

Signature CIO Income Fund Open Ended IC PLC

As of 27 February 2026

INVESTMENT OBJECTIVE

The Signature CIO Income Fund Open Ended IC PLC (the "Fund" or "Income Fund") is a feeder fund that seeks to achieve generate regular income by investing in a diversified portfolio of income generating securities globally. As a secondary objective, the Sub-Fund aims to generate capital appreciation over a mid-to-long term investment horizon by accessing opportunities across multiple asset classes. The Fund will invest in the Amundi Asia Funds - Signature CIO Income Fund (the "Master Fund") which is managed by Amundi Asset Management. The Master Fund combines top-down macroeconomic views and bottom-up mutual funds and ETF selection from Standard Chartered's Chief Investment Officer ("CIO") and Investment Management Teams.

FUND PERFORMANCE (%)*



FUND CHARACTERISTICS

AUM (US\$m)* 65.75

Inception Date 17 May 2024

*as of end February 2026, the Master Fund AUM is 1,440.63 (million USD)

MASTER FUND CHARACTERISTICS

No. of Securities 30

Volatility** 5.47%

Sharpe ratio** 1.67

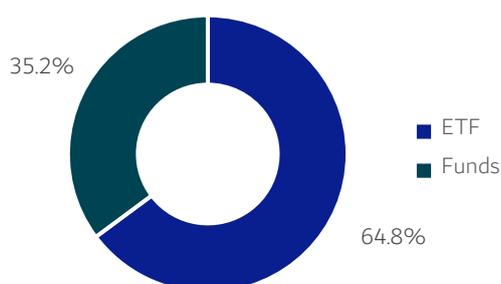
Maximum Drawdown -6.96%

Data as of end February 2026. **These numbers are over one year period.

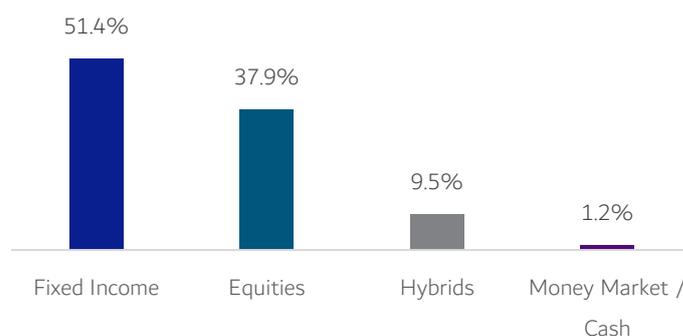
| | 1M | 3M | 6M | 1YR | 3YR | S.I. |
|---------------------------------|------|------|------|-------|-----|-------|
| Income Fund Hybrid Performance* | 1.96 | 4.63 | 7.48 | 12.28 | - | 30.51 |

*The performance data is shown for the Master Fund - Amundi Asia Funds - Signature CIO Income Fund AU USD ACC (LU2708335786) share class to 21 June 2024, which commenced its investment program on 8 March 2023, and data for Signature CIO Income Fund Open Ended IC PL A ACC USD share class (AEDFXA46C009) from 21 June 2024. An investment in the Fund is not the same as a direct investment in the underlying Master Fund. It should be noted that the past performance data is not available yet for a full calendar year. Past performance is not indicative of future returns. All performances are calculated net of fees and calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior.

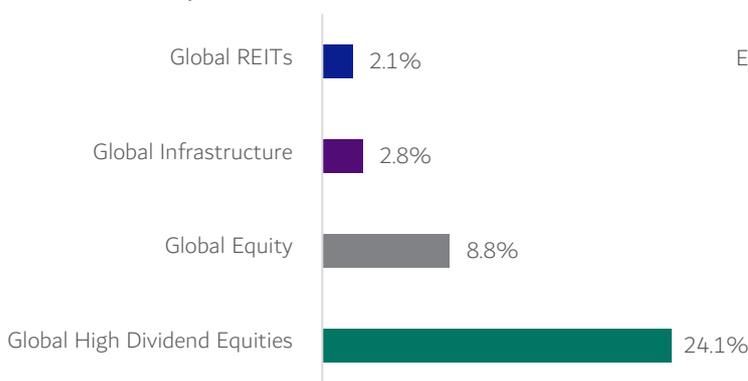
ASSET ALLOCATION*



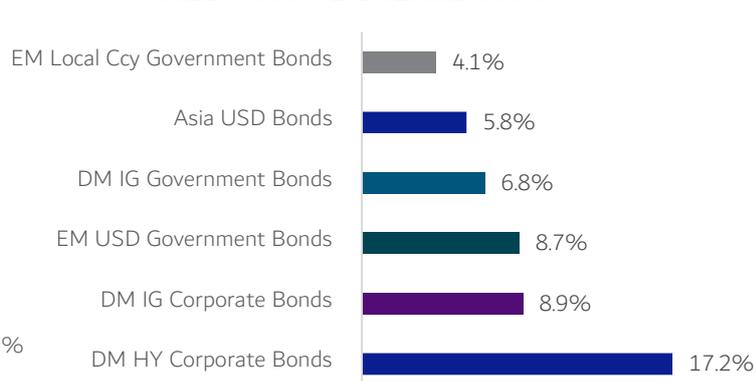
FUND ASSET ALLOCATION*



EQUITY BREAKDOWN*



FIXED INCOME BREAKDOWN*



Source of data: Aditum Investment Management Limited & Bloomberg. *for the Master Fund, Source of data: Amundi Asset Management SAS. Please note that values may not add up to 100% due to rounding.

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ALLOCATION BREAKDOWN*

As of 27 February 2026

SCB - Allocation breakdown (Foundation)

| | Portfolio | Instrument type (ETF/Fund) |
|---|--------------|-------------------------------|
| Fixed Income | 51.4% | - |
| DM HY Corporate Bonds | 17.2% | - |
| ISHARES \$ HIGH YIELD CORP BOND UCITS ETF | 7.0% | ETF |
| BGF GLOBAL HIGH YIELD BOND I2 | 5.5% | Fund |
| ISHARES GLOBAL HY CORP BOND UCITS ETF US | 2.9% | ETF |
| AMU GLB HY CORP BND ESG UCITS ETF DR USD | 1.8% | ETF |
| DM IG Corporate Bonds | 8.9% | - |
| ISHARES US MORTGAGE BACKED SEC UCITS ETF | 3.9% | ETF |
| PIMCO GIS INCOME INSTITUTIONAL USD ACC | 2.6% | Fund |
| JPM AGGREGATE BOND I ACC USD | 1.9% | Fund |
| ISHARES GLOBAL CORP BOND ETF USD H ACC | 0.5% | ETF |
| EM USD Government Bonds | 8.7% | - |
| PRINCIPAL GI FIN UNCON EM FX INC I2 ACC | 6.3% | Fund |
| ISHARES JP MORGAN EM BD ETF USD ACC | 2.4% | ETF |
| DM IG Government Bonds | 6.8% | - |
| ISHARES GLOBAL GOVT BOND ETF USD ACC | 3.2% | ETF |
| ISHARES GLOBAL GOVT BOND UCITS ETF USD H | 2.5% | ETF |
| ISHARES \$ TREASURY BOND 7-10YR UCITS ETF | 1.1% | ETF |
| Asia USD Bonds | 5.8% | - |
| BGF ASIAN TIGER BOND I2 USD | 4.5% | Fund |
| PIMCO GIS ASIA STRATINTSBD INS USD ACC | 1.4% | Fund |
| EM Local Ccy Government Bonds | 4.1% | - |
| CAPITAL GROUP EM LOCAL DEBT LUX P | 3.3% | Fund |
| ISHARES JPMORGAN EM LCL GOVT BD ETFACC | 0.8% | ETF |
| Equities | 37.9% | - |
| Global High Dividend Equities | 24.1% | - |
| VNGRD FTSE ALL-WLD HGH DIV YLD UCITS ETF | 14.3% | ETF |
| JPM GLOBAL DIVIDEND I2 ACC USD | 5.0% | Fund |
| AMUNDI MSCI EUROPE HGH DVDND FACTOR UCIT | 1.9% | ETF |
| BGF SYSTEMATIC GLBL EQ HI INC I3 | 1.7% | Fund |
| ISHARES ASIA PACIFIC DIV ETF USD DIST | 1.2% | ETF |
| Global Equity | 8.8% | - |
| VANGUARD FTSE ALL-WORLD UCITS ETF USD AC | 8.8% | ETF |
| Global Infrastructure | 2.8% | - |
| ISHARES GLOBAL INFRASTRUCTURE UCITS ETF | 1.8% | ETF |
| FTGF CB GLBINFRASINCPREMUSDACC | 1.1% | Fund |
| Global REITs | 2.1% | - |
| AMUNDI INDEX FTSE EPRA NAREIT GLOBAL UCI | 2.1% | ETF |
| Hybrids | 9.5% | - |
| Covered Call Strategy | 6.6% | - |
| GLOBAL X NASDAQ 100 COVERED CALL ETF ACC | 6.6% | ETF |
| Sub Financials | 2.9% | - |
| INVESCO USD AT1 COCO BD ETF ACC | 1.8% | ETF |
| ALGEBRIS FINANCIAL CREDIT I USD ACC | 1.1% | Fund |
| Money Market / Cash | 1.2% | - |
| Money Market / Cash | 1.2% | - |
| BNP PARIBAS INSTICASH USD | 0.7% | Fund |
| Cash | 0.4% | - |

MASTER FUND COMMENTARY

Fund Performance

For the month of February, global dividend equities saw a strong performance and rallied by +5.26% (as measured by the MSCI ACWI High Dividend Index), outperforming the growth equities (+1.29% as measured by the MSCI ACWI Index). This benefited the Signature CIO Income Fund given the sizeable exposure to dividend-oriented equities, with the fund gaining +2.02% over the month. The Fund's exposure to interest-rate sensitive sectors such as infrastructure equities and REITs also contributed positively as these sectors rebounded on the back of lower US 10-year Treasury yield. For fixed income, key contributors came from the fund's allocation to emerging market debt and US agency mortgage-backed securities.

Fund Positioning

Looking ahead given ongoing market volatility, we continue to advocate a barbell allocation towards both growth and income assets and maintaining a well-diversified portfolio.

*for the Master Fund
Source of data: Bloomberg and Amundi Asset Management SAS

