CORONATION STRATEGIC INCOME FUND

CLASS A as at 31 October 2022

ASISA Fund Category South African - Multi Asset - Income
Launch date 02 July 2001
Fund size R38.18 billion
NAV 1508.82 cents
Benchmark 110% of the STeFI 3-month Index
Portfolio manager/s Nishan Maharaj and Mauro Longano

PERFORMANCE AND RISK STATISTICS

GROWTH OF A R100,000 INVESTMENT (AFTER FEES)

PERFORMANCE AND MODIFIED DURATION (AFTER FEES)

Since Launch (unannualised) 587.9% 416.6% 171.3%
Since Launch (annualised) 9.5% 8.0% 1.5%
Latest 20 years (annualised) 9.0% 7.7% 1.3%
Latest 15 years (annualised) 8.0% 7.1% 1.0%
Latest 10 years (annualised) 7.1% 6.4% 0.8%
Latest 5 years (annualised) 6.2% 6.0% 0.2%
Latest 3 years (annualised) 4.9% 4.9% 0.0%
Latest 1 year 4.7% 4.8% 0.2%
Year to date 2.6% 4.1% (1.6%)

Risk Statistics Since Launch

Fund Benchmark
Annualised Deviation 2.7% 0.7%
Sharpe Ratio 0.69 N/A
Maximum Gain 60.5% N/A
Maximum Drawdown (4.2)% N/A
Positive Months 91.4% N/A

Fund Date Range
Highest annual return 18.7% Nov 2002 - Oct 2003
Lowest annual return 2.0% Apr 2019 - Mar 2020

INCOME DISTRIBUTIONS

ASSET ALLOCATION BY INSTRUMENT TYPE

Domestic Assets International Assets
Cash and Money Market NCD's 21.3% 0.0%
Fixed Rate Bonds 26.7% 8.4%
Floating Rate Bonds 24.7% 5.8%
Inflation Linked Bonds 14.0% 0.2%
Listed Property 4.0% 0.7%
Preference Shares 0.1% 0.0%
Other (Currency Futures) -6.1% 0.0%
Total 84.7% 15.2%

ASSET ALLOCATION BY ISSUER TYPE

Government 25.0%
State Owned Entities 3.1%
Banks and Insurers: NCDs and Deposits 17.9%
Banks: Senior Debt 19.9%
Banks: Subordinate Debt (<12m) 3.9%
Banks: Subordinate Debt (>12m) 6.4%
Insurers 2.3%
Other corporates 12.3%
REITS: Equity 4.7%
REITS: Debt 2.8%
Preference Shares 0.1%
Coronation Global Strategic Income 0.7%
Coronation Global Bond Fund 1.1%
Other (Currency Futures) 0.0%

TOP 5 ISSUER EXPOSURE

Republic of South Africa Government Bonds 22.8%
Standard Bank Of SA Ltd 14.8%
FirstRand Limited 11.4%
Nedbank Ltd 10.2%
Absa Bank Ltd 9.9%

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec YTD
Fund 2022 0.1% 0.1% 0.2% 0.5% 0.6% (0.9)% 1.1% 0.6% (0.7)% 1.2% 0.6% 0.8% 2.6%
Fund 2021 0.3% 0.7% (0.3)% 1.1% 0.7% 0.7% 0.6% 0.8% (0.2)% (0.1)% 0.6% 1.4% 6.7%
Fund 2020 0.8% (0.1)% (4.1)% 2.5% 1.5% 0.7% 0.4% 0.6% 0.1% 0.3% 1.2% 0.9% 4.5%
Fund 2019 1.3% 0.6% 0.6% 1.0% 0.5% 0.8% 0.4% 0.9% 0.8% 0.5% 0.3% 0.5% 8.4%
Fund 2018 0.4% 0.4% 1.1% 1.0% 0.5% 0.5% 0.6% 0.7% 0.5% 0.5% 0.4% 0.5% 7.3%

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Please refer to page 4 of the Comprehensive Fact Sheet for important additional information, including change in cost disclosures.

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