

CORONATION GLOBAL STRATEGIC USD INCOME FUND

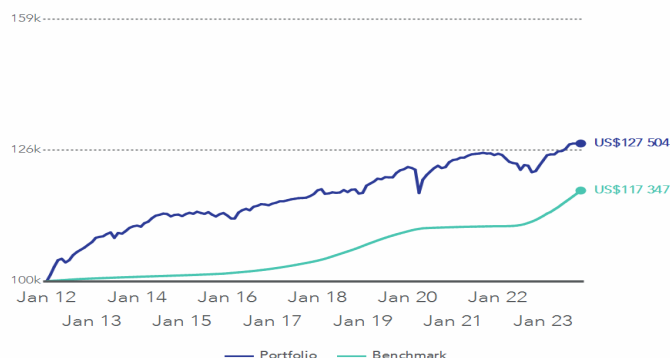
CLASS A as at 31 October 2023

Launch date	30 December 2011
Fund size	US\$ 508.98 million
NAV	1275.04 cents
Benchmark	110% of SOFR
Portfolio manager/s	Nishan Maharaj & Seamus Vasey

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%

PERFORMANCE AND RISK STATISTICS

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



PERFORMANCE (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	27.5%	17.3%	10.2%
Since Launch (annualised)	2.1%	1.4%	0.7%
Latest 10 years (annualised)	1.5%	1.5%	0.0%
Latest 5 years (annualised)	1.6%	2.1%	(0.4)%
Latest 3 years (annualised)	1.4%	2.2%	(0.8)%
Latest 1 year	5.0%	5.3%	(0.3)%
Year to date	3.0%	4.6%	(1.5)%

	Fund
Modified Duration	1.8
Yield (Net of Fees)	6.0%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.1%	0.4%
Sharpe Ratio	0.49	0.71
Maximum Gain	5.4%	17.3%
Maximum Drawdown	(4.5)%	N/A
Positive Months	72.5%	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%			3.0%
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%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Markets (Investment Grade)	80.5%
Fixed Rate Bonds	51.1%
Floating Rate Bonds	12.5%
Inflation Linked Bonds	16.9%
Emerging Markets (Investment Grade)	5.0%
Fixed Rate Bonds	4.3%
Floating Rate Bonds	0.7%
Inflation Linked Bonds	0.0%
Developed Markets (High Yield)	0.4%
Emerging Markets (High Yield)	6.4%
Convertibles and Hybrids	5.2%
Listed Property	1.0%
ETF	0.6%
Cash & Money Market	0.5%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	51.4%
Sovereigns	47.1%
Cash	0.5%
Multi-National	0.0%
REITS	1.0%
Total	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	90.9%
Sub-investment Grade	6.7%
Other instruments	2.4%

TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	43.0%
Government of Mexico	3.1%
Sasol	3.0%
UBS Group	2.8%
HSBC	2.6%