

CORONATION GLOBAL STRATEGIC USD INCOME FUND

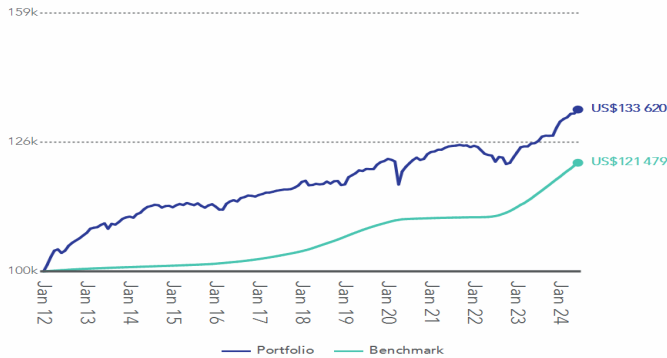
CLASS A as at 31 May 2024

| | |
|---------------------|-------------------------------|
| Launch date | 30 December 2011 |
| Fund size | US\$ 574.33 million |
| NAV | 1336.20 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) | 33.6% | 21.5% | 12.1% |
| Since Launch (annualised) | 2.4% | 1.6% | 0.8% |
| Latest 10 years (annualised) | 1.8% | 1.9% | (0.1)% |
| Latest 5 years (annualised) | 2.2% | 2.4% | (0.2)% |
| Latest 3 years (annualised) | 2.2% | 3.3% | (1.1)% |
| Latest 1 year | 6.2% | 6.1% | 0.1% |
| Year to date | 2.2% | 2.5% | (0.3)% |

| | Fund |
|---------------------|------|
| Modified Duration | 1.2 |
| Yield (Net of Fees) | 5.2% |

RISK STATISTICS SINCE LAUNCH

| | Fund | Benchmark |
|----------------------|--------|-----------|
| Annualised Deviation | 2.1% | 0.5% |
| Sharpe Ratio | 0.53 | 0.63 |
| Maximum Gain | 5.4% | 21.5% |
| Maximum Drawdown | (4.5)% | N/A |
| Positive Months | 73.8% | 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% | 0.6% | 0.1% | 0.7% | | | | | | | | 2.2% |
| 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) | 79.5% |
| Fixed Rate Bonds | 30.6% |
| Floating Rate Bonds | 39.4% |
| Inflation Rate Bonds | 9.5% |
| Emerging Market (Investment Grade) | 6.2% |
| Fixed Rate Bonds | 4.8% |
| Floating Rate Bonds | 1.4% |
| Inflation Rate Bonds | 0.0% |
| Developed Market (High Yield) | 0.8% |
| Emerging Market (High Yield) | 4.0% |
| Convertibles and Hybrids | 3.8% |
| Listed Property | 1.3% |
| ETF | 0.2% |
| Cash & Money Market | 4.2% |
| Total | 100.0% |

ASSET ALLOCATION BY ISSUER TYPE

| | % of Fund |
|----------------|---------------|
| Corporations | 56.4% |
| Sovereigns | 38.1% |
| Cash | 4.2% |
| Multi-National | 0.0% |
| REITS | 1.3% |
| Total | 100.0% |

ASSET ALLOCATION BY RATINGS BAND

| | % of Fund |
|----------------------|-----------|
| Investment Grade | 88.8% |
| Sub-investment Grade | 5.0% |
| Other instruments | 6.2% |

TOP 5 ISSUER EXPOSURE

| | % of Fund |
|-----------------------------------|-----------|
| United States Government Treasury | 32.2% |
| Government of Mexico | 3.2% |
| UBS | 2.9% |
| Bank of America | 2.5% |
| Morgan Stanley | 2.4% |