

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	5,799	4.77%		5	6.19%	2	6.19%	2	6.78%	13	14.55%		12	5.65%	4	2.00%	5	1.405	3	1.410	2
Absa Asset Management Global Balanced v	Global Peer Group Average	6,718	2.23%		24	0.78%	22	0.78%	22	5.58%	20	11.29%		25	6.34%	6	2.57%	15	-0.366	26	0.803	26
Aeon Balanced Fund	STeFI + 3%	68	3.05%		15	0.38%	25	0.38%	25	9.82%	5	13.44%		17	5.29%	2	1.64%	1	0.750	12	1.315	5
Allan Gray Global v	Global Peer Group Average	80,297	3.01%		17	5.19%	4	5.19%	4	14.93%	3	14.62%		10	6.94%	11	2.26%	7	0.796	10	1.168	8
Allan Gray Life Global v	Global Peer Group Average	13,948	2.97%		18	5.19%	4	5.19%	4	15.10%	2	14.72%		9	7.05%	16	2.35%	10	0.808	9	1.163	9
Cadiz Global v	Global Peer Group Average	404	1.28%		28	0.16%	27	0.16%	27	0.72%	28	7.30%		29	7.01%	14	2.98%	21	-1.284	30	0.208	29
Coronation Full Discretion v	Global Peer Group Average	48,371	5.82%		2	2.10%	12	2.10%	12	5.77%	17	14.00%		14	8.18%	28	3.23%	25	0.710	13	0.935	19
Coronation Managed One v	Global Peer Group Average	11,762	5.91%		1	4.18%	6	4.18%	6	5.45%	22	13.67%		16	8.80%	29	3.34%	27	0.590	17	0.842	22
Foord Global Balanced - Moderate v	Global Peer Group Average	74,743	3.22%		13	1.74%	15	1.74%	15	7.49%	9	13.37%		18	7.25%	20	2.74%	18	0.543	18	0.968	17
Investec Balanced v	Global Peer Group Average	15,774	2.96%		19	1.80%	14	1.80%	14	7.55%	7	15.85%		4	8.10%	27	3.31%	26	1.168	4	1.145	11
Investec Full Discretion v	Global Peer Group Average	64,683	2.96%		19	1.98%	13	1.98%	13	7.51%	8	15.68%		5	8.05%	26	3.36%	28	1.131	6	1.132	13
Investec Managed v	ALSI	9,469	1.50%		27	2.87%	8	2.87%	8	15.12%	1	16.84%		1	6.42%	7	1.99%	4	0.394	19	1.559	1
Momentum AM Global Balanced v	Global Peer Group Average	4,681	3.13%		14	1.04%	21	1.04%	21	7.12%	10	13.23%		19	6.93%	10	2.79%	19	0.655	15	0.991	16
Oasis Full Discretion v	Global Peer Group Average	1,203	2.69%		22	2.63%	10	2.63%	10	5.60%	19	12.43%		21	7.62%	24	3.22%	24	0.196	21	0.815	25
OMIG MacroSolutions (Profile Edge 28) v	Global Peer Group Average	2,176	3.35%		10	0.77%	23	0.77%	23	4.22%	24	14.44%		13	7.68%	25	3.10%	23	0.963	8	1.041	14
OMIG MacroSolutions (Profile Moderate) v	Global Peer Group Average	122	2.78%		21	1.28%	18	1.28%	18	4.15%	25	10.90%		26	5.33%	3	2.28%	8	-0.328	25	0.877	21
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,746	3.35%		10	1.05%	20	1.05%	20	3.27%	27	12.08%		23	7.02%	15	2.91%	20	0.063	23	0.834	24
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,191	3.38%		9	1.28%	18	1.28%	18	3.95%	26	12.22%		22	7.14%	19	3.02%	22	0.139	22	0.837	23
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	355	1.94%		26	1.37%	17	1.37%	17	5.01%	23	9.15%		27	3.97%	1	1.70%	2	-0.582	27	0.759	27
Prescient Global Balanced Composite	Global Peer Group Average	585	2.07%		25	-0.27%	28	-0.27%	28	-0.76%	29	9.04%		28	7.32%	22	3.65%	29	-0.772	29	0.424	28
Prudential Balanced UT Fund v	Global Peer Group Average	13,667	3.87%		7	2.61%	11	2.61%	11	6.83%	12	14.94%		8	7.07%	17	2.36%	11	1.424	2	1.188	7
Prudential Global v	Global Peer Group Average	30,106	3.72%		8	2.71%	9	2.71%	9	6.22%	15	13.71%		15	7.27%	21	2.64%	17	1.143	5	1.008	15
PSG Balanced	Global Peer Group Average	5,191	4.39%		6	5.85%	3	5.85%	3	6.26%	14	14.98%		7	7.45%	23	2.61%	16	0.698	14	1.135	12

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#			
RECM Balanced Full Discretion v	CPI + 5%	280	5.33%		3	10.59%	1	10.59%	1	-7.05%	30	1.08%		30	11.99%	30	6.96%	30	-0.643	28	-0.339	30	
REZCO Managed Plus Fund	Global Peer Group Average	972	-0.07%		30	-3.63%	30	-3.63%	30	10.00%	4	16.17%		2	7.10%	18	2.14%	6	0.765	11	1.334	4	
REZCO Value Trend Balanced Fund	Global Peer Group Average	6,828	0.02%		29	-3.11%	29	-3.11%	29	9.21%	6	15.33%		6	6.70%	8	1.92%	3	0.635	16	1.300	6	
SIM Global Unique v	Global Peer Group Average	2,549	4.92%		4	4.03%	7	4.03%	7	5.65%	18	12.51%		20	6.81%	9	2.46%	12	0.233	20	0.913	20	
STANLIB Full Discretion v	Global Peer Group Average	2,839	2.42%		23	1.74%	15	1.74%	15	5.84%	16	12.03%		24	6.05%	5	2.28%	8	0.004	24	0.948	18	
Sygnia Signature 70 High	Global Peer Group Average	5,899	3.25%		12	0.25%	26	0.25%	26	6.85%	11	16.16%		3	6.99%	13	2.49%	13	1.648	1	1.354	3	
Sygnia Skeleton 70 High	Global Peer Group Average	1,948	3.05%		15	0.49%	24	0.49%	24	5.51%	21	14.61%		11	6.96%	12	2.49%	13	1.111	7	1.163	10	
ALSI			6.44%			3.87%		3.87%		3.15%		12.78%											11.70%
CPI + 5%			0.41%			2.01%		2.01%		9.29%		10.03%											1.46%
Global Peer Group Average			3.11%			2.13%		2.13%		5.59%		11.97%											6.73%
STeFI			0.58%			1.68%		1.68%		6.61%		6.01%											0.17%
STeFI + 3%			0.83%			2.44%		2.44%		9.84%		9.19%											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.

