

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	5,696	-2.84%			31	-0.05%	30	6.30%	26	6.30%	26	13.34%		22	5.41%	4	2.01%	5	1.289	5	1.298	11
Absa Asset Management Global Balanced v	Global Peer Group Average	7,735	0.56%			11	4.00%	16	8.41%	20	8.41%	20	12.18%		25	6.26%	6	2.43%	14	-0.548	26	0.964	26
Aeon Balanced Fund	STeFI + 3%	66	1.00%			7	6.48%	4	14.07%	7	14.07%	7	14.50%		16	4.78%	2	0.75%	1	1.054	11	1.677	4
Allan Gray Global v	Global Peer Group Average	78,957	2.63%			2	7.59%	2	12.77%	9	12.77%	9	15.86%		11	7.33%	21	2.26%	9	0.791	13	1.278	13
Allan Gray Life Global v	Global Peer Group Average	14,225	2.71%			1	7.74%	1	12.93%	8	12.93%	8	15.99%		10	7.43%	22	2.35%	13	0.813	12	1.276	14
Cadiz Global v	Global Peer Group Average	357	-0.66%			17	3.37%	23	4.90%	29	4.90%	29	8.55%		29	7.03%	16	2.82%	22	-1.349	30	0.393	28
Coronation Full Discretion v	Global Peer Group Average	46,830	0.80%			9	4.64%	13	8.88%	16	8.88%	16	16.30%		8	7.61%	24	2.51%	17	1.400	3	1.284	12
Coronation Managed One v	Global Peer Group Average	13,522	-0.10%			13	3.53%	19	5.09%	28	5.09%	28	14.99%		14	8.39%	29	2.99%	25	0.711	14	1.035	23
Foord Global Balanced - Moderate v	Global Peer Group Average	74,126	1.03%			5	5.27%	9	10.51%	13	10.51%	13	15.01%		13	7.17%	19	2.43%	14	0.639	15	1.201	15
Investec Balanced v	Global Peer Group Average	15,689	-1.07%			22	4.68%	12	15.80%	4	15.80%	4	17.65%		4	8.27%	28	3.21%	27	1.281	6	1.330	7
Investec Full Discretion v	Global Peer Group Average	62,320	-1.02%			21	4.40%	14	15.42%	5	15.42%	5	17.36%		5	8.26%	27	3.32%	28	1.213	9	1.301	10
Investec Managed v	ALSI	8,569	1.02%			6	6.55%	3	19.31%	2	19.31%	2	17.15%		6	6.79%	10	2.23%	7	0.469	18	1.538	5
Momentum AM Global Balanced v	Global Peer Group Average	5,586	-0.26%			15	5.47%	7	12.03%	11	12.03%	11	14.49%		17	6.79%	10	2.59%	18	0.554	17	1.197	16
Momentum AM Managed v	Global Peer Group Average	65	0.26%			12	5.26%	10	10.32%	14	10.32%	14	14.02%		18	6.95%	14	2.59%	18	0.358	19	1.111	20
Oasis Full Discretion v	Global Peer Group Average	1,267	0.94%			8	3.38%	22	5.73%	27	5.73%	27	13.70%		21	7.78%	26	3.13%	26	0.172	22	0.962	27
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,755	-1.91%			28	2.98%	25	8.53%	19	8.53%	19	13.74%		20	6.92%	13	2.74%	21	0.199	21	1.079	21
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,186	-1.69%			27	3.26%	24	8.76%	18	8.76%	18	13.81%		19	7.10%	18	2.87%	23	0.257	20	1.062	22
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	380	-0.91%			19	2.26%	28	8.16%	23	8.16%	23	10.18%		27	3.97%	1	1.70%	4	-0.641	27	1.032	24
OMIG MacroSolutions Profile Pinnacle v	Global Peer Group Average	2,193	-1.45%			26	4.16%	15	11.08%	12	11.08%	12	16.38%		7	7.53%	23	2.89%	24	1.233	7	1.306	9
OMIG MacroSolutions Profile Stable Growth v	Global Peer Group Average	122	-1.28%			25	2.64%	26	8.41%	20	8.41%	20	12.08%		26	5.26%	3	2.23%	7	-0.371	25	1.120	19
Prescient Global Balanced Composite	Global Peer Group Average	588	-1.92%			29	1.14%	29	2.62%	30	2.62%	30	8.63%		28	7.70%	25	4.10%	29	-1.101	29	0.375	29
Prudential Balanced UT Fund v	Global Peer Group Average	12,987	-1.14%			24	3.79%	17	9.93%	15	9.93%	15	16.13%		9	7.03%	16	2.29%	11	1.351	4	1.362	6
Prudential Global v	Global Peer Group Average	29,606	-0.97%			20	3.39%	21	8.84%	17	8.84%	17	14.91%		15	7.25%	20	2.61%	20	1.088	10	1.175	17

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
PSG Balanced	Global Peer Group Average	5,169	-1.07%		22	3.63%	18	6.77%	24	6.77%	24	15.79%		12	7.00%	15	2.29%	11	0.635	16	1.326	8
RECM Balanced Full Discretion v	CPI + 5%	219	-2.32%		30	-2.88%	31	-19.25%	31	-19.25%	31	-0.86%		30	11.77%	30	6.92%	30	-0.867	28	-0.499	30
REZCO Managed Plus Fund	Global Peer Group Average	854	1.22%		4	6.29%	5	20.71%	1	20.71%	1	21.04%		1	6.83%	12	1.43%	3	1.515	2	2.015	1
REZCO Value Trend Balanced Fund	Global Peer Group Average	5,683	1.34%		3	6.10%	6	18.44%	3	18.44%	3	19.58%		2	6.39%	7	1.28%	2	1.219	8	1.958	2
SIM Global Unique v	Global Peer Group Average	12,867	-0.78%		18	2.29%	27	6.45%	25	6.45%	25	12.96%		24	6.63%	8	2.47%	16	-0.194	24	1.018	25
STANLIB Full Discretion v	Global Peer Group Average	2,800	0.61%		10	3.51%	20	8.17%	22	8.17%	22	13.21%		23	6.08%	5	2.26%	9	-0.058	23	1.142	18
Sygnia Signature 70 High	Global Peer Group Average	5,750	-0.12%		14	5.43%	8	15.09%	6	15.09%	6	18.53%		3	6.67%	9	2.03%	6	2.241	1	1.744	3
Sygnia Skeleton 70 High	Global Peer Group Average	1,943	-0.43%		16	4.74%	11	12.24%	10	12.24%	10	-		-	-	-	-	-	-	-	-	-
ALSI			0.57%			3.98%		7.50%		7.50%		13.12%			11.13%							
CPI + 5%			0.49%			1.66%		10.51%		10.51%		10.58%			1.53%							
Global Peer Group Average			-0.25%			4.11%		7.82%		7.82%		13.31%			6.81%							
STeFI			0.54%			1.61%		6.44%		6.44%		5.86%			0.17%							
STeFI + 3%			0.80%			2.38%		9.59%		9.59%		9.02%			0.18%							

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.

