

## CORALISLE LIFE ASSURANCE COMPANY LIMITED - INVESTMENT PERFORMANCE

AS AT JUNE 30, 2024



Asset Class	Fund Manager	As of:	Monthly Perf.	YTD	1 Yr	3 Yr	5 Yr	Inception
Annualized Returns in USD								
<b>SELF DIRECTED FUND OPTIONS</b>								
<b>GLOBAL EQUITIES - ACTIVE</b> Bmk: MSCI World Index (net div)	<b>MFS Global Equity Fund</b>	<b>30-Jun</b>	<b>-1.20%</b> 2.23%	<b>2.53%</b> 11.75%	<b>5.76%</b> 20.19%	<b>0.16%</b> 6.86%	<b>6.54%</b> 11.78%	<b>6.86%</b> 9.16%
<b>GLOBAL EQUITIES - INDEX</b> Bmk: MSCI World Free Index	<b>Vanguard Global Stock Index Fund</b>	<b>30-Jun</b>	<b>2.03%</b> 2.03%	<b>11.74%</b> 11.75%	<b>20.11%</b> 20.19%	<b>6.79%</b> 6.86%	<b>11.71%</b> 11.78%	<b>6.48%</b> 6.65%
<b>US EQUITIES - ACTIVE/LARGE CAP</b> Bmk: Russell 3000 Index	<b>Vanguard US Opportunities Fund</b>	<b>30-Jun</b>	<b>0.21%</b> 3.06%	<b>5.46%</b> 13.32%	<b>14.33%</b> 22.59%	<b>3.20%</b> 7.57%	<b>10.36%</b> 13.61%	<b>12.94%</b> N/A
<b>US EQUITIES - INDEX</b> Bmk: S&P 500 Index	<b>Vanguard US 500 Stock Index Fund</b>	<b>30-Jun</b>	<b>3.55%</b> 3.55%	<b>15.00%</b> 15.05%	<b>23.88%</b> 24.00%	<b>9.41%</b> 9.50%	<b>14.39%</b> 14.48%	<b>7.60%</b> N/A
<b>US SMALL CAP EQUITIES</b> Bmk: Russell 2000 Index	<b>iShare Russell 2000 - ETF</b>	<b>30-Jun</b>	<b>-0.93%</b> -0.93%	<b>1.68%</b> 1.73%	<b>9.91%</b> 10.06%	<b>-2.68%</b> -2.58%	<b>6.84%</b> 6.94%	<b>7.64%</b> 7.72%
<b>EUROPEAN EQUITIES</b> Bmk: MSCI Europe Index	<b>MFS European Research Fund</b>	<b>30-Jun</b>	<b>-2.76%</b> -2.43%	<b>3.73%</b> 5.81%	<b>6.24%</b> 11.68%	<b>0.77%</b> 3.87%	<b>5.66%</b> 7.13%	<b>4.78%</b> 4.16%
<b>ASIAN EQUITIES</b> Bmk: MSCI AC Asia ex Japan (N)	<b>Fidelity Asia Focus Fund</b>	<b>30-Jun</b>	<b>2.40%</b> 4.30%	<b>4.40%</b> 9.70%	<b>1.10%</b> 12.90%	<b>-8.20%</b> -5.80%	<b>2.50%</b> 3.50%	<b>2.90%</b> 3.00%
<b>GLOBAL BONDS</b> Bmk: Spliced Bloomberg Barclays Global Aggregate Float Adjusted Bond Index	<b>Vanguard Global Bond Index Fund</b>	<b>30-Jun</b>	<b>0.80%</b> 0.82%	<b>-0.42%</b> -0.39%	<b>3.69%</b> 3.83%	<b>-2.50%</b> -2.38%	<b>-0.30%</b> -0.15%	<b>2.70%</b> 2.89%
<b>BALANCED</b> Bmk: 60% MSCI World Index (net div) / 40% Bloomberg Barclays Global Aggregate Index	<b>MFS Global Total Return Fund (60/40 S/B)</b>	<b>30-Jun</b>	<b>-0.99%</b> 1.34%	<b>2.07%</b> 5.60%	<b>7.70%</b> 12.20%	<b>0.89%</b> 1.91%	<b>4.75%</b> 6.31%	<b>4.37%</b> 5.44%
<b>SHORT TERM / CASH OPTION</b> Bmk:	<b>Fidelity US Dollar Cash Fund</b>	<b>30-Jun</b>	<b>0.40%</b> N/A	<b>2.60%</b> N/A	<b>5.40%</b> N/A	<b>3.00%</b> N/A	<b>2.00%</b> N/A	<b>1.20%</b> N/A
<b>MANAGED PROFILES</b>								
<b>Aggressive Profile</b> Bmk: Composite Index		<b>30-Jun</b>	<b>1.04%</b> 1.80%	<b>5.10%</b> 7.22%	<b>11.11%</b> 14.02%	<b>0.84%</b> 2.02%	<b>6.43%</b> 7.26%	<b>N/A</b> N/A
<b>Moderate Profile</b> Bmk: Composite Index		<b>30-Jun</b>	<b>1.07%</b> 1.74%	<b>4.04%</b> 5.89%	<b>9.79%</b> 12.13%	<b>0.68%</b> 1.75%	<b>4.97%</b> 5.77%	<b>N/A</b> N/A
<b>Conservative Profile</b> Bmk: Composite Index		<b>30-Jun</b>	<b>0.94%</b> 1.07%	<b>1.85%</b> 2.14%	<b>6.77%</b> 7.03%	<b>-0.55%</b> -0.38%	<b>2.15%</b> 2.34%	<b>N/A</b> N/A

Note: Prepared by Coralisle Pension Services Ltd. – Licensed to conduct investment business by the Bermuda Monetary Authority.

Performance Results are reported net of investment manager expenses but gross of Coralisle Pension Services investment charges. Please see the CPS fee schedule for applicable charges.

Underlying managers are subject to change at the absolute discretion of the CPS Investment Policy Committee. Historical performance estimates reflect funds currently employed.