

# CORONATION STRATEGIC INCOME FUND

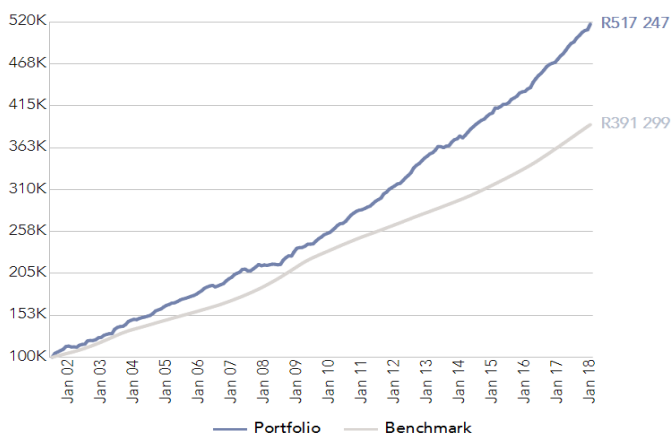
CLASS A as at 31 December 2017

Fund category	South African - Multi Asset - Income
Launch date	02 July 2001
Fund size	R29.39 billion
NAV	1575.03 cents
Benchmark/Performance	110% of the STeFI 3-month Index
Fee Hurdle	
Portfolio manager/s	Nishan Maharaj and Mark le Roux

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.99%	1.00%
Fund expenses	0.84%	0.85%
VAT	0.03%	0.03%
Transaction costs (inc. VAT)	0.12%	0.12%
Total Investment Charge	0.01%	0.01%
	1.00%	1.01%

## PERFORMANCE AND RISK STATISTICS

### GROWTH OF A R100,000 INVESTMENT (AFTER FEES)



## PORTFOLIO DETAIL

### EFFECTIVE ASSET ALLOCATION EXPOSURE

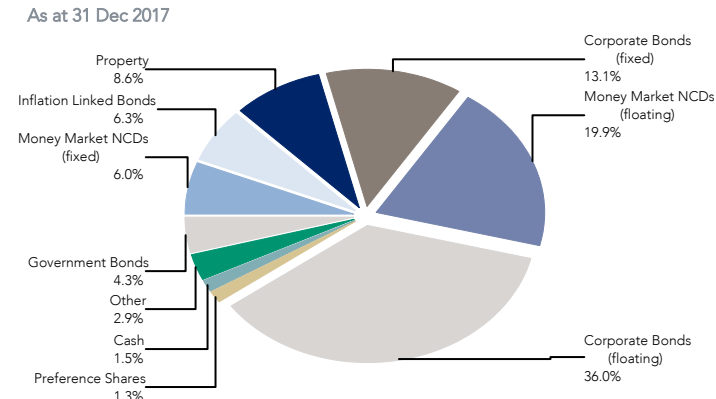
Sector	31 Dec 2017
<b>Domestic Assets</b>	<b>89.9%</b>
Cash	30.1%
Bonds	54.3%
Listed Property	7.0%
Preference Shares	1.3%
Other (Currency Futures)	(2.8)%
<b>International Assets</b>	<b>10.1%</b>
Cash	0.6%
Bonds	8.0%
Property	1.6%

## PERFORMANCE AND MODIFIED DURATION (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	417.3%	291.3%	126.0%
Since Launch (annualised)	10.5%	8.6%	1.9%
Latest 15 years (annualised)	9.9%	8.3%	1.7%
Latest 10 years (annualised)	9.1%	7.6%	1.6%
Latest 5 years (annualised)	8.0%	6.8%	1.2%
Latest 3 years (annualised)	8.4%	7.4%	1.0%
Latest 1 year	9.3%	7.8%	1.5%
Year to date	9.3%	7.8%	1.5%

	Fund
Modified Duration	1.4
Modified Duration (ex Inflation Linkers)	1.0
Yield	9.0%

## PORTFOLIO COMPOSITION



## RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.6%	0.7%
Sharpe Ratio	0.87	N/A
Maximum Gain	60.5%	N/A
Maximum Drawdown	(1.3)%	N/A
Positive Months	92.4%	N/A

	Fund	Date Range
Highest annual return	18.7%	Nov 2002 - Oct 2003
Lowest annual return	2.6%	Jun 2007 - May 2008

## INCOME DISTRIBUTIONS

Declaration	Payment	Amount	Dividend	Interest
29 Dec 2017	02 Jan 2018	27.54	0.72	26.82
29 Sep 2017	02 Oct 2017	27.43	0.86	26.57
30 Jun 2017	03 Jul 2017	27.61	0.72	26.89
31 Mar 2017	03 Apr 2017	27.45	1.24	26.21

## MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2017	0.9%	0.5%	0.9%	1.0%	0.8%	0.4%	1.0%	0.6%	0.8%	0.5%	0.2%	1.4%	9.3%
Fund 2016	0.7%	0.3%	1.5%	1.0%	0.9%	0.6%	0.9%	1.0%	0.5%	0.3%	0.2%	0.8%	9.3%
Fund 2015	1.6%	(0.1)%	0.5%	0.7%	0.1%	0.4%	1.0%	0.4%	0.5%	1.0%	0.3%	0.1%	6.7%