

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	146	0.83%		20	2.86%	3	10.43%	2	9.40%	4	15.24%		2	5.52%	9	1.88%	6	1.503	1	1.513	2
Absa Asset Management Global Balanced v	Global Peer Group Average	6,724	1.14%		11	1.76%	9	3.28%	20	6.20%	17	10.78%		25	5.36%	7	2.10%	15	-0.123	25	0.811	22
Aeon Balanced Fund	STeFI + 3%	73	1.41%		6	2.63%	6	2.68%	23	8.38%	5	11.86%		18	5.12%	3	2.09%	14	0.458	13	1.038	12
Allan Gray Global v	Global Peer Group Average	78,217	0.61%		21	0.87%	22	7.50%	5	15.20%	2	13.69%		9	5.93%	13	2.02%	10	0.829	9	1.179	7
Allan Gray Life Global v	Global Peer Group Average	10,931	0.61%		21	0.83%	24	7.56%	4	15.49%	1	13.73%		8	5.93%	13	2.02%	10	0.819	11	1.185	6
Cadiz Global v	Global Peer Group Average	208	1.66%		4	2.25%	8	3.68%	18	4.98%	24	7.42%		29	6.35%	21	2.52%	23	-1.008	30	0.205	29
Coronation Full Discretion v	Global Peer Group Average	50,127	1.37%		7	1.28%	17	4.68%	11	6.87%	11	12.25%		14	7.19%	28	3.26%	28	0.446	14	0.806	23
Coronation Managed One v	Global Peer Group Average	10,829	1.67%		3	1.35%	16	7.12%	6	7.60%	6	12.02%		15	7.49%	29	3.02%	27	0.383	16	0.748	27
Foord Global Balanced - Moderate v	Global Peer Group Average	74,268	0.30%		24	0.06%	29	2.15%	25	5.32%	22	11.57%		22	6.26%	20	2.72%	25	0.234	20	0.817	21
Investec Balanced v	Global Peer Group Average	15,927	1.09%		15	0.75%	25	2.84%	22	6.43%	15	14.81%		3	6.38%	24	2.03%	12	1.212	4	1.257	4
Investec Full Discretion v	Global Peer Group Average	69,418	1.12%		12	1.03%	20	3.18%	21	6.69%	13	14.78%		4	6.20%	19	1.84%	5	1.245	3	1.287	3
Investec Managed v	ALSI	10,227	1.31%		8	1.49%	13	5.21%	8	12.69%	3	15.38%		1	5.19%	5	1.38%	3	0.365	17	1.628	1
Momentum AM Global Balanced v	Global Peer Group Average	4,651	1.28%		9	1.58%	12	3.52%	19	7.20%	8	12.69%		12	6.09%	17	2.47%	22	0.827	10	1.003	13
Oasis Full Discretion v	Global Peer Group Average	1,182	0.04%		27	0.26%	28	4.60%	14	6.40%	16	11.50%		23	6.48%	25	2.77%	26	0.200	21	0.782	26
OMIG MacroSolutions (Profile Edge 28) v	Global Peer Group Average	2,247	1.44%		5	2.66%	5	4.25%	15	6.13%	19	13.82%		6	6.18%	18	2.14%	17	1.137	5	1.153	8
OMIG MacroSolutions (Profile Moderate) v	Global Peer Group Average	71	0.99%		17	2.97%	2	4.68%	11	6.15%	18	11.03%		24	4.57%	2	1.33%	2	-0.007	24	0.993	15
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,961	1.10%		13	2.71%	4	4.03%	16	4.55%	27	11.66%		21	5.94%	16	2.17%	18	0.306	19	0.871	20
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,177	1.04%		16	2.37%	7	3.97%	17	4.74%	25	11.70%		20	5.92%	11	2.13%	16	0.359	18	0.880	19
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	349	0.94%		19	2.98%	1	4.69%	10	6.63%	14	9.65%		27	3.44%	1	0.75%	1	-0.357	27	0.940	17
Prescient Global Balanced Composite	Global Peer Group Average	443	0.50%		23	0.70%	26	0.78%	28	0.35%	30	9.09%		28	5.27%	6	2.20%	19	-0.531	28	0.529	28
Prudential Balanced UT Fund v	Global Peer Group Average	14,244	1.26%		10	1.60%	11	4.64%	13	6.80%	12	13.23%		11	5.93%	13	1.94%	7	1.088	6	1.110	9
Prudential Global v	Global Peer Group Average	29,703	0.96%		18	1.15%	18	5.09%	9	6.89%	10	12.36%		13	5.87%	10	1.96%	8	0.953	8	0.989	16
PSG Balanced	Global Peer Group Average	-	1.82%		2	0.85%	23	7.74%	3	7.14%	9	13.78%		7	6.86%	27	2.65%	24	0.663	12	1.040	11

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%	304	2.59%		1	0.92%	21	17.37%	1	5.62%	21	1.58%		30	11.55%	30	6.83%	30	-0.737	29	-0.332	30	
REZCO Managed Plus Fund	Global Peer Group Average	891	-0.29%		29	-1.32%	30	-5.76%	30	1.10%	29	11.75%		19	6.61%	26	3.32%	29	0.146	23	0.803	25	
REZCO Value Trend Balanced Fund	Global Peer Group Average	7,744	-0.37%		30	1.12%	19	-2.74%	29	3.90%	28	11.96%		17	5.40%	8	2.04%	13	0.189	22	1.003	13	
SIM Global Unique v	Global Peer Group Average	14,349	1.10%		13	1.63%	10	7.01%	7	7.32%	7	11.98%		16	5.92%	11	1.78%	4	0.440	15	0.923	18	
STANLIB Full Discretion v	Global Peer Group Average	2,796	-0.06%		28	0.65%	27	2.54%	24	4.67%	26	10.56%		26	5.14%	4	2.01%	9	-0.178	26	0.803	24	
Sygnia Signature 70 High	Global Peer Group Average	5,995	0.22%		26	1.40%	14	1.58%	27	6.08%	20	14.56%		5	6.35%	21	2.33%	21	1.320	2	1.227	5	
Sygnia Skeleton 70 High	Global Peer Group Average	2,244	0.26%		25	1.36%	15	2.08%	26	5.26%	23	13.57%		10	6.36%	23	2.25%	20	1.066	7	1.087	10	
ALSI			1.16%			-0.09%		5.54%		4.48%		11.85%											10.05%
CPI + 5%			1.24%			2.48%		8.25%		11.15%		11.08%											1.49%
Global Peer Group Average			0.89%			1.35%		4.20%		6.67%		11.00%											5.54%
STeFI			0.58%			1.80%		4.09%		6.89%		6.25%											0.18%
STeFI + 3%			0.83%			2.56%		5.91%		10.13%		9.42%											0.19%

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.

