

CORONATION GLOBAL STRATEGIC USD INCOME [ZAR] FEEDER FUND

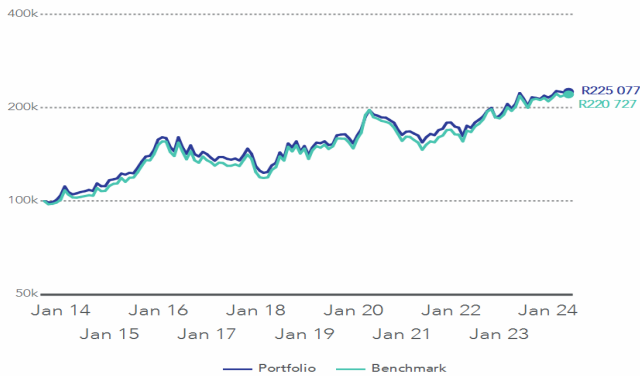
CLASS A as at 31 May 2024

ASISA Fund Category	Global - Multi-Asset - Income
Launch date	30 August 2013
Fund size	R 2.65 billion
NAV	225.07 cents
Benchmark	110% of SOFR
Portfolio manager/s	Nishan Maharaj & Seamus Vasey

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.90%	0.91%
Fund expenses	0.80%	0.80%
VAT	0.06%	0.06%
Transaction costs (inc. VAT)	0.04%	0.05%
Total Investment Charge	0.01%	0.01%
	0.91%	0.92%

PERFORMANCE AND RISK STATISTICS

GROWTH OF A R100,000 INVESTMENT (AFTER FEES)



PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES) (ZAR)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	125.1%	120.7%	4.4%
Since Launch (annualised)	7.8%	7.6%	0.2%
Latest 10 years (annualised)	7.7%	7.9%	(0.2)%
Latest 5 years (annualised)	7.6%	7.8%	(0.1)%
Latest 3 years (annualised)	13.4%	14.7%	(1.3)%
Latest 1 year	0.9%	1.0%	(0.1)%
Year to date	4.3%	5.3%	(0.9)%

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

PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES) (USD)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	22.2%	20.6%	1.5%
Since Launch (annualised)	1.9%	1.8%	0.1%
Year to date	2.1%	2.5%	(0.4)%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	13.9%	14.4%
Sharpe Ratio	0.04	0.02
Maximum Gain	30.7%	33.0%
Maximum Drawdown	(23.2)%	(25.6)%
Positive Months	55.0%	53.5%

	Fund	Date Range
Highest annual return	36.7%	Feb 2015 - Jan 2016
Lowest annual return	(18.8)%	Jun 2020 - May 2021

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2024	1.6%	3.2%	(0.5)%	(0.6)%	0.6%								4.3%
Fund 2023	3.5%	5.5%	(3.4)%	3.6%	8.3%	(4.2)%	(5.0)%	6.5%	(0.5)%	(0.8)%	2.5%	(1.4)%	14.6%
Fund 2022	(3.1)%	(0.7)%	(6.1)%	8.0%	(1.6)%	4.1%	2.1%	2.5%	4.1%	2.3%	(6.9)%	1.3%	5.0%
Fund 2021	2.4%	0.2%	(1.6)%	(1.4)%	(5.1)%	4.0%	2.5%	(0.9)%	3.8%	1.0%	4.6%	0.2%	9.7%
Fund 2020	6.2%	4.5%	9.7%	5.2%	(3.1)%	(0.9)%	(1.4)%	(0.1)%	(1.8)%	(1.9)%	(5.1)%	(3.8)%	6.5%
Fund 2019	(6.4)%	5.7%	3.7%	(0.4)%	1.4%	(2.8)%	0.7%	6.8%	0.5%	0.2%	(2.9)%	(3.7)%	2.0%

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%

INCOME DISTRIBUTIONS

Declaration	Payment	Amount	Dividend	Interest
28 Mar 2024	02 Apr 2024	0.00	0.00	0.00
29 Sep 2023	02 Oct 2023	0.00	0.00	0.00