

# CORONATION GLOBAL STRATEGIC USD INCOME FUND

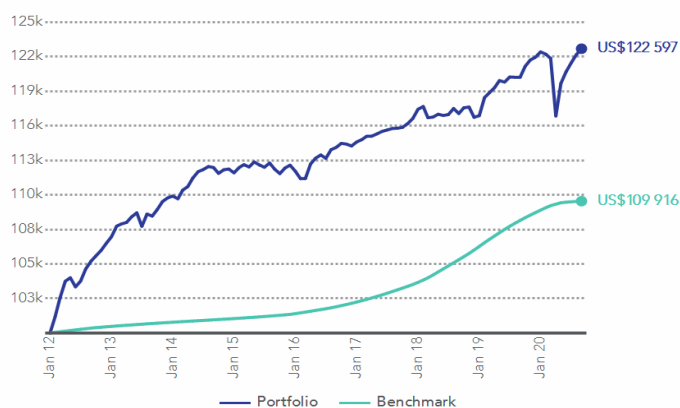
CLASS A as at 31 August 2020

Launch date	30 December 2011
Fund size	US\$ 450.59 million
NAV	1225.97 cents
Benchmark/Performance	110% of USD 3-month LIBOR
Fee Hurdle	
Portfolio manager/s	Stephen Peirce, Nishan Maharaj & Seamus Vasey

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.88%	0.87%
Fund expenses	0.80%	0.80%
VAT	0.07%	0.07%
Transaction costs (inc. VAT)	0.00%	0.00%
Total Investment Charge	0.01%	0.02%
	0.89%	0.89%

## PERFORMANCE AND RISK STATISTICS

### GROWTH OF A \$100,000 INVESTMENT (AFTER FEES)



### PERFORMANCE (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	22.6%	9.9%	12.7%
Since Launch (annualised)	2.4%	1.1%	1.3%
Latest 5 years (annualised)	1.7%	1.7%	0.1%
Latest 3 years (annualised)	1.9%	2.1%	(0.2)%
Latest 1 year	2.1%	1.4%	0.7%
Year to date	0.2%	0.6%	(0.4)%

	Fund
Modified Duration	0.6
Yield	1.7%

### RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.2%	0.3%
Sharpe Ratio	0.78	1.56
Maximum Gain	5.4%	9.9%
Maximum Drawdown	(4.5)%	N/A
Positive Months	74.0%	100.0%

	Fund	Date Range
Highest annual return	7.1%	Jan 2012 - Dec 2012
Lowest annual return	(2.0)%	Apr 2019 - Mar 2020

### MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2020	(0.2)%	(0.3)%	(4.0)%	2.4%	0.8%	0.6%	0.6%	0.4%					0.2%
Fund 2019	1.3%	0.3%	0.4%	0.5%	(0.1)%	0.4%	0.0%	0.0%	0.8%	0.5%	0.2%	0.4%	4.7%
Fund 2018	0.2%	(0.8)%	0.1%	0.2%	(0.1)%	0.1%	0.4%	(0.4)%	0.4%	0.1%	(0.7)%	0.1%	(0.5)%

## PORTFOLIO DETAIL

### ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Cash	2.0%
Fixed Rate Bonds	62.4%
Floating Rate Bonds	17.4%
Inflation Linked Bonds	6.5%
Hybrid Bonds	6.0%
Convertible Bonds	3.3%
Listed Property	0.9%
EFT	1.5%
<b>Total</b>	<b>100.0%</b>

### ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	66.6%
Sovereigns	29.1%
Cash	2.0%
Supranational Organisations	1.4%
REITS	0.9%
<b>Total</b>	<b>100.0%</b>

### ASSET ALLOCATION BY RATINGS BAND

	% of Fund
investment Grade	84.5%
Sub-investment Grade	9.3%
Not-rated	6.2%

### TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	18.1%
Citi Group Inc	3.4%
UBS Group	3.2%
HSBC Holdings	3.1%
Standard Chartered	2.2%