

Quarterly Factsheet for the quarter ended 30 June 2026

Fund description

The Evidential Sustainable Global Bond Fund (Fund) provides investors with exposure to a diversified portfolio of intermediate term global fixed interest and money market securities, whilst taking into account certain environmental and social considerations. The Fund aims to hedge all foreign currency exposure to the New Zealand dollar.

The Fund follows an evidence-based investment philosophy that is grounded in economic theory and backed by academic research. This research has identified specific factors that explain systematic differences in returns over time.

The Fund holds units in the Dimensional Global Bond Sustainability Trust (hedged to NZD) (Underlying Fund), an Australian unit trust issued by DFA Australia Limited (Dimensional). Dimensional has been selected to be involved in the Fund due to its expertise in delivering evidence-based investment solutions.

Fund objective

The objective of the Fund is to maximise the return of the Fund after the management fee over the minimum recommended investment timeframe.

The Fund is not managed with the objective of achieving a particular return relative to a benchmark index. However, the benchmark index against which Fund returns will be reported in the quarterly fund updates for the Fund is the Bloomberg Global Aggregate Bond Index hedged to the New Zealand dollar.

Key fund facts

Manager	Consilium NZ Limited	
Underlying Fund	Dimensional Global Bond Sustainability Trust (NZD Class)	
Target investment mix	International fixed interest	95% - 100%
	Cash	0% - 5%
Benchmark index	Bloomberg Global Aggregate Bond Index (NZD)	
Minimum suggested investment timeframe	3 years	
Fund inception date	7 June 2022	
Net asset value (NAV)	\$631,430,278	
Fund structure	Portfolio Investment Entity (PIE)	

Fees

Annual fund charges	0.32%
Buy spread	+0.08%
Sell spread	-0.08%

Fund performance

	3 months	1 year	3 years (p.a)	Since inception (p.a.)
Performance before tax ¹	1.80%	2.31%	4.57%	3.55%
Benchmark index returns	0.99%	1.68%	3.64%	2.44%

¹ Performance is calculated after fees and at a 0% PIR tax rate.

Returns are for the period ending 30 June 2026. Past performance is not a guarantee of future returns. Benchmark index returns do not include any fees.

Performance figures have been annualised where the performance period is more than one year. Fund inception is 7 June 2022.

Fund characteristics²

Number of holdings in the Underlying Fund	475
Average maturity (years)	8.23
Yield to maturity	3.95%
Average duration (years)	6.80

Geographic exposure (top 5)

United States	30.61%
Canada	17.60%
Japan	8.75%
France	7.70%
Australia	6.95%

Credit allocation³

AAA	16.19%
AA	28.30%
A	43.17%
BBB	12.19%
Non-investment grade	0.15%

Maturity allocation

0 - 3 months	8.18%
3 - 6 months	-
6 - 9 months	0.19%
9 - 12 months	0.35%
1 - 3 years	0.28%
3 - 5 years	2.43%
5 - 7 years	15.75%
7 - 10 years	53.44%
10 - 20 years	19.38%

² Fund characteristics are based on the Underlying Fund holdings. As there is only one Underlying Fund, the characteristics are also closely representative of the Fund.

³ For reporting purposes, Dimensional generally assigns a composite rating based on stated ratings from nationally recognised statistical ratings organisations ('NRSROs'). For example, if Moody's, Fitch and S&P all provide ratings, Dimensional will assign the median rating. In certain instances, such as pre-refunded municipals and US Treasury and agency securities, Dimensional will assign the internal Dimensional rating. The internal Dimensional rating can only be as high as the highest stated credit rating from an NRSRO.

Consilium NZ Limited is the issuer and manager of Evidential Investment Funds. For more information about the Fund, please refer to the Product Disclosure Statement or the latest Quarterly Fund Update available at www.evidential.co.nz.