

CORONATION GLOBAL STRATEGIC USD INCOME [ZAR] FEEDER FUND

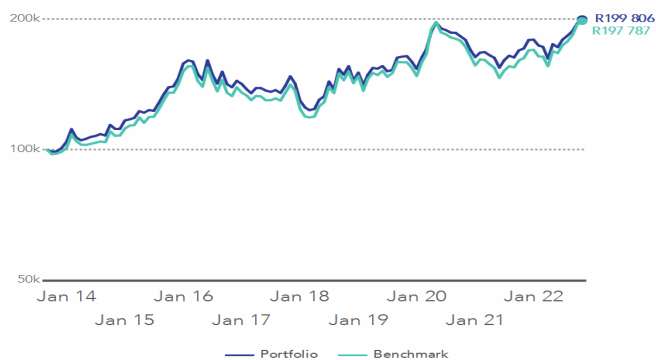
CLASS A as at 31 October 2022

ASISA Fund Category	Global - Multi-Asset - Income
Launch date	30 August 2013
Fund size	R 1.82 billion
NAV	199.80 cents
Benchmark	110% of SOFR
Portfolio manager/s	Nishan Maharaj & Seamus Vasey

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.91%	0.91%
Fund expenses	0.80%	0.80%
VAT	0.07%	0.07%
Transaction costs (inc. VAT)	0.05%	0.05%
Total Investment Charge	0.01%	0.02%
	0.92%	0.93%

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)	99.8%	97.8%	2.0%
Since Launch (annualised)	7.8%	7.7%	0.1%
Latest 5 years (annualised)	6.2%	7.0%	(0.7)%
Latest 3 years (annualised)	6.8%	7.6%	(0.8)%
Latest 1 year	16.8%	21.7%	(4.9)%
Year to date	11.4%	16.4%	(5.0)%

	Fund
Modified Duration	1.0
Yield (Net of Fees)	4.7%

PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES) (USD)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	11.2%	10.6%	0.6%
Since Launch (annualised)	1.2%	1.1%	0.1%
Year to date	(3.2)%	1.1%	(4.3)%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	14.0%	14.7%
Sharpe Ratio	0.03	0.02
Maximum Gain	30.7%	33.0%
Maximum Drawdown	(23.2)%	(25.6)%
Positive Months	55.5%	52.7%

	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 2022	(3.1)%	(0.7)%	(6.1)%	8.0%	(1.6)%	4.1%	2.1%	2.5%	4.1%	2.3%			11.4%
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%
Fund 2018	(3.5)%	(1.5)%	0.7%	5.0%	1.9%	8.1%	(4.0)%	11.3%	(3.0)%	4.6%	(7.3)%	4.3%	16.0%
Fund 2017	(2.8)%	(2.0)%	2.8%	0.0%	(1.3)%	(0.6)%	0.9%	(1.5)%	3.9%	5.2%	(3.8)%	(8.6)%	(8.5)%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Markets (Investment Grade)	70.5%
Fixed Rate Bonds	44.4%
Floating Rate Bonds	14.6%
Inflation Linked Bonds	11.5%
Emerging Markets (Investment Grade)	11.7%
Fixed Rate Bonds	10.4%
Floating Rate Bonds	1.3%
Inflation Linked Bonds	0.0%
Developed Markets (High Yield)	0.3%
Emerging Markets (High Yield)	4.3%
Convertibles	5.2%
Listed Property	1.1%
ETF	5.4%
Cash & Money Market	1.5%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	60.0%
Sovereigns	36.5%
Cash	1.5%
Multi-National	0.9%
REITS	1.1%
Total	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	91.0%
Sub-investment Grade	4.5%
Other instruments	4.5%

TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	31.3%
iShares USD Short Duration	3.0%
HSBC Holdings	2.6%
Lloyds Bank	2.5%
Citigroup	2.1%