

# CORONATION STRATEGIC INCOME FUND

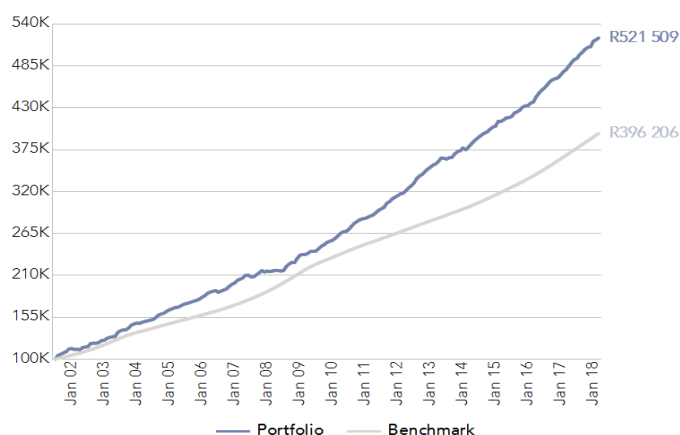
CLASS A as at 28 February 2018

Fund category	South African - Multi Asset - Income
Launch date	02 July 2001
Fund size	R29.32 billion
NAV	1560.27 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)



## PERFORMANCE AND MODIFIED DURATION (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	421.5%	296.2%	125.3%
Since Launch (annualised)	10.4%	8.6%	1.8%
Latest 15 years (annualised)	9.8%	8.2%	1.6%
Latest 10 years (annualised)	9.2%	7.5%	1.7%
Latest 5 years (annualised)	7.9%	6.9%	1.0%
Latest 3 years (annualised)	8.2%	7.5%	0.7%
Latest 1 year	8.7%	7.8%	0.8%
Year to date	0.8%	1.2%	(0.4)%

	Fund
Modified Duration	1.1
Modified Duration (ex Inflation Linkers)	0.8
Yield	8.9%

## 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	92.5%	N/A

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

## MONTHLY PERFORMANCE RETURNS (AFTER FEES)

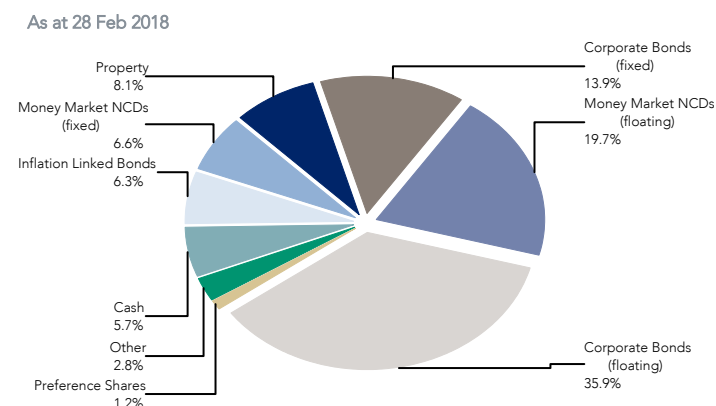
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2018	0.4%	0.4%											0.8%
Fund 2017	0.9%	0.5%	0.9%	1.0%	0.8%	0.4%	1.0%	0.6%	0.8%	0.5%	0.2%	1.4%	9.3%
Fund 2016	0.7%	0.3%	1.5%	1.0%	0.9%	0.6%	0.9%	1.0%	0.5%	0.3%	0.2%	0.8%	9.3%

## PORTFOLIO DETAIL

### EFFECTIVE ASSET ALLOCATION EXPOSURE

Sector	28 Feb 2018
<b>Domestic Assets</b>	<b>89.0%</b>
Cash	33.8%
Bonds	49.5%
Listed Property	6.3%
Preference Shares	1.2%
Other (Currency Futures)	(1.8)%
<b>International Assets</b>	<b>11.1%</b>
Cash	0.4%
Bonds	8.7%
Property	2.0%

## PORTFOLIO COMPOSITION



## 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