

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	438	2.28%		24	1.24%	28	8.71%	26	14.97%	26	-	-	-	-	-	-	-	-	-		
Allan Gray Global v	Global Peer Group Average	36,870	1.31%		30	2.59%	16	6.65%	31	16.34%	12	13.25%		27	4.43%	2	1.18%	3	-0.235	18	1.443	3
Allan Gray Life Global v	Global Peer Group Average	21,122	1.39%		29	2.65%	15	6.75%	30	16.57%	10	13.55%		20	4.45%	3	1.16%	2	-0.169	16	1.495	2
Cadiz Global v	Global Peer Group Average	578	2.76%		15	1.13%	29	9.19%	22	14.66%	29	13.40%		25	7.86%	26	2.92%	29	-0.251	19	0.856	29
Coronation Full Discretion v	Global Peer Group Average	18,788	2.50%		22	1.43%	26	9.01%	23	15.21%	22	15.48%		5	6.83%	10	1.98%	9	0.935	4	1.244	8
Coronation Managed One v	Global Peer Group Average	8,874	2.60%		21	1.42%	27	9.91%	14	16.28%	13	16.69%		3	7.68%	23	2.22%	13	1.600	1	1.251	7
Foord Global Balanced - Moderate v	Global Peer Group Average	22,091	3.57%		1	3.59%	3	13.78%	1	23.22%	1	17.96%		1	7.75%	24	2.65%	26	1.599	2	1.382	4
Investec Balanced v	Global Peer Group Average	6,879	3.20%		5	3.29%	7	10.13%	11	15.20%	23	14.07%		16	6.64%	8	2.20%	12	-0.055	14	1.091	15
Investec Full Discretion v	Global Peer Group Average	22,819	3.22%		4	3.29%	7	10.21%	10	15.29%	21	14.21%		15	6.74%	9	2.25%	14	0.012	12	1.093	14
Investec Managed v	ALSI	5,185	2.87%		11	1.06%	31	11.10%	4	20.78%	2	13.85%		18	7.40%	15	2.10%	10	-0.261	20	0.959	24
Momentum AM Global Balanced v	Global Peer Group Average	11,792	2.64%		18	1.99%	20	8.85%	25	14.81%	27	12.52%		29	7.47%	17	2.88%	28	-0.966	31	0.792	31
Momentum AM Managed v	Global Peer Group Average	369	2.64%		18	2.09%	19	8.92%	24	16.60%	9	13.47%		24	7.66%	22	2.95%	31	-0.301	21	0.885	28
Momentum AM Optimiser v	Global Peer Group Average	171	2.93%		9	2.79%	12	10.65%	8	17.35%	7	15.19%		10	7.78%	25	2.63%	24	0.478	8	1.068	16
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	414	3.19%		6	3.42%	5	10.61%	9	17.69%	6	15.24%		9	7.00%	12	1.94%	8	0.282	9	1.186	11
Momentum MoM Classic Factor 7	Momentum MoM Classic Factor 7 BMK	410	3.42%		2	3.37%	6	11.39%	3	18.70%	3	15.85%		4	7.86%	26	2.34%	18	0.229	10	1.132	13
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	3,035	2.98%		8	3.11%	10	10.08%	13	17.14%	8	14.36%		13	6.16%	7	1.71%	7	-0.005	13	1.211	9
Momentum MoM Enhanced Factor 7	Momentum MoM Enhanced Factor 7 BMK	3,698	3.25%		3	3.12%	9	10.96%	5	18.12%	5	15.43%		7	7.47%	17	2.30%	16	-0.076	15	1.138	12
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	274	2.24%		26	2.22%	18	7.82%	28	14.39%	31	14.01%		17	7.12%	13	2.15%	11	-0.538	30	1.014	21
Momentum MoM Flexible Factor 7	Momentum MoM Flexible Factor 7 BMK	1,600	2.49%		23	2.41%	17	8.58%	27	15.04%	24	14.43%		12	7.46%	16	2.26%	15	-0.510	27	1.020	19
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,098	1.16%		31	1.58%	25	7.70%	29	14.67%	28	14.79%		11	5.98%	6	1.64%	6	0.775	5	1.309	5
Oasis Full Discretion v	Global Peer Group Average	1,325	2.27%		25	2.78%	13	9.66%	15	16.13%	14	13.72%		19	6.88%	11	2.58%	21	-0.234	17	1.010	22
OMIGSA MacroSolutions Full Discretion v	Global Peer Group Average	3,678	2.15%		27	1.86%	22	9.44%	19	15.65%	18	13.53%		21	7.62%	21	2.62%	23	-0.381	23	0.897	27
OMIGSA MacroSolutions Profile Balanced v	Global Peer Group Average	1,298	2.67%		17	1.83%	23	9.55%	16	15.73%	17	13.51%		22	7.36%	14	2.53%	19	-0.496	26	0.923	25

* 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	306	2.83%		12	4.46%	1	9.48%	18	15.56%	20	11.64%		30	2.91%	1	0.61%	1	-0.517	28	1.679	1						
OMIGSA MacroSolutions Profile Growth v	Global Peer Group Average	66	2.73%		16	1.88%	21	9.50%	17	15.60%	19	13.51%		22	7.49%	19	2.57%	20	-0.467	25	0.908	26						
OMIGSA MacroSolutions Profile Pinnacle v	Global Peer Group Average	1,681	2.81%		13	1.12%	30	9.24%	20	14.40%	30	13.28%		26	8.21%	28	2.93%	30	-0.386	24	0.810	30						
OMIGSA MacroSolutions Profile Stable Growth v	Global Peer Group Average	95	2.90%		10	3.85%	2	10.10%	12	16.37%	11	12.75%		28	4.74%	5	1.40%	5	-0.537	29	1.257	6						
Prudential Allocator v	Global Peer Group Average	2,120	2.81%		13	2.86%	11	10.96%	5	15.77%	16	15.25%		8	8.25%	29	2.70%	27	0.536	7	1.017	20						
Prudential Global v	Global Peer Group Average	8,385	2.61%		20	2.71%	14	10.78%	7	16.03%	15	15.47%		6	8.25%	29	2.63%	24	0.669	6	1.041	17						
RE CM Balanced Full Discretion v	CPIX + 8%	8,576	-0.46%		32	-0.46%	32	1.90%	32	8.66%	32	11.34%		31	4.51%	4	1.22%	4	-0.342	22	1.037	18						
SIM Global Unique v	Global Peer Group Average	3,974	1.94%		28	1.78%	24	9.24%	20	15.00%	25	14.29%		14	7.55%	20	2.33%	17	0.110	11	0.993	23						
STANLIB Full Discretion v	Global Peer Group Average	5,121	3.07%		7	3.46%	4	12.69%	2	18.53%	4	16.88%		2	8.27%	31	2.60%	22	0.996	3	1.187	10						
ALSI			2.71%			0.85%		9.94%		14.48%		15.65%			13.17%													
CPI + 5%			0.65%			1.80%		6.23%		10.07%		9.82%			1.01%													
CPIX + 8%			0.89%			2.52%		8.71%		13.97%		13.21%			1.09%													
Global Peer Group Average			2.30%			2.19%		9.27%		15.85%		14.18%			6.80%													
Momentum MoM Classic Factor 6 BMK			3.81%			4.22%		12.02%		18.93%		14.88%			7.31%													
Momentum MoM Classic Factor 7 BMK			3.82%			3.86%		12.34%		19.38%		15.54%			8.32%													
Momentum MoM Enhanced Factor 6 BMK			3.81%			4.22%		12.02%		18.93%		14.34%			6.45%													
Momentum MoM Enhanced Factor 7 BMK			3.82%			3.86%		12.34%		19.38%		15.50%			7.89%													
Momentum MoM Flexible Factor 6 BMK			3.81%			4.22%		12.02%		18.93%		15.24%			7.56%													
Momentum MoM Flexible Factor 7 BMK			3.82%			3.86%		12.34%		19.38%		15.64%			8.22%													

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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