

CORONATION GLOBAL STRATEGIC USD INCOME [ZAR] FEEDER FUND

Quarterly Disclosure as at 30 June 2021

		Previous Quarter		Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Domestic Assets			2,535.0		2,617.6	53.61%
Property			15.0		24.1	0.33%
	Positions individually less than 1% of total listed securities held by Fund		15.0		24.1	0.33%
Cash			2,447.6		2,468.6	51.54%
	Positions individually less than 1% of total listed securities held by Fund		2,447.6		(4.2)	(0.06)%
Bonds			72.4		124.9	1.73%
R2035	R2035 8.875% 280235	80,700,000	65.9	80,700,000	75.7	1.05%
	Positions individually less than 1% of total listed securities held by Fund		6.5		49.1	0.68%
International Assets			4,440.2		4,594.8	46.39%
Equities			151.6		152.2	2.11%
STHYLN	PIMCO US SHORT-TERM HIGH	93,910	133.9	86,454	124.0	1.72%
	Positions individually less than 1% of total listed securities held by Fund		17.7		28.2	0.39%
Property			65.3		41.0	0.57%
	Positions individually less than 1% of total listed securities held by Fund		65.3		41.0	0.57%
Bonds			5,263.8		5,234.2	52.05%
UST0875	US T-Bill 0.875% 150129	0	0.0	15,768,500	276.5	3.83%
EIB74	EIB 7.4% 240122	150,000,000,000	152.3	150,000,000,000	154.6	2.14%
EBRD625	EBRD 6.25% 221221	150,000,000,000	151.5	150,000,000,000	153.4	2.13%
MBONO200	MUDI 2% 090622	0	0.0	28,530,000	140.9	1.95%
STANLN4247	STANDARD CHARTERED PLC 4.247%	8,495,000	125.8	8,495,000	126.1	1.75%
IBM05	IBM CORP 0.5% 070921	6,900,000	116.4	6,900,000	117.6	1.63%
UST0228	UST 2.75% 150228	7,000,000	109.5	7,000,000	111.3	1.54%
GS291123	GS 4.22888% 291123	6,900,000	101.6	6,900,000	101.9	1.41%
CITI0926	CITIGROUP GLOBAL MARKETS 3.22438% 300926	6,948,000	98.7	6,948,000	100.3	1.39%
MQGAU0324	MQGAU 3.95875% 270324	6,600,000	95.9	6,600,000	95.9	1.33%
IMBLN9	IMBLN 9% 170222	4,150,000	88.1	4,150,000	88.9	1.23%
BRK0674	BERKSHIRE HATHA INC 0.674% 140423	600,000,000	78.6	600,000,000	78.3	1.09%
PRUFIN6875	PRUFIN 6.875% 200123	3,500,000	77.2	3,500,000	78.0	1.08%
ABGSJ6375	ABGSJ 6.3750% 27052026	0	0.0	5,000,000	73.6	1.02%
OEU1	EURO-BOBL FUTURE Sep21	0	0.0	(55)	0.0	(1.73)%
GU1	LONG GILT FUTURE Sep21	0	0.0	(32)	0.0	(1.12)%
	Positions individually less than 1% of total listed securities held by Fund		4,068.2		3,536.9	49.04%
TYU1	US 10YR NOTE (CBT)Sep21	0	0.0	(223)	0.0	(5.85)%
TUU1	US 2YR NOTE (CBT) Sep21	0	0.0	(180)	0.0	(7.86)%
FVU1	US 5YR NOTE (CBT) Sep21	0	0.0	(162)	0.0	(3.96)%
Cash			(1,040.6)		(832.5)	(8.33)%
	Positions individually less than 1% of total listed securities held by Fund		(1,040.6)		(28.8)	(0.04)%
Totals:			6,975.2		7,212.4	100.00

*Please note that the All-in Market values shown in this report reflect the All-in Market values of the CORONATION GLOBAL STRATEGIC USD INCOME FUND, the master fund, converted to ZAR.