

CORALISLE LIFE ASSURANCE COMPANY LIMITED - INVESTMENT PERFORMANCE

AS AT JULY 31, 2024



Asset Class	Fund Manager	As of:	Monthly Perf.	YTD	1 Yr	3 Yr	5 Yr	Inception
Annualized Returns in USD								
SELF DIRECTED FUND OPTIONS								
GLOBAL EQUITIES - ACTIVE Bmk: MSCI World Index (net div)	MFS Global Equity Fund	31-Jul	2.83% 1.97%	5.36% 13.72%	6.73% 18.34%	0.24% 6.85%	7.08% 12.06%	7.46% 9.53%
GLOBAL EQUITIES - INDEX Bmk: MSCI World Free Index	Vanguard Global Stock Index Fund	31-Jul	1.75% 1.76%	13.69% 13.72%	18.26% 18.34%	6.79% 6.85%	11.99% 12.06%	6.53% 6.70%
US EQUITIES - ACTIVE/LARGE CAP Bmk: Russell 3000 Index	Vanguard US Opportunities Fund	31-Jul	-0.18% 1.83%	5.27% 15.40%	10.15% 20.55%	3.71% 7.63%	9.95% 13.70%	12.88% N/A
US EQUITIES - INDEX Bmk: S&P 500 Index	Vanguard US 500 Stock Index Fund	31-Jul	1.18% 1.19%	16.35% 16.42%	21.48% 21.60%	9.00% 9.09%	14.34% 14.43%	7.63% N/A
US SMALL CAP EQUITIES Bmk: Russell 2000 Index	iShare Russell 2000 - ETF	31-Jul	10.11% 10.16%	11.95% 12.07%	14.11% 14.25%	1.73% 1.85%	8.79% 8.91%	8.04% 8.12%
EUROPEAN EQUITIES Bmk: MSCI Europe Index	MFS European Research Fund	31-Jul	6.76% 8.08%	6.76% 8.08%	7.50% 10.68%	1.12% 3.98%	6.72% 8.01%	5.52% 4.78%
ASIAN EQUITIES Bmk: MSCI AC Asia ex Japan (N)	Fidelity Asia Focus Fund	31-Jul	-1.60% -0.10%	2.70% 9.60%	-4.70% 6.20%	-6.30% -3.30%	2.40% 3.80%	2.80% 2.90%
GLOBAL BONDS Bmk: Spliced Bloomberg Barclays Global Aggregate Float Adjusted Bond Index	Vanguard Global Bond Index Fund	31-Jul	2.08% 2.08%	1.65% 1.68%	5.83% 5.97%	-2.25% -2.13%	-0.06% 0.09%	2.82% 3.00%
BALANCED Bmk: 60% MSCI World Index (net div) / 40% Bloomberg Barclays Global Aggregate Index	MFS Global Total Return Fund (60/40 S/B)	31-Jul	6.11% 7.88%	6.11% 7.88%	9.92% 12.05%	1.83% 2.10%	5.55% 6.72%	4.96% 5.81%
SHORT TERM / CASH OPTION Bmk:	Fidelity US Dollar Cash Fund	31-Jul	0.50% N/A	3.10% N/A	5.40% N/A	3.20% N/A	2.00% N/A	1.20% N/A
MANAGED PROFILES								
Aggressive Profile Bmk: Composite Index		31-Jul	1.96% 2.52%	7.12% 9.87%	10.20% 13.45%	1.65% 2.80%	6.69% 7.66%	N/A N/A
Moderate Profile Bmk: Composite Index		31-Jul	1.36% 1.84%	5.44% 7.83%	9.28% 11.99%	1.00% 2.01%	5.08% 5.99%	N/A N/A
Conservative Profile Bmk: Composite Index		31-Jul	1.84% 1.92%	3.71% 4.09%	7.89% 8.26%	-0.32% -0.19%	2.35% 2.56%	N/A 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.