CORONATION GLOBAL STRATEGIC USD INCOME FUND

CLASS A as at 31 December 2022

Launch date
Fund size
NAV
Benchmark
Portfolio manager/s

30 December 2011 US\$ 484.51 million 1237.47 cents 110% of SOFR Nishan Maharaj & Seamus Vasey

PERFORMANCE AND RISK STATISTICS

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



PERFORMANCE (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	23.8%	12.2%	11.5%
Since Launch (annualised)	2.0%	1.1%	0.9%
Latest 10 years (annualised)	1.5%	1.1%	0.3%
Latest 5 years (annualised)	1.1%	1.6%	(0.5)%
Latest 3 years (annualised)	0.4%	0.9%	(0.5)%
Latest 1 year	(1.2)%	1.8%	(3.0)%
Year to date	(1.2)%	1.8%	(3.0)%
	Fund		
Modified Duration	0.8		
Yield (Net of Fees)	4.9%		

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
	Fund	Benchmark
Annualised Deviation	2.1%	0.3%
Sharpe Ratio	0.57	1.05
Maximum Gain	5.4%	12.2%
Maximum Drawdown	(4.5)%	N/A
Positive Months	71.2%	100.0%
	Fund	Date Range
Highest annual return	7.1%	Jan 2012 - Dec 2012
Lowest annual return	(3.2)%	Oct 2021 - Sep 2022

CORONATION

TRUST IS EARNED™

	1 Year	3 Year
Total Expense Ratio	0.87%	0.88%
Fee for performance in line with benchmark	0.80%	0.80%
Adjusted for out/(under)-performance	-	0.00%
Fund expenses	0.07%	0.07%
VAT	0.00%	0.00%
Transaction costs (inc. VAT)	0.01%	0.01%
Total Investment Charge	0.88%	0.89%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Markets (Investment Grade)	75.1%
Fixed Rate Bonds	47.7%
Floating Rate Bonds	16.2%
Inflation Linked Bonds	11.3%
Emerging Markets (Investment Grade)	10.7%
Fixed Rate Bonds	8.9%
Floating Rate Bonds	1.8%
Inflation Linked Bonds	0.0%
Developed Markets (High Yield)	0.9%
Emerging Markets (High Yield)	3.7%
Convertibles and Hybrids	2.7%
Listed Property	1.0%
ETF	5.5%
Cash & Money Market	0.4%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	58.6%
Sovereigns	39.0%
Cash	0.4%
Multi-National	0.9%
REITS	1.0%
	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	93.3%
Sub-investment Grade	4.6%
Other instruments	2.2%

TOP 5 ISSUER EXPOSURE

	76 OI Fund
United States Government Treasury	34.0%
iShares USD Short Duration	3.0%
HSBC Holdings	2.5%
Lloyds Bank	2.5%
Mexican Government	2.2%

Minimum Disclosure Document

% of Fund

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
(0.2)%	(0.6)%	(0.6)%	(0.2)%	(0.1)%	(1.1)%	0.9%	(0.1)%	(1.2)%	0.2%	1.0%	0.9%	(1.2)%
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%
(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%
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%
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)%
	(0.2)% 0.1% (0.2)% 1.3%	(0.2)% (0.6)% 0.1% 0.3% (0.2)% (0.3)% 1.3% 0.3%	(0.2)% (0.6)% (0.6)% 0.1% 0.3% 0.0% (0.2)% (0.3)% (4.0)% 1.3% 0.3% 0.4%	(0.2)% (0.6)% (0.6)% (0.2)% 0.1% 0.3% 0.0% 0.3% (0.2)% (0.3)% (4.0)% 2.4% 1.3% 0.3% 0.4% 0.5%	(0.2)% (0.6)% (0.6)% (0.2)% (0.1)% 0.1% 0.3% 0.0% 0.3% 0.2% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 1.3% 0.3% 0.4% 0.5% (0.1)%	(0.2)% (0.6)% (0.6)% (0.2)% (0.1)% (1.1)% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.4%	(0.2)% (0.6)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.6% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.4% 0.0%	(0.2)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% (0.1)% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% (0.2)% (0.3)% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.4% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.4% 0.0%	(0.2)% (0.6)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% (0.1)% (1.2)% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% (0.1)% (0.1)% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.4% (0.4)% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.0% 0.0% 0.8%	(0.2)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% (0.1)% (1.2)% 0.2% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% 0.1% 0.1% 0.0% 0.0% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.6% 0.4% (0.4)% 0.2% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.4% 0.0% 0.5%	(0.2)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% (0.1)% (1.2)% 0.2% 1.0% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% (0.1)% (0.2)% (0.3)% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.4% (0.4)% 0.2% 0.9% 1.3% 0.3% 0.4% 0.5% (0.1)% 0.0% 0.0% 0.2% 0.2%	(0.2)% (0.6)% (0.2)% (0.1)% (1.1)% 0.9% (0.1)% (1.2)% 0.2% 1.0% 0.9% 0.1% 0.3% 0.0% 0.3% 0.2% 0.1% 0.1% 0.1% 0.0% (0.3)% 0.2% (0.2)% (0.3)% (4.0)% 2.4% 0.8% 0.6% 0.4% (0.4)% 0.2% 0.9% 0.4% 1.3% 0.3% 0.4% 0.1% 0.0% 0.0% 0.5% 0.4%

Issue date: 2023/01/16

Please refer to page 4 of the Comprehensive Fact Sheet for important additional infomation, including change in cost disclosures.

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