

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
Coronation Absolute v	CPIX + 7%	5,699	1.54%		7	3.64%	7	6.05%	6	11.51%	6	17.62%		3	5.80%	8	1.09%	4	0.801	3	1.730	1
Foord Absolute Return	CPI + 5%	1,023	2.81%		1	5.99%	1	9.85%	1	16.64%	1	19.30%		1	8.15%	11	2.73%	12	1.014	1	1.428	5
Investec Opportunity v	CPIX + 7%	36,130	2.24%		2	4.94%	2	6.39%	4	16.03%	2	19.25%		2	6.72%	10	1.83%	10	0.919	2	1.708	2
Investment Solution Real Return Focus	CPI + 5%	4,005	1.24%		11	1.84%	12	3.49%	12	8.65%	11	11.21%		9	3.23%	1	0.36%	1	0.206	10	1.318	6
Momentum AM CPI+5% Global Fund v	CPIX + 5%	780	1.78%		4	3.40%	8	5.86%	7	10.97%	8	14.69%		6	5.91%	9	1.69%	9	0.691	5	1.267	7
Prudential Global Inflation +6% v	CPI + 6%	222	1.49%		8	3.70%	6	6.33%	5	14.42%	3	15.61%		5	5.43%	6	1.32%	6	0.707	4	1.520	3
STANLIB Absolute Return v	CPI + 5%	3,700	1.41%		9	4.07%	4	4.89%	10	11.88%	5	9.34%		11	3.86%	4	1.25%	5	-0.284	12	0.664	11
Stanlib Medical Investment v	CPI + 4%	185	0.66%		12	3.38%	9	5.30%	8	10.04%	10	9.11%		12	4.21%	5	1.66%	8	-0.068	11	0.561	12
SYmmETRY Absolute Defensive Fund	CPIX + 5%	1,148	1.37%		10	2.81%	11	4.82%	11	11.11%	7	12.31%		8	3.59%	3	0.57%	2	0.472	6	1.464	4
Vunani CPI plus 3% Global v	CPIX + 3%	89	1.67%		6	3.21%	10	5.08%	9	8.45%	12	10.03%		10	3.44%	2	1.00%	3	0.458	8	0.925	10
Vunani CPI plus 5% Global v	CPIX + 5%	127	1.77%		5	4.00%	5	7.09%	3	10.70%	9	12.88%		7	5.51%	7	1.55%	7	0.422	9	1.064	9
Vunani CPI plus 7% Global v	CPIX + 7%	141	1.90%		3	4.82%	3	8.97%	2	12.29%	4	16.57%		4	8.36%	12	2.64%	11	0.465	7	1.112	8
CPI + 4%			1.40%			3.76%		4.71%		11.10%		9.49%			1.14%							
CPI + 5%			1.48%			4.01%		5.04%		12.16%		10.54%			1.14%							
CPI + 6%			1.56%			4.26%		5.37%		13.23%		11.59%			1.14%							
CPIX + 3%			1.32%			3.51%		4.37%		10.03%		8.44%			1.14%							
CPIX + 5%			1.48%			4.01%		5.05%		12.17%		10.54%			1.14%							
CPIX + 7%			1.64%			4.50%		5.71%		14.30%		12.65%			1.14%							

Should you need any additional data or related analysis, please contact Fred Euvrard from RisCura Analytics on feuvrard@riscura.com or +27 21 673 6999.

* These products are Regulation 28 compliant. The products invest in both South African and foreign assets. The products aim to outperform CPI targets and to not lose capital over a rolling 3-year period. Performance is gross of fees and tax.
v GIPS compliant.
- No data available.

