

CORONATION GLOBAL STRATEGIC USD INCOME FUND

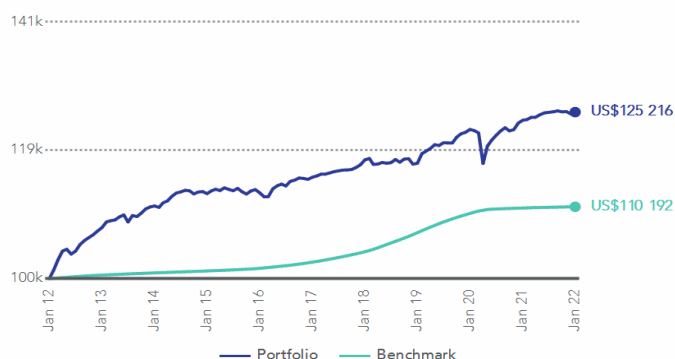
CLASS A as at 31 December 2021

Launch date	30 December 2011
Fund size	US\$ 486.24 million
NAV	1252.16 cents
Benchmark/Performance	110% of SOFR*
Fee Hurdle	
Portfolio manager/s	Nishan Maharaj & Seamus Vasey

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.89%	0.88%
Fund expenses	0.80%	0.80%
VAT	0.08%	0.07%
Transaction costs (inc. VAT)	0.00%	0.00%
Total Investment Charge	0.01%	0.01%
	0.90%	0.89%

PERFORMANCE AND RISK STATISTICS

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



PERFORMANCE (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	25.2%	10.2%	15.0%
Since Launch (annualised)	2.3%	1.0%	1.3%
Latest 10 years (annualised)	2.3%	1.0%	1.3%
Latest 5 years (annualised)	1.8%	1.5%	0.3%
Latest 3 years (annualised)	2.3%	1.2%	1.2%
Latest 1 year	1.1%	0.2%	0.9%
Year to date	1.1%	0.2%	0.9%

	Fund
Modified Duration	0.8
Yield	1.7%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.1%	0.3%
Sharpe Ratio	0.81	1.43
Maximum Gain	5.4%	10.2%
Maximum Drawdown	(4.5)%	N/A
Positive Months	75.0%	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 2021	0.1%	0.3%	0.0%	0.3%	0.2%	0.1%	0.1%	0.1%	(0.1)%	0.0%	(0.3)%	0.2%	1.1%
Fund 2020	(0.2)%	(0.3)%	(4.0)%	2.4%	0.8%	0.6%	0.6%	0.4%	(0.4)%	0.2%	0.9%	0.4%	1.2%
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)%
Fund 2017	0.2%	0.2%	0.0%	0.2%	0.2%	0.1%	0.1%	0.0%	0.1%	0.3%	0.4%	0.7%	2.4%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Markets (Investment Grade)	64.0%
Fixed Rate Bonds	48.9%
Floating Rate Bonds	8.9%
Inflation Linked Bonds	6.2%
Emerging Markets (Investment Grade)	16.7%
Fixed Rate Bonds	10.2%
Floating Rate Bonds	2.6%
Inflation Linked Bonds	3.9%
Developed Markets (High Yield)	0.7%
Emerging Markets (High Yield)	7.9%
Convertibles	6.5%
Listed Property	1.6%
ETF	0.1%
Cash & Money Market	2.4%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	53.1%
Sovereigns	39.6%
Cash	2.4%
Multi-National	3.3%
REITS	1.6%
Total	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	84.8%
Sub-investment Grade	8.7%
Other instruments	6.6%

TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	30.6%
Mexican Government	4.7%
European Investment Bank	2.3%
Credit Suisse	2.2%
Citigroup	2.1%