

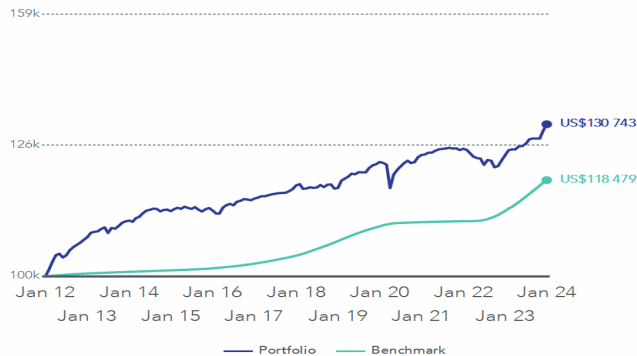
# CORONATION GLOBAL STRATEGIC USD INCOME FUND

CLASS A as at 31 December 2023

Launch date	30 December 2011
Fund size	US\$ 541.47 million
NAV	1307.43 cents
Benchmark	110% of SOFR
Portfolio manager/s	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)	30.7%	18.5%	12.3%
Since Launch (annualised)	2.3%	1.4%	0.8%
Latest 10 years (annualised)	1.7%	1.6%	0.1%
Latest 5 years (annualised)	2.3%	2.2%	0.1%
Latest 3 years (annualised)	1.8%	2.5%	(0.7)%
Latest 1 year	5.7%	5.6%	0.1%
Year to date	5.7%	5.6%	0.1%

	Fund
Modified Duration	1.3
Yield (Net of Fees)	5.3%

### RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.1%	0.5%
Sharpe Ratio	0.55	0.68
Maximum Gain	5.4%	18.5%
Maximum Drawdown	(4.5)%	N/A
Positive Months	72.9%	100.0%

	Fund	Date Range
Highest annual return	7.1%	Jan 2012 - Dec 2012
Lowest annual return	(3.2)%	Oct 2021 - Sep 2022

### MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2023	0.9%	0.1%	0.0%	0.5%	0.1%	0.4%	0.8%	0.2%	0.0%	0.0%	1.4%	1.1%	5.7%
Fund 2022	(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)%
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%

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

## PORTFOLIO DETAIL

### ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Market (Investment Grade)	83.7%
Fixed Rate Bonds	57.4%
Floating Rate Bonds	11.1%
Inflation Rate Bonds	15.2%
Emerging Market (Investment Grade)	5.1%
Fixed Rate Bonds	4.4%
Floating Rate Bonds	0.7%
Inflation Rate Bonds	0.0%
Developed Market (High Yield)	0.3%
Emerging Market (High Yield)	6.9%
Convertibles and Hybrids	1.4%
Listed Property	1.1%
ETF	0.3%
Cash & Money Market	1.2%
Total	100.0%

### ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	50.4%
Sovereigns	47.3%
Cash	1.2%
Multi-National	0.0%
REITS	1.1%
Total	100.0%

### ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	88.8%
Sub-investment Grade	7.2%
Other instruments	4.0%

### TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	43.9%
Government of Mexico	3.1%
JP Morgan	2.9%
Sasol	2.7%
UBS Group	2.7%