

CORALISLE LIFE ASSURANCE COMPANY LIMITED - INVESTMENT PERFORMANCE
AS AT JUNE 30, 2026



Strategy	Fund Manager	QTD	YTD	1 Yr	3 Yr	5 Yr
Annualized Returns in USD						
SELF DIRECTED FUND OPTIONS						
GLOBAL EQUITIES - ACTIVE Bmk: MSCI ACWI NR USD	WCM Quality Growth Global Fund*	16.1% 14.5%	10.4% 10.4%	25.2% 24.2%	27.6% 20.2%	12.4% 11.5%
GLOBAL EQUITIES - INDEX/PASSIVE Bmk: MSCI ACWI NR USD	J.P. Morgan Passively Managed Global Equities Strategy	14.3% 14.5%	9.8% 10.4%	22.4% 24.2%	20.0% 20.2%	12.6% 11.5%
US EQUITIES - ACTIVE Bmk: S&P 500 Index TR	Harris Oakmark Large Cap Fund*	2.2% 15.2%	-0.2% 10.2%	5.9% 22.3%	11.9% 20.6%	8.0% 13.4%
US EQUITIES - INDEX/PASSIVE Bmk: Solactive United States 3000 Index	J.P. Morgan Passively Managed US Equities Strategy	16.3% 15.4%	10.4% 10.9%	21.1% 22.8%	19.1% 20.4%	11.8% 12.3%
US SMALL CAP EQUITIES Bmk: Russell/Solactive US 2000 Index	Kayne Anderson Small-Mid Cap Core Fund*	2.1% 21.5%	-4.7% 22.6%	-10.5% 36.7%	-0.1% 18.4%	-2.5% 8.3%
EUROPEAN EQUITIES Bmk: MSCI Europe Index USD NR (MSEUNR)	J.P. Morgan Focused European Multinational Strategy* (Pensions)	10.6% 10.9%	8.1% 7.8%	16.3% 18.6%	11.6% 16.2%	6.8% 9.5%
ASIAN EQUITIES Bmk: MSCI All Country Asia Pacific Index NR (MSACAP)	J.P. Morgan Asia Equities Strategy	11.4% 21.5%	14.7% 21.5%	27.2% 37.7%	19.0% 21.8%	8.2% 8.5%
BALANCED Bmk: N/A	J.P. Morgan Balanced Multi-Asset Portfolio	7.8% 9.2%	5.3% 6.7%	13.6% 14.8%	12.7% 13.5%	7.3% 6.3%
GLOBAL BONDS Bmk: Bloomberg Global Aggregate Bond Index TR (BCGATR)	J.P. Morgan Global Bond Strategy	1.4% 0.9%	0.7% -0.2%	4.0% 0.6%	4.7% 3.4%	0.5% -1.6%
US BONDS Bmk: Bloomberg US Govt/Credit 1-3 yr Bond Index TR	Dolan McEniry Core Plus Fund	1.1% -0.4%	0.7% -0.9%	4.0% 3.8%	6.1% 4.2%	2.5% 0.1%
SHORT TERM / CASH OPTION	J.P. Morgan Liquidity Management Strategy	0.7%	1.3%	3.8%	4.5%	3.5%
MANAGED PORTFOLIOS						
Aggressive Risk Portfolio Bmk: Composite Index		10.9%	7.8%	18.4%	16.5%	9.9%
Moderate Risk Portfolio Bmk: Composite Index		7.8%	5.3%	12.6%	11.7%	6.5%
Conservative Risk Portfolio Bmk: Composite Index		3.6%	2.5%	6.9%	7.2%	2.7%

Note: Prepared by Coralisle Pension Services Ltd. – Licensed to conduct investment business by the Bermuda Monetary Authority. Please see our General Information and Disclosures page on www.cgcoralisle.com for more information. Performance results are reported net of investment manager expenses but gross of Coralisle Pension Services investment charges.

Underlying managers are subject to change at the absolute discretion of the CPS Investment Policy Committee. Historical performance estimates reflect funds currently employed.

* - The Fund's 3-year and 5-year returns assume the maximum fee charged by the underlying manager.