

CORONATION CAPITAL PLUS FUND

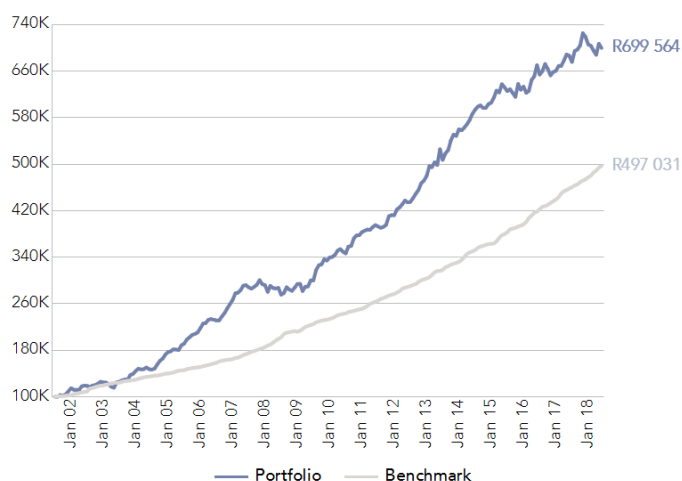
CLASS A as at 31 May 2018

Fund category	South African - Multi Asset - Medium Equity
Launch date	02 July 2001
Fund size	R16.67 billion
NAV	4098.37 cents
Benchmark/Performance	CPI + 4% p.a.
Fee Hurdle	
Portfolio manager/s	Charles de Kock and Duane Cable

Total Expense Ratio	1 Year	3 Year
Fee for performance in line with benchmark	1.73%	1.62%
Adjusted for out/(under)-performance	1.39%	1.29%
Fund expenses	-	0.02%
VAT	0.15%	0.13%
Transaction costs (inc. VAT)	0.20%	0.18%
Total Investment Charge	0.06%	0.06%
	1.79%	1.68%

PERFORMANCE AND RISK STATISTICS

GROWTH OF A R100,000 INVESTMENT (AFTER FEES)



PORTFOLIO DETAIL

EFFECTIVE ASSET ALLOCATION EXPOSURE

Sector	31 May 2018
Domestic Assets	76.2%
■ Equities	31.2%
Basic Materials	5.0%
Industrials	1.4%
Consumer Goods	5.6%
Health Care	1.1%
Consumer Services	8.8%
Telecommunications	1.8%
Financials	7.9%
Technology	0.8%
Derivatives	(1.3)%
■ Preference Shares & Other Securities	3.1%
■ Real Estate	10.0%
■ Bonds	27.8%
■ Commodities	1.4%
■ Cash	3.5%
■ Other (Currency Futures)	(0.9)%
International Assets	23.9%
■ Equities	14.7%
■ Real Estate	1.5%
■ Bonds	3.6%
■ Commodities	0.5%
■ Cash	3.5%

PERFORMANCE FOR VARIOUS PERIODS (AFTER FEES)

	Fund	Benchmark	Active Return
Since Launch (unannualised)	599.6%	397.0%	202.5%
Since Launch (annualised)	12.2%	9.9%	2.2%
Latest 15 years (annualised)	12.2%	9.7%	2.5%
Latest 10 years (annualised)	9.3%	9.6%	(0.2)%
Latest 5 years (annualised)	5.9%	9.5%	(3.6)%
Latest 3 years (annualised)	3.4%	9.4%	(5.9)%
Latest 1 year	1.9%	8.5%	(6.6)%
Year to date	(0.9)%	4.2%	(5.0)%

TOP 10 HOLDINGS

As at 31 Mar 2018	% of Fund
Coronation Global Capital Plus Fund	11.7%
Coronation Global Opportunities Equity Fund	9.2%
Naspers Ltd	2.9%
British American Tobacco Plc	2.7%
Standard Bank of SA Ltd	1.8%
MTN Group Ltd	1.7%
Anglo American Plc	1.6%
Coronation Global Emerging Markets Fund	1.3%
Spar Group Ltd	1.2%
Mondi Limited	1.2%

RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	6.9%	1.5%
Downside Deviation	3.5%	N/A
Sharpe Ratio	0.59	1.17
Maximum Gain	29.5%	26.9%
Maximum Drawdown	(8.3)%	(0.9)%
Positive Months	68.0%	93.1%
	Fund	Date Range
Highest annual return	33.8%	Aug 2004 - Jul 2005
Lowest annual return	(6.2)%	Nov 2007 - Oct 2008

INCOME DISTRIBUTIONS

Declaration	Payment	Amount	Dividend	Interest
29 Mar 2018	03 Apr 2018	23.30	7.69	15.60
29 Dec 2017	02 Jan 2018	23.35	4.67	18.68
29 Sep 2017	02 Oct 2017	29.30	11.01	18.29
30 Jun 2017	03 Jul 2017	23.99	4.67	19.32

MONTHLY PERFORMANCE RETURNS (AFTER FEES)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Fund 2018	(0.3)%	(1.2)%	(1.1)%	2.8%	(1.1)%								(0.9)%
Fund 2017	1.3%	0.0%	1.4%	1.6%	(0.3)%	(1.6)%	2.8%	0.4%	1.0%	3.0%	(0.9)%	(1.8)%	6.9%
Fund 2016	(1.7)%	0.5%	3.0%	0.9%	3.0%	(2.4)%	0.9%	1.9%	(1.3)%	(1.7)%	0.9%	0.3%	4.3%
Fund 2015	1.5%	1.9%	(0.5)%	2.3%	(0.9)%	(1.0)%	0.6%	(1.1)%	(1.1)%	3.6%	(1.6)%	0.9%	4.6%
Fund 2014	(0.3)%	0.8%	1.0%	1.3%	1.8%	1.2%	1.0%	0.4%	(0.7)%	0.0%	1.1%	0.4%	8.1%
Fund 2013	3.5%	(0.4)%	1.7%	(1.0)%	5.5%	(3.5)%	2.2%	1.1%	3.2%	1.9%	(0.5)%	2.1%	16.8%
Fund 2012	2.5%	0.7%	1.3%	1.5%	(0.7)%	0.2%	1.5%	1.7%	1.5%	2.5%	0.9%	1.7%	16.4%
Fund 2011	0.6%	0.5%	(0.1)%	1.2%	1.0%	(0.6)%	(0.6)%	0.4%	0.9%	3.7%	0.4%	0.0%	7.5%
Fund 2010	0.3%	1.0%	2.2%	0.8%	(1.3)%	(0.9)%	3.4%	0.3%	3.7%	1.4%	0.1%	1.5%	12.9%