

GCIT for Capital Preservation

Sustainable
monthly cash
income



Highest risk
adjusted return

Capital Preservation

Gryphon Stress Test



1. RBA Cash Rate (lagged by 6 months)
2. When held to maturity

- ✓ Never been a loss when investing in Australian RMBS bonds ²
- ✓ Dynamic loan level data
- ✓ No forecast capital loss under APRA's 1-200 year event
- ✓ Closed end vehicle ideal for protection