

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter #	Year-to-date #	1-year #	Annualised 3-year #	Risk #	Downside Risk #	Information Ratio #	Sharpe Ratio #								
Abax Balanced Fund	STeFI	3,601	1.11%	11	5.71%	10	5.71%	10	19.38%	4	19.12%	12	4.36%	2	1.19%	1	2.809	1	2.806	1
Absa Asset Management Global Balanced v	Global Peer Group Average	3,767	-0.42%	24	3.48%	26	3.48%	26	11.59%	24	15.49%	24	5.89%	8	2.45%	19	-0.766	25	1.560	25
Aeon Balanced Fund	STeFI + 3%	66	0.41%	20	4.26%	23	4.26%	23	11.09%	25	-	-	-	-	-	-	-	-	-	-
Allan Gray Global v	Global Peer Group Average	71,226	-0.46%	26	3.22%	27	3.22%	27	9.58%	27	16.59%	22	6.05%	12	1.97%	5	-0.165	21	1.677	23
Allan Gray Life Global v	Global Peer Group Average	34,735	-0.44%	25	3.21%	28	3.21%	28	9.58%	27	16.75%	21	6.14%	13	2.04%	7	-0.106	20	1.678	22
Cadiz Global v	Global Peer Group Average	534	-1.36%	29	4.32%	22	4.32%	22	5.11%	29	13.32%	27	6.70%	22	2.96%	24	-0.914	28	1.093	27
Coronation Full Discretion v	Global Peer Group Average	44,097	-0.15%	23	5.10%	17	5.10%	17	14.51%	14	20.56%	5	6.65%	20	2.15%	8	1.732	2	2.044	6
Coronation Managed One v	Global Peer Group Average	16,573	-1.16%	28	3.82%	25	3.82%	25	11.84%	23	20.60%	4	7.41%	25	2.72%	22	1.536	5	1.844	17
Foord Global Balanced - Moderate v	Global Peer Group Average	66,446	0.43%	19	4.61%	20	4.61%	20	14.10%	16	19.16%	11	6.73%	23	2.42%	17	0.755	11	1.844	16
Investec Balanced v	Global Peer Group Average	14,744	3.13%	1	9.62%	1	9.62%	1	20.49%	1	20.83%	2	7.52%	26	3.18%	25	0.979	9	1.845	15
Investec Full Discretion v	Global Peer Group Average	59,018	3.03%	2	9.49%	2	9.49%	2	20.35%	2	20.63%	3	7.59%	27	3.29%	26	0.938	10	1.808	20
Investec Managed v	ALSI	7,568	1.09%	12	6.62%	4	6.62%	4	14.58%	13	17.76%	14	6.79%	24	2.40%	16	-0.312	22	1.653	24
Momentum AM Global Balanced v	Global Peer Group Average	6,048	1.06%	13	5.68%	11	5.68%	11	14.05%	17	17.32%	19	5.92%	9	2.45%	19	0.134	18	1.820	19
Momentum AM Managed v	Global Peer Group Average	101	1.00%	16	5.65%	12	5.65%	12	13.88%	18	17.48%	18	5.95%	10	2.37%	14	0.241	17	1.837	18
Momentum AM Optimiser v	Global Peer Group Average	336	1.15%	9	5.86%	9	5.86%	9	14.23%	15	19.47%	8	6.22%	15	2.34%	12	1.115	7	2.032	7
Oasis Full Discretion v	Global Peer Group Average	1,258	-1.00%	27	2.75%	29	2.75%	29	10.81%	26	18.29%	13	6.29%	17	2.36%	13	0.668	12	1.850	14
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,493	1.19%	7	6.20%	7	6.20%	7	16.03%	10	17.75%	16	5.83%	6	2.42%	17	0.377	14	1.913	11
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,180	1.17%	8	5.97%	8	5.97%	8	16.01%	11	17.61%	17	6.15%	14	2.63%	21	0.328	15	1.797	21
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	403	0.77%	17	4.41%	21	4.41%	21	13.54%	20	13.42%	26	3.61%	1	1.61%	4	-0.766	26	2.010	8
OMIG MacroSolutions Profile Pinnacle v	Global Peer Group Average	1,882	1.76%	5	7.40%	3	7.40%	3	20.06%	3	20.02%	7	6.69%	21	2.82%	23	1.229	6	1.964	10
OMIG MacroSolutions Profile Stable Growth v	Global Peer Group Average	122	1.05%	14	5.43%	14	5.43%	14	16.09%	9	16.07%	23	4.55%	3	2.01%	6	-0.315	24	2.115	5
Prescient Global Balanced Composite	Global Peer Group Average	637	2.91%	3	6.52%	5	6.52%	5	16.65%	6	13.79%	25	6.53%	18	3.36%	27	-0.856	27	1.184	26
Prudential Balanced UT Fund v	Global Peer Group Average	10,351	1.12%	10	5.59%	13	5.59%	13	16.37%	8	20.23%	6	6.04%	11	2.16%	9	1.588	4	2.200	4
Prudential Global v	Global Peer Group Average	24,483	0.61%	18	5.25%	16	5.25%	16	13.68%	19	19.27%	10	6.24%	16	2.39%	15	1.646	3	1.998	9
PSG Balanced	Global Peer Group Average	4,635	1.81%	4	6.35%	6	6.35%	6	17.05%	5	19.34%	9	5.50%	4	1.44%	3	0.588	13	2.270	2
RECM Balanced Full Discretion v	CPI + 5%	4,437	-6.43%	30	-3.94%	30	-3.94%	30	-9.66%	30	7.05%	28	9.12%	28	4.78%	28	-0.313	23	0.195	28
REZCO Prudential Fund	Global Peer Group Average	374	1.25%	6	5.42%	15	5.42%	15	16.59%	7	-	-	-	-	-	-	-	-	-	-
REZCO Value Trend Balanced Fund	Global Peer Group Average	2,353	1.04%	15	4.78%	19	4.78%	19	14.94%	12	22.03%	1	6.63%	19	1.28%	2	1.015	8	2.236	3
SIM Global Unique v	Global Peer Group Average	11,906	0.05%	22	4.83%	18	4.83%	18	12.30%	22	17.25%	20	5.70%	5	2.18%	10	0.089	19	1.879	13

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			%	#	%	#	%	#	%	#	%	#	%	#	%	#	%	#	%	#		
STANLIB Full Discretion v	Global Peer Group Average	2,660	0.07%		21	3.99%	24	3.99%	24	13.04%	21	17.76%		14	5.87%	7	2.27%	11	0.276	16	1.902	12
ALSI			-1.33%			5.85%		5.85%		12.53%		19.42%			9.68%							
CPI + 5%			1.85%			3.33%		3.33%		9.45%		10.66%			1.45%							
Global Peer Group Average			-0.25%			4.28%		4.28%		10.98%		17.07%			6.01%							
STeFI			0.54%			1.52%		1.52%		6.17%		5.61%			0.14%							
STeFI + 3%			0.79%			2.21%		2.21%		9.25%		-			-							

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. The funds have a local and foreign component. The asset manager has full discretion in determining the asset allocation. Performance is gross of fees and tax.
 v GIPS compliant.
 - No data available.

