Mercer US Treasury 1-3 Year Bond Fund (GBP Hedged)

A Sub-Fund of MGI Funds PLC

FUND OBJECTIVE

The investment objective of the Sub-Fund is to seek income and long term growth of capital.

FUND STRATEGY

The Sub-Fund is passively managed and aims to track the ICE BofAML 1-3 Year US Treasury Index (unhedged, as measured in USD). This fund comprises a portfolio of US Treasury bonds with an emphasis on relatively short-dated (1-3 year) securities.

Annualized performance and risk statistics are shown only for share classes that have an inception date older than 1 year.

FUND CODES AND CHARGES

Share Class Names	Share Class Currency	Ongoing Charges (%)	ISIN	Bloomberg Ticker	Inception Date
A5-H-0.1200-GBP	GBP	0.17	IE00BJM01416	ME1YBAH	11/02/2020

Net performance is calculated by Morningstar for the IE00BJM01416 share class in GBP, launched on 11-02-2020. Gross performance is calculated by Mercer in GBP using unswung returns, gross of Mercer fees, net of underlying manager fees and net of all other fees and expenses. As a result, when Mercer fees are taken into account, the gross performance will be negatively impacted. We are required to show past performance in complete 12 month periods, for your information other periods are also provided.
Past performance is not a reliable indicator of future results.

RISK REWARD INDICATOR

Lower Risk — Higher Risk

Potentially lower reward — Potentially higher reward

1 **2** 3 4 5 6 7

The risk and reward indicator value is calculated using historical data and may not be a reliable indicator of the Sub-Fund's future risk profile. See Key Investor Information Document (KIID) for details.

PORTFOLIO MANAGER

The Fixed Income Portfolio Management Team works collaboratively with Mercer's worldwide network of investment experts to deliver robust portfolios. The Team is responsible for selecting, monitoring and blending highly rated managers in the global fixed income space. The Team has the ability to replace managers automatically to ensure that the mandate given to investment managers continues to reflect the best ideas of approximately 200 research specialists across 11 countries with an average 18 years' financial experience.

MANAGER ALLOCATION

ILIM
100%

FUND INFORMATION

Share Class Currency
GBP

Performance Benchmark
ICE BofAML 1-3 Year US Treasury Index (GBP Hedged)

Base Currency
USD

Inception Date
11/02/2020

Fund Size
USD 258.5 m

Available Currencies
AUD, CAD, CHF, DKK, EUR, GBP, JPY, KRW, NOK, NZD, SEK, USD

Price Frequency
Daily

Fund Domicile / Regulatory Status
Ireland, UCITS

RISK PROFILE

Characteristics	Portfolio	Index
Yield To Maturity (%)	0.2	0.2
Current Yield (%)	1.9	1.8
Effective Duration	1.8	1.8
Model Rating	AAA	AAA
Portfolio Risk (USD)	1.2	1.2
Benchmark Risk (USD)	1.2	-
Active Risk (USD)	0.0	1.2

TOP 10 HOLDINGS

Holdings	%
UNITED STATES TREASURY 1.625% 20221115	3.3%
UNITED STATES TREASURY 2% 20220215	2.0%
UNITED STATES TREASURY 2% 20211115	1.9%
UNITED STATES TREASURY 1.75% 20220515	1.9%
UNITED STATES TREASURY 2.125% 20221231	1.8%
UNITED STATES TREASURY 2% 20230215	1.8%
UNITED STATES TREASURY 1.625% 20220815	1.8%
UNITED STATES TREASURY 2.125% 20210815	1.8%
UNITED STATES TREASURY 2% 20221130	1.7%
UNITED STATES TREASURY 1.75% 20230515	1.7%

CREDIT RATING ALLOCATION %

Fund characteristic data on page 2 is displayed in base currency and lagged by one month, before share class currency hedging is applied

IMPORTANT INFORMATION AND RISK FACTORS

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