

# Global Sustainable High Yield Fund

August 31, 2021

Class F Capitalization USD

**SKY HARBOR**  
GLOBAL FUNDS

## Investment Objective

Global ESG socially responsible active investment strategy seeking to outperform the global high yield market with lower volatility by diversified investments in US and non-US dollar high yield corporate bonds of all available maturities and below-investment-grade ratings.

Prospectus and KIIDs available free of charge at

[www.skyharborglobalfunds.com](http://www.skyharborglobalfunds.com)

## Benchmark

ICE BofA Global High Yield Index (HW00)  
100% USD Hedged with discretion to derogate from index attributes

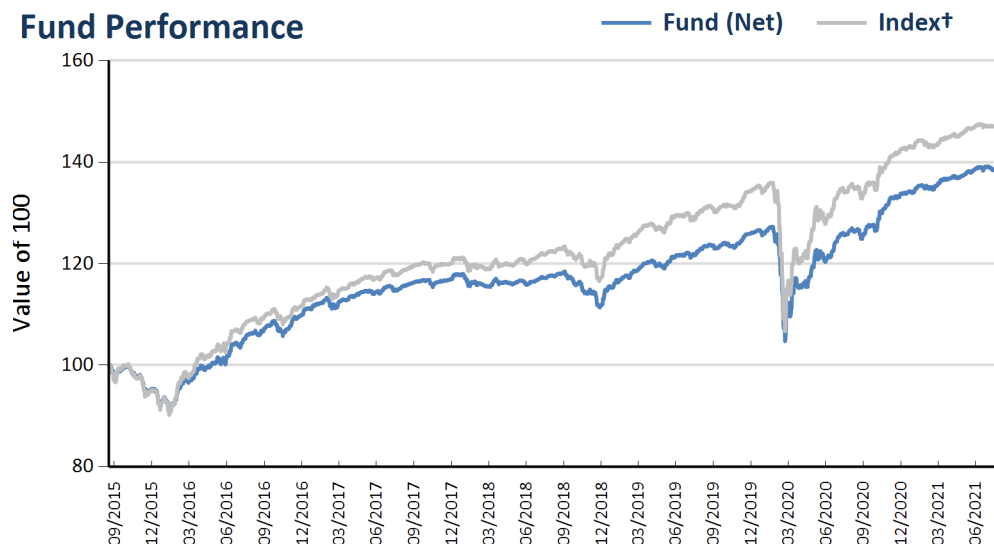
## Portfolio Management Group

Lead PM: Hannah H. Strasser, CFA

## Fund Facts

ISIN	LU0765424147
Bloomberg ID	SKYHFFC LX
Fund Inception	Apr 05, 2012
Share Inception (SI)	Sep 17, 2015
Fund Currency	USD
Share Currency	USD
Fund AUM	\$92.6 mn
NAV	139.41
Min. Initial Inv.	\$500
Mgmt Fee (p.a.)	100 bps
TER	118 bps
Order Cut-off	12:00 CET
Settlement	T+3
Dealing Freq.	Daily
Valuation Freq.	Daily
Swing Pricing	None

## Fund Performance



Performance (%)	1 Mth	3 Mths	YTD	1 Yr	3 Yrs	5 Yrs	SI
Fund (Net)	0.25	1.54	4.16	10.08	5.82	5.57	5.74
Index†	0.68	1.58	3.82	9.38	6.53	6.31	6.81

Calendar Year (%)	2015*	2016	2017	2018	2019	2020	2021*
Fund (Net)	-4.71	15.36	6.38	-4.35	12.65	6.22	4.16
Index†	-4.90	17.49	7.48	-2.26	14.41	6.15	3.82

\* partial year

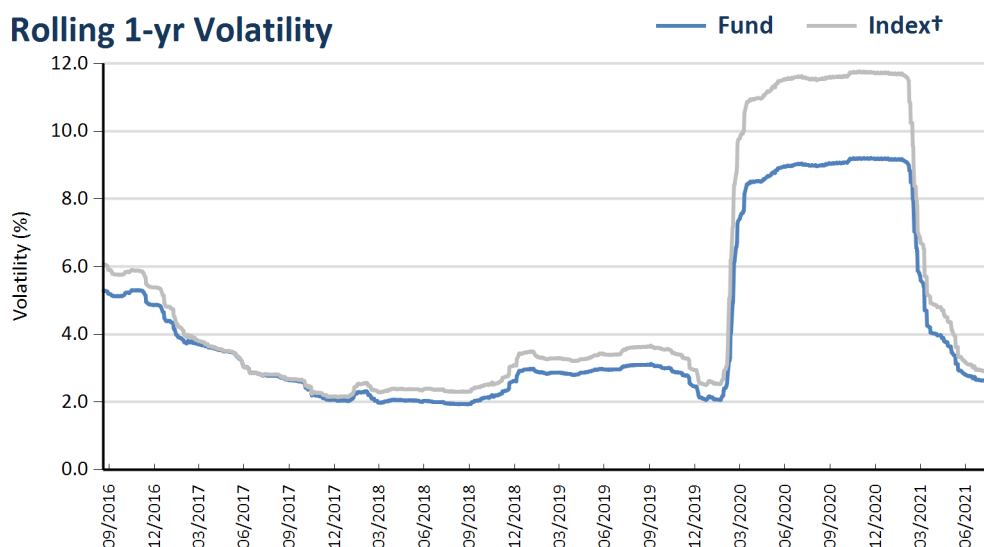
† The index statistics shown are from the ICE BofA US High Yield Index prior to Nov 30, 2020 and the ICE BofA Global High Yield Index 100% USD hedged after Nov 30, 2020.

## Risk Measures

Volatility (%)	3 Yrs	5 Yrs	SI	Tracking Error (%)	3 Yrs	5 Yrs	SI
Fund	5.69	4.66	4.78	Fund	2.14	1.71	1.64
Index†	7.17	5.78	5.85	Index†			N/A

Sharpe Ratio	3 Yrs	5 Yrs	SI	Max Drawdown (%)	3 Yrs	5 Yrs	SI
Fund	0.81	0.95	1.00	Fund	17.70	17.70	17.70
Index†	0.74	0.90	0.99	Index†	21.54	21.54	21.54

## Rolling 1-yr Volatility



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## Top 10 Holdings by Issuer Weight

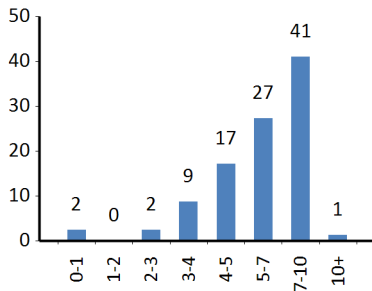
Name	Ratings	Sector	Weight (%)
FOXTROT ESCROW ISSUER LLC /	B3	Capital Goods	2.90
QUAD/GRAPHICS INC	B3	Media	2.42
TENNECO INC	B2	Automotive	2.12
NEW HOME CO INC/THE	B3	Basic Industry	2.02
ENTERCOM MEDIA CORP	B3	Media	1.99
INTERFACE INC	B1	Basic Industry	1.95
MIDCAP FINANCIAL ISSUER TRUST	BB3	Financial Services	1.92
TITAN INTERNATIONAL INC	CCC1	Capital Goods	1.90
BEAZER HOMES USA INC	B3	Basic Industry	1.89
UNISYS CORP	B1	Technology & Electronics	1.84

## Fund Information

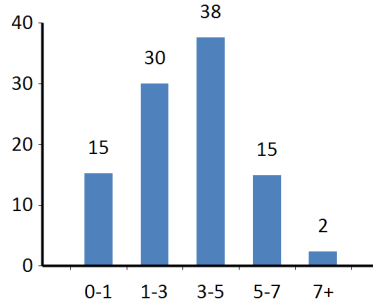
Fund Information	SHGF*	Index
Market Value (mn/bn)	\$92.61	\$2,852.96
Average Credit Rating	B2	BB3
Average Coupon (%)	6.47	5.42
Yield to Worst (%)	4.85	4.19
Yield to Maturity (%)	5.62	4.72
Current Yield (%)	6.25	5.38
Average Maturity (yrs)	6.28	6.10
Avg Mod. Dur. to Worst	3.14	3.60
Average Price	104.38	103.58
No. of Issuers/Issues	108 / 127	1676 / 3902
% of Top 10 Issuers	20.96	11.44

\*securities portfolio only, excludes cash

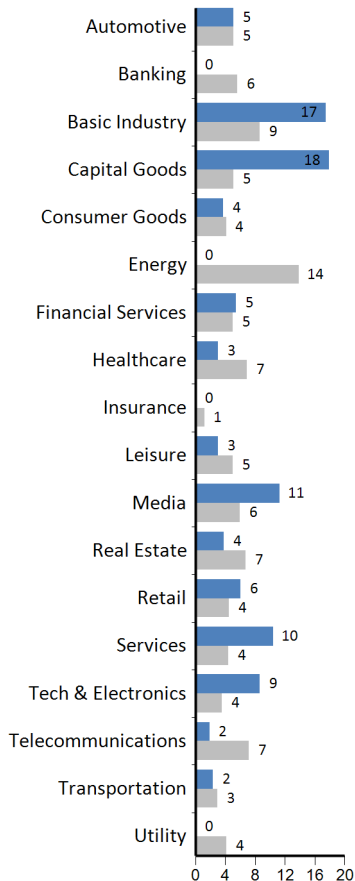
## Maturity (%)



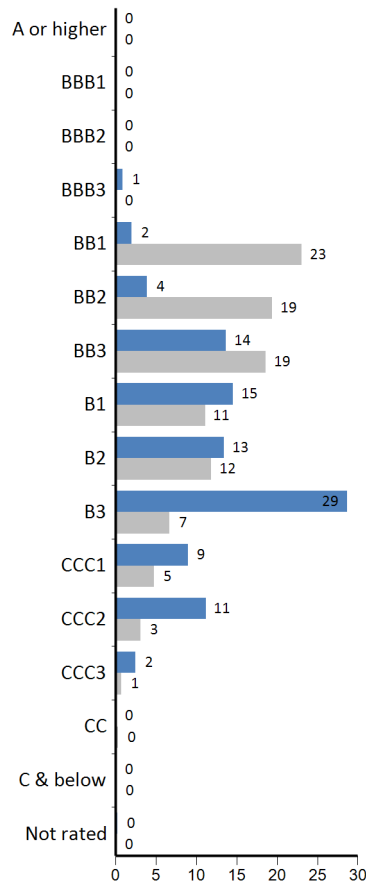
## Modified Duration to Worst (%)



## Sector (%)



## Average Rating (%)



■ Fund ■ Index

## Contact

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Find all fund documents at:

[www.skyharborglobalfunds.com](http://www.skyharborglobalfunds.com)

## About SKY Harbor Capital Management

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