

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	151	0.84%		28	3.20%	16	0.84%	28	12.80%	4	11.98%		1	5.71%	10	2.23%	8	0.884	9	0.889	2
Absa Asset Management Global Balanced v	Global Peer Group Average	5,506	1.24%		24	3.47%	14	1.24%	24	7.08%	18	8.47%		24	5.06%	5	2.17%	6	0.296	19	0.361	20
Aeon Balanced Fund	STeFI + 3%	73	1.46%		19	1.61%	31	1.46%	19	4.44%	24	8.03%		25	5.25%	7	2.37%	13	-0.289	27	0.271	25
Allan Gray Global v	Global Peer Group Average	76,472	1.76%		14	2.68%	21	1.76%	14	9.58%	9	10.59%		7	6.09%	17	2.31%	11	0.905	7	0.629	7
Allan Gray Life Global v	Global Peer Group Average	4,951	1.73%		15	2.51%	24	1.73%	15	9.85%	7	10.71%		6	6.10%	18	2.27%	10	0.918	6	0.646	6
ALUWANI Global Multi - Asset Fund	Global Peer Group Average	194	1.37%		22	2.33%	26	1.37%	22	4.93%	22	7.57%		27	6.37%	24	2.93%	25	-0.108	26	0.167	27
Cadiz Global v	Global Peer Group Average	215	2.92%		2	6.49%	1	2.92%	2	11.51%	5	5.76%		30	5.89%	14	2.64%	20	-0.609	30	-0.114	30
Coronation Full Discretion v	Global Peer Group Average	46,159	2.12%		8	2.69%	20	2.12%	8	9.91%	6	8.85%		20	7.42%	29	3.53%	29	0.357	17	0.313	23
Coronation Managed One v	Global Peer Group Average	9,740	2.63%		3	3.94%	9	2.63%	3	14.32%	3	9.16%		14	7.50%	30	3.22%	28	0.455	16	0.349	21
Foord Global Balanced - Moderate v	Global Peer Group Average	70,451	1.43%		20	3.06%	17	1.43%	20	4.67%	23	8.54%		22	6.24%	22	3.13%	27	0.278	20	0.314	22
Investec Balanced v	Global Peer Group Average	16,823	2.27%		6	4.09%	7	2.27%	6	5.49%	21	11.12%		5	6.42%	25	2.52%	19	1.031	4	0.675	5
Investec Full Discretion v	Global Peer Group Average	69,962	2.33%		5	4.10%	6	2.33%	5	5.68%	20	11.20%		4	6.20%	19	2.32%	12	1.098	3	0.710	4
Investec Managed v	ALSI	10,408	1.00%		26	3.02%	18	1.00%	26	4.37%	25	11.49%		3	5.03%	4	1.87%	3	0.303	18	0.914	1
Momentum AM Global Balanced v	Global Peer Group Average	4,492	1.30%		23	2.24%	28	1.30%	23	6.06%	19	8.95%		17	6.01%	16	2.80%	24	0.531	12	0.387	18
Oasis Full Discretion v	Global Peer Group Average	1,104	1.08%		25	4.36%	5	1.08%	25	7.67%	15	7.95%		26	6.57%	26	3.09%	26	0.053	25	0.217	26
OMIG MacroSolutions (Profile Edge 28) v	Global Peer Group Average	2,201	2.49%		4	4.09%	7	2.49%	4	8.20%	12	10.41%		8	6.23%	20	2.48%	18	0.997	5	0.590	9
OMIG MacroSolutions (Profile Moderate) v	Global Peer Group Average	69	1.88%		11	3.23%	15	1.88%	11	7.59%	16	9.32%		13	4.41%	2	1.60%	2	0.521	13	0.586	10
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,936	2.12%		8	3.93%	11	2.12%	8	7.89%	13	8.86%		19	5.89%	14	2.46%	17	0.474	15	0.380	19
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	309	2.10%		10	3.92%	12	2.10%	10	7.78%	14	8.94%		18	5.81%	13	2.42%	16	0.576	11	0.396	17
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	613	1.48%		18	2.86%	19	1.48%	18	7.40%	17	8.53%		23	3.25%	1	0.96%	1	0.153	23	0.554	12
Prescient Global Balanced Composite	Global Peer Group Average	224	2.20%		7	2.13%	29	2.20%	7	3.45%	28	6.40%		29	5.16%	6	2.24%	9	-0.408	29	-0.021	29
Prudential Balanced UT Fund v	Global Peer Group Average	15,310	1.40%		21	3.94%	9	1.40%	21	8.30%	11	10.36%		9	5.73%	11	2.19%	7	1.346	2	0.629	8
Prudential Global v	Global Peer Group Average	29,499	1.78%		13	4.38%	4	1.78%	13	9.61%	8	9.84%		11	5.68%	9	2.15%	5	1.421	1	0.550	13
PSG Balanced Fund	CPI + 5%	6,828	0.95%		27	4.49%	3	0.95%	27	18.71%	2	11.59%		2	6.59%	27	2.64%	20	0.099	24	0.724	3

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%	328	3.68%		1	6.31%	2	3.68%	1	28.00%	1	-0.59%		31	11.09%	31	6.81%	31	-0.979	31	-0.580	31	
REZCO Managed Plus Fund	Global Peer Group Average	824	-0.08%		31	2.33%	26	-0.08%	31	-3.07%	31	8.67%		21	6.80%	28	3.57%	30	0.162	22	0.311	24	
REZCO Value Trend Balanced Fund	Global Peer Group Average	7,544	-0.06%		30	2.42%	25	-0.06%	30	0.39%	30	9.07%		15	5.57%	8	2.38%	14	0.248	21	0.432	15	
SIM Global Unique v	Global Peer Group Average	15,371	1.82%		12	3.63%	13	1.82%	12	9.36%	10	8.96%		16	5.75%	12	2.12%	4	0.487	14	0.402	16	
STANLIB Full Discretion v	Global Peer Group Average	2,709	0.82%		29	1.90%	30	0.82%	29	2.13%	29	7.01%		28	4.90%	3	2.40%	15	-0.369	28	0.092	28	
Sygnia Signature 70 High	Global Peer Group Average	8,617	1.67%		16	2.61%	22	1.67%	16	4.21%	26	10.25%		10	6.34%	23	2.78%	23	0.884	8	0.557	11	
Sygnia Skeleton 70 High	Global Peer Group Average	2,291	1.56%		17	2.57%	23	1.56%	17	3.61%	27	9.41%		12	6.23%	20	2.69%	22	0.650	10	0.442	14	
ALSI			4.31%			4.74%		4.31%		10.38%		8.53%			9.74%								
CPI + 5%			0.82%			2.46%		0.82%		11.97%		11.12%			1.52%								
Global Peer Group Average			1.65%			3.39%		1.65%		7.68%		7.87%			5.35%								
STeFI			0.65%			1.88%		0.65%		7.49%		6.65%			0.20%								
STeFI + 3%			0.90%			2.64%		0.90%		10.71%		9.83%			0.21%								

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.

