

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	429	1.20%		6	1.24%	21	6.28%	23	12.13%	20	-	-	-	-	-	-	-	-	-		
Allan Gray Global v	Global Peer Group Average	35,991	0.68%		14	1.78%	9	5.27%	32	15.17%	4	15.00%		27	5.28%	2	1.18%	4	-0.253	20	1.499	4
Allan Gray Life Global v	Global Peer Group Average	20,454	0.68%		14	1.77%	10	5.29%	30	15.27%	3	15.28%		21	5.29%	3	1.16%	3	-0.194	19	1.541	3
Cadiz Global v	Global Peer Group Average	569	0.98%		10	0.08%	32	6.26%	24	10.23%	32	14.91%		28	8.49%	24	2.92%	30	-0.369	25	0.948	30
Coronation Full Discretion v	Global Peer Group Average	18,262	0.16%		28	0.84%	28	6.35%	22	11.34%	27	17.34%		5	7.69%	13	1.98%	10	0.938	4	1.313	8
Coronation Managed One v	Global Peer Group Average	7,417	0.63%		18	0.86%	27	7.13%	13	12.12%	21	18.73%		2	8.57%	28	2.22%	14	1.666	1	1.326	7
Foord Global Balanced - Moderate v	Global Peer Group Average	19,920	1.76%		2	2.79%	2	9.86%	1	19.56%	1	19.02%		1	8.17%	18	2.65%	27	1.231	2	1.418	6
Investec Balanced v	Global Peer Group Average	6,617	-0.66%		33	1.26%	19	6.71%	18	10.64%	30	15.83%		16	7.64%	11	2.20%	13	-0.087	17	1.149	17
Investec Full Discretion v	Global Peer Group Average	23,983	-0.59%		32	1.28%	17	6.78%	16	10.69%	29	15.97%		14	7.73%	14	2.25%	15	-0.020	15	1.153	16
Investec Managed v	ALSI	5,068	0.01%		31	0.90%	26	8.00%	3	17.41%	2	15.05%		26	7.88%	15	2.10%	11	-0.412	27	1.030	25
Momentum AM Global Balanced v	Global Peer Group Average	11,556	0.53%		24	1.10%	24	6.05%	27	11.03%	28	14.21%		29	8.25%	19	2.88%	29	-1.055	32	0.898	32
Momentum AM Managed v	Global Peer Group Average	360	0.56%		21	1.18%	23	6.11%	26	12.65%	15	15.22%		24	8.44%	23	2.95%	32	-0.342	24	0.985	29
Momentum AM Optimiser v	Global Peer Group Average	167	0.87%		11	2.00%	6	7.51%	7	13.28%	9	16.90%		9	8.54%	26	2.63%	25	0.420	9	1.146	18
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	404	0.62%		19	1.92%	7	7.18%	10	13.30%	8	16.24%		13	7.41%	9	1.94%	9	0.426	8	1.232	13
Momentum MoM Classic Factor 7	Momentum MoM Classic Factor 7 BMK	404	0.75%		12	1.80%	8	7.70%	6	13.65%	6	16.98%		8	8.32%	21	2.34%	19	0.213	12	1.183	15
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	2,963	0.55%		23	1.65%	13	6.89%	15	13.27%	10	15.25%		22	6.55%	7	1.71%	8	0.170	13	1.253	11
Momentum MoM Enhanced Factor 7	Momentum MoM Enhanced Factor 7 BMK	3,527	0.68%		14	1.56%	14	7.46%	8	13.53%	7	16.64%		11	7.98%	16	2.30%	17	-0.031	16	1.193	14
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	266	0.14%		29	1.27%	18	5.45%	29	12.20%	18	15.47%		19	7.67%	12	2.15%	12	-0.333	22	1.105	22
Momentum MoM Flexible Factor 7	Momentum MoM Flexible Factor 7 BMK	1,579	0.28%		27	1.31%	16	5.94%	28	12.32%	17	15.88%		15	8.02%	17	2.26%	16	-0.378	26	1.105	23
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,076	0.62%		19	1.52%	15	6.46%	20	12.64%	16	16.86%		10	6.77%	8	1.64%	7	0.951	3	1.421	5
Oasis Full Discretion v	Global Peer Group Average	1,300	0.67%		17	2.29%	5	7.23%	9	13.19%	11	15.11%		25	7.41%	9	2.58%	22	-0.442	29	1.098	24
OMIGSA MacroSolutions Full Discretion v	Global Peer Group Average	3,586	1.14%		8	1.25%	20	7.14%	12	11.98%	22	15.63%		17	8.54%	26	2.62%	24	-0.189	18	1.017	27
OMIGSA MacroSolutions Profile Balanced v	Global Peer Group Average	1,309	0.56%		21	0.77%	29	6.70%	19	11.90%	23	15.41%		20	8.29%	20	2.53%	20	-0.418	28	1.022	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 MacroSolutions Profile Capital v	Global Peer Group Average	315	1.03%		9	2.84%	1	6.46%	20	12.79%	13	12.00%		32	3.17%	1	0.61%	1	-0.747	30	1.623	2
OMIGSA MacroSolutions Profile Growth v	Global Peer Group Average	65	0.71%		13	0.95%	25	6.78%	16	11.89%	24	15.49%		18	8.42%	22	2.57%	21	-0.336	23	1.015	28
OMIGSA MacroSolutions Profile Pinnacle v	Global Peer Group Average	1,910	0.34%		26	0.21%	30	6.25%	25	10.44%	31	15.24%		23	9.13%	30	2.93%	31	-0.297	21	0.919	31
OMIGSA MacroSolutions Profile Stable Growth v	Global Peer Group Average	92	1.15%		7	2.38%	4	7.00%	14	13.00%	12	13.74%		31	5.33%	4	1.40%	6	-0.797	31	1.277	9
Prudential Allocator v	Global Peer Group Average	1,969	1.44%		3	1.74%	12	7.92%	5	11.87%	25	17.28%		6	9.16%	31	2.70%	28	0.606	7	1.110	21
Prudential Global v	Global Peer Group Average	8,034	1.33%		4	1.77%	10	7.96%	4	12.17%	19	17.60%		4	9.18%	32	2.63%	25	0.775	6	1.138	19
PSG Balanced	Global Peer Group Average	1,291	0.37%		25	0.12%	31	5.29%	30	12.75%	14	17.07%		7	5.65%	6	1.01%	2	0.233	11	1.722	1
RE CM Balanced Full Discretion v	CPIX + 8%	8,823	0.10%		30	0.08%	32	2.37%	33	9.29%	33	14.00%		30	5.56%	5	1.21%	5	0.112	14	1.265	10
SIM Global Unique v	Global Peer Group Average	3,782	1.28%		5	1.24%	21	7.16%	11	11.46%	26	16.52%		12	8.51%	25	2.33%	18	0.365	10	1.112	20
STANLIB Full Discretion v	Global Peer Group Average	4,949	2.05%		1	2.70%	3	9.33%	2	14.27%	5	18.28%		3	8.80%	29	2.60%	23	0.824	5	1.250	12
ALSI		1.85%				0.98%		7.04%		9.24%		18.36%			14.08%							
CPI + 5%		0.49%				1.81%		5.38%		10.56%		10.08%			1.11%							
CPIX + 8%		0.73%				3.20%		7.58%		14.47%		13.48%			1.18%							
Global Peer Group Average		0.84%				1.44%		6.81%		12.69%		16.02%			7.64%							
Momentum MoM Classic Factor 6 BMK		0.97%				2.32%		7.92%		14.06%		15.73%			7.69%							
Momentum MoM Classic Factor 7 BMK		0.93%				2.07%		8.21%		14.16%		16.67%			8.82%							
Momentum MoM Enhanced Factor 6 BMK		0.97%				2.32%		7.92%		14.06%		15.02%			6.78%							
Momentum MoM Enhanced Factor 7 BMK		0.93%				2.07%		8.21%		14.16%		16.64%			8.41%							
Momentum MoM Flexible Factor 6 BMK		0.97%				2.32%		7.92%		14.06%		16.16%			7.97%							
Momentum MoM Flexible Factor 7 BMK		0.93%				2.07%		8.21%		14.16%		16.72%			8.68%							

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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