dominion
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# DOMINION INVESTMENT TRUST

## PORTFOLIO STATISTICS

| | |
|---|---|
| Weighted Average Traded Margin | 606 |
| Equity Buffer | 3.89% |
| Running Yield | 10.52% |
| Yield to Maturity | 10.92% |
| Interest Rate Duration | 0.05 |
| Credit Duration | 1.65 |
| Average Credit Rating | BBB- |
| Exposure to Realm funds | 52.91% |
| Positions Entered / Positions Exited over the month of June | 4 / 3 |

*The Dominion Income Trust 1 (ASX: DN1) invests entirely in a note held by the Dominion Investment Trust.*

| | |
|---|---|
| Net Tangible Assets | $100.07 |
| Target Return (Net) | 1-month BBSW + 3.50% p.a. |
| Distribution Freq. | Monthly |
| Expected Call | 27 February 2030 |
| Maturity Date | 27 February 2031 |
| Units on Issue | 3,450,000 |
| Distribution frequency | Monthly |
| Unit Pricing frequency | Daily |
| ARSN | 683 392 743 |
| Manager | Dominion Investment Management Pty Ltd |
| Trustee | Equity Trustees Limited (ACN 004 031 298) |

# DOMINION INVESTMENT TRUST

## COMMENTARY

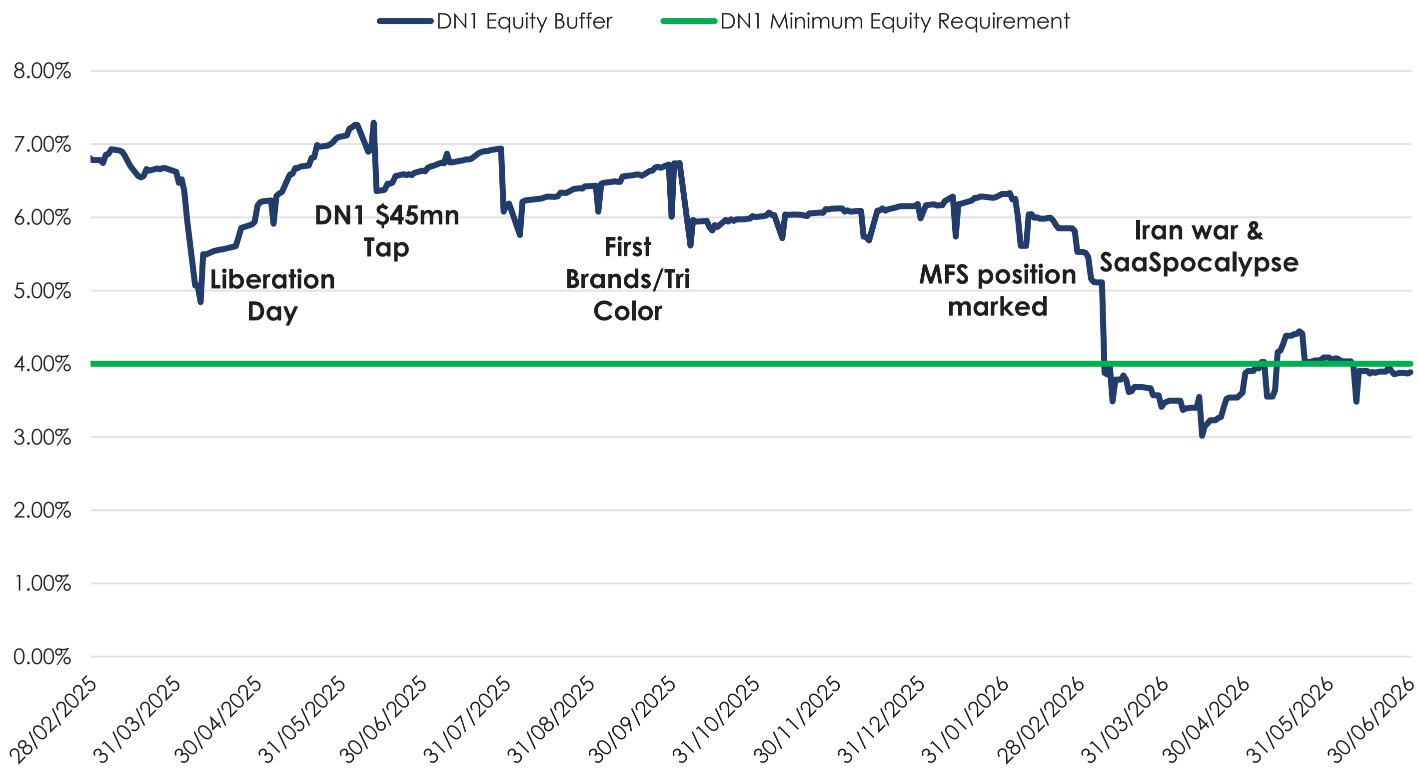
Geopolitical tensions eased in June after a Memorandum of Understanding was signed between the US and Iran. Oil prices declined sharply as markets anticipated the Strait of Hormuz would soon reopen, with Brent falling 21% to $73 per barrel. In credit markets, the Bloomberg US corporate Baa-rated Option Adjusted Spread widened 3bps to 0.92%.

The portfolio had a softer month with some spread widening witnessed in the public structured credit positions in the portfolio. On the private side of the portfolio, competitive tension for facilities continues to ease, providing scope to negotiate wider warehouse margins across the portfolio, which should further bolster underlying income generation. The Equity Buffer finished the month at 3.89%.

The underlying portfolio's yield to maturity increased to 10.92% driven from a couple of accretive positions being added to the portfolio. The portfolio's traded margin finished the month at 6.06%, which provides a healthy cushion for Note coupon payments. Credit duration was unchanged and the portfolio credit rating remained steady at BBB-.

As global credit spreads have tightened through pre-Iran War levels, the portfolio maintains an overweight to private assets, providing the portfolio flexibility to capitalise on trading opportunities as they arise.

## EQUITY BUFFER SINCE INCEPTION




*If the Equity Buffer falls below 4%, any excess income will be used to replenish the buffer net of any tax obligations.*

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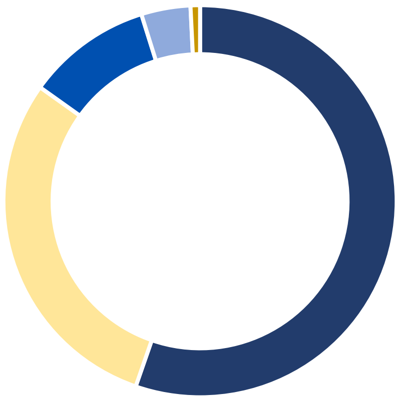
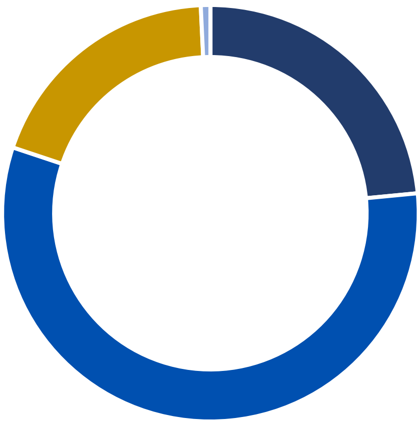
### PORTFOLIO CHARACTERISTICS


### GEOGRAPHIC EXPOSURE




### MATURITY PROFILE



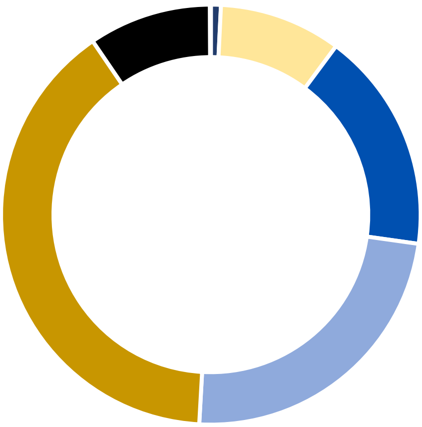

### UNDERLYING PORTFOLIO PERFORMANCE

| Period | Gross Return | Volatility (ann.) |
|---|---|---|
| 1 month | 0.39% | 0.47% |
| 3 month | 2.54% | 1.20% |
| 6 month | 1.97% | 2.02% |
| 1 year | 6.58% | 1.45% |
| Since Inception p.a.* | 7.15% | 1.43% |

**Past performance is not indicative of future performance. Inception date 27th February 2025.*

# DOMINION INVESTMENT TRUST

## CREDIT QUALITY




## RATING METHODOLOGY**


## PORTFOLIO STATISTICS – STRUCTURED CREDIT ALLOCATION

| | |
|---|---|
| Number of Issuers | 102 |
| Number of Facilities | 263 |
| Number of Positions | 640 |
| Average Position Exposure | 0.16% |
| Number of Underlying Loans | 643,055 |
| Weighted Average Portfolio LVR | 65.62% |
| Credit Enhancement and NIM of Underlying Assets | 10.08% |
| PIK Loan Exposure (look through basis) | 0.00% |
| Direct Exposure to Construction Loans | 0.00% |
| Indirect Exposure to Construction Loans | 1.12% |
| Total Arrears (30+ days) | 1.47% |
| Seasoning (yrs) | 0.85 |
| Term Remaining (yrs) | 2.03 |

*The 'D' rated position refers to a position in a warehouse facility associated with Market Financial Solutions which is currently in workout. This is held indirectly via the Trust's investment in the Realm Strategic Income Fund.

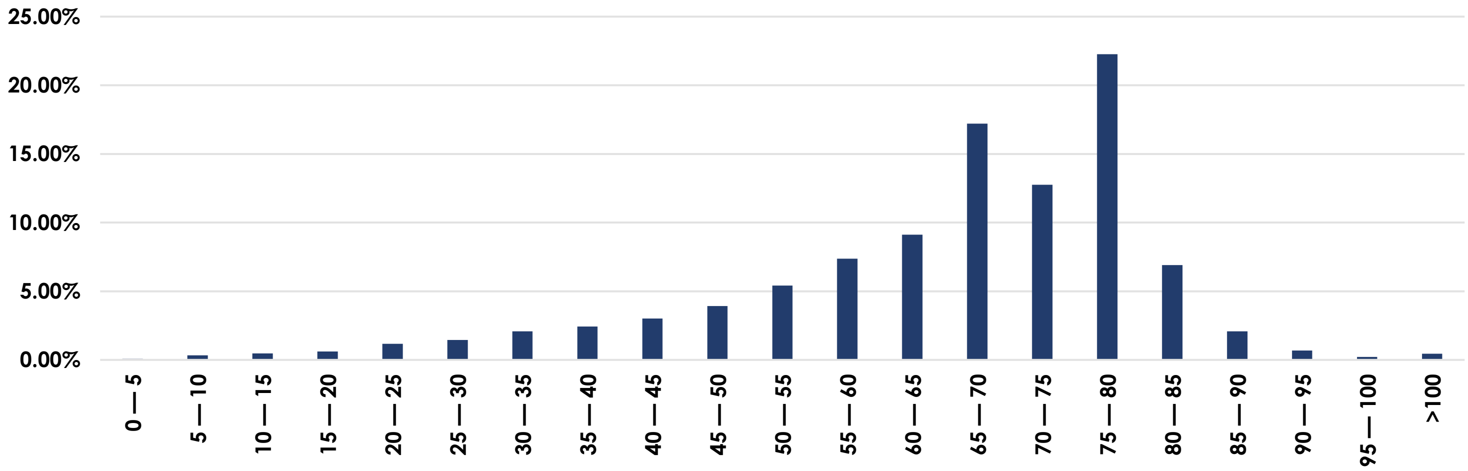
REALM | INVESTMENT HOUSE

**Where a facility does not have an official Public Rating, Realm adopts a recognised ratings methodology for Public RMBS/ABS and assumes the facility is fully drawn (at maximum limits).

## STRUCTURED CREDIT EXPOSURE BY LOAN TYPE

| | |
|---|---|
| Mortgages | 36.53% |
| Auto/Equipment Loans | 19.33% |
| Personal Loans | 5.88% |
| Corporate Loans | 37.70% |
| **Total Structured Credit Exposure** | **99.44%** |

## WEIGHTED AVERAGE PORTFOLIO LVR - RMBS




## TOP WAREHOUSES AS A PERCENTAGE % OF THE PORTFOLIO

| Top Warehouse(s) | Weight of Portfolio | Total Loans within the Warehouse(s) |
|---|---|---|
| Top 1 Warehouse | 4.06% | 254 |
| Top 3 Warehouses | 11.15% | 12,484 |
| Top 5 Warehouses | 17.45% | 12,609 |
| Top 10 Warehouses | 29.75% | 15,997 |

## ESG EXPOSURE

| ESG Sector | Portfolio Exposure |
|---|---|
| Fossil Fuels | 0.00% |
| Non-Renewable & Nuclear Energy | 0.00% |
| Alcohol | 0.00% |
| Gambling | 0.00% |
| Carbon Intensity | 13.46 |

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# DOMINION INVESTMENT TRUST

## GENERAL DISCLAIMER

Dominion Investment Management Pty Ltd ACN 681 916 030 (**Manager**), a corporate authorised representative number 001312185 of Realm Pty Ltd ACN 155 984 955 AFSL 421336 (**Realm**) is the investment manager of the Dominion Investment Trust ABN 55 743 359 946 (**Scheme**). Equity Trustees Limited ("Equity Trustees") (ABN 46 004 031 298), AFSL 240975, is the Trustee for the Dominion Investment Trust ("the Fund"). Equity Trustees is a subsidiary of EQT Holdings Limited (ABN 22 607 797 615), a publicly listed company on the Australian Securities Exchange (ASX: EQT). The information contained in this fact sheet (**Document**) has been prepared by the Manager and relates to the offer by EQT as Trustee of the Scheme (**Issuer**) to issue units in the Scheme (**Units**). While neither the Manager nor EQT has any reason to believe that the information is inaccurate, the truth or accuracy of the information contained in this Document is expressly not warranted or guaranteed. Anyone receiving this Document must obtain and rely upon their own independent advice and inquiries. The offer of the Units is made by, or is accompanied by, an Information Memorandum (**IM**) issued by EQT.

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