

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	5,854	1.10%		10	7.59%	4	7.36%	2	6.81%	5	15.67%	7	5.38%	4	1.78%	3	1.642	1	1.652	1
Absa Asset Management Global Balanced v	Global Peer Group Average	6,754	0.71%		15	3.50%	19	1.49%	22	3.60%	22	11.85%	25	6.27%	6	2.57%	15	-0.323	25	0.885	23
Aeon Balanced Fund	STeFI + 3%	68	-0.33%		28	2.76%	25	0.05%	28	7.94%	4	13.29%	20	5.32%	2	1.65%	1	0.715	14	1.275	6
Allan Gray Global v	Global Peer Group Average	80,971	1.31%		4	6.74%	6	6.57%	4	12.45%	2	15.45%	9	6.84%	10	2.25%	7	0.896	9	1.284	4
Allan Gray Life Global v	Global Peer Group Average	27,591	1.16%		8	6.60%	7	6.41%	5	12.38%	3	15.50%	8	6.95%	13	2.33%	10	0.891	10	1.270	7
Cadiz Global v	Global Peer Group Average	205	1.24%		5	3.78%	16	1.40%	23	-0.33%	28	7.76%	29	7.01%	16	2.99%	21	-1.283	30	0.262	29
Coronation Full Discretion v	Global Peer Group Average	48,857	1.23%		6	7.55%	5	3.36%	11	3.95%	20	14.60%	14	8.13%	28	3.24%	25	0.748	12	1.000	18
Coronation Managed One v	Global Peer Group Average	11,789	1.46%		3	9.05%	3	5.70%	6	3.60%	22	14.31%	15	8.76%	29	3.34%	28	0.636	15	0.904	22
Foord Global Balanced - Moderate v	Global Peer Group Average	-	0.34%		19	4.78%	11	2.09%	14	5.94%	10	13.88%	17	7.17%	20	2.73%	18	0.550	17	1.034	17
Investec Balanced v	Global Peer Group Average	15,854	0.27%		22	4.03%	14	2.08%	15	5.95%	8	16.45%	2	7.99%	27	3.27%	26	1.205	4	1.219	10
Investec Full Discretion v	Global Peer Group Average	65,025	0.15%		25	3.73%	17	2.14%	13	5.87%	11	16.26%	4	7.94%	26	3.32%	27	1.166	5	1.206	11
Investec Managed v	ALSI	9,722	0.77%		13	2.23%	27	3.66%	10	14.30%	1	17.26%	1	6.36%	7	1.99%	5	0.264	20	1.624	2
Momentum AM Global Balanced v	Global Peer Group Average	4,688	0.86%		12	4.28%	13	1.91%	16	5.95%	8	13.84%	18	6.85%	11	2.79%	19	0.721	13	1.074	15
Oasis Full Discretion v	Global Peer Group Average	1,218	1.66%		2	6.41%	8	4.33%	8	3.98%	19	13.34%	19	7.55%	24	3.23%	24	0.344	19	0.922	21
OMIG MacroSolutions (Profile Edge 28) v	Global Peer Group Average	2,153	0.77%		13	3.99%	15	1.55%	21	3.05%	25	14.92%	12	7.63%	25	3.11%	23	0.961	8	1.098	14
OMIG MacroSolutions (Profile Moderate) v	Global Peer Group Average	123	0.37%		16	2.80%	23	1.66%	18	3.24%	24	10.65%	26	5.34%	3	2.28%	8	-0.561	27	0.824	26
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,750	0.24%		23	3.49%	20	1.29%	24	1.27%	27	12.34%	23	6.98%	15	2.92%	20	-0.038	23	0.863	25
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,196	0.28%		21	3.67%	18	1.56%	20	1.88%	26	12.49%	22	7.11%	18	3.03%	22	0.037	22	0.869	24
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	350	0.29%		20	1.84%	28	1.66%	18	4.60%	14	8.60%	28	3.93%	1	1.70%	2	-0.828	29	0.626	27
Prescient Global Balanced Composite	Global Peer Group Average	585	0.35%		18	2.55%	26	0.08%	27	-2.94%	29	9.97%	27	7.12%	19	3.53%	29	-0.668	28	0.547	28
Prudential Balanced UT Fund v	Global Peer Group Average	13,889	0.37%		16	4.33%	12	2.99%	12	4.61%	13	15.03%	11	7.06%	17	2.36%	11	1.240	3	1.194	13
Prudential Global v	Global Peer Group Average	30,028	1.15%		9	4.95%	10	3.89%	9	4.46%	18	14.18%	16	7.24%	22	2.64%	17	1.135	6	1.062	16
PSG Balanced	Global Peer Group Average	5,216	0.93%		11	9.67%	2	6.83%	3	4.58%	15	15.69%	6	7.35%	23	2.61%	16	0.750	11	1.227	9

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%	299	5.16%		1	15.48%	1	16.29%	1	-7.06%	30	3.20%		30	12.29%	30	7.01%	30	-0.538	26	-0.162	30	
REZCO Managed Plus Fund	Global Peer Group Average	866	-0.91%		30	-1.60%	30	-4.51%	30	6.33%	6	15.85%		5	7.17%	20	2.17%	6	0.607	16	1.276	5	
REZCO Value Trend Balanced Fund	Global Peer Group Average	7,192	-0.73%		29	-1.18%	29	-3.82%	29	6.00%	7	15.09%		10	6.75%	8	1.94%	4	0.492	18	1.253	8	
SIM Global Unique v	Global Peer Group Average	13,954	1.21%		7	5.83%	9	5.29%	7	4.50%	17	12.96%		21	6.79%	9	2.46%	12	0.220	21	0.968	20	
STANLIB Full Discretion v	Global Peer Group Average	2,839	0.14%		26	2.79%	24	1.88%	17	4.54%	16	12.25%		24	6.02%	5	2.29%	9	-0.093	24	0.978	19	
Sygnia Signature 70 High	Global Peer Group Average	5,973	-0.07%		27	3.04%	21	0.18%	26	4.76%	12	16.33%		3	6.96%	14	2.49%	13	1.475	2	1.373	3	
Sygnia Skeleton 70 High	Global Peer Group Average	2,144	0.22%		24	2.96%	22	0.71%	25	3.70%	21	14.90%		13	6.92%	12	2.49%	13	1.015	7	1.200	12	
ALSI			1.70%			8.89%		5.63%		0.20%		14.37%											11.52%
CPI + 5%			1.16%			4.23%		5.46%		11.54%		10.96%											1.56%
Global Peer Group Average			0.67%			4.51%		2.81%		3.58%		12.45%											6.67%
STeFI			0.56%			1.72%		2.25%		6.66%		6.07%											0.17%
STeFI + 3%			0.81%			2.48%		3.27%		9.89%		9.23%											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.

