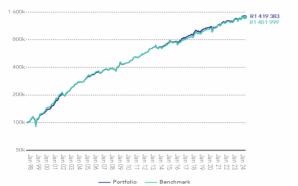
## CORONATION BOND FUND

### CLASS R as at 31 March 2024

ASISA Fund Category	South African - Interest Bearing -
	Variable Term
Launch date	01 August 1997
Fund size	R 3.70 billion
NAV	1330.98 cents
Benchmark	BEASSA ALBI Index
Portfolio manager/s	Nishan Maharaj, Seamus Vasey & Steve
	Janson

### PERFORMANCE AND RISK STATISTICS

### GROWTH OF A R100,000 INVESTMENT (AFTER FEES)



### PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	1319.4%	1302.0%	17.4%
Since Launch (annualised)	10.5%	10.4%	0.1%
Latest 20 years (annualised)	8.5%	8.4%	0.1%
Latest 15 years (annualised)	8.3%	8.1%	0.2%
Latest 10 years (annualised)	7.6%	7.7%	(0.1)%
Latest 5 years (annualised)	6.3%	7.0%	(0.8)%
Latest 3 years (annualised)	7.4%	7.4%	0.0%
Latest 1 year	3.7%	4.2%	(0.5)%
Year to date	(1.9)%	(1.8)%	(0.1)%

	Fund	
Modified Duration	5.9	
Yield (Net of Fees)	11.4%	

### **RISK STATISTICS SINCE LAUNCH**

	Fund	Benchmark
Annualised Deviation	7.8%	8.5%
Sharpe Ratio	0.24	0.21
Maximum Gain	26.3%	26.4%
Maximum Drawdown	(19.0)%	(22.3)%
Positive Months	70.0%	70.0%
	Fund	Date Range
Highest annual return	34.9%	Sep 1998 - Aug 1999
Lowest annual return	(7.0%)	Sep 1997 - Aug 1998

### MONTHLY PERFORMANCE RETURNS (AFTER FEES)

MONTHLI PERFORMANCE RETORNS (AFTER FEES)													
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2024	0.75%	(0.57)%	(2.08)%										(1.91)%
Fund 2023	3.01%	(0.85)%	1.40%	(1.56)%	(5.27)%	4.95%	2.50%	(0.43)%	(2.59)%	1.64%	5.15%	1.65%	9.46%
Fund 2022	0.47%	0.49%	0.39%	(1.69)%	0.93%	(3.26)%	2.78%	0.28%	(2.42)%	0.77%	4.31%	0.58%	3.46%
Fund 2021	0.83%	1.00%	(3.20)%	1.83%	4.20%	1.48%	0.68%	1.83%	(2.29)%	(0.20)%	0.54%	3.04%	9.95%

# CORONATION



### TRUST IS EARNED™

	1 Year	3 Year
Total Expense Ratio	0.85%	0.85%
Fund management fee	0.73%	0.73%
Fund expenses	0.01%	0.01%
VAT	0.11%	0.11%
Transaction costs (inc. VAT)	0.00%	0.00%
Total Investment Charge	0.85%	0.85%

### PORTFOLIO DETAIL

### ASSET ALLOCATION BY INSTRUMENT TYPE

	Domestic Assets	International Assets
Fixed Rate bonds	89.4%	8.1%
Inflation-Linked bonds	2.7%	0.0%
Cash and Money Market NCDs	2.4%	(2.6)%
Floating Rate bonds	0.0%	0.0%
Total	94.5%	5.5%

### ASSET ALLOCATION BY ISSUER TYPE

	% of Fund
Government	87.3%
Banks: Senior Debt	5.9%
State Owned Enterprises	3.9%
Other Corporates	1.4%
Banks: Subordinated debt (>12m)	1.4%
REITs	0.2%
Banks: Subordinated debt (<12m)	0.0%
Banks and Insurers: NCDs & Deposits	(0.1%)
Total	100.0%

### TOP 5 ISSUER EXPOSURE

	% of Fund
Republic Of South Africa	86.8%
Standard Bank Of SA Ltd	3.9%
Firstrand Bank Ltd	2.4%
Transnet Soc Ltd	2.0%
Airports Company Of Sa Ltd	1.8%

### MATURITY PROFILE DETAIL

Sector	31 Mar 2024
0 to 3 Months	0.0%
6 to 9 Months	0.1%
9 to 12 Months	0.5%
1 to 3 Years	4.0%
3 to 7 Years	23.8%
7 to 12 Years	31.7%
Over 12 Years	39.8%

### **INCOME DISTRIBUTIONS**

Declaration	Payment	Amount	Interest	Dividend
28 Mar 2024	02 Apr 2024	61.27	61.27	0.00
29 Sep 2023	02 Oct 2023	65.61	65.61	0.00
31 Mar 2023	03 Apr 2023	65.38	65.28	0.10
30 Sep 2022	03 Oct 2022	58.71	58.71	0.00

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

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