

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 Domestic Balanced	Domestic Peer Group Average	2,018	2.24%		12	1.12%	14	8.30%	14	14.26%	15	15.00%		13	8.07%	10	2.56%	10	-0.422	14	1.011	12
AFC	Domestic Peer Group Average	65	2.51%		8	0.29%	18	7.22%	17	11.97%	17	14.09%		16	8.42%	12	2.88%	12	-0.632	16	0.878	17
Allan Gray Domestic v	Domestic Peer Group Average	21,060	1.50%		16	2.86%	5	7.31%	16	15.05%	12	15.12%		11	5.32%	2	1.20%	1	-0.157	12	1.521	2
Allan Gray Life Domestic v	Domestic Peer Group Average	6,692	1.48%		17	2.84%	6	7.38%	15	15.70%	8	15.49%		9	5.35%	3	1.21%	2	-0.071	10	1.573	1
Cadiz Domestic Balanced v	Domestic Peer Group Average	74	2.37%		9	0.94%	16	9.32%	11	16.44%	6	16.08%		6	8.57%	14	3.49%	20	0.194	8	1.068	9
Coronation Domestic v	Domestic Peer Group Average	10,639	1.76%		14	1.08%	15	8.77%	13	14.26%	15	16.42%		4	8.24%	11	2.50%	7	0.549	5	1.143	7
Dibanisa Balanced Fund v	LMW Domestic	80	2.58%		7	2.45%	9	10.31%	8	15.50%	9	15.07%		12	8.92%	16	2.99%	14	-0.380	13	0.931	14
Foord Domestic Balanced v	Domestic Peer Group Average	2,434	3.59%		1	3.17%	3	16.17%	1	24.40%	1	19.68%		1	9.03%	18	3.02%	16	1.463	2	1.361	3
Investec v	Domestic Peer Group Average	5,407	2.85%		5	2.99%	4	10.58%	6	15.25%	11	15.39%		10	8.02%	9	2.63%	11	-0.100	11	1.060	10
Kagiso Balanced	LMW Domestic	143	1.12%		18	-0.36%	19	6.49%	18	10.71%	19	12.98%		18	7.06%	6	2.27%	6	-1.297	20	0.892	16
Momentum AM Domestic v	Domestic Peer Group Average	780	2.81%		6	2.00%	11	9.95%	10	14.47%	14	13.85%		17	8.96%	17	3.37%	19	-0.901	18	0.806	18
Oasis Domestic v	Domestic Peer Group Average	303	1.75%		15	2.50%	8	10.43%	7	16.07%	7	16.13%		5	7.69%	7	2.50%	7	0.312	7	1.186	6
OMIGSA MacroSolutions Domestic v	Domestic Peer Group Average	43	2.28%		11	1.44%	13	9.26%	12	14.67%	13	14.38%		14	8.46%	13	3.00%	15	-0.988	19	0.905	15
Pan-African Domestic v	Domestic Peer Group Average	259	2.19%		13	2.31%	10	10.61%	5	17.77%	4	14.10%		15	7.81%	8	2.50%	7	-0.682	17	0.941	13
Prescient SA Balanced Fund v	CPIX + 3%	371	1.10%		19	0.89%	17	4.45%	19	10.86%	18	10.42%		19	5.54%	4	1.73%	4	0.436	6	0.701	20
Prudential Domestic v	LMW Domestic	2,555	3.03%		4	2.76%	7	12.62%	3	18.52%	3	17.77%		3	9.60%	20	3.28%	18	1.005	4	1.114	8
Prudential Domestic Conservative v	Prudential Domestic Conservative Bespoke Benchmark	904	3.15%		3	3.87%	2	11.63%	4	17.03%	5	15.52%		8	6.60%	5	2.21%	5	1.847	1	1.290	4
RE:CM Balanced Domestic Composite	CPIX + 8%	8,942	-1.38%		20	-1.73%	20	0.76%	20	3.85%	20	10.04%		20	4.87%	1	1.49%	3	-0.549	15	0.720	19
SIM Unique v	Domestic Peer Group Average	285	2.35%		10	1.64%	12	10.07%	9	15.48%	10	15.62%		7	8.64%	15	2.88%	12	0.051	9	1.013	11
STANLIB Domestic Discretion v	Domestic Peer Group Average	127	3.52%		2	4.21%	1	14.75%	2	21.54%	2	18.47%		2	9.32%	19	3.04%	17	1.173	3	1.210	5
CPIX + 3%			0.49%			1.32%		5.75%		8.69%		7.97%			1.09%							
CPIX + 8%			0.89%			2.52%		8.71%		13.97%		13.21%			1.09%							
Domestic Peer Group Average			2.20%			1.99%		9.97%		16.47%		15.62%			7.90%							
LMW Domestic			1.95%			1.58%		9.77%		15.36%		15.62%			8.14%							
Prudential Domestic Conservative Bespoke Benchmark			2.60%			3.52%		9.68%		14.40%		12.85%			5.80%							

* These products are Regulation 28 compliant and invest in multiple asset classes but only within South Africa. The asset manager has full discretion in determining the asset allocation. Performance is gross of fees and tax.
v GIPS compliant.
- No data available.

Should you need any additional data or related analysis, please contact Christina Belo from RisCura Consulting on cbelo@riscura.com or +27 21 673 6999.

* These products are Regulation 28 compliant and invest in multiple asset classes but only within South Africa. The asset manager has full discretion in determining the asset allocation. Performance is gross of fees and tax.
v GIPS compliant.
- No data available.

