

# CORONATION STRATEGIC INCOME FUND

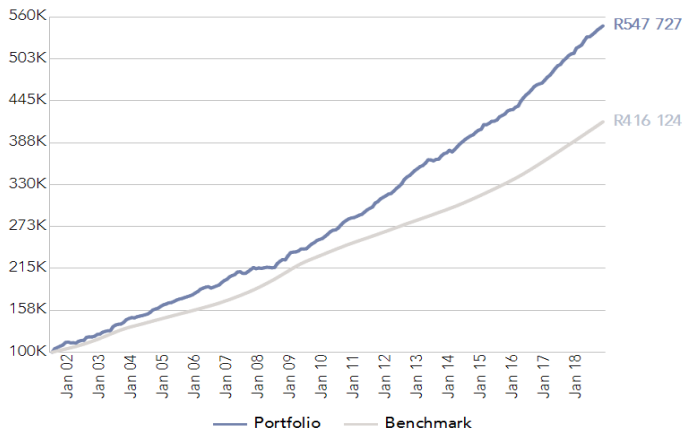
CLASS A as at 31 October 2018

Fund category	South African - Multi Asset - Income
Launch date	02 July 2001
Fund size	R35.02 billion
NAV	1550.99 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 Oct 2018
<b>Domestic Assets</b>	<b>87.7%</b>
Cash	33.1%
Bonds	52.9%
Listed Property	5.5%
Preference Shares	0.8%
Other (Currency Futures)	(4.6)%
<b>International Assets</b>	<b>12.3%</b>
Cash	0.9%
Bonds	10.4%
Property	1.0%

## PERFORMANCE AND MODIFIED DURATION (AFTER FEES)

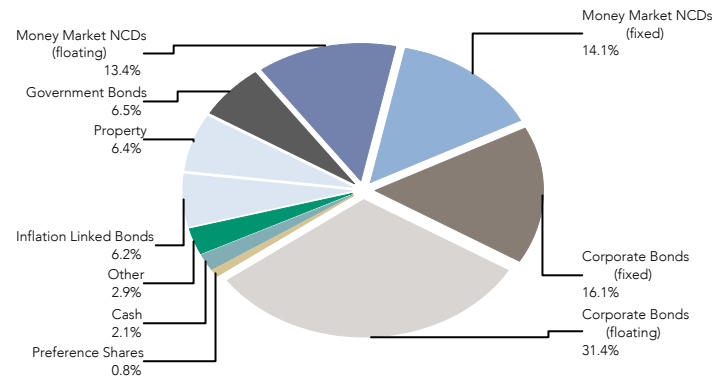
	Fund	Benchmark	Active Return
Since Launch (unannualised)	447.7%	316.1%	131.6%
Since Launch (annualised)	10.3%	8.6%	1.7%
Latest 15 years (annualised)	9.3%	7.9%	1.4%
Latest 10 years (annualised)	9.2%	7.1%	2.1%
Latest 5 years (annualised)	8.0%	7.2%	0.9%
Latest 3 years (annualised)	8.3%	7.7%	0.6%
Latest 1 year	7.6%	7.6%	(0.1)%
Year to date	5.9%	6.3%	(0.4)%

	Fund
Modified Duration	1.8
Modified Duration (ex Inflation Linkers)	1.5
Yield	9.2%

## PORTFOLIO COMPOSITION

### As at 31 Oct 2018



## RISK STATISTICS SINCE LAUNCH

	Fund	Benchmark
Annualised Deviation	2.6%	0.7%
Sharpe Ratio	0.84	N/A
Maximum Gain	60.5%	N/A
Maximum Drawdown	(1.3)%	N/A
Positive Months	92.8%	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
28 Sep 2018	01 Oct 2018	26.66	0.76	25.90
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

## 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%	0.5%	0.5%			5.9%
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%