

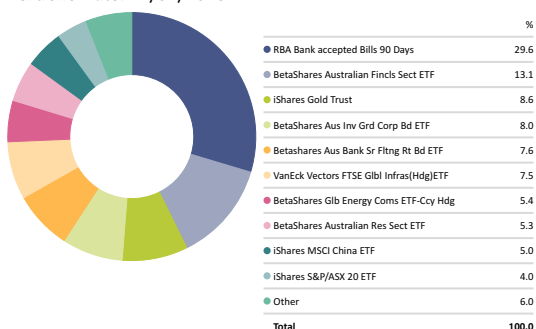
BlueRock Dynamic Index Balanced Portfolio



As at 31 December 2020

Target Holdings

Portfolio Date: 12/31/2020



Model Strategy

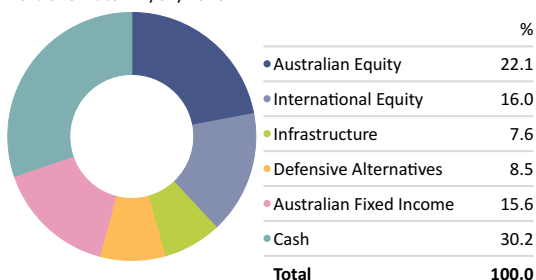
The BlueRock Dynamic Index Balanced Portfolio is a diversified investment strategy with an actively managed asset allocation using exclusively exchange traded funds. Typically half the portfolio will be investment in growth asset classes such as Australian and international equities.

The Balanced portfolio is designed for investors with a minimum five-year timeframe. This portfolio also suits investors who desire a modest level of capital stability but are willing to accept moderate investment value volatility in return for commensurate potential investment performance, hence the 50 percent exposure to growth assets (shares, listed property and infrastructure) and 50 percent exposure to defensive assets (cash and fixed interest).

Through this portfolio BlueRock aims to beat its Morningstar Benchmark over a period of 5 years or more, net of fees and costs

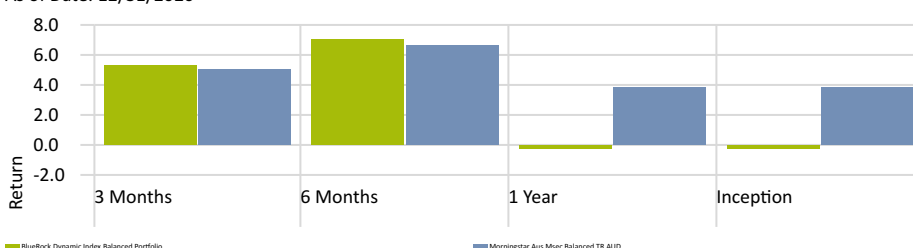
Asset Allocation

Portfolio Date: 12/31/2020



Returns

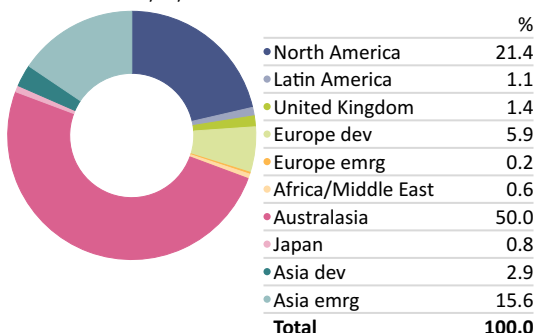
As of Date: 12/31/2020



	3 Months	6 Months	1 Year	Since Inception
BlueRock Dynamic Index Balanced Portfolio	5.32	7.09	-0.25	-0.25
Morningstar Aus Msec Balanced TR AUD	5.06	6.67	3.85	3.85

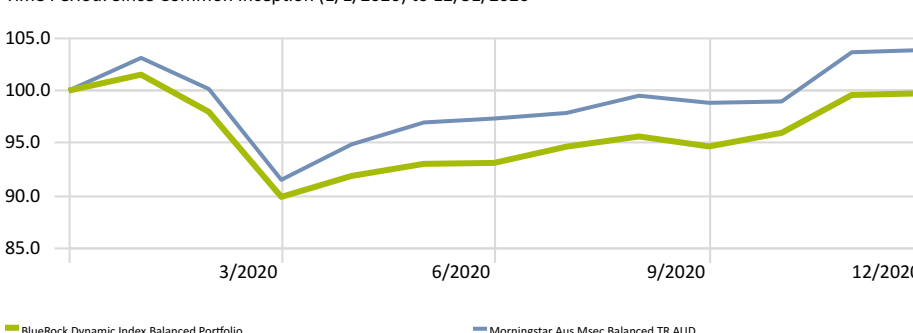
Equity Regional Exposure

Portfolio Date: 12/31/2020



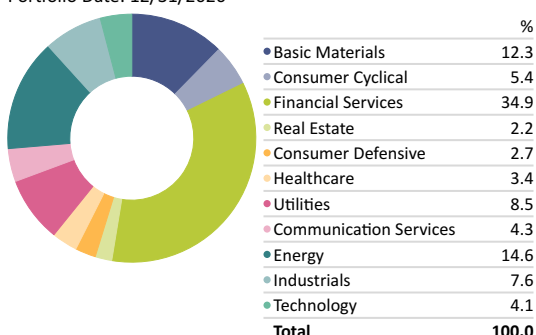
Investment Growth

Time Period: Since Common Inception (1/1/2020) to 12/31/2020



Equity Sectors

Portfolio Date: 12/31/2020



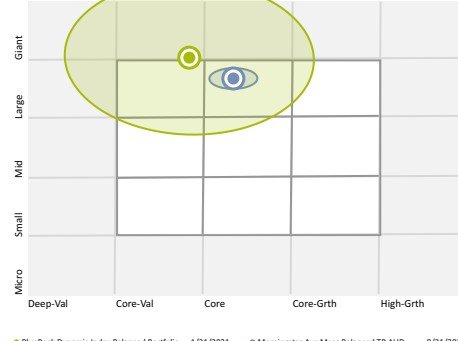
Risk Metrics

Time Period: Since Common Inception (1/1/2020) to 12/31/2020

Calculation Benchmark: Morningstar Aus Msec Balanced TR AUD

	Inv	Bmk1
Return	-0.25	3.85
Std Dev	10.90	12.09
Alpha	-3.67	0.00
Beta	0.96	1.00
R2	98.39	100.00
Sharpe Ratio (arith)	0.76	1.03
Sortino Ratio	0.50	0.76

Holdings-Based Style Map



*BlueRock Disclaimer: the information presented in this fact sheet is not intended to be advice. It does not take into account any particular investors or class of investors investment objectives, financial situation or needs, and should not be used as the basis for making investment, financial or other decisions. The investment returns shown are historical and no warranty can be given for future performance. You should be aware that historical performance is not a reliable indicator of future performance. Due to the volatility of underlying assets of the fund and other risk factors associated with investing, investment returns can be negative (particularly in the short term). To the extent permitted by law no liability is accepted for any loss or damage as a result of any reliance on this information. BlueRock does not guarantee the repayment of capital, payment of income or the portfolio performance. Neither BlueRock nor its affiliates guarantee the data or content contained herein to be accurate, complete or timely nor will they have any liability for its use or distribution.

BlueRock Dynamic Index Balanced Portfolio - Holding Intersection

Portfolio Date: 12/31/2020 Top 25 holdings: 64.47% Other: 35.53%

	Portfolio Weighting %	Investment Type	Sector	Exchange Country
RBA Bank accepted Bills 90 Days	29.63	Index	—	—
Gold	8.55	—	—	—
Commonwealth Bank of Australia	4.26	Stock	Financial Services	Australia
BHP Group Ltd	2.24	Stock	Basic Materials	Australia
National Australia Bank Ltd	2.18	Stock	Financial Services	Australia
Westpac Banking Corp	2.05	Stock	Financial Services	Australia
Australia and New Zealand Banking Group Ltd	1.88	Stock	Financial Services	Australia
Macquarie Group Ltd	1.40	Stock	Financial Services	Australia
National Australia Bank Limited 2.27%	0.92	—	—	—
Commonwealth Bank of Australia 2.56%	0.91	—	—	—
Australia and New Zealand Banking Group Limited 1.76%	0.91	—	—	—
Westpac Banking Corporation 2.52%	0.91	—	—	—
Commonwealth Bank of Australia 3.19%	0.90	—	—	—
Westpac Banking Corporation 3.22%	0.89	—	—	—
Australia and New Zealand Banking Group Limited 1.67%	0.88	—	—	—
Alibaba Group Holding Ltd ADR	0.88	Stock	Consumer Cyclical	United States
Tencent Holdings Ltd	0.84	Stock	Communication Services	Hong Kong
Rio Tinto Ltd	0.75	Stock	Basic Materials	Australia
Fortescue Metals Group Ltd	0.67	Stock	Basic Materials	Australia
Enbridge Inc	0.49	Stock	Energy	Canada
Transurban Group	0.49	Stock	Industrials	Australia
CSL Ltd	0.48	Stock	Healthcare	Australia
AGI Finance Pty Limited 1.82%	0.45	—	—	—
Exxon Mobil Corp	0.45	Stock	Energy	United States
Bank of Queensland Limited 2.84%	0.44	—	—	—