

| Product* | Benchmark | Market Value (ZAR'm) | Month | # | Quarter | # | Year-to-date | # | 1-year | # | Annualised 3-year | # | Risk | # | Downside Risk | # | Information Ratio | # | Sharpe Ratio | # | | | |
|---|--|----------------------|-------|---|---------|-------|--------------|-------|--------|--------|-------------------|--------|------|----|---------------|----|-------------------|----|--------------|----|--------|----|---|
| Absa Asset Management Domestic Balanced v | Domestic Peer Group Average | 2,814 | 1.52% | | 18 | 4.04% | 15 | 4.40% | 11 | 12.95% | 13 | 13.85% | | 14 | 5.86% | 7 | 2.51% | 7 | -0.642 | 17 | 1.325 | 12 | |
| AFC | Domestic Peer Group Average | 77 | 1.91% | | 11 | 3.05% | 19 | 3.28% | 19 | 9.40% | 19 | 12.92% | | 16 | 6.30% | 14 | 3.10% | 14 | -0.789 | 18 | 1.106 | 16 | |
| Allan Gray Domestic v | Domestic Peer Group Average | 24,013 | 0.65% | | 20 | 4.61% | 12 | 4.39% | 13 | 15.91% | 4 | 14.81% | | 10 | 5.70% | 4 | 2.40% | 5 | 0.003 | 12 | 1.510 | 8 | |
| Allan Gray Life Domestic v | Domestic Peer Group Average | 4,634 | 0.61% | | 21 | 4.67% | 10 | 4.40% | 11 | 15.81% | 5 | 15.00% | | 8 | 5.75% | 5 | 2.38% | 3 | 0.062 | 10 | 1.524 | 6 | |
| Cadiz Domestic Balanced v | Domestic Peer Group Average | 7 | 2.28% | | 8 | 5.36% | 6 | 6.17% | 4 | 9.66% | 18 | 11.61% | | 17 | 6.96% | 19 | 3.34% | 19 | -0.910 | 19 | 0.837 | 19 | |
| Coronation Domestic v | Domestic Peer Group Average | 14,461 | 3.09% | | 2 | 6.55% | 2 | 6.32% | 3 | 15.77% | 6 | 18.36% | | 2 | 5.99% | 8 | 2.29% | 2 | 1.767 | 1 | 1.955 | 1 | |
| Efficient Balanced | Domestic Peer Group Average | 252 | 2.42% | | 7 | 4.97% | 8 | 3.80% | 18 | 11.36% | 16 | 14.72% | | 12 | 5.34% | 2 | 2.38% | 3 | -0.030 | 13 | 1.594 | 4 | |
| Element Balanced v | Element Balanced Composite BM | 35 | 1.06% | | 19 | 2.26% | 21 | 3.05% | 20 | 2.63% | 21 | 10.31% | | 20 | 6.80% | 18 | 3.95% | 21 | -0.494 | 15 | 0.682 | 20 | |
| Foord Domestic Balanced v | Domestic Peer Group Average | 6,369 | 2.78% | | 3 | 5.82% | 5 | 4.80% | 9 | 18.75% | 2 | 20.45% | | 1 | 6.96% | 19 | 2.88% | 11 | 1.755 | 2 | 1.945 | 2 | |
| Investec v | Domestic Peer Group Average | 6,548 | 2.72% | | 5 | 7.66% | 1 | 7.26% | 1 | 19.77% | 1 | 17.15% | | 3 | 7.72% | 21 | 3.72% | 20 | 0.664 | 5 | 1.397 | 10 | |
| Kagiso Balanced | Domestic Peer Group Average | 54 | 1.68% | | 16 | 2.75% | 20 | 2.36% | 21 | 7.58% | 20 | 11.31% | | 18 | 6.27% | 13 | 3.18% | 17 | -0.945 | 20 | 0.879 | 18 | |
| Mergence Balanced Fund | Domestic Peer Group Average | 1,021 | 3.47% | | 1 | 6.49% | 3 | 6.54% | 2 | 13.17% | 12 | - | | - | - | - | - | - | - | - | - | - | - |
| Momentum AM Domestic v | Domestic Peer Group Average | 58 | 1.98% | | 10 | 4.62% | 11 | 4.76% | 10 | 14.68% | 9 | 14.26% | | 13 | 6.21% | 11 | 3.00% | 12 | -0.263 | 14 | 1.313 | 13 | |
| Oasis Domestic v | Domestic Peer Group Average | 459 | 1.59% | | 17 | 3.88% | 16 | 3.99% | 16 | 11.48% | 15 | 14.75% | | 11 | 6.78% | 17 | 3.23% | 18 | 0.011 | 11 | 1.271 | 14 | |
| OMIG MacroSolutions Domestic v | Domestic Peer Group Average | 54 | 2.43% | | 6 | 6.04% | 4 | 5.61% | 6 | 16.39% | 3 | 15.47% | | 6 | 6.64% | 15 | 3.12% | 15 | 0.469 | 7 | 1.392 | 11 | |
| Pan-African Domestic v | Domestic Peer Group Average | 310 | 2.74% | | 4 | 4.89% | 9 | 5.77% | 5 | 12.60% | 14 | 13.46% | | 15 | 6.21% | 11 | 3.13% | 16 | -0.577 | 16 | 1.197 | 15 | |
| Prescient SA Balanced Fund v | CPIX + 3% | 207 | 1.79% | | 13 | 3.81% | 17 | 3.83% | 17 | 10.60% | 17 | 10.84% | | 19 | 5.49% | 3 | 2.47% | 6 | 0.448 | 8 | 0.917 | 17 | |
| Prudential Domestic v | Domestic Peer Group Average | 4,409 | 2.26% | | 9 | 5.30% | 7 | 5.24% | 7 | 15.24% | 8 | 17.06% | | 4 | 6.76% | 16 | 3.02% | 13 | 1.340 | 4 | 1.573 | 5 | |
| Prudential Domestic Conservative v | Prudential Domestic Conservative Bespoke Benchmark | 1,370 | 0.47% | | 22 | 4.37% | 13 | 4.37% | 14 | 15.34% | 7 | 14.89% | | 9 | 4.81% | 1 | 1.91% | 1 | 1.711 | 3 | 1.793 | 3 | |
| RECM Balanced Domestic Composite | CPI + 5% | 669 | 1.86% | | 12 | 0.61% | 22 | 1.42% | 22 | -1.67% | 22 | 3.35% | | 21 | 5.80% | 6 | 2.86% | 10 | -1.089 | 21 | -0.341 | 21 | |
| SIM Unique v | Domestic Peer Group Average | 1,136 | 1.77% | | 14 | 4.24% | 14 | 4.82% | 8 | 13.98% | 10 | 15.50% | | 5 | 6.11% | 10 | 2.64% | 8 | 0.622 | 6 | 1.512 | 7 | |
| STANLIB Domestic Discretion v | Domestic Peer Group Average | 1,731 | 1.71% | | 15 | 3.64% | 18 | 4.00% | 15 | 13.78% | 11 | 15.35% | | 7 | 6.04% | 9 | 2.81% | 9 | 0.222 | 9 | 1.507 | 9 | |
| CPI + 5% | | | 0.23% | | | 0.86% | | 0.63% | | 8.42% | | 10.25% | | | 1.43% | | | | | | | | |
| CPIX + 3% | | | 0.07% | | | 0.38% | | 0.31% | | 6.36% | | 8.16% | | | 1.43% | | | | | | | | |
| Domestic Peer Group Average | | | 2.09% | | | 4.86% | | 4.90% | | 13.62% | | 14.79% | | | 5.96% | | | | | | | | |
| Element Balanced Composite BM | | | 2.22% | | | 4.74% | | 4.11% | | 12.50% | | 12.99% | | | 5.41% | | | | | | | | |

| Product* | Benchmark | Market Value (ZAR'm) | Month # | Quarter # | Year-to-date # | 1-year # | Annualised 3-year # | Risk # | Downside Risk # | Information Ratio # | Sharpe Ratio # |
|--|-----------|----------------------|---------|-----------|----------------|----------|---------------------|--------|-----------------|---------------------|----------------|
| Prudential Domestic Conservative Bespoke Benchmark | | | 0.34% | | 3.86% | 4.05% | 14.82% | 12.90% | | 4.66% | |

Should you need any additional data or related analysis, please contact Fran Troskie from RisCura on ftroskie@riscura.com or +27 21 673 6999.

* These products are Regulation 28 compliant and invest in multiple asset classes but only within South Africa. The asset manager has full discretion in determining the asset allocation. Performance is gross of fees and tax. v GIPS compliant.
 - No data available.

