



Baillie Gifford Worldwide Global Strategic Bond Fund

31 August 2021

Investment Proposition

The Worldwide Global Strategic Bond Fund gives access to the most compelling investment ideas from across our Credit team in a single portfolio. With the freedom to pursue well-rewarded credit risk wherever it might appear - across borders and the credit rating spectrum - bonds are added to the portfolio based on company fundamentals. As a result, the Fund is highly differentiated from both its benchmark and its peers and is well positioned to take advantage of the wide opportunity set within global credit markets.

Fund Facts

| | |
|--------------------------------|--|
| ISIN Code Class B USD Acc | IE00BYM6HL37 |
| ISIN Code Class B USD Inc | IE00BMZ81091 |
| Bloomberg Code Class B USD Acc | BGWGBUA ID |
| Bloomberg Code Class B USD Inc | BAWGCBU ID |
| SEDOL Class B USD Acc | BYM6HL3 |
| SEDOL Class B USD Inc | BMZ8109 |
| Fund Launch Date | 10 July 2012 |
| Fund Size | \$238.0m |
| Index | 70% ICE BofA Global Corporate Index/30% ICE BofA Global High Yield Index (hedged US\$) |
| Current number of issuers | 83 |
| Issuers (guideline range) | |
| Duration | 6.0 |
| Average credit rating | BBB |
| Redemption Yield | 2.5 |
| Fiscal year end | 30 September |
| Structure | Irish UCITS |
| Base currency | USD |

Key Decision Makers

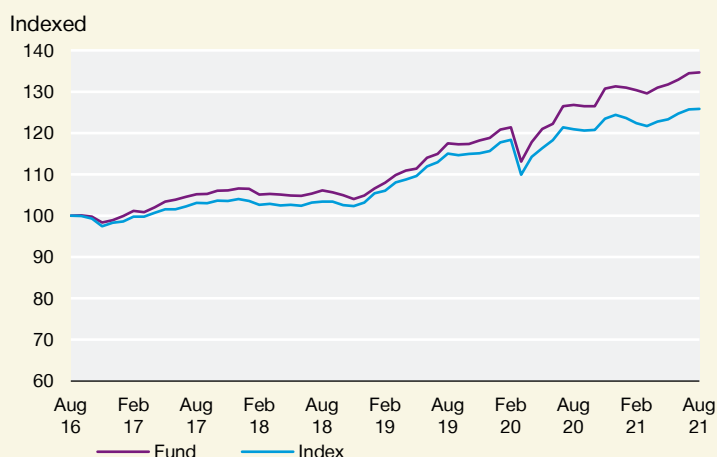
| Name | Years' Experience |
|-----------------|-------------------|
| Rob Baltzer | 20 |
| Torcail Stewart | 16 |

Charges

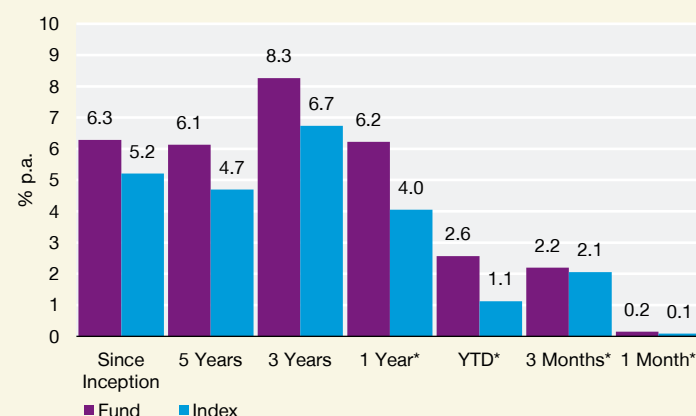
| | Ongoing Charge (%) | Management Fee (%) |
|-----------------|--------------------|--------------------|
| Class B USD Acc | 0.35 | 0.23 |
| Class B USD Inc | 0.35 | 0.23 |

Share classes in other currencies and currency hedged share classes are available on request. For a full list of available share classes, please see the prospectus. Please note that the management fee of the B share classes is at a reduced rate as specified in the Prospectus, for a limited period of time. Please refer to the Prospectus and Key Investor Information Document for further details. Until the expiry of this offer, the ongoing charges are also reduced.

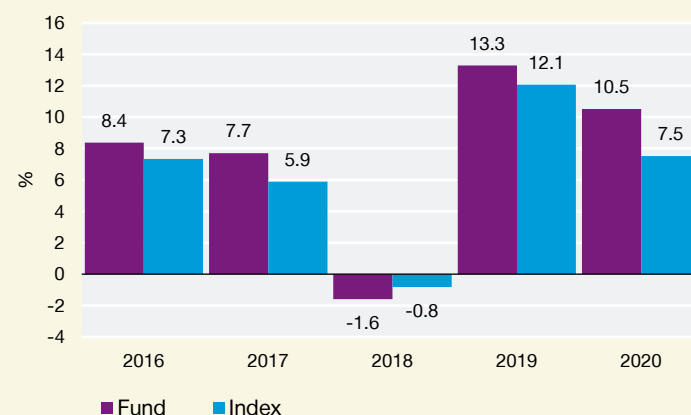
Performance



Periodic Performance

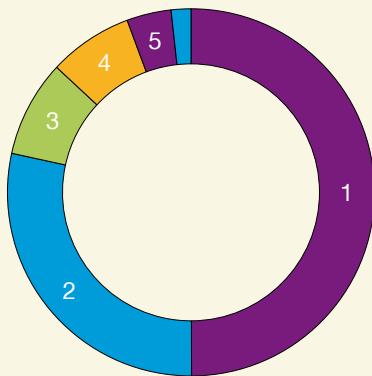


Calendar Year Performance



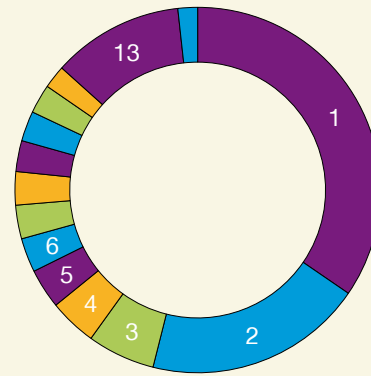
Source: StatPro, ICE Data Indices. As at 31 August 2021. US dollars. Net of fees. Class B USD Acc, 10am prices. Index: Bloomberg Barclays Global Credit Index (hedged \$) to 15/01/2021 thereafter 70% ICE BofAML Global Corporate Index/30% ICE BofAML Global High Yield Index (hedged \$), calculated using close to close. *Not annualised.

Sector Exposure



| | | % |
|---|----------------------------|------|
| 1 | Industrials | 50.0 |
| 2 | Financial | 28.5 |
| 3 | Quasi & Foreign Government | 8.5 |
| 4 | Utility | 7.4 |
| 5 | Securitized | 3.9 |
| 6 | Cash & Derivatives | 1.7 |

Geographical Location



| | | % |
|----|--------------------|------|
| 1 | United States | 34.6 |
| 2 | UK | 19.4 |
| 3 | Netherlands | 6.0 |
| 4 | Germany | 4.2 |
| 5 | China | 3.5 |
| 6 | France | 3.0 |
| 7 | International | 3.0 |
| 8 | Italy | 2.9 |
| 9 | Luxembourg | 2.7 |
| 10 | Sweden | 2.7 |
| 11 | Singapore | 2.6 |
| 12 | Norway | 2.0 |
| 13 | Others | 11.6 |
| 14 | Cash & Derivatives | 1.7 |

Top Ten Holdings

| | Holdings | % of Total Assets |
|----|------------------------------------|-------------------|
| 1 | EIB | 3.5 |
| 2 | ENEL | 2.9 |
| 3 | Temasek Holdings (Private) Limited | 2.6 |
| 4 | Coop Wholesale Society | 2.3 |
| 5 | J.P. Morgan Chase & Co | 2.3 |
| 6 | Pension Insurance Corp | 2.0 |
| 7 | Netflix | 2.0 |
| 8 | Time Warner Cable | 1.9 |
| 9 | Fidelity International Ltd. | 1.9 |
| 10 | Svenska Handelsbanken | 1.7 |

Discrete Performance

| | 30/06/16- 30/06/17 | 30/06/17- 30/06/18 | 30/06/18- 30/06/19 | 30/06/19- 30/06/20 | 30/06/20- 30/06/21 |
|--------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Fund Net (%) | 7.7 | 0.9 | 8.8 | 7.2 | 8.7 |
| Index (%) | 3.9 | 0.9 | 9.3 | 5.7 | 5.4 |

Distribution of Portfolio by Credit Rating Band

| | Fund Weight (%) | Benchmark Weight (%) |
|--------------------|-----------------|----------------------|
| Investment Grade | 56.4 | 69.8 |
| BB | 31.8 | 18.4 |
| B | 10.1 | 9.0 |
| CCC and Lower | 0.0 | 2.7 |
| Cash & Derivatives | 1.7 | 0.0 |

Awards and Ratings

As at 31 July 2021



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A Prospectus is available for Baillie Gifford Worldwide Funds plc (the Company) in English, French and German. Key Investor Information Documents (KIIDs) are available for each share class of each of the sub-funds of the Company and in one of the official languages of each of the EU Member States into which each sub-fund has been notified for marketing under the Directive 2009/65/EC (the UCITS Directive). These can be obtained from bailliegifford.com. In addition, a summary of investor rights is available from bailliegifford.com. The summary is available in English.

The sub-funds of the Company are currently notified for marketing into a number of EU Member States under the UCITS Directive. The Company can terminate such notifications for any share class and/or sub-fund of the Company at any time using the process contained in Article 93a of the UCITS Directive

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The Fund's share price can be volatile due to movements in the prices of the underlying holdings and the basis on which the Fund is priced. The ongoing charges figure is based on actual expenses for the latest financial period. Where the share class has been launched during the financial period and / or expenses during the period are not representative, an estimate of expenses may have been used instead. It may vary from year to year. It excludes the costs of buying and selling assets for the Fund although custodian transaction costs are included. Where a share class has not been seeded an estimate of expenses has been used.

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Further information about the Fund can also be obtained from locally appointed agents, details of which are available from the country specific pages at bailliegifford.com.

Target Market

This Fund is suitable for all investors seeking a Fund that aims to deliver capital growth and income over a long-term investment horizon. The investor should be prepared to bear losses. This Fund is compatible for mass market distribution. This Fund may not be suitable for investors who are concerned about short-term volatility and performance and investing for less than five years. This Fund does not offer capital protection.

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(ii) La presente oferta versa sobre valores no inscritos en el Registro de Valores o en el Registro de Valores Extranjeros que lleva la Comisión para el Mercado Financiero, por lo que los valores sobre los cuales ésta versa, no están sujetos a su fiscalización;

(iii) Que por tratarse de valores no inscritos, no existe la obligación por parte del emisor de entregar en Chile información pública respecto de estos valores; y

(iv) Estos valores no podrán ser objeto de oferta pública mientras no sean inscritos en el Registro de Valores correspondiente.

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Spain: In Spain BAILLIE GIFFORD WORLDWIDE FUNDS PLC is registered with the Securities Market Commission under official registration number 1707.

Switzerland: In Switzerland this document is directed only at qualified investors (the "Qualified Investors"), as defined in the Swiss Collective Investment Schemes Act of 23 June 2006, as amended ("CISA") and its implementing ordinance. The Fund is a sub-fund of Baillie Gifford Worldwide Funds PLC and is domiciled in Ireland. The Swiss representative is UBS Fund Management (Switzerland) AG, Aeschenenplatz 6, 4052 Basel. The Swiss paying agent is UBS Switzerland AG, Bahnhofstrasse 45, 8001 Zurich. The documents of the Company, such as the Partial Prospectus for Switzerland, the Articles of Association, the Key Investor Information Documents (KIIDs), and the financial reports can be obtained free of charge from the Swiss representative. For the shares of the Fund distributed to qualified investors in Switzerland, the place of jurisdiction is Basel. Each time performance data is published, it should be noted that the past performance is no indication of current or future performance, and that it does not take account of the commissions and costs incurred on the issue and redemption of shares.



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