

CORONATION GLOBAL STRATEGIC USD INCOME FUND

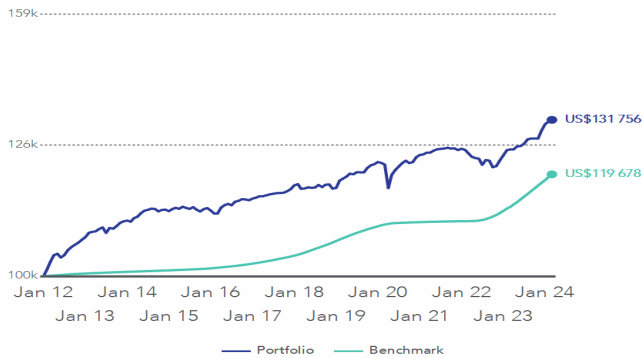
CLASS A as at 29 February 2024

Launch date	30 December 2011
Fund size	US\$ 537.04 million
NAV	1317.56 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)	31.8%	19.7%	12.1%
Since Launch (annualised)	2.3%	1.5%	0.8%
Latest 10 years (annualised)	1.7%	1.7%	0.0%
Latest 5 years (annualised)	2.1%	2.3%	(0.2)%
Latest 3 years (annualised)	2.0%	2.8%	(0.9)%
Latest 1 year	5.3%	5.9%	(0.6)%
Year to date	0.8%	1.0%	(0.2)%

	Fund
Modified Duration	0.9
Yield (Net of Fees)	5.1%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.1%	0.5%
Sharpe Ratio	0.54	0.66
Maximum Gain	5.4%	19.7%
Maximum Drawdown	(4.5)%	N/A
Positive Months	73.3%	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 2024	0.5%	0.3%											0.8%
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%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Market (Investment Grade)	78.8%
Fixed Rate Bonds	30.2%
Floating Rate Bonds	38.8%
Inflation Rate Bonds	9.8%
Emerging Market (Investment Grade)	6.3%
Fixed Rate Bonds	5.6%
Floating Rate Bonds	0.7%
Inflation Rate Bonds	0.0%
Developed Market (High Yield)	1.7%
Emerging Market (High Yield)	7.0%
Convertibles and Hybrids	4.5%
Listed Property	1.3%
ETF	0.2%
Cash & Money Market	0.2%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	61.3%
Sovereigns	37.2%
Cash	0.2%
Multi-National	0.0%
REITS	1.3%
Total	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	88.8%
Sub-investment Grade	8.9%
Other instruments	2.3%

TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	32.3%
Government of Mexico	3.6%
HSBC	3.4%
USB	3.3%
Standard Chartered	3.0%