

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	1,974	1.27%		15	1.11%	15	5.93%	14	11.31%	12	16.62%		12	8.62%	9	2.56%	10	-0.628	15	1.107	12						
AFC	Domestic Peer Group Average	63	0.91%		17	-0.19%	19	4.59%	18	8.71%	18	15.71%		15	9.02%	12	2.88%	12	-0.778	16	0.976	18						
Allan Gray Domestic v	Domestic Peer Group Average	21,098	1.89%		8	2.37%	5	5.72%	16	13.67%	7	16.95%		10	6.09%	3	1.20%	1	-0.193	13	1.585	2						
Allan Gray Life Domestic v	Domestic Peer Group Average	6,613	1.93%		7	2.36%	6	5.81%	15	14.38%	4	17.38%		9	6.15%	4	1.21%	2	-0.095	11	1.632							
Cadiz Domestic Balanced v	Domestic Peer Group Average	70	1.78%		9	0.77%	17	6.79%	13	12.15%	9	18.05%		5	9.29%	13	3.49%	20	0.185	7	1.167	9						
Coronation Domestic v	Domestic Peer Group Average	9,817	1.46%		14	1.43%	10	6.88%	11	11.25%	13	18.47%		4	8.91%	10	2.50%	7	0.590	5	1.254	7						
Dibanisa Balanced Fund v	LMW Domestic	78	1.78%		9	1.99%	8	7.53%	8	11.74%	10	16.89%		11	9.58%	17	2.99%	14	-0.552	14	1.030	16						
Foord Domestic Balanced v	Domestic Peer Group Average	2,395	2.48%		2	2.85%	2	12.13%	1	20.46%	1	20.87%		1	9.43%	15	3.02%	16	1.160	2	1.405	3						
Investec v	Domestic Peer Group Average	5,451	0.55%		19	1.35%	11	7.51%	9	10.68%	15	17.39%		8	8.93%	11	2.63%	11	-0.082	10	1.147	10						
Kagiso Balanced	LMW Domestic	141	0.74%		18	-0.20%	20	5.31%	17	8.67%	19	15.23%		18	7.90%	6	2.27%	6	-1.178	20	1.048	14						
Momentum AM Domestic v	Domestic Peer Group Average	751	1.47%		13	1.03%	16	6.94%	10	10.62%	16	15.62%		16	9.66%	18	3.37%	19	-1.027	19	0.907	19						
Oasis Domestic v	Domestic Peer Group Average	392	2.09%		3	2.64%	4	8.53%	4	14.00%	6	17.56%		7	8.06%	7	2.50%	7	-0.049	9	1.279	5						
OMIGSA MacroSolutions Domestic v	Domestic Peer Group Average	42	1.48%		12	1.13%	14	6.82%	12	10.94%	14	16.49%		13	9.31%	14	3.00%	15	-0.819	17	1.021	17						
Pan-African Domestic v	Domestic Peer Group Average	2,532	2.09%		3	1.98%	9	8.24%	5	14.39%	3	15.60%		17	8.32%	8	2.50%	7	-0.849	18	1.038	15						
Prescient SA Balanced Fund v	CPIX + 3%	1,226	0.19%		20	1.29%	12	3.32%	19	8.99%	17	11.54%		20	5.86%	2	1.73%	4	0.561	6	0.827	20						
Prudential Domestic v	LMW Domestic	2,562	2.07%		5	2.21%	7	9.31%	3	14.17%	5	19.74%		2	10.34%	20	3.28%	18	0.994	3	1.198	8						
Prudential Domestic Conservative v	Prudential Domestic Conservative Bespoke Benchmark	883	2.05%		6	2.76%	3	8.21%	6	13.41%	8	16.40%		14	6.96%	5	2.21%	5	1.850	1	1.327	4						
RE:CM Balanced Domestic Composite	CPIX + 8%	9,204	1.09%		16	0.01%	18	2.17%	20	5.73%	20	12.65%		19	5.47%	1	1.34%	3	-0.111	12	1.065	13						
SIM Unique v	Domestic Peer Group Average	278	1.70%		11	1.27%	13	7.55%	7	11.69%	11	17.71%		6	9.44%	16	2.88%	12	0.146	8	1.119	11						
STANLIB Domestic Discretion v	Domestic Peer Group Average	122	2.78%		1	3.33%	1	10.85%	2	16.94%	2	19.74%		2	9.76%	19	3.04%	17	0.890	4	1.264	6						
CPIX + 3%			0.33%		1.99%			5.06%		9.17%		8.22%			1.17%													
CPIX + 8%			0.73%		3.20%			7.58%		14.47%		13.48%			1.18%													
Domestic Peer Group Average			1.74%		1.70%			7.60%		13.44%		17.60%			8.67%													
LMW Domestic			1.58%		1.55%			7.66%		12.55%		17.62%			8.84%													
Prudential Domestic Conservative Bespoke Benchmark			2.02%		2.68%			6.89%		11.48%		13.43%			6.01%													

* 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.

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