

# CORONATION GLOBAL STRATEGIC USD INCOME (ZAR) FEEDER FUND

Quarterly Disclosure as at 30 September 2022

		Previous Quarter		Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
<b>Bonds</b>			<b>7,586.5</b>		<b>8,031.4</b>	<b>81.00%</b>
UST150623	US TBILL 0% 150623	30,000,000	528.49	30,000,000	528.70	6.14%
UST180523	US TBILL 0% 180523	20,000,000	353.49	20,000,000	353.77	4.11%
TII06250124	TII 0.625% 150124	0	0.00	15,000,000	336.63	3.91%
UST0875	US T-Bill 0.875% 150129	15,768,500	330.32	15,768,500	315.33	3.66%
UST150624	US TBILL 0.25% 150624	0	0.00	18,600,000	314.55	3.65%
SDIALN	ISHARES USD SHORT DUR USD A	2,716,203	263.08	2,716,203	259.18	3.01%
HSBC0524	HSBC 3.64% 180524	8,900,000	160.17	8,900,000	159.82	1.86%
UST150424	US TBILL 0.5% 150424	0	0.00	7,500,000	155.10	1.80%
MEX1	MEX 1% 080925	0	0.00	1,100,000,000	137.26	1.59%
JPM1750777	JPM 1.750777% 140625	7,400,000	132.32	7,400,000	132.57	1.54%
NWG205776	NWG Float 18/06/24	7,250,000	130.98	7,250,000	131.29	1.53%
GS291123	GS 4.22888% 291123	6,900,000	125.59	6,900,000	126.08	1.47%
MQGAU0324	MQGAU 3.95875% 270324	6,600,000	119.64	6,600,000	119.53	1.39%
BACR3125	BACR 3.12500% 170124	5,950,000	130.57	5,950,000	117.92	1.37%
CITI0926	CITIGROUP 3.22438% 300926	6,948,000	120.64	6,948,000	117.59	1.37%
PRXNA3257	PRXNA 3.257 19/01/27	7,300,000	116.92	7,300,000	111.58	1.30%
AXP2036	AXP 2.036% 030823	5,800,000	105.15	5,800,000	105.59	1.23%
WB125	WB 1.25% 151122	5,358,000	95.85	5,358,000	96.34	1.12%
IS15LN	ISHARES GBP CORP BOND 0-5YR	8,429	18.36	48,429	90.51	1.05%
SOCGEN38751	SOCGEN 3 7/8 03/28/24 Corp	5,100,000	92.37	5,100,000	89.81	1.04%
UST280223	US TBILL 0.125% 280223	0	0.00	5,000,000	89.11	1.04%
UST150423	US TBILL 0.25% 150423	0	0.00	5,000,000	88.77	1.03%
LLOYDS3511	LLOYDS 3.511 18/03/26	5,100,000	90.86	5,100,000	86.57	1.01%
BMO01	BMO 0.1% 201023	0	0.00	5,000,000	86.57	1.01%
TII0625	TSY INFL IX 0.625% 150126	4,000,000	89.25	4,000,000	86.20	1.00%
	Positions individually less than 1% of total listed securities held by Fund		4,582.45		3,795.06	31.78%
<b>Cash</b>			<b>466.2</b>		<b>471.5</b>	<b>17.80%</b>
CASH	CASH	0	0.00	137,057,936	2,522.67	35.74%
UST111022	US TBILL 0% 111022	0	0.00	6,000,000	108.45	1.26%
	Positions individually less than 1% of total listed securities held by Fund		466.23		-2,159.68	(19.20)%
<b>Equities</b>			<b>10.7</b>		<b>10.0</b>	<b>0.12%</b>
	Positions individually less than 1% of total listed securities held by Fund		10.71		10.00	0.12%
<b>Property</b>			<b>99.7</b>		<b>93.4</b>	<b>1.09%</b>
	Positions individually less than 1% of total listed securities held by Fund		99.66		93.38	1.09%
<b>Totals:</b>			<b>8,163.1</b>		<b>8,606.3</b>	<b>100.00</b>

\*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.