

CORONATION GLOBAL STRATEGIC USD INCOME [ZAR] FEEDER FUND

Quarterly Disclosure as at 30 September 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			2,771.2		2,725.7	51.28%
Property			25.5		33.6	0.43%
	Positions individually less than 1% of total listed securities held by Fund		25.5		33.6	0.43%
Cash			2,613.4		2,581.6	49.43%
	Positions individually less than 1% of total listed securities held by Fund		2,613.4		(4.3)	(0.06)%
Bonds			132.2		110.6	1.42%
	Positions individually less than 1% of total listed securities held by Fund		132.2		110.6	1.42%
International Assets			4,864.4		5,063.7	48.72%
Equities			161.1		103.8	1.33%
STHYLN	PIMCO US SHORT-TERM HIGH	86,454	131.3	56,328	84.9	1.09%
	Positions individually less than 1% of total listed securities held by Fund		29.8		18.9	0.24%
Property			43.4		60.9	0.78%
	Positions individually less than 1% of total listed securities held by Fund		43.4		60.9	0.78%
Bonds			5,541.2		5,494.0	51.73%
UST0875	US T-Bill 0.875% 150129	15,768,500	292.8	15,768,500	298.4	3.83%
EIB74	EIB 7.4% 240122	150,000,000,000	163.7	150,000,000,000	167.9	2.16%
EBRD625	EBRD 6.25% 221221	150,000,000,000	162.4	150,000,000,000	166.8	2.14%
MBONO200	MUDI 2% 090622	28,530,000	149.1	28,530,000	146.8	1.88%
STANLN4247	STANDARD CHARTERED PLC 4.247% 20/01/23	8,495,000	133.5	8,495,000	131.0	1.68%
UST0228	UST 2.75% 150228	7,000,000	117.8	7,000,000	116.1	1.49%
GS291123	GS 4.22888% 291123	6,900,000	107.9	6,900,000	107.5	1.38%
CITI0926	CITIGROUP GLOBAL MARKETS 3.22438% 300926	6,948,000	106.2	6,948,000	105.7	1.36%
MQGAU0324	MQGAU 3.95875% 270324	6,600,000	101.5	6,600,000	101.4	1.30%
IMBLN9	IMBLN 9% 170222	4,150,000	94.1	4,150,000	92.0	1.18%
BRK0674	BERKSHIRE HATHA INC 0.674% 140423	600,000,000	82.9	600,000,000	82.1	1.05%
PRUFIN6875	PRUFIN 6.875% 200123	3,500,000	82.6	3,500,000	80.6	1.03%
ABGSJ6375	ABGSJ 6.3750% 27052026	5,000,000	77.9	5,000,000	80.4	1.03%
WB125	WB 1.25% 151122	4,910,000	72.4	5,358,000	79.6	1.02%
OEZ1	EURO-BOBL FUTURE Dec21	0	0.0	(51)	0.0	(1.55)%
GZ1	LONG GILT FUTURE Dec21	0	0.0	(32)	0.0	(1.05)%
	Positions individually less than 1% of total listed securities held by Fund		3,796.4		3,737.7	47.98%
TYZ1	US 10YR NOTE (CBT)Dec21	0	0.0	(223)	0.0	(5.70)%
TUZ1	US 2YR NOTE (CBT) Dec21	0	0.0	(160)	0.0	(6.84)%
FVZ1	US 5YR NOTE (CBT) Dec21	0	0.0	(154)	0.0	(3.67)%
Cash			(881.4)		(595.0)	(5.12)%
	Positions individually less than 1% of total listed securities held by Fund		(881.4)		23.1	0.21%
Totals:			7,635.6		7,789.5	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.