

| 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 | Global Peer Group Average | 1,178 | -1.27% | | 11 | 1.31% | 5 | 1.22% | 2 | 4.68% | 22 | 7.17% | 7 | 6.65% | 9 | 2.81% | 17 | 0.457 | 8 | 0.021 | 7 |
| Absa Asset Management Global Balanced v | Global Peer Group Average | 5,663 | -2.09% | | 23 | 0.45% | 11 | -2.76% | 27 | 4.84% | 21 | 5.14% | 21 | 5.98% | 5 | 2.58% | 7 | -0.254 | 21 | -0.305 | 25 |
| Aeon Balanced Fund | CPI + 5% | 81 | -1.22% | | 9 | -0.57% | 23 | -2.34% | 24 | 4.52% | 24 | 6.69% | 10 | 7.00% | 14 | 3.00% | 23 | -0.466 | 26 | -0.041 | 10 |
| Allan Gray Global v | Global Peer Group Average | 60,106 | -1.91% | | 21 | -0.36% | 19 | -0.93% | 15 | 5.90% | 15 | 8.52% | 2 | 7.15% | 22 | 2.70% | 12 | 1.098 | 3 | 0.200 | 2 |
| Allan Gray Life Global v | Global Peer Group Average | 4,395 | -2.18% | | 25 | -0.72% | 25 | -1.33% | 21 | 5.49% | 17 | 8.49% | 3 | 7.22% | 24 | 2.73% | 14 | 1.039 | 4 | 0.196 | 3 |
| Cadiz Global v | Global Peer Group Average | 417 | -1.67% | | 12 | 1.59% | 3 | -2.53% | 26 | 3.51% | 26 | 4.88% | 25 | 7.06% | 19 | 2.94% | 21 | -0.243 | 20 | -0.283 | 23 |
| Coronation Full Discretion v | Global Peer Group Average | 23,265 | -2.30% | | 27 | 0.45% | 11 | -1.30% | 20 | 5.34% | 18 | 5.78% | 17 | 8.64% | 30 | 3.78% | 28 | 0.080 | 15 | -0.119 | 15 |
| Coronation Managed One v | Global Peer Group Average | 10,608 | -2.14% | | 24 | -0.39% | 20 | -1.95% | 22 | 2.64% | 29 | 5.76% | 18 | 8.46% | 29 | 3.59% | 27 | 0.070 | 16 | -0.125 | 16 |
| Foord Global Balanced - Moderate v | Global Peer Group Average | 47,350 | -1.06% | | 7 | 1.08% | 6 | -0.63% | 14 | 1.55% | 30 | 3.79% | 27 | 7.74% | 28 | 3.82% | 29 | -0.636 | 27 | -0.388 | 27 |
| Investec Balanced v | Global Peer Group Average | 18,855 | -2.32% | | 28 | -0.68% | 24 | -0.17% | 10 | 7.31% | 9 | 6.32% | 13 | 7.24% | 25 | 2.99% | 22 | 0.348 | 10 | -0.085 | 12 |
| Investec Full Discretion v | Global Peer Group Average | 69,286 | -2.29% | | 26 | -0.72% | 25 | -0.20% | 11 | 7.34% | 8 | 6.51% | 12 | 7.04% | 18 | 2.81% | 17 | 0.466 | 7 | -0.065 | 11 |
| Investec Managed v | Global Peer Group Average | 13,404 | -1.26% | | 10 | -0.06% | 15 | 0.50% | 6 | 9.29% | 2 | 9.80% | 1 | 6.04% | 6 | 2.27% | 4 | 1.254 | 1 | 0.421 | 1 |
| Nedgroup Investments Core Diversified Fund | CPI + 5% | 7,943 | -2.40% | | 29 | -1.32% | 30 | -2.32% | 23 | 5.14% | 19 | 5.36% | 20 | 7.07% | 20 | 2.93% | 20 | -0.645 | 28 | -0.219 | 20 |
| Nedgroup Investments Core Guarded Fund | Global Peer Group Average | 3,435 | -1.01% | | 6 | 0.63% | 8 | 0.51% | 5 | 6.37% | 14 | 6.68% | 11 | 3.94% | 2 | 1.24% | 2 | 0.299 | 11 | -0.117 | 14 |
| Oasis Full Discretion v | Global Peer Group Average | 1,087 | -1.80% | | 15 | 0.57% | 9 | 1.03% | 3 | 6.38% | 13 | 4.65% | 26 | 6.89% | 13 | 3.11% | 24 | -0.344 | 24 | -0.325 | 26 |
| OMIG MacroSolutions (Profile Edge 28) v | Global Peer Group Average | 2,138 | -1.87% | | 19 | -0.43% | 21 | -2.50% | 25 | 7.65% | 6 | 6.13% | 14 | 7.02% | 16 | 2.71% | 13 | 0.232 | 12 | -0.116 | 13 |
| OMIG MacroSolutions (Profile Moderate) v | Global Peer Group Average | 21 | -1.17% | | 8 | 0.57% | 9 | 0.44% | 7 | 8.56% | 4 | 6.98% | 9 | 4.89% | 3 | 1.67% | 3 | 0.466 | 6 | -0.028 | 9 |
| OMIG MacroSolutions Full Discretion v | Global Peer Group Average | 4,289 | -1.86% | | 17 | -0.25% | 16 | -1.21% | 18 | 6.78% | 10 | 5.82% | 16 | 6.75% | 12 | 2.62% | 9 | 0.085 | 14 | -0.168 | 18 |
| OMIG MacroSolutions Profile Balanced v | Global Peer Group Average | 226 | -1.84% | | 16 | -0.28% | 17 | -1.27% | 19 | 6.64% | 12 | 5.85% | 15 | 6.70% | 11 | 2.61% | 8 | 0.115 | 13 | -0.164 | 17 |
| OMIG MacroSolutions Profile Capital v | Global Peer Group Average | 518 | -0.90% | | 4 | 1.08% | 6 | 1.31% | 1 | 8.09% | 5 | 7.34% | 6 | 3.57% | 1 | 1.06% | 1 | 0.408 | 9 | 0.041 | 6 |
| Prescient Global Balanced Composite | Global Peer Group Average | 166 | -1.70% | | 13 | 1.42% | 4 | -1.15% | 17 | 6.70% | 11 | 2.86% | 30 | 6.41% | 8 | 2.63% | 10 | -1.008 | 30 | -0.623 | 30 |
| Prudential Balanced UT Fund v | Global Peer Group Average | 19,605 | -1.78% | | 14 | 0.08% | 14 | -0.27% | 12 | 7.50% | 7 | 7.09% | 8 | 7.00% | 14 | 2.52% | 5 | 0.985 | 5 | 0.013 | 8 |
| Prudential Global v | Global Peer Group Average | 6,273 | -1.86% | | 17 | 0.09% | 13 | -0.44% | 13 | 8.75% | 3 | 7.49% | 5 | 7.13% | 21 | 2.56% | 6 | 1.142 | 2 | 0.066 | 5 |

| Product* | Benchmark | Market Value (ZAR'm) | Month | # | Quarter | # | Year-to-date | # | 1-year | # | Annualised 3-year | # | Risk | # | Downside Risk | # | Information Ratio | # | Sharpe Ratio | # | | |
|---------------------------------|---------------------------|----------------------|--------|---|---------|--------|--------------|--------|--------|--------|-------------------|--------|------|-------|---------------|-------|-------------------|--------|--------------|--------|----|--|
| PSG Balanced Fund | CPI + 5% | 11,490 | -0.55% | | 3 | -0.45% | 22 | 0.06% | 8 | 10.20% | 1 | 8.39% | 4 | 6.68% | 10 | 2.80% | 16 | -0.275 | 23 | 0.192 | 4 | |
| REZCO Managed Plus Fund | Global Peer Group Average | 603 | -0.44% | | 2 | 2.51% | 2 | -0.12% | 9 | 3.50% | 27 | 3.67% | 29 | 7.16% | 23 | 3.82% | 29 | -0.410 | 25 | -0.442 | 28 | |
| REZCO Value Trend Balanced Fund | Global Peer Group Average | 5,633 | -0.28% | | 1 | 2.99% | 1 | 0.90% | 4 | 4.86% | 20 | 5.10% | 22 | 6.14% | 7 | 2.77% | 15 | -0.139 | 18 | -0.303 | 24 | |
| SIM Global Unique v | Global Peer Group Average | 17,545 | -2.75% | | 30 | -1.16% | 29 | -2.88% | 28 | 2.98% | 28 | 5.53% | 19 | 7.03% | 17 | 2.84% | 19 | -0.055 | 17 | -0.197 | 19 | |
| STANLIB Full Discretion v | Global Peer Group Average | 2,523 | -1.00% | | 5 | -0.31% | 18 | -1.11% | 16 | 3.75% | 25 | 3.73% | 28 | 5.59% | 4 | 2.68% | 11 | -0.823 | 29 | -0.573 | 29 | |
| Sygnia Signature 70 High | Global Peer Group Average | 11,181 | -1.89% | | 20 | -0.78% | 27 | -2.91% | 29 | 4.67% | 23 | 5.06% | 23 | 7.62% | 27 | 3.39% | 26 | -0.237 | 19 | -0.235 | 21 | |
| Sygnia Skeleton 70 High | Global Peer Group Average | 3,330 | -2.04% | | 22 | -0.97% | 28 | -2.98% | 30 | 5.77% | 16 | 5.03% | 24 | 7.57% | 26 | 3.22% | 25 | -0.268 | 22 | -0.240 | 22 | |
| CPI + 5% | | | 1.13% | | | 3.06% | | 4.94% | | 9.98% | | 10.57% | | 1.12% | | | | | | | | |
| Global Peer Group Average | | | -1.63% | | | 0.21% | | -0.91% | | 5.88% | | 5.70% | | 6.31% | | | | | | | | |

Should you need any additional data or related analysis, please contact Fran Troskie from RiscCura 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.

