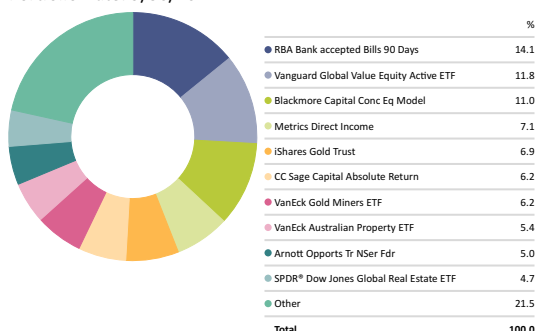


BlueRock W'sale Active Growth Portfolio

As at 30 September 2021

Target Holdings

Portfolio Date: 9/30/2021



Model Strategy

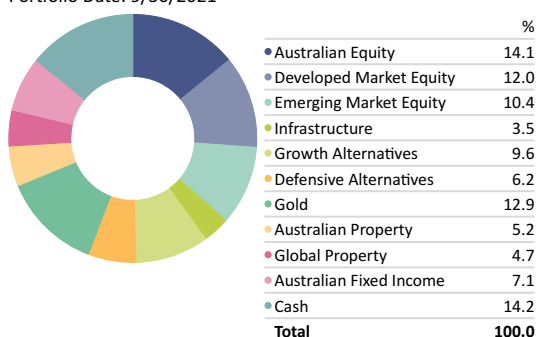
The BlueRock Wholesale Active Growth Portfolio is a diversified selection of investments which have a bias towards long-term growth. Typically more than half the portfolio will be invested in growth asset classes such as Australian and international equities.

The Growth portfolio is designed for investors with a minimum six-year timeframe or those who are willing to accept higher levels of investment value volatility in return for higher potential investment performance. Some exposure to interest bearing assets is still desired, but the primary concern is a higher return, hence the 70 percent exposure to growth assets (shares, listed property and infrastructure).

Through this portfolio BlueRock aims to beat its Morningstar benchmark over a period of 6 years or more, net of fees and costs.

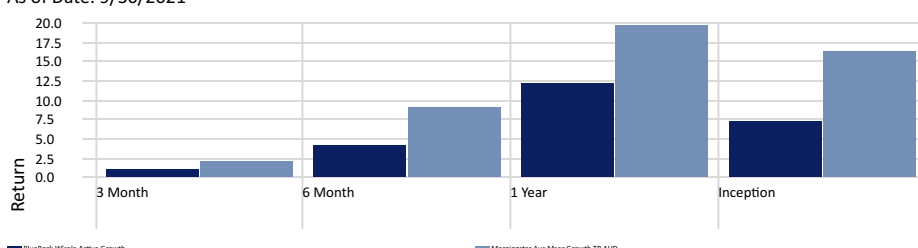
Asset Allocation

Portfolio Date: 9/30/2021



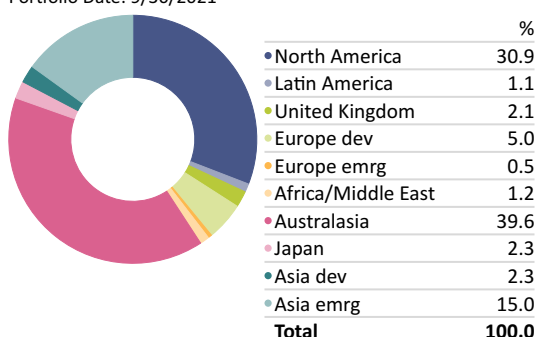
Returns

As of Date: 9/30/2021



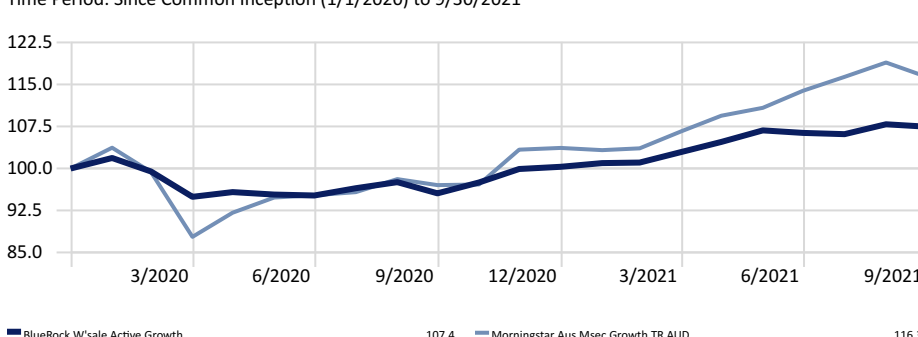
Equity Regional Exposure

Portfolio Date: 9/30/2021



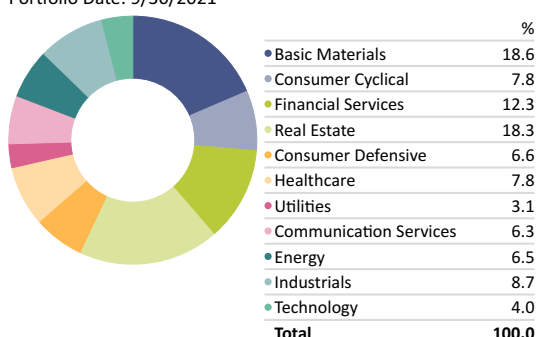
Investment Growth

Time Period: Since Common Inception (1/1/2020) to 9/30/2021



Equity Sectors

Portfolio Date: 9/30/2021



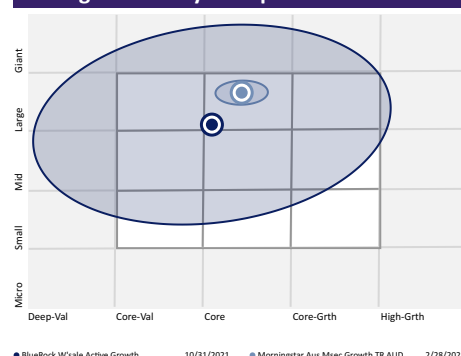
Risk Metrics

Time Period: Since Common Inception (1/1/2020) to 9/30/2021

Calculation Benchmark: Morningstar Aus Msec Growth TR AUD

	Inv	Bmk1
Return	4.18	9.02
Std Dev	5.96	12.76
Alpha	-1.95	0.00
Beta	0.68	1.00
R2	88.21	100.00
Sharpe Ratio (arith)	0.92	0.81
Sortino Ratio	0.46	0.68

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.

Holding Intersection - BlueRock W'sale Active Growth

Portfolio Date: 9/30/2021 Top 25 holdings: 54.93% Other: 45.07%

	Portfolio Weighting %	Investment Type	Sector	Exchange Country
RBA Bank accepted Bills 90 Days	14.14	Index	—	—
Metrics Direct Income	7.11	Open-End Fund	—	—
Gold	6.89	—	—	—
Arnott Opports Tr NSer Fdr	5.01	Open-End Fund	—	—
Partners Group Global Value (AUD) BR	4.58	—	—	—
Lakehouse Small Companies Fund	3.12	Open-End Fund	—	—
CSL Ltd	1.22	Stock	Healthcare	Australia
Santos Ltd	0.99	Stock	Energy	Australia
Newmont Corp	0.95	Stock	Basic Materials	United States
News Corp DR	0.85	Stock	Communication Services	Australia
Macquarie Group Ltd	0.81	Stock	Financial Services	Australia
Ampol Ltd	0.74	Stock	Energy	Australia
Qube Holdings Ltd	0.73	Stock	Industrials	Australia
Scentre Group	0.71	Stock	Real Estate	Australia
BHP Group Ltd	0.71	Stock	Basic Materials	Australia
Cleanaway Waste Management Ltd	0.71	Stock	Industrials	Australia
Woolworths Group Ltd	0.69	Stock	Consumer Defensive	Australia
Barrick Gold Corp	0.69	Stock	Basic Materials	Canada
Spark New Zealand Ltd	0.67	Stock	Communication Services	New Zealand
Tencent Holdings Ltd	0.65	Stock	Communication Services	Hong Kong
Charter Hall Group	0.64	Stock	Real Estate	Australia
Commonwealth Bank of Australia	0.61	Stock	Financial Services	Australia
Goodman Group	0.60	Stock	Real Estate	Australia
Northern Star Resources Ltd	0.56	Stock	Basic Materials	Australia
Stockland Corp Ltd	0.54	Stock	Real Estate	Australia

Leading Contributors

Time Period: 7/1/2021 to 9/30/2021

	Rescaled Weight	Return	Contribution
Arnett Opports Tr NSer Fdr	8.24	8.52	0.70
Vanguard Global Value Equity Active ETF	17.79	3.09	0.57
ClearBridge RARE Infrastructure Income	9.93	5.19	0.54
Blackmore Capital Conc Eq Model	16.97	2.86	0.49
VanEck Australian Property ETF	7.77	4.74	0.35
BetaShares Australian Fincls Sect ETF	6.34	3.52	0.29
Lakehouse Small Companies Fund	4.73	3.01	0.13
Vanguard FTSE Emerging Markets ETF	1.59	-2.28	-0.14
SPDR® Dow Jones Global Real Estate ETF	0.84	-1.89	-0.15
VanEck China New Economy ETF	4.02	-3.33	-0.17

Leading Detractors

Time Period: 7/1/2021 to 9/30/2021

	Rescaled Weight	Return	Contribution
iShares MSCI China ETF	6.74	-14.92	-1.07
VanEck Gold Miners ETF	10.07	-9.80	-1.02
CC RWC Global Emerging Markets	4.96	-6.11	-0.32
VanEck China New Economy ETF	4.02	-3.33	-0.17
SPDR® Dow Jones Global Real Estate ETF	0.84	-1.89	-0.15
Vanguard FTSE Emerging Markets ETF	1.59	-2.28	-0.14
Lakehouse Small Companies Fund	4.73	3.01	0.13
BetaShares Australian Fincls Sect ETF	6.34	3.52	0.29
VanEck Australian Property ETF	7.77	4.74	0.35
Blackmore Capital Conc Eq Model	16.97	2.86	0.49