

CORONATION GLOBAL STRATEGIC USD INCOME [ZAR] FEEDER FUND

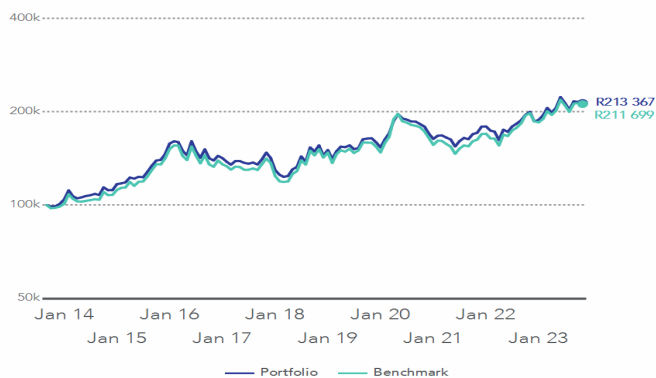
CLASS A as at 31 October 2023

ASISA Fund Category	Global - Multi-Asset - Income
Launch date	30 August 2013
Fund size	R 2.09 billion
NAV	213.36 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%	0.04%
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)	113.4%	111.7%	1.7%
Since Launch (annualised)	7.7%	7.7%	0.1%
Latest 10 years (annualised)	8.0%	8.0%	0.0%
Latest 5 years (annualised)	6.5%	6.9%	(0.5)%
Latest 3 years (annualised)	6.0%	7.0%	(1.0)%
Latest 1 year	6.8%	7.0%	(0.2)%
Year to date	13.3%	14.6%	(1.2)%

	Fund
Modified Duration	1.8
Yield (Net of Fees)	6.0%

PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES) (USD)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	16.8%	16.5%	0.3%
Since Launch (annualised)	1.5%	1.5%	0.0%
Year to date	3.0%	4.6%	(1.6)%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	14.2%	14.7%
Sharpe Ratio	0.03	0.02
Maximum Gain	30.7%	33.0%
Maximum Drawdown	(23.2)%	(25.6)%
Positive Months	54.9%	52.5%

	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 2023	3.5%	5.5%	(3.4)%	3.6%	8.3%	(4.2)%	(5.0)%	6.5%	(0.5)%	(0.8)%			13.3%
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%
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%

PORTFOLIO DETAIL

ASSET ALLOCATION BY INSTRUMENT TYPE

	% of Fund
Developed Markets (Investment Grade)	80.5%
Fixed Rate Bonds	51.1%
Floating Rate Bonds	12.5%
Inflation Linked Bonds	16.9%
Emerging Markets (Investment Grade)	5.0%
Fixed Rate Bonds	4.3%
Floating Rate Bonds	0.7%
Inflation Linked Bonds	0.0%
Developed Markets (High Yield)	0.4%
Emerging Markets (High Yield)	6.4%
Convertibles and Hybrids	5.2%
Listed Property	1.0%
ETF	0.6%
Cash & Money Market	0.5%
Total	100.0%

ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Corporations	51.4%
Sovereigns	47.1%
Cash	0.5%
Multi-National	0.0%
REITS	1.0%
Total	100.0%

ASSET ALLOCATION BY RATINGS BAND

	% of Fund
Investment Grade	90.9%
Sub-investment Grade	6.7%
Other instruments	2.4%

TOP 5 ISSUER EXPOSURE

	% of Fund
United States Government Treasury	43.0%
Government of Mexico	3.1%
Sasol	3.0%
UBS Group	2.8%
HSBC	2.6%

INCOME DISTRIBUTIONS

Declaration	Payment	Amount	Dividend	Interest
29 Sep 2023	02 Oct 2023	0.00	0.00	0.00
30 Mar 2023	03 Apr 2023	0.00	0.00	0.00