

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#	
Absa Asset Management Global Balanced	Global Peer Group Average	428	2.28%		4	3.83%	16	7.37%	16	12.76%	7	-	-	-	-	-	-	-	-	-	-
Allan Gray Global v	Global Peer Group Average	36,616	0.51%		31	2.13%	31	3.95%	31	13.02%	6	16.26%	25	6.59%	4	1.71%	5	-0.312	24	1.351	11
Allan Gray Life Global v	Global Peer Group Average	19,897	0.52%		30	2.15%	30	3.99%	30	13.21%	4	16.58%	24	6.64%	5	1.72%	7	-0.246	22	1.384	8
Cadiz Global v	Global Peer Group Average	577	1.69%		15	4.22%	11	8.04%	5	10.81%	28	17.34%	18	8.41%	20	2.66%	28	-0.113	19	1.187	24
Coronation Full Discretion v	Global Peer Group Average	16,715	1.90%		7	4.61%	6	7.47%	14	12.05%	17	20.14%	3	7.99%	11	1.91%	8	1.611	2	1.543	3
Coronation Managed One v	Global Peer Group Average	7,680	2.03%		6	4.84%	4	8.38%	4	13.16%	5	21.44%	1	8.76%	27	2.06%	10	2.386	1	1.539	4
Foord Full Discretion v	Global Peer Group Average	17,710	2.77%		1	6.02%	2	9.84%	2	18.54%	1	20.53%	2	8.04%	13	2.53%	21	1.029	4	1.575	1
Investec Balanced v	Global Peer Group Average	6,610	1.17%		28	3.75%	17	6.62%	24	9.92%	30	18.10%	13	7.95%	10	2.20%	12	0.219	16	1.332	15
Investec Full Discretion v	Global Peer Group Average	23,000	1.21%		27	3.75%	17	6.70%	21	9.89%	32	18.24%	12	8.04%	13	2.25%	13	0.317	14	1.334	14
Investec Managed v	ALSI	5,167	2.71%		2	6.70%	1	9.93%	1	17.02%	2	16.13%	28	8.36%	16	2.64%	26	-0.619	28	1.067	31
Momentum AM Global Balanced v	Global Peer Group Average	12,147	1.74%		11	3.74%	20	6.73%	20	10.63%	29	16.23%	26	8.38%	17	2.85%	30	-0.790	29	1.075	30
Momentum AM Managed v	Global Peer Group Average	367	1.74%		11	3.68%	21	6.69%	23	12.05%	17	17.45%	17	8.57%	22	2.93%	31	-0.084	18	1.176	25
Momentum AM Optimiser v	Global Peer Group Average	155	2.13%		5	4.68%	5	7.65%	10	12.58%	11	18.89%	8	8.74%	25	2.61%	25	0.540	10	1.296	16
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	409	1.70%		13	3.59%	23	6.95%	18	12.38%	13	18.02%	14	7.68%	9	1.94%	9	0.758	7	1.368	10
Momentum MoM Classic Factor 7	Momentum MoM Classic Factor 7 BMK	407	1.85%		9	4.23%	10	7.75%	9	12.65%	9	19.09%	6	8.61%	23	2.32%	17	0.470	11	1.334	13
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	2,927	1.52%		21	3.47%	25	6.76%	19	12.61%	10	17.03%	23	6.83%	6	1.71%	5	0.579	9	1.404	7
Momentum MoM Enhanced Factor 7	Momentum MoM Enhanced Factor 7 BMK	2,438	1.69%		15	4.06%	12	7.60%	11	12.73%	8	18.84%	9	8.33%	15	2.28%	16	0.305	15	1.350	12
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	265	1.29%		25	2.94%	28	5.47%	28	11.48%	23	17.20%	21	8.01%	12	2.16%	11	-0.213	20	1.226	22
Momentum MoM Flexible Factor 7	Momentum MoM Flexible Factor 7 BMK	1,580	1.40%		23	3.34%	26	6.03%	25	11.27%	25	17.77%	15	8.38%	17	2.26%	14	-0.328	25	1.234	20
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,043	1.10%		29	2.91%	29	6.03%	25	12.21%	15	18.28%	11	6.89%	7	1.65%	4	1.046	3	1.548	2
Oasis Full Discretion v	Global Peer Group Average	1,298	1.79%		10	4.26%	9	6.70%	21	11.43%	24	16.21%	27	7.45%	8	2.58%	23	-0.609	27	1.198	23
OMIGSA Full Discretion v	Global Peer Group Average	3,665	1.54%		20	3.75%	17	7.45%	15	11.89%	20	17.28%	19	8.72%	24	2.56%	22	-0.221	21	1.140	28
OMIGSA Profile Balanced v	Global Peer Group Average	1,335	1.60%		19	3.96%	14	7.58%	12	12.23%	14	17.16%	22	8.40%	19	2.46%	18	-0.369	26	1.169	26

* 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.

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OMIGSA Profile Capital v	Global Peer Group Average	314	1.23%		26	3.16%	27	4.80%	29	12.18%	16	11.75%		31	3.26%	1	0.64%	1	-1.032	30	1.454	6	
OMIGSA Profile Growth v	Global Peer Group Average	130	1.61%		18	3.88%	15	7.48%	13	12.05%	17	17.27%		20	8.56%	21	2.51%	20	-0.271	23	1.159	27	
OMIGSA Profile Pinnacle v	Global Peer Group Average	2,418	1.89%		8	4.31%	8	8.03%	6	11.62%	21	17.73%		16	9.25%	29	2.78%	29	0.077	17	1.122	29	
OMIGSA Profile Stable Growth v	Global Peer Group Average	101	1.44%		22	3.59%	23	6.02%	27	12.46%	12	14.08%		30	5.41%	2	1.42%	3	-1.120	31	1.279	17	
Prudential Allocator v	Global Peer Group Average	1,792	1.70%		13	4.35%	7	7.87%	7	11.15%	26	19.03%		7	9.36%	30	2.64%	26	0.641	8	1.230	21	
Prudential Global v	Global Peer Group Average	6,494	1.66%		17	4.04%	13	7.85%	8	11.58%	22	19.29%		5	9.39%	31	2.59%	24	0.772	6	1.249	18	
RE CM Balanced Full Discretion v	CPIX + 8%	8,635	0.07%		32	0.56%	32	2.37%	32	9.90%	31	15.84%		29	5.77%	3	1.21%	2	0.358	13	1.471	5	
SIM Global Unique v	Global Peer Group Average	3,610	1.39%		24	3.64%	22	7.33%	17	10.84%	27	18.35%		10	8.75%	26	2.26%	14	0.462	12	1.243	19	
STANLIB Full Discretion v	Global Peer Group Average	4,980	2.32%		3	5.42%	3	8.93%	3	13.90%	3	19.87%		4	8.88%	28	2.49%	19	0.815	5	1.371	9	
ALSI			2.83%			3.10%		9.01%		8.15%		21.78%			14.89%								
CPI + 5%			1.48%			4.01%		5.04%		12.16%		10.54%			1.14%								
CPIX + 8%			1.72%			4.75%		6.04%		15.37%		13.70%			1.14%								
Global Peer Group Average			1.55%			3.84%		6.93%		12.20%		17.71%			7.90%								
Momentum MoM Classic Factor 6 BMK			1.91%			4.18%		7.48%		12.64%		17.03%			8.03%								
Momentum MoM Classic Factor 7 BMK			2.03%			4.55%		8.17%		12.70%		18.36%			9.20%								
Momentum MoM Enhanced Factor 6 BMK			1.91%			4.18%		7.48%		12.83%		16.20%			7.10%								
Momentum MoM Enhanced Factor 7 BMK			2.03%			4.55%		8.17%		12.74%		18.30%			8.82%								
Momentum MoM Flexible Factor 6 BMK			1.91%			4.18%		7.48%		13.13%		17.62%			8.36%								
Momentum MoM Flexible Factor 7 BMK			2.03%			4.55%		8.17%		13.23%		18.49%			9.09%								

Should you need any additional data or related analysis, please contact Fred Euvrard from RisCura Analytics on feuvrard@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.
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