

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	5,773	-1.01%		21	2.06%	32	9.41%	22	10.83%	18	15.26%		17	4.94%	2	1.33%	2	1.760	2	1.768	6
Absa Asset Management Global Balanced v	Global Peer Group Average	7,548	-1.06%		25	3.79%	21	7.81%	27	8.35%	28	12.39%		28	6.25%	7	2.43%	15	-0.761	30	1.000	29
Aeon Balanced Fund	STeFI + 3%	66	0.63%		3	5.21%	6	12.94%	9	13.78%	11	-		-	-	-	-	-	-	-	-	-
Allan Gray Global v	Global Peer Group Average	77,036	-1.25%		27	4.51%	13	9.88%	20	10.43%	23	15.08%		19	7.29%	23	2.26%	12	0.426	20	1.194	23
Allan Gray Life Global v	Global Peer Group Average	13,866	-1.26%		28	4.67%	12	9.95%	18	10.52%	21	15.18%		18	7.40%	25	2.35%	14	0.454	19	1.191	24
Cadiz Global v	Global Peer Group Average	362	-0.48%		17	3.03%	25	5.60%	30	6.19%	31	9.89%		30	7.11%	19	2.84%	26	-1.062	32	0.568	30
Coronation Full Discretion v	Global Peer Group Average	46,081	-1.59%		30	2.74%	28	8.02%	25	8.92%	26	16.38%		12	7.60%	27	2.51%	18	1.179	8	1.299	17
Coronation Managed One v	Global Peer Group Average	13,734	-1.86%		32	2.17%	31	5.20%	31	5.90%	32	15.74%		15	8.37%	31	2.99%	27	0.757	14	1.120	27
Foord Global Balanced - Moderate v	Global Peer Group Average	73,023	-1.19%		26	3.42%	24	9.38%	23	10.74%	19	14.86%		22	7.18%	22	2.43%	15	0.366	21	1.186	25
Investec Balanced v	Global Peer Group Average	15,872	-0.26%		14	5.12%	7	17.06%	3	18.57%	3	18.01%		4	8.19%	29	3.19%	29	1.163	9	1.384	11
Investec Full Discretion v	Global Peer Group Average	62,432	-0.31%		16	4.92%	9	16.61%	5	18.10%	4	17.70%		5	8.19%	29	3.30%	30	1.085	11	1.352	13
Investec Managed v	ALSI	8,414	0.58%		4	6.18%	1	18.10%	2	19.13%	2	16.71%		9	6.84%	14	2.22%	9	0.274	23	1.478	8
Momentum AM Global Balanced v	Global Peer Group Average	5,731	-0.03%		10	5.70%	3	12.32%	12	13.61%	12	15.33%		16	6.75%	12	2.60%	23	0.651	16	1.318	16
Momentum AM Managed v	Global Peer Group Average	65	-0.73%		20	3.96%	18	10.04%	17	10.52%	21	14.64%		23	6.94%	18	2.59%	20	0.361	22	1.196	22
Momentum AM Optimiser v	Global Peer Group Average	<1	-1.65%		31	3.53%	22	10.92%	14	12.11%	14	16.31%		13	7.12%	20	2.56%	19	0.952	12	1.374	12
Oasis Full Discretion v	Global Peer Group Average	1,268	-3.08%		33	2.34%	30	4.75%	32	5.89%	33	14.06%		24	7.80%	28	3.13%	28	0.083	24	1.007	28
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,829	-0.17%		13	4.23%	17	10.64%	15	11.90%	16	15.03%		20	6.69%	11	2.59%	20	0.584	18	1.289	18
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,205	-0.03%		10	4.24%	16	10.63%	16	11.93%	15	14.97%		21	6.91%	17	2.77%	24	0.596	17	1.244	20
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	388	0.49%		6	3.47%	23	9.15%	24	9.83%	25	10.90%		29	3.84%	1	1.65%	5	-0.618	28	1.246	19
OMIG MacroSolutions Profile Pinnacle v	Global Peer Group Average	2,223	-0.04%		12	4.86%	10	12.71%	11	14.97%	9	17.45%		7	7.36%	24	2.81%	25	1.504	4	1.466	10
OMIG MacroSolutions Profile Stable Growth v	Global Peer Group Average	124	0.15%		9	3.90%	20	9.82%	21	10.60%	20	13.11%		27	5.10%	4	2.15%	8	-0.258	27	1.342	14
Prescient Global Balanced Composite	Global Peer Group Average	593	-1.04%		23	2.86%	26	4.63%	33	6.37%	30	9.77%		31	7.55%	26	4.03%	31	-0.989	31	0.526	31
Prudential Balanced UT Fund v	Global Peer Group Average	13,155	-0.66%		19	4.27%	15	11.20%	13	12.56%	13	17.16%		8	6.89%	16	2.24%	10	1.640	3	1.525	7

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Prudential Global v	Global Peer Group Average	29,804	-1.04%		23	3.92%	19	9.91%	19	10.89%	17	15.92%	14	7.15%	21	2.59%	20	1.439	5	1.321	15
PSG Balanced	Global Peer Group Average	5,242	-1.01%		21	1.70%	33	7.92%	26	10.25%	24	16.69%	10	6.86%	15	2.25%	11	0.712	15	1.470	9
RECM Balanced Full Discretion v	CPI + 5%	376	-4.35%		34	-8.07%	34	-17.34%	34	-18.41%	34	0.47%	32	11.73%	32	6.94%	32	-0.759	29	-0.385	32
REZCO Managed Plus Fund	Global Peer Group Average	740	1.50%		2	4.77%	11	19.26%	1	20.35%	1	21.19%	1	6.82%	13	1.43%	3	1.432	6	2.041	1
REZCO Value Trend Balanced Fund	Global Peer Group Average	4,816	1.62%		1	4.42%	14	16.87%	4	17.86%	5	19.73%	2	6.39%	8	1.28%	1	1.138	10	1.983	2
SIM Global Unique v	Global Peer Group Average	13,060	-1.58%		29	2.49%	29	7.29%	29	7.44%	29	13.69%	25	6.55%	9	2.47%	17	-0.132	25	1.136	26
STANLIB Full Discretion v	Global Peer Group Average	2,801	-0.52%		18	2.83%	27	7.52%	28	8.63%	27	13.56%	26	6.08%	6	2.26%	12	-0.161	26	1.198	21
Sygnia 60 Medium	Global Peer Group Average	800	0.34%		7	5.64%	4	14.50%	7	15.94%	7	17.62%	6	5.71%	5	1.78%	6	1.343	7	1.896	4
Sygnia Signature 50 Medium	Global Peer Group Average	806	0.56%		5	5.50%	5	14.23%	8	15.68%	8	16.57%	11	5.01%	3	1.58%	4	0.826	13	1.971	3
Sygnia Signature 70 High	Global Peer Group Average	5,597	0.18%		8	6.03%	2	15.22%	6	16.77%	6	18.98%	3	6.61%	10	2.03%	7	2.123	1	1.822	5
Sygnia Skeleton 70 High	Global Peer Group Average	1,838	-0.27%		15	5.04%	8	12.73%	10	13.97%	10	-	-	-	-	-	-	-	-	-	-
ALSI			-3.92%			4.37%		6.89%		6.69%		14.08%		11.19%							
CPI + 5%			0.49%			1.58%		9.97%		10.22%		10.63%		1.52%							
Global Peer Group Average			-0.49%			3.56%		8.09%		8.86%		13.92%		6.77%							
STeFI			0.54%			1.59%		5.87%		6.46%		5.82%		0.17%							
STeFI + 3%			0.79%			2.35%		8.72%		9.60%		-		-							

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.

