CORALISLE LIFE ASSURANCE COMPANY LIMITED - INVESTMENT PERFORMANCE

AS AT SEPTEMBER 30, 2026

Strategy	Fund Manager	QTD	YTD	1 Yr	3 Yr	5 Yr
						Annualized Returns in USD
SELF DIRECTED FUND OPTIONS						
GLOBAL EQUITIES - ACTIVE	**WCM Quality Growth Global Fund***	**-3.3%**	**6.7%**	**7.8%**	**26.4%**	**9.9%**
Bmk: MSCI ACWI NR USD		1.3%	11.8%	16.8%	21.7%	11.6%
GLOBAL EQUITIES - INDEX/PASSIVE	**J.P. Morgan Passively Managed Global Equities Strategy**	**1.5%**	**11.4%**	**15.9%**	**22.1%**	**13.0%**
Bmk: MSCI ACWI NR USD		1.3%	11.8%	16.8%	21.7%	11.6%
US EQUITIES - ACTIVE	**Harris Oakmark Large Cap Fund***	**3.1%**	**2.9%**	**6.5%**	**13.7%**	**8.5%**
Bmk: S&P 500 Index TR		2.3%	12.7%	15.7%	22.9%	13.8%
US EQUITIES - INDEX/PASSIVE	**J.P. Morgan Passively Managed US Equities Strategy**	**1.5%**	**12.1%**	**14.7%**	**21.1%**	**12.1%**
Bmk: Solactive United States 3000 Index		1.4%	12.4%	15.1%	22.2%	12.6%
US SMALL CAP EQUITIES	**GW & K Small / Mid Cap Core Strategy**	**-8.5%**	**10.1%**	**12.0%**	**12.6%**	**4.9%**
Bmk: Russell/Solactive US 2000 Index		-6.4%	14.9%	17.5%	17.7%	7.5%
EUROPEAN EQUITIES	**J.P. Morgan Focused European Multinational Strategy**	**-1.9%**	**6.0%**	**21.6%**	**13.9%**	**7.2%**
Bmk: MSCI Europe Index USD NR (MSEUNR)		-1.6%	6.0%	20.3%	17.8%	9.4%
ASIAN EQUITIES	**J.P. Morgan Asia Equities Strategy**	**2.9%**	**18.0%**	**23.7%**	**21.7%**	**9.5%**
Bmk: MSCI All Country Asia Pacific Index NR (MSACAP)		1.6%	23.5%	28.1%	23.7%	9.8%
BALANCED	**J.P. Morgan Balanced Multi-Asset Portfolio**	**-0.9%**	**4.3%**	**8.3%**	**13.7%**	**7.4%**
Bmk: N/A		0.0%	6.6%	9.1%	14.5%	6.2%
GLOBAL BONDS	**J.P. Morgan Global Bond Strategy**	**-3.7%**	**-2.9%**	**-1.2%**	**4.5%**	**-0.1%**
Bmk: Bloomberg Global Aggregate Bond Index TR (BCGATR)		-2.5%	-2.7%	-2.4%	3.8%	-1.9%
US BONDS	**Dolan McEniry Core Plus Fund**	**-2.2%**	**-1.6%**	**-2.4%**	**3.1%**	**-0.2%**
Bmk: Bloomberg US Govt/Credit 1-3 yr Bond Index TR		-1.1%	-1.9%	1.8%	4.3%	2.1%
SHORT TERM / CASH OPTION	**J.P. Morgan Liquidity Management Strategy**	**0.6%**	**1.9%**	**3.6%**	**4.4%**	**3.7%**
MANAGED PORTFOLIOS						
Aggressive Risk Portfolio		**0.5%**	**8.3%**	**12.2%**	**18.1%**	**10.1%**
Bmk: Composite Index						
Moderate Risk Portfolio		**-0.9%**	**4.3%**	**8.1%**	**13.3%**	**6.9%**
Bmk: Composite Index						
Conservative Risk Portfolio		**-2.5%**	**-0.1%**	**1.9%**	**7.4%**	**2.3%**
Bmk: Composite Index						

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.**