

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	5,465	-0.21%		6	-4.02%	23	-0.21%	6	3.92%	21	12.13%		18	5.33%	4	2.01%	4	1.101	10	1.108	7
Absa Asset Management Global Balanced v	Global Peer Group Average	6,446	-1.94%		14	-2.44%	10	-1.94%	14	3.89%	22	10.45%		26	6.39%	6	2.59%	15	-0.368	26	0.696	26
Aeon Balanced Fund	STeFI + 3%	65	-2.64%		25	-1.05%	8	-2.64%	25	10.12%	6	12.56%		16	5.18%	2	1.64%	1	0.639	16	1.213	5
Allan Gray Global v	Global Peer Group Average	77,632	-0.16%		3	1.18%	3	-0.16%	3	10.19%	5	13.86%		11	7.00%	15	2.26%	7	0.839	12	1.079	9
Allan Gray Life Global v	Global Peer Group Average	14,035	-0.18%		5	1.23%	2	-0.18%	5	10.40%	4	13.98%		7	7.11%	19	2.34%	10	0.856	11	1.078	10
Cadiz Global v	Global Peer Group Average	348	-2.29%		20	-3.40%	20	-2.29%	20	-0.29%	28	6.57%		29	7.07%	18	2.98%	21	-1.317	30	0.126	29
Coronation Full Discretion v	Global Peer Group Average	44,923	-3.90%		30	-4.67%	27	-3.90%	30	2.48%	25	12.71%		14	7.74%	25	3.23%	24	0.654	15	0.850	19
Coronation Managed One v	Global Peer Group Average	12,224	-3.07%		29	-4.97%	28	-3.07%	29	-0.18%	27	11.86%		19	8.38%	29	3.34%	27	0.333	19	0.700	25
Foord Global Balanced - Moderate v	Global Peer Group Average	72,076	-2.57%		23	-2.74%	13	-2.57%	23	6.31%	12	12.63%		15	7.32%	22	2.74%	18	0.575	17	0.885	18
Investec Balanced v	Global Peer Group Average	15,234	-1.88%		13	-3.18%	19	-1.88%	13	9.86%	8	14.96%		5	8.17%	28	3.31%	26	1.159	7	1.055	11
Investec Full Discretion v	Global Peer Group Average	60,920	-1.54%		12	-2.85%	15	-1.54%	12	9.97%	7	14.83%		6	8.11%	27	3.37%	28	1.135	8	1.046	12
Investec Managed v	ALSI	8,778	1.40%		1	3.03%	1	1.40%	1	16.19%	1	16.30%		3	6.66%	8	2.23%	6	0.721	13	1.452	3
Momentum AM Global Balanced v	Global Peer Group Average	4,564	-2.27%		19	-2.55%	11	-2.27%	19	7.51%	10	12.49%		17	6.97%	14	2.82%	19	0.714	14	0.908	17
Oasis Full Discretion v	Global Peer Group Average	1,210	-1.96%		15	-4.08%	24	-1.96%	15	2.07%	26	11.30%		23	7.71%	24	3.23%	24	0.095	23	0.688	27
OMIG MacroSolutions (Profile Edge 28) v	Global Peer Group Average	2,141	-2.35%		21	-3.80%	22	-2.35%	21	6.29%	13	13.87%		10	7.60%	23	3.10%	23	1.103	9	1.000	13
OMIG MacroSolutions (Profile Moderate) v	Global Peer Group Average	121	-1.11%		10	-2.23%	9	-1.11%	10	4.25%	19	10.50%		25	5.22%	3	2.28%	8	-0.206	25	0.847	20
OMIG MacroSolutions Full Discretion v	Global Peer Group Average	3,658	-2.13%		17	-4.16%	25	-2.13%	17	4.04%	20	11.35%		22	6.90%	12	2.91%	20	0.111	22	0.768	23
OMIG MacroSolutions Profile Balanced v	Global Peer Group Average	1,156	-2.03%		16	-3.71%	21	-2.03%	16	4.63%	18	11.41%		21	7.04%	17	3.01%	22	0.156	21	0.761	24
OMIG MacroSolutions Profile Capital v	Global Peer Group Average	375	-0.17%		4	-0.59%	6	-0.17%	4	5.03%	17	9.23%		27	3.89%	1	1.70%	2	-0.404	27	0.821	21
Prescient Global Balanced Composite	Global Peer Group Average	566	-2.41%		22	-5.28%	29	-2.41%	22	-1.67%	29	6.71%		28	7.79%	26	4.21%	29	-1.062	29	0.138	28
Prudential Balanced UT Fund v	Global Peer Group Average	13,077	-1.28%		11	-3.05%	18	-1.28%	11	6.25%	14	13.94%		9	6.91%	13	2.35%	11	1.375	3	1.102	8
Prudential Global v	Global Peer Group Average	28,993	-1.01%		9	-2.99%	17	-1.01%	9	5.87%	15	12.92%		13	7.12%	20	2.63%	17	1.211	6	0.944	15
PSG Balanced	Global Peer Group Average	5,100	-2.59%		24	-4.61%	26	-2.59%	24	3.71%	23	13.02%		12	7.02%	16	2.61%	16	0.491	18	0.969	14

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%	221	0.70%		2	-5.92%	30	0.70%	2	-18.02%	30	-2.33%	30	11.36%	30	6.92%	30	-1.031	28	-0.655	30	
REZCO Managed Plus Fund	Global Peer Group Average	870	-2.95%		28	-0.29%	5	-2.95%	28	15.34%	2	18.41%	1	7.20%	21	2.14%	5	1.439	2	1.602	1	
REZCO Value Trend Balanced Fund	Global Peer Group Average	5,739	-2.67%		26	0.23%	4	-2.67%	26	13.55%	3	17.52%	2	6.78%	9	1.92%	3	1.303	4	1.583	2	
SIM Global Unique v	Global Peer Group Average	12,760	-0.50%		7	-2.83%	14	-0.50%	7	3.44%	24	11.28%	24	6.45%	7	2.47%	12	0.070	24	0.807	22	
STANLIB Full Discretion v	Global Peer Group Average	2,783	-0.88%		8	-0.79%	7	-0.88%	8	5.85%	16	11.68%	20	6.04%	5	2.28%	8	0.201	20	0.917	16	
Sygnia Signature 70 High	Global Peer Group Average	5,565	-2.78%		27	-2.72%	12	-2.78%	27	8.60%	9	15.84%	4	6.89%	10	2.49%	13	1.919	1	1.347	4	
Sygnia Skeleton 70 High	Global Peer Group Average	1,863	-2.18%		18	-2.86%	16	-2.18%	18	6.84%	11	13.98%	7	6.89%	10	2.49%	13	1.243	5	1.111	6	
ALSI			-2.99%			-8.34%		-2.99%		-1.07%		9.98%									11.38%	
CPI + 5%			0.49%			1.66%		0.49%		10.79%		10.57%										1.53%
Global Peer Group Average			-1.62%			-2.35%		-1.62%		4.18%		11.12%										6.70%
STeFI			0.52%			1.61%		0.52%		6.46%		5.90%										0.17%
STeFI + 3%			0.77%			2.38%		0.77%		9.69%		9.05%										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.

This document or any part thereof cannot be copied or distributed to anyone without written acknowledgement of its source. RisCura does not warrant the accuracy of the information contained herein. This document does not present investment advice of any kind. Under no circumstances shall RisCura be liable for any damages (whether direct, consequential or incidental) suffered in the course or as a result of using the information and the user shall assume the full risk of relying on it in making an investment decision or in advising anybody in this regard. For more information please contact Fran Troskie at ftroskie@riscura.com or +27 21 673 6999. RisCura is a licensed financial services provider.

