

DTF Aggregate Performance by Asset Class

DTF 30/06/2024	Allocation			Performance (After Fees)														
	AUM in \$m	% of AUM	SAA	3 Months			1 Year			3 Years			5 Years			10 Years		
Asset Class				Fund %	Bmk %	over/ under	Fund %	Bmk %	over/ under	Fund % p.a.	Bmk % p.a.	over/ under	Fund % p.a.	Bmk % p.a.	over/ under	Fund % p.a.	Bmk % p.a.	over/ under
Equities																		
Australian Equities	11,502.4	15.5	15.4	-1.5	-1.2	-0.3	11.4	11.9	-0.5	5.6	6.1	-0.5	7.2	7.2	0.0	8.1	8.0	0.1
International Equities	22,095.3	29.8	29.6	-0.1	0.1	-0.2	18.1	16.5	1.6	7.6	7.7	-0.1	11.0	10.5	0.5	10.9	10.6	0.3
Real Assets																		
Infrastructure	7,313.2	9.9	9.0	1.4	1.7	-0.3	5.5	7.8	-2.3	11.0	10.1	0.9	8.8	8.8	0.0	11.9	7.7	4.2
Property	6,699.3	9.0	10.0	-2.6	-1.7	-0.9	-6.5	-2.0	-4.5	1.5	4.5	-3.0	3.0	4.1	-1.1	7.1	7.4	-0.3
Alternative Strategies																		
Hedge Funds	6,768.9	9.1	8.9	1.2	1.9	-0.7	10.1	7.6	2.5	7.7	3.6	4.1	6.8	4.5	2.3			
Credit																		
Private Credit	6,947.2	9.4	8.8	2.2	1.9	0.3	9.4	8.5	0.9	6.5	4.3	2.2						
Emerging Markets Debt	1,543.4	2.1	2.0	-2.0	-2.0	0.0	5.4	3.9	1.5	-0.3	-1.7	1.4						
Cash and Fixed Interest																		
Inflation Linked Bonds	3,682.2	5.0	4.9	-1.2	-1.6	0.4	4.8	3.6	1.2	0.5	-0.7	1.2	1.9	1.0	0.9	3.4	2.9	0.5
Australian Bonds	2,723.2	3.7	3.7	-0.5	-0.8	0.3	5.0	3.7	1.3	-1.4	-2.1	0.7	-0.1	-0.6	0.5	2.4	2.2	0.2
US Bonds	1,488.8	2.0	2.0	0.1	-0.2	0.3	2.0	0.0	2.0	-3.2	-4.4	1.2						
Cash	2,346.6	3.2	5.7	1.2	1.1	0.1	5.3	4.4	0.9	2.9	2.4	0.5	2.1	1.6	0.5	2.2	1.9	0.3
Other																		
Insurance	645.8	0.9	0.0	1.5	1.8	-0.3	10.4	7.5	2.9	4.1	5.5	-1.4	4.4	4.7	-0.3			
Private Equity	39.9	0.1	0.0	-7.7	1.8	-9.5	-10.9	7.5	-18.4	-9.3	5.5	-14.8	-8.1	5.2	-13.3	-0.6	8.6	-9.2
Other Strategies	131.5	0.2	0.0	-0.2	1.8	-2.0	2.7	7.5	-4.8	1.0	5.5	-4.5						
DAA Overlay	101.8	0.1	0.0	0.0			-0.2			0.1			0.0			0.1		
CAA Overlay	0.0			0.0			0.0											
Total Fund (Gross) Incl. CAA	74,029.4	100.0	100.0	0.1	0.1	0.0	10.0	9.3	0.7	6.3	5.2	1.1	7.4	6.3	1.1	8.5	7.3	1.2
Total Fund (Net) Incl. CAA				-0.1	0.1	-0.2	9.4	9.3	0.1	5.5	5.1	0.4	6.6	6.3	0.3	7.7	7.2	0.5
Total Fund (Net*) Incl. CAA				-0.1			9.5			5.6			6.7			7.9		

Notes:

- Total Fund (Net) excluding Franking Credits
- Total Fund (Net*) including Franking Credits
- The table above shows the performance of DTF portfolios on an aggregated basis after fees, excluding and including franking credits of the superannuation clients, relative to a composite benchmark. It provides the performance of each asset class (after fees) relative to its respective benchmark. It also shows the asset allocation on an aggregate basis at the end of the period.