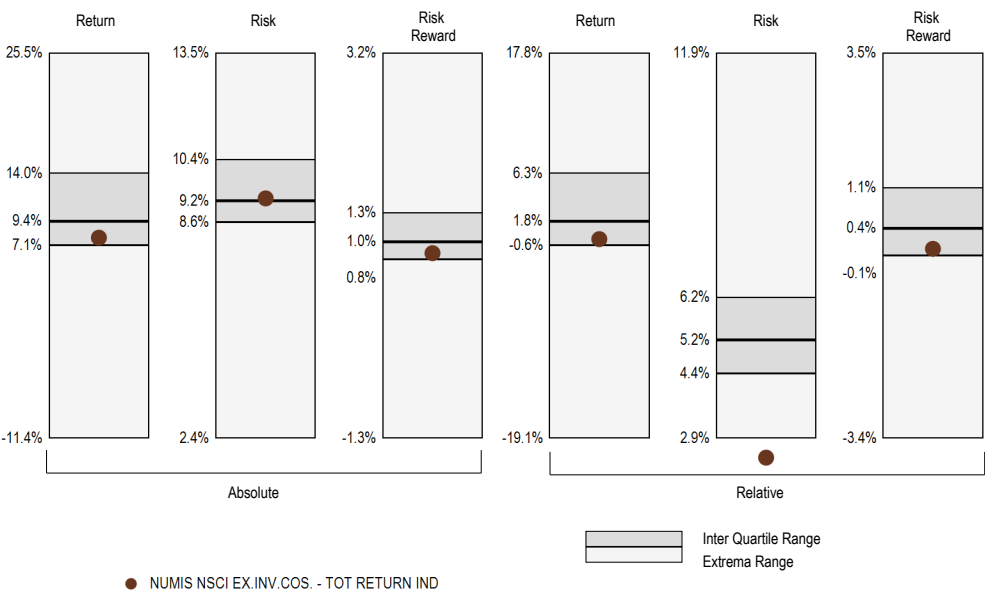
One Year Monthly Returns



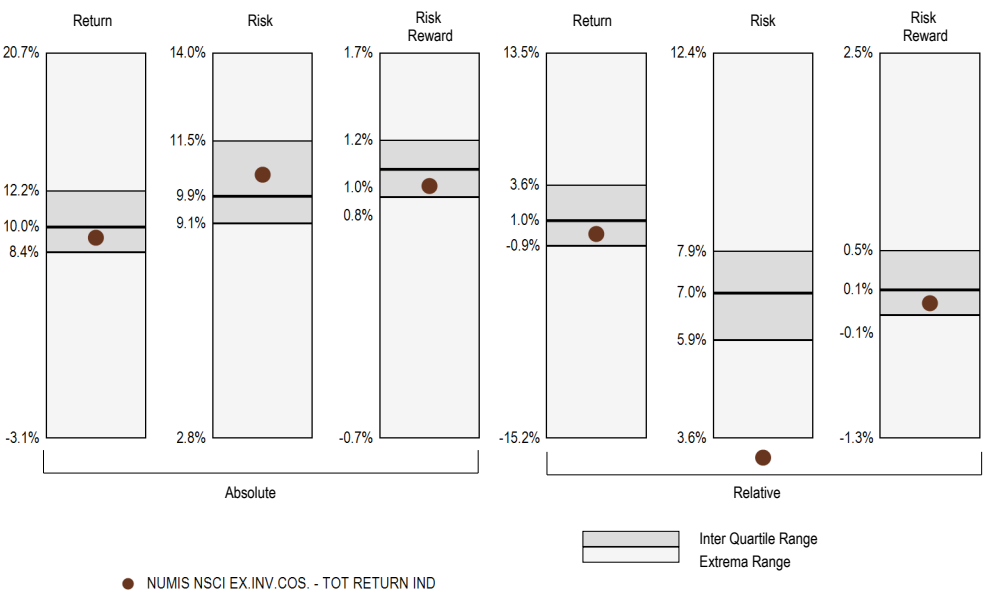
Three Year Cumulative Returns - Universe v Market



One Year Peer Group

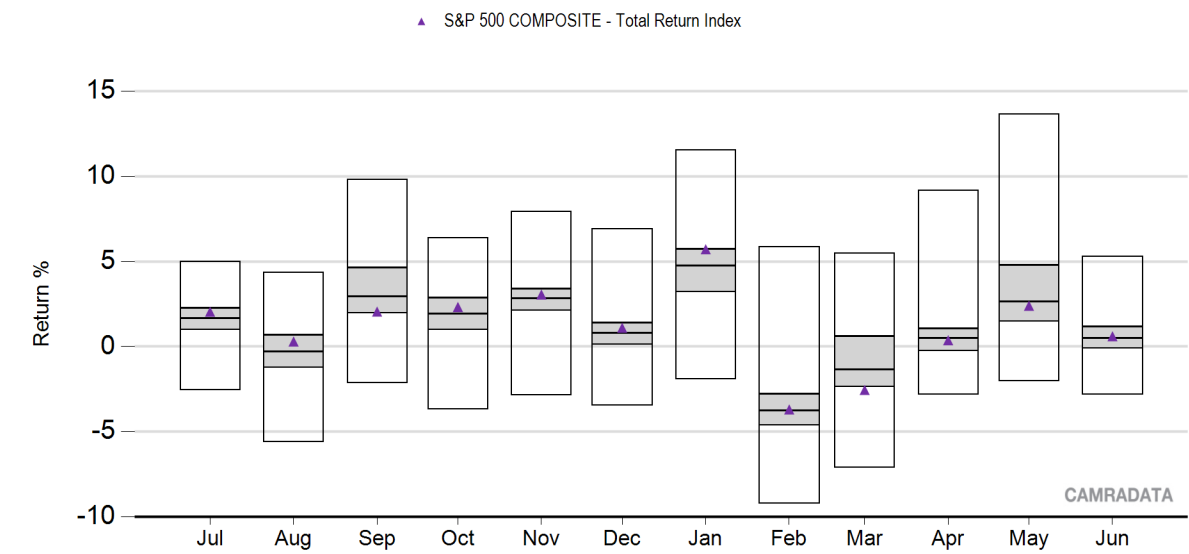


Three Year Peer Group

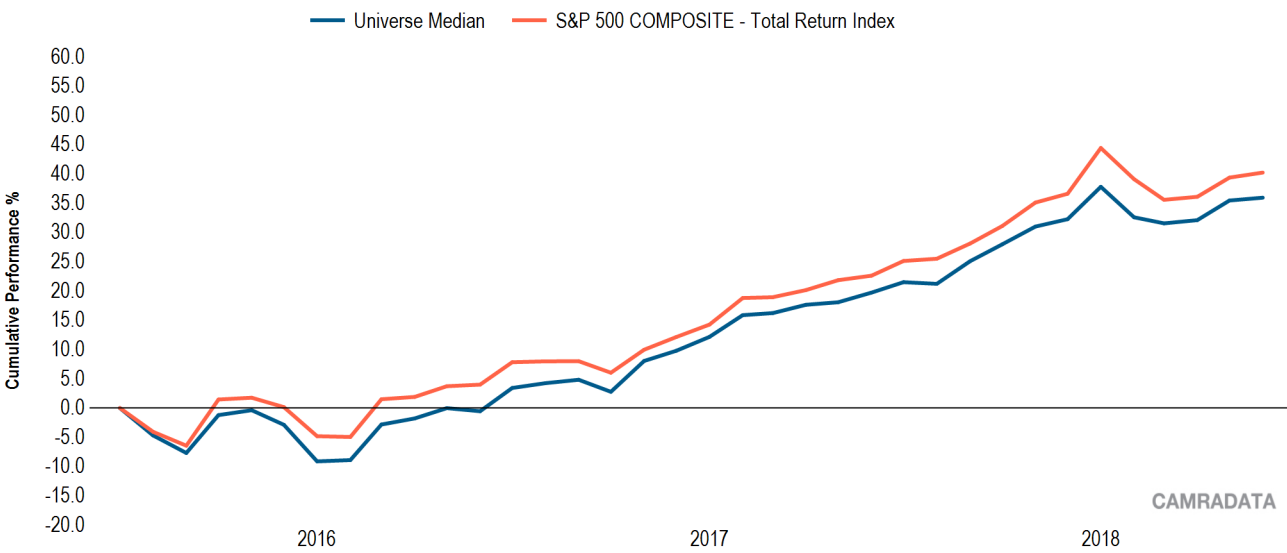


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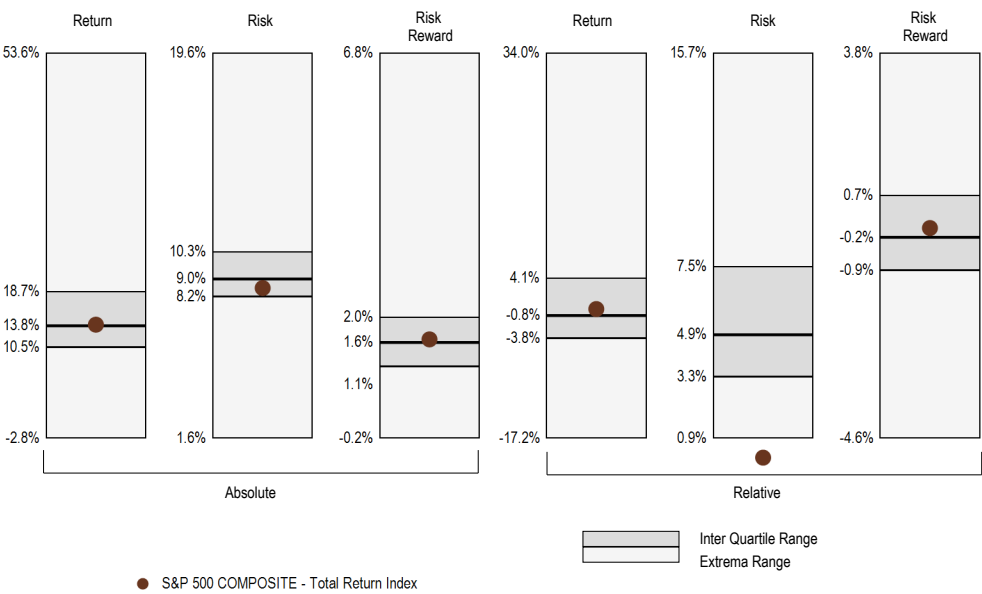
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

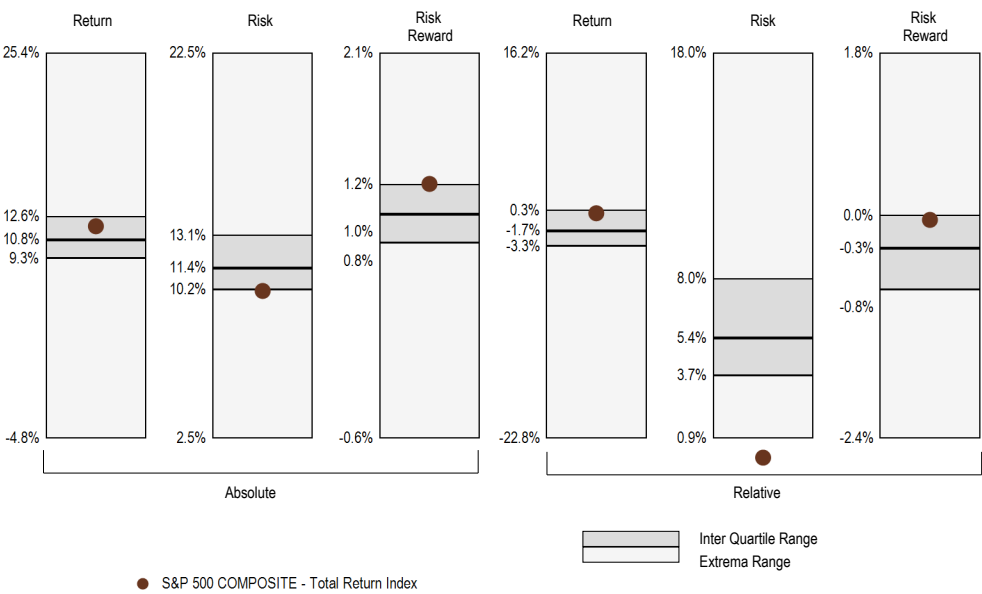


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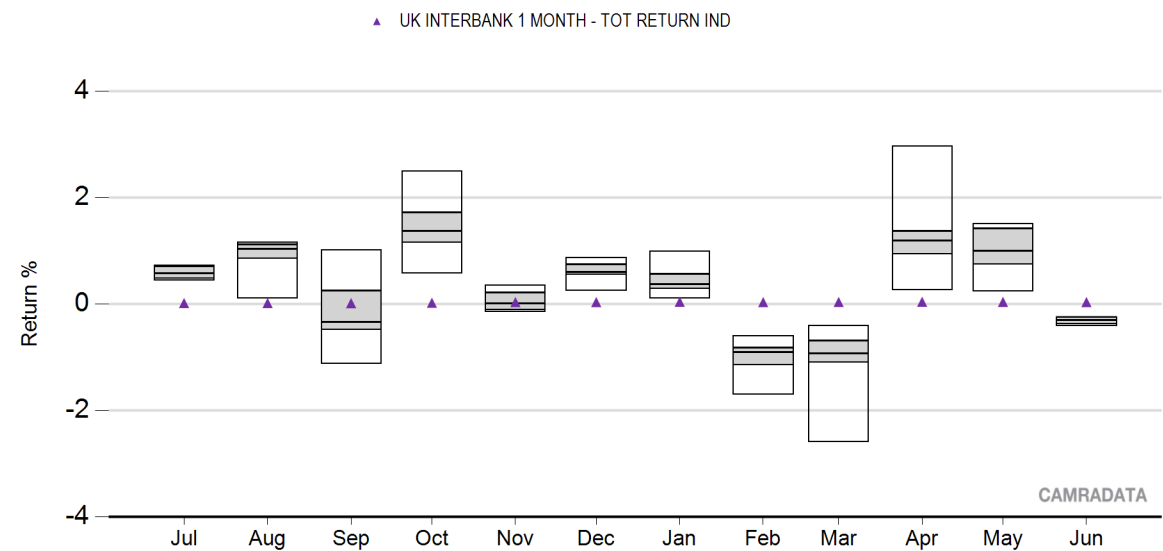
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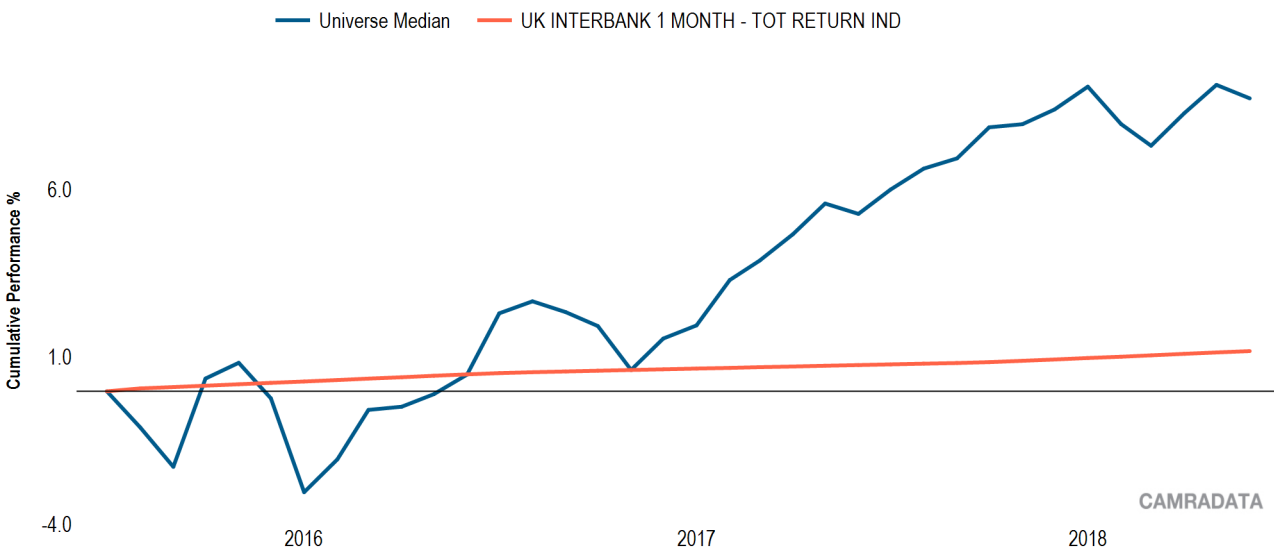
DGF GBP Cash + <3%

Universe Size: 8 products*

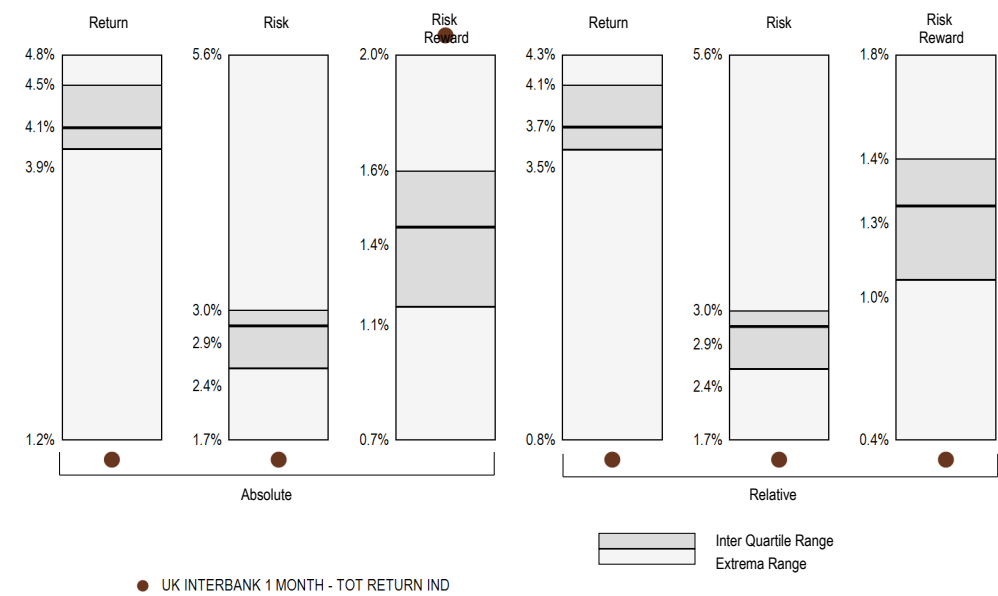
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

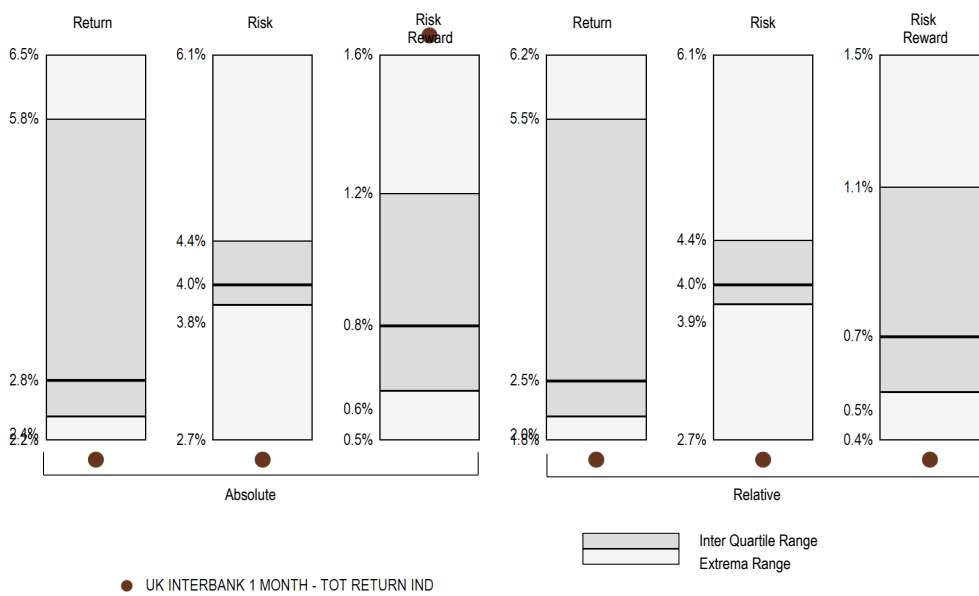


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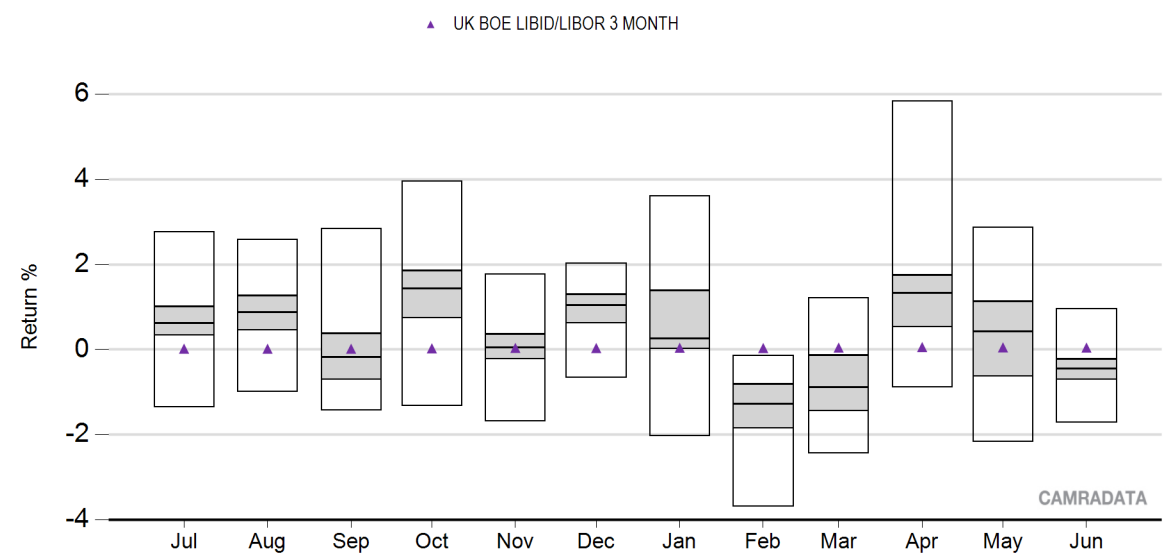
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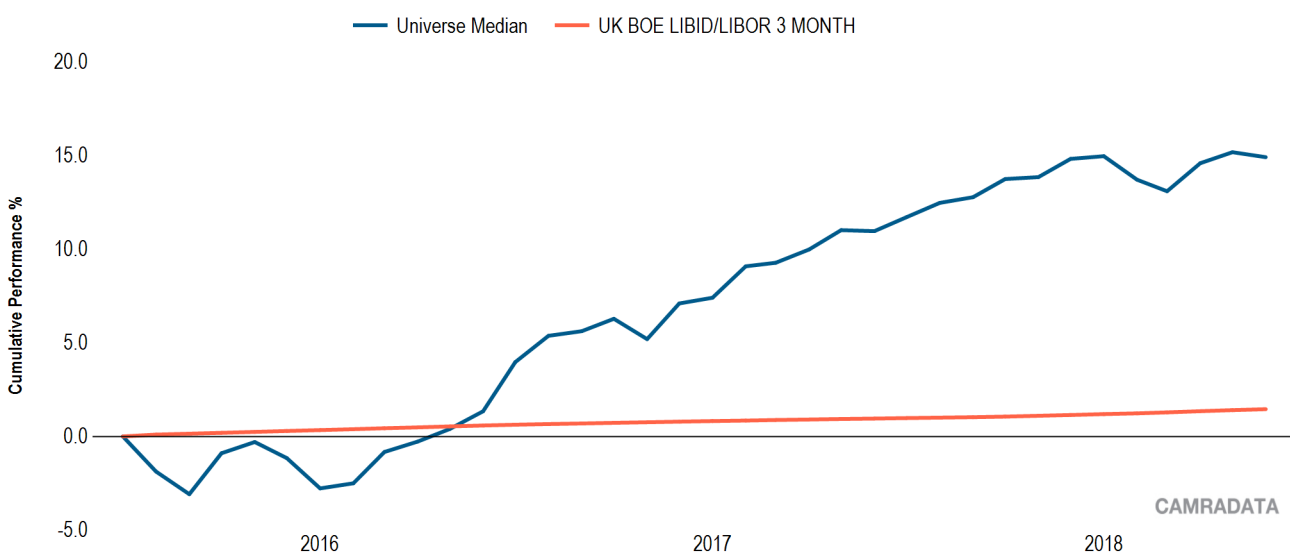
DGF GBP Cash + 3% to 5%

Universe Size: 70 products*

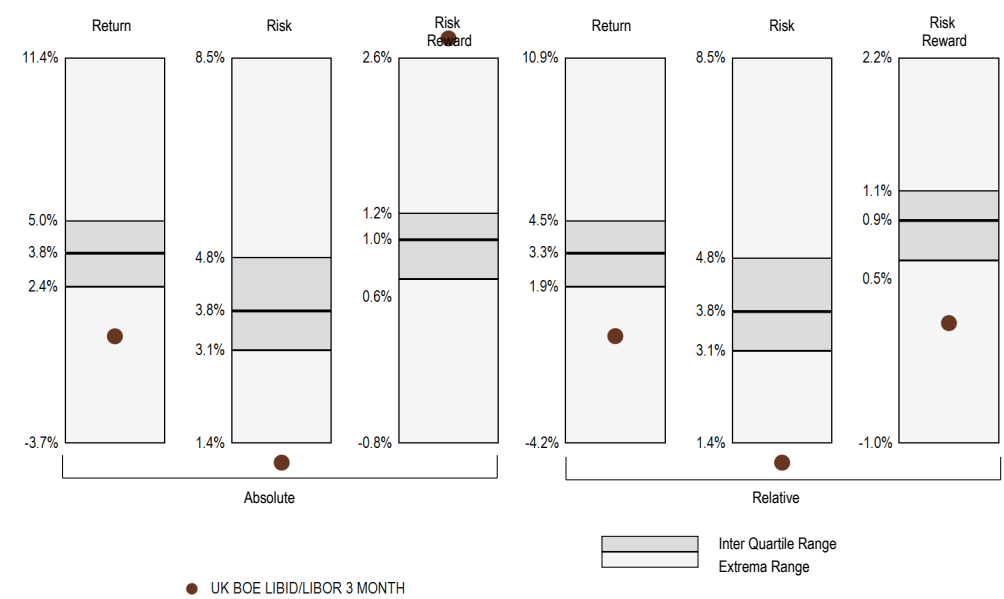
One Year Monthly Returns



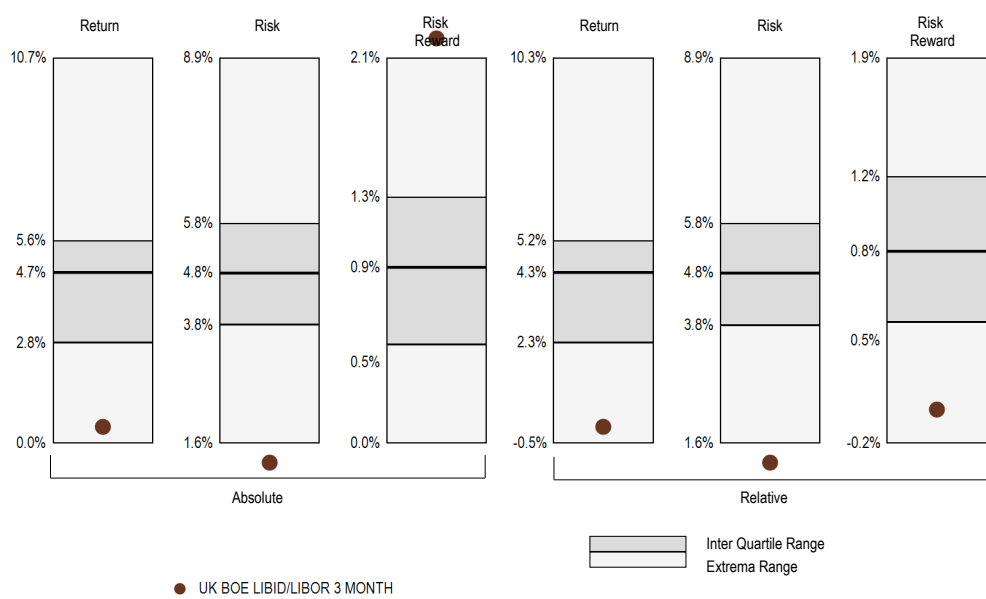
Three Year Cumulative Returns - Universe v Market



One Year Peer Group



Three Year Peer Group

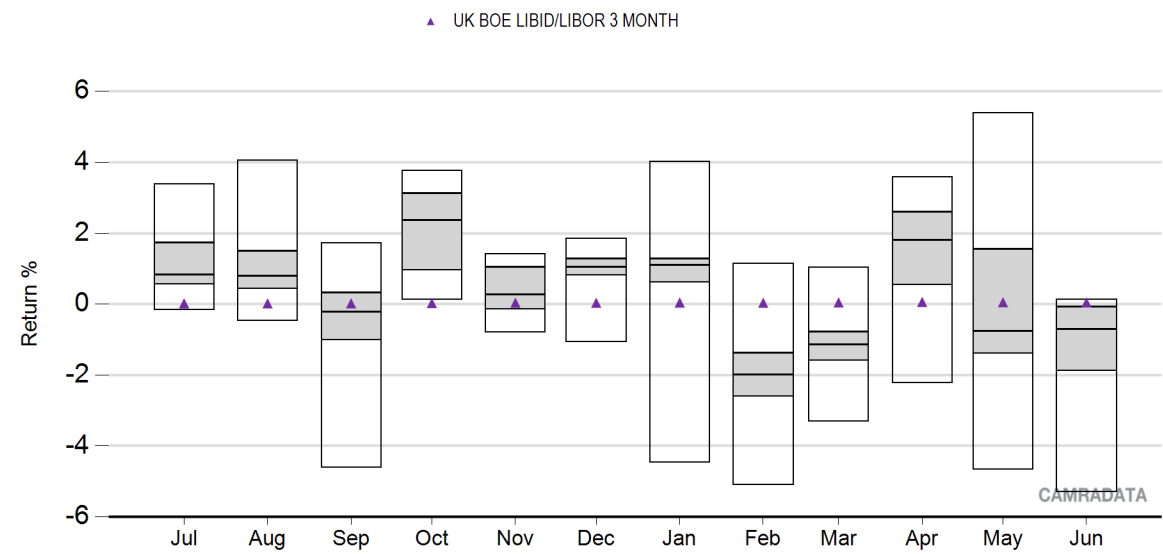


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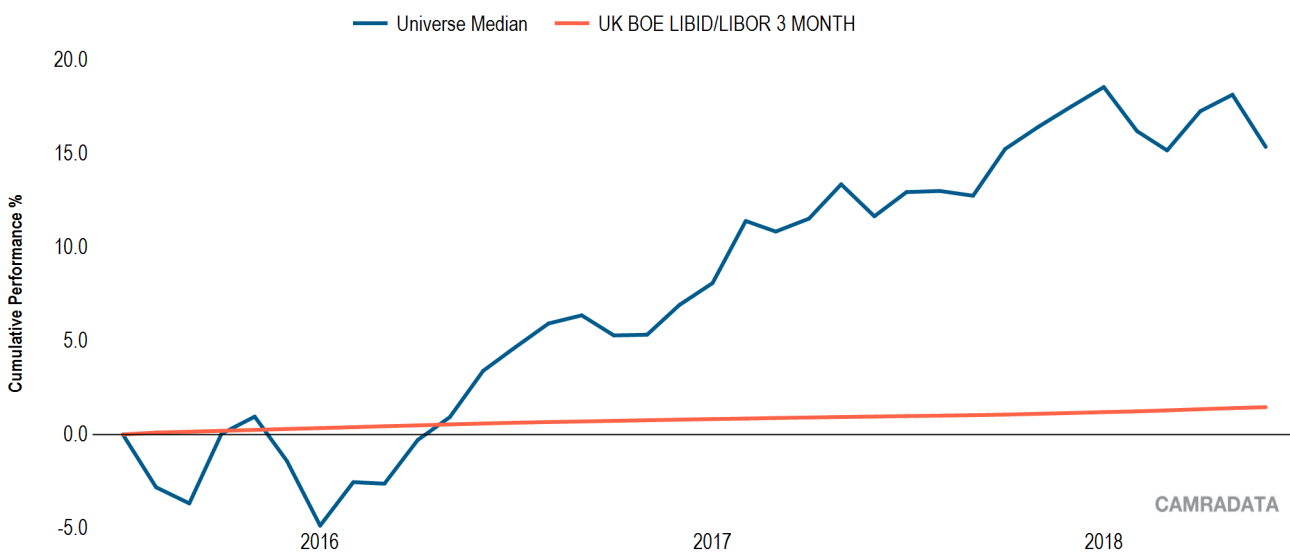
DGF GBP Cash + 5% to 7%

Universe Size: 19 products*

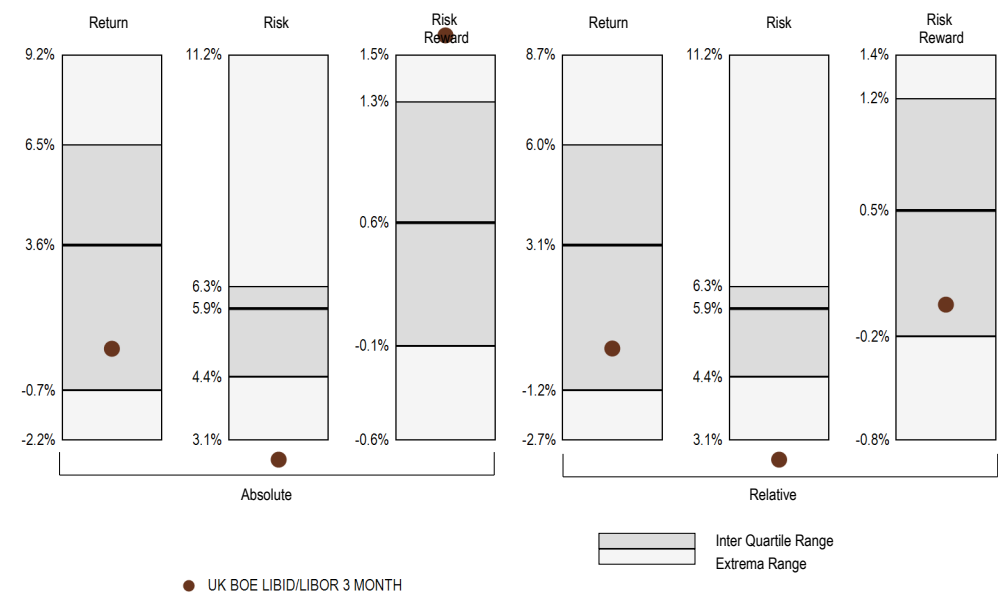
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

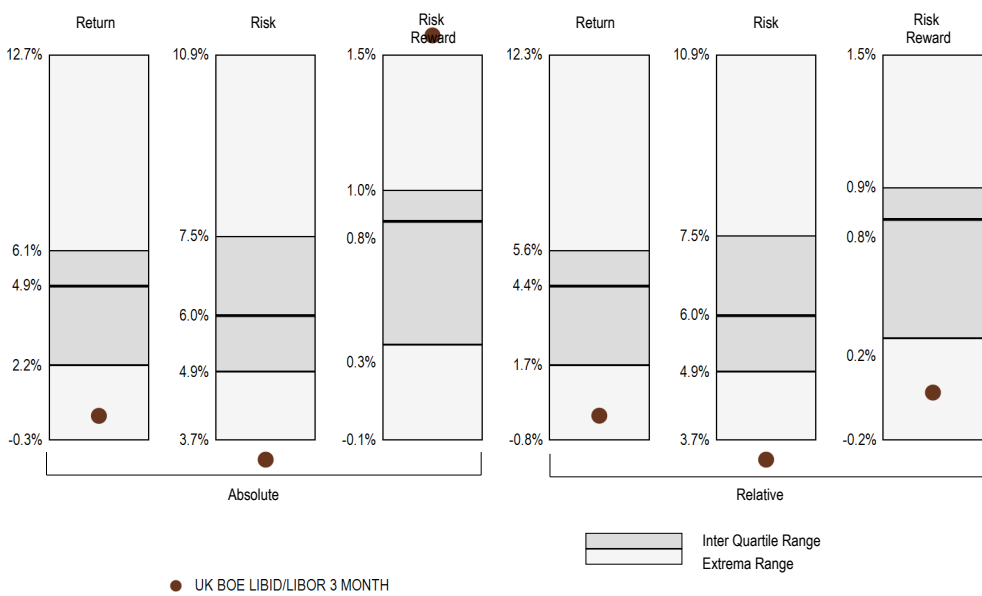


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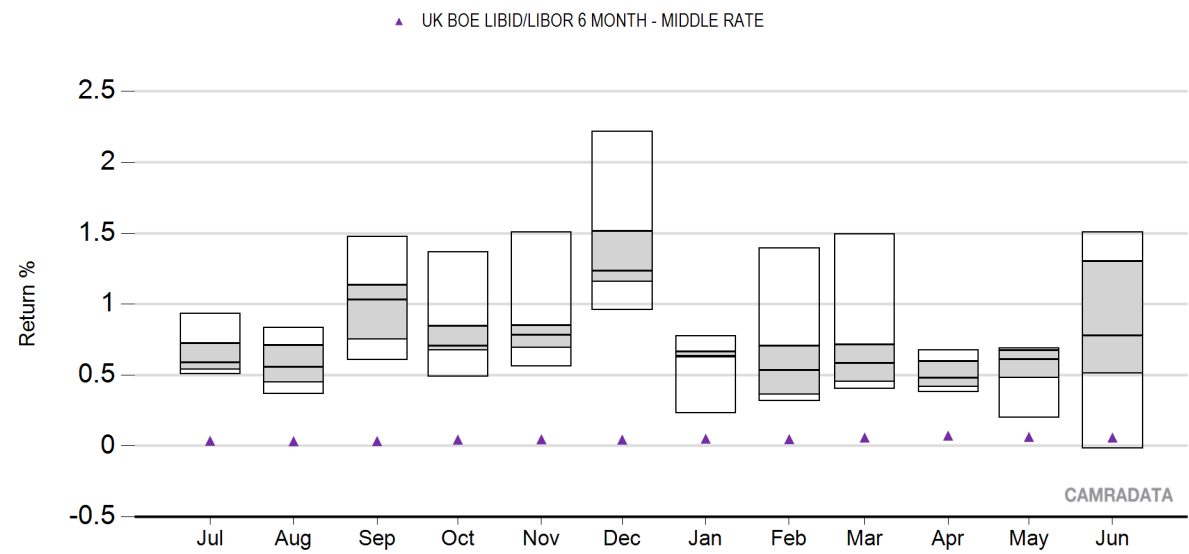
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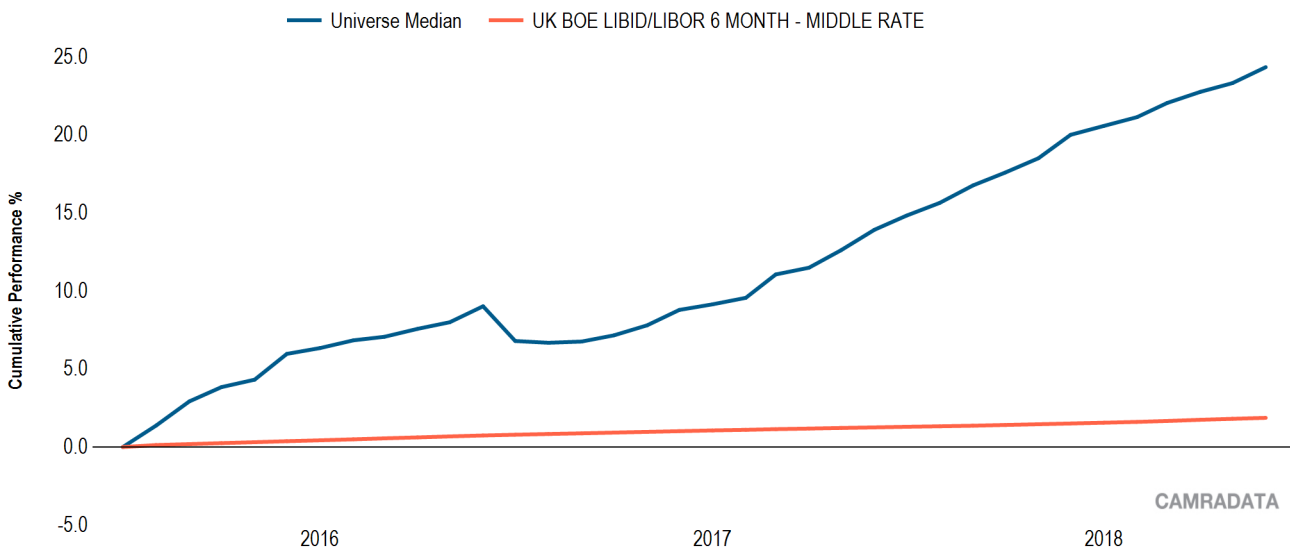
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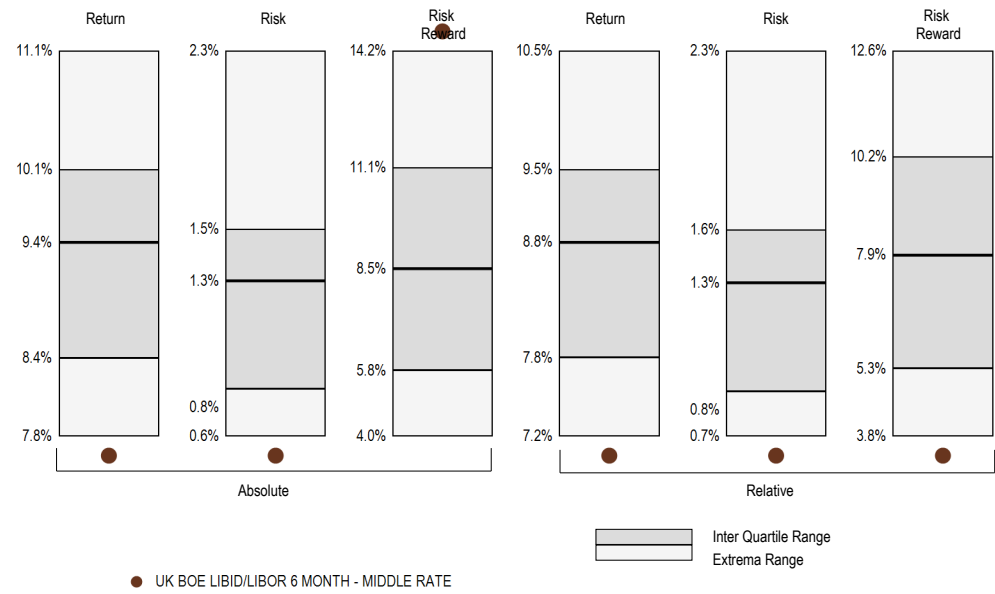
One Year Monthly Returns



Three Year Cumulative Returns - Universe v Market

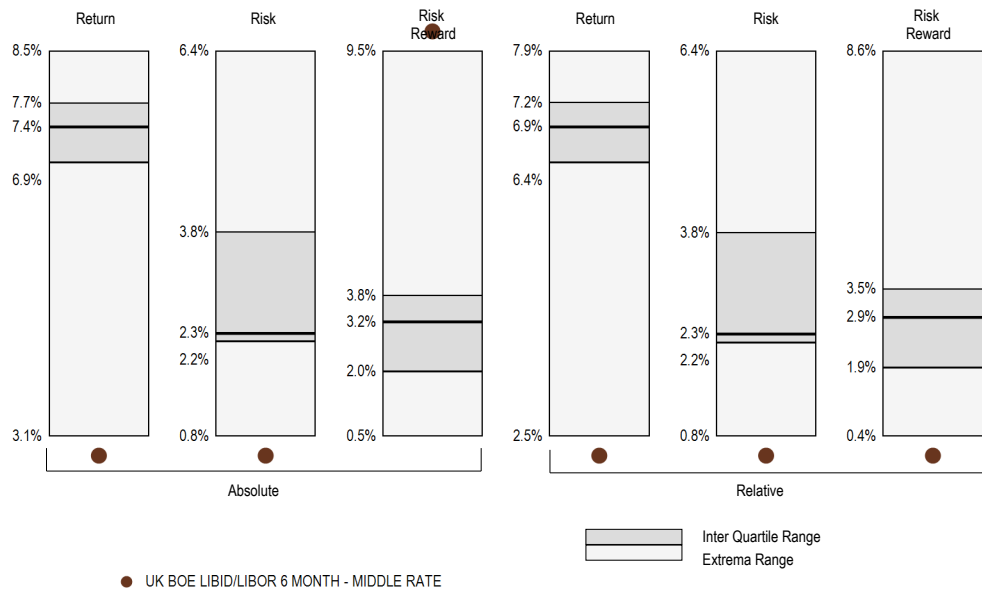


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