

# CORONATION GLOBAL STRATEGIC USD INCOME FUND

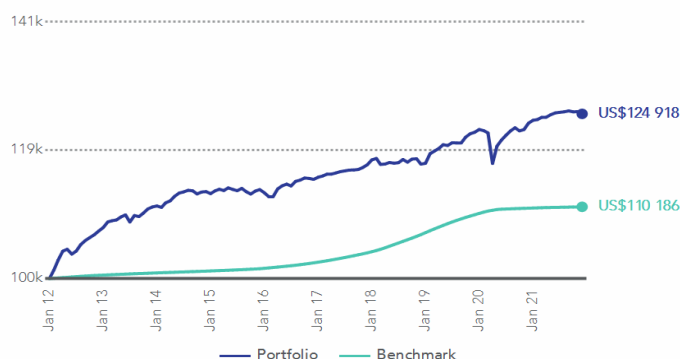
CLASS A as at 30 November 2021

Launch date	30 December 2011
Fund size	US\$ 480.51 million
NAV	1249.18 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	0.89%	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)	24.9%	10.2%	14.7%
Since Launch (annualised)	2.3%	1.0%	1.3%
Latest 5 years (annualised)	1.8%	1.5%	0.3%
Latest 3 years (annualised)	2.3%	1.3%	1.0%
Latest 1 year	1.3%	0.2%	1.1%
Year to date	0.9%	0.2%	0.7%

	Fund
Modified Duration	0.8
Yield	1.4%

### RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.1%	0.3%
Sharpe Ratio	0.81	1.44
Maximum Gain	5.4%	10.2%
Maximum Drawdown	(4.5)%	N/A
Positive Months	74.8%	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)%		0.9%
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
<b>Developed Markets (Investment Grade)</b>	<b>68.8%</b>
Fixed Rate Bonds	53.5%
Floating Rate Bonds	9.0%
Inflation Linked Bonds	6.3%
<b>Emerging Markets (Investment Grade)</b>	<b>13.0%</b>
Fixed Rate Bonds	8.5%
Floating Rate Bonds	2.6%
Inflation Linked Bonds	1.9%
<b>Developed Markets (High Yield)</b>	<b>0.8%</b>
<b>Emerging Markets (High Yield)</b>	<b>7.9%</b>
<b>Convertibles</b>	<b>6.6%</b>
<b>Listed Property</b>	<b>1.5%</b>
<b>ETF</b>	<b>0.1%</b>
<b>Cash &amp; Money Market</b>	<b>1.3%</b>
<b>Total</b>	<b>100.0%</b>

### ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	50.5%
Sovereigns	41.1%
Cash	1.3%
Multi-National	5.6%
REITS	1.5%
<b>Total</b>	<b>100.0%</b>

### ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	86.0%
Sub-investment Grade	8.7%
Other instruments	5.3%

### TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	34.1%
Mexican Government	3.4%
European Investment Bank	2.3%
European Bank for Reconstruction and Development	2.3%
Credit Suisse	2.2%