

CORONATION STRATEGIC INCOME FUND

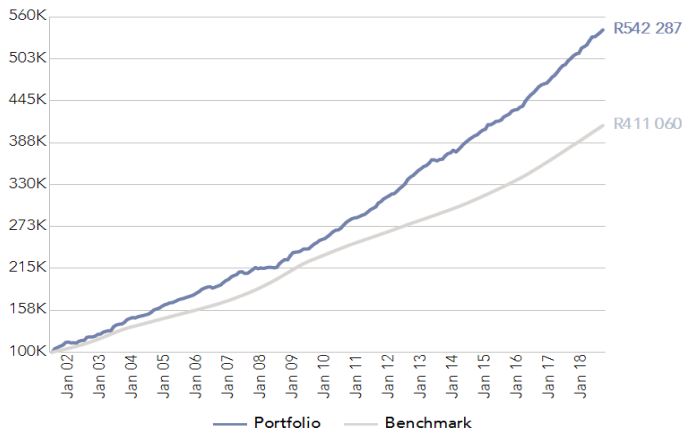
CLASS A as at 31 August 2018

Fund category	South African - Multi Asset - Income
Launch date	02 July 2001
Fund size	R33.55 billion
NAV	1562.11 cents
Benchmark/Performance	110% of the STeFI 3-month Index
Fee Hurdle	
Portfolio manager/s	Nishan Maharaj, Mark le Roux and Mauro Longano

Total Expense Ratio	1 Year	3 Year
Fund management fee	0.99%	0.99%
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%	1.00%

PERFORMANCE AND RISK STATISTICS

GROWTH OF A R100,000 INVESTMENT (AFTER FEES)



PORTFOLIO DETAIL

EFFECTIVE ASSET ALLOCATION EXPOSURE

Sector	31 Aug 2018
Domestic Assets	86.8%
Cash	32.8%
Bonds	52.4%
Listed Property	5.7%
Preference Shares	0.9%
Other (Currency Futures)	(5.0)%
International Assets	13.2%
Cash	0.5%
Bonds	11.2%
Preference Shares & Other Securities	0.0%
Property	1.5%

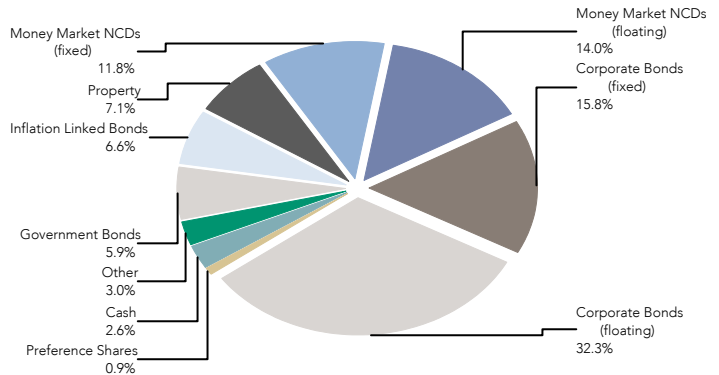
PERFORMANCE AND MODIFIED DURATION (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	442.3%	311.1%	131.2%
Since Launch (annualised)	10.3%	8.6%	1.8%
Latest 15 years (annualised)	9.5%	7.9%	1.6%
Latest 10 years (annualised)	9.2%	7.2%	2.0%
Latest 5 years (annualised)	8.2%	7.1%	1.1%
Latest 3 years (annualised)	8.5%	7.7%	0.8%
Latest 1 year	7.8%	7.6%	0.2%
Year to date	4.8%	5.0%	(0.2)%

	Fund
Modified Duration	1.7
Modified Duration (ex Inflation Linkers)	1.4
Yield	9.2%

PORTFOLIO COMPOSITION

As at 31 Aug 2018



RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.6%	0.7%
Sharpe Ratio	0.85	N/A
Maximum Gain	60.5%	N/A
Maximum Drawdown	(1.3)%	N/A
Positive Months	92.7%	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 Jun 2018	02 Jul 2018	31.70	1.03	30.67
29 Mar 2018	03 Apr 2018	27.50	1.30	26.21
29 Dec 2017	02 Jan 2018	27.54	0.72	26.82
29 Sep 2017	02 Oct 2017	27.43	0.86	26.57

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2018	0.4%	0.4%	1.1%	1.0%	0.1%	0.5%	0.6%	0.7%					4.8%
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%