CORONATION ACTIVE INCOME PLUS FUND

CORONATION
TRUST IS EARNED™

CLASS A as at 31 May 2024

ASISA Fund Category	South African – Multi-asset – Income
Launch date	29 November 2023
Fund size	R 1.08 billion
NAV	102.16 cents
Benchmark	AF STeFI Composite Index
Portfolio manager/s	Nishan Maharaj and Mauro Longano

	1 Year	3 Year
Total Expense Ratio	0.87%	0.88%
Fund management fee	0.75%	0.75%
Fund expenses	0.01%	0.02%
VAT	0.11%	0.11%
Transaction costs (inc. VAT)	0.00%	0.01%
Total Investment Charge	0.87%	0.89%

PERFORMANCE AND RISK STATISTICS

PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	4.7%	4.2%	0.5%
Year to date	3.1%	3.5%	(0.4)%

Yield (Net of Fees)	9.6%

RISK STATISTICS

Current	Fund
Weighted average time to maturity (credit)	2.8 years
Modified Duration	2.1 years
Modified Duration (ex Inflation Linked Bonds)	1.8 years

Risk statistics will be published once a 12-month record has been established.

CREDIT RATINGS

	% of Fund
AAA+ to A-	77.9%
BBB+ to B-	4.1%
CCC+ to C-	0.0%
CLNs	11.2%
No Rating	6.8%

INCOME DISTRIBUTIONS

Declaration	Payment	Amount	Dividend	Interest
28 Mar 2024	02 Apr 2024	1.89	0.00	1.89
29 Dec 2023	02 Jan 2024	0.65	0.00	0.65

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	Domestic Assets	International
Fixed Rate bonds	30.3%	7.4%
Cash and Money Market NCDs	22.7%	0.2%
Floating Rate bonds	17.5%	0.4%
Inflation-Linked bonds	13.4%	0.3%
Credit Linked Notes (CLNs)	2.9%	8.4%
Listed Property	2.7%	0.0%
Preference shares	0.1%	0.0%
Other (Currency Futures)	(6.3%)	0.0%
Total	**83.3%**	**16.7%**
Net offshore exposure after currency hedge		2.1%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Government	33.5%
Banks: Senior Debt	25.7%
Banks and Insurers: NCDs & Deposits	22.8%
Other Corporates	10.2%
Banks: Subordinated debt (>12m)	4.7%
REITs: Equity and Debt	2.6%
Coronation Global Bond Fund	2.4%
State Owned Enterprises	1.9%
Insurers	1.3%
Coronation Global Strategic Income	1.0%
Banks: Subordinated debt (<12m)	0.2%
Currency Futures	(6.3%)
Total	**100.0%**

TOP 5 CREDIT EXPOSURE

	% of Fund
Republic Of South Africa	38.9%
Standard Bank Of SA Ltd	16.1%
Nedbank Ltd	10.8%
Absa Bank Ltd	6.8%
Jp Morgan Chase Bank	6.6%

TOP 5 REFERENCE ENTITY EXPOSURE

	% of Fund
Republic of South Africa	6.8%
MAS	1.3%
Nepi	0.8%
Prosus	0.7%
CDX IG	0.7%

100% of CLN exposure is issuer valued with a daily or at worst weekly price frequency

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2024	1.0%	0.2%	0.2%	0.6%	1.0%								**3.1%**
Fund 2023												1.5%	**1.5%**

Issue date: 2024/06/10

Please refer to page 4 of the Comprehensive Fact Sheet for important additional infomation, including change in cost disclosures.