

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 Bond	ALBI	68	3.74%		18	7.30%	15	11.70%	20	16.89%	22	12.95%		22	4.42%	4	1.50%	5	0.004	22	1.383	11
Argon Specialist SA Core Bond v	ALBI	102	4.16%		4	7.95%	1	13.29%	2	18.86%	4	12.39%		27	5.74%	27	2.71%	27	-0.327	24	0.991	27
Cadiz Core Bond v	ALBI	1,323	4.02%		9	7.31%	13	12.12%	12	17.47%	16	13.41%		16	5.04%	13	1.71%	12	0.862	15	1.302	18
Cadiz Dynamic Bond v	ALBI	2,476	4.07%		6	7.46%	10	12.48%	8	18.09%	11	13.54%		15	5.17%	21	1.84%	21	1.249	14	1.294	20
Coronation Absolute Bond Portfolio v	ALBI	6,701	2.43%		27	3.59%	27	7.67%	27	15.10%	26	14.05%		7	3.04%	1	0.48%	1	0.193	21	2.317	1
Coronation Active Bond Composite v	ALBI	4,497	4.30%		2	7.66%	4	12.70%	4	18.67%	6	13.94%		9	5.21%	22	1.78%	17	1.792	10	1.353	15
Coronation Strategic Bond Composite v	ALBI	3,024	4.35%		1	7.82%	2	13.01%	3	18.94%	3	14.31%		6	5.12%	17	1.64%	7	2.280	6	1.439	6
Dibanisa ALBI tracker v	ALBI	141	3.95%		13	7.42%	11	11.94%	16	17.32%	18	12.76%		23	5.28%	25	2.00%	26	-1.132	27	1.133	26
Futuregrowth Active Bond v	ALBI	54	4.12%		5	7.62%	5	12.44%	9	18.41%	7	14.00%		8	5.03%	12	1.67%	10	1.592	12	1.409	8
Futuregrowth Core Bond v	ALBI	20,528	4.20%		3	7.67%	3	12.55%	7	18.13%	10	13.94%		9	5.13%	19	1.72%	13	2.063	7	1.371	13
Futuregrowth Yield Enhanced v	ALBI	4,255	4.05%		7	7.59%	6	13.66%	1	19.30%	1	15.79%		1	4.64%	5	1.14%	2	1.830	9	1.862	2
Investec Corporate Bond Composite v	ALBI	12,371	3.46%		22	7.15%	18	12.11%	13	18.28%	8	15.61%		2	4.74%	6	1.53%	6	2.736	4	1.793	3
Investec Dynamic Bond v	ALBI	6,173	3.44%		23	6.95%	22	11.59%	21	16.78%	23	13.07%		21	5.07%	14	1.93%	25	0.280	20	1.235	24
Investec Flexible Bond Composite v	ALBI	10,341	3.28%		24	6.70%	24	11.33%	23	16.77%	24	13.29%		18	4.99%	11	1.85%	22	0.424	19	1.293	21
Investec Triple Alpha v	ALBI	2,720	3.55%		21	7.14%	20	11.86%	17	17.41%	17	13.92%		12	5.08%	15	1.83%	20	1.721	11	1.381	12
IS Pure Fixed Interest Local	ALBI	6,300	3.76%		16	6.90%	23	11.46%	22	17.07%	20	13.23%		19	4.79%	8	1.65%	8	0.456	18	1.335	17
JM BUSH A BondPlus	ALBI	749	3.75%		17	7.15%	18	11.74%	18	17.21%	19	12.51%		25	4.74%	6	1.74%	15	-0.532	26	1.213	25
Momentum AM Bond Fund v	ALBI	7,562	3.92%		14	7.41%	12	12.25%	11	17.97%	12	13.88%		13	4.98%	10	1.69%	11	1.929	8	1.401	9
Momentum MoM Moderate Bond FOF	ALBI	290	3.82%		15	7.28%	17	11.72%	19	17.55%	14	13.32%		17	5.08%	15	1.66%	9	0.465	17	1.277	23
Pan-African Active Bond	ALBI	2,534	4.00%		11	7.31%	13	12.02%	15	17.49%	15	13.71%		14	5.32%	26	1.85%	22	1.444	13	1.287	22
Prescient Bond Quant	ALBI	497	3.65%		20	6.99%	21	11.26%	24	17.03%	21	13.18%		20	4.89%	9	1.73%	14	0.486	16	1.298	19
Prescient Bond Quantplus v	ALBI	8,555	3.14%		25	6.00%	25	9.74%	26	15.02%	27	12.48%		26	4.18%	2	1.40%	4	-0.341	25	1.362	14
Prowess Corporate Bond Portfolio	ALBI	69	3.09%		26	5.94%	26	10.15%	25	15.44%	25	12.70%		24	4.22%	3	1.35%	3	-0.187	23	1.396	10
Prudential Yield Enhanced v	ALBI	1,248	4.03%		8	7.59%	6	12.38%	10	18.73%	5	14.72%		3	5.24%	23	1.75%	16	4.261	1	1.477	4
SIM Institutional Total Return Bond Fund	ALBI	7,928	3.72%		19	7.30%	15	12.09%	14	17.97%	12	13.94%		9	5.25%	24	1.82%	19	2.388	5	1.341	16
STANLIB Core Bond v	ALBI	3,964	4.00%		11	7.56%	8	12.59%	6	19.05%	2	14.44%		4	5.12%	17	1.86%	24	3.024	2	1.459	5
Vunani Active Bond v	ALBI	736	4.02%		9	7.55%	9	12.62%	5	18.20%	9	14.33%		5	5.14%	20	1.80%	18	2.789	3	1.438	7
ALBI			3.96%			7.42%		11.94%		17.40%		12.89%			5.29%							

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 invested in South African fixed income securities and are benchmarked against the All Bond Index. These products are stand-alone products and are not carve-outs from other products. Performance is gross of fees and tax.
v GIPS compliant.
- No data available.

