

# XS Select Diversified Model Portfolio (Simulated Performance) As of 2019/07/31



All information in this document refers to the XS Select Diversified Model Portfolio and for all purposes this is not a unit trust fund. Unlike an actual performance record, the performance of the XS Select Diversified Model Portfolio is simulated.

## Portfolio Objective

The XS Select Diversified Model Portfolio has an objective of outperforming CPI +5% over rolling 5 year periods. In addition the model portfolio aims to outperform the ASISA South African Multi- Asset High Equity peer group.

The portfolio invests in a combination of equities, property, bonds, cash and offshore securities. The total equity exposure is limited to 75% and offshore exposure is limited to 30%. The portfolio is managed according to regulation 28 guidelines.

## XS Select Diversified Model Portfolio

	Portfolio Weighting %
Coronation Balanced Plus A	20.75
Foord Balanced A	20.61
Nedgroup Inv Core Diversified B	20.59
Prudential Balanced B	20.52
Allan Gray Balanced X	17.53

ALLAN GRAY

FOORD

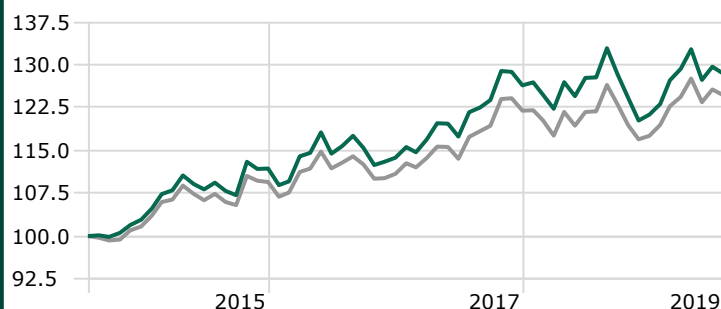
PRUDENTIAL  
INVESTMENT MANAGERS

CORONATION  
FUND MANAGERS

Taquanta

## Cumulative Investment Growth

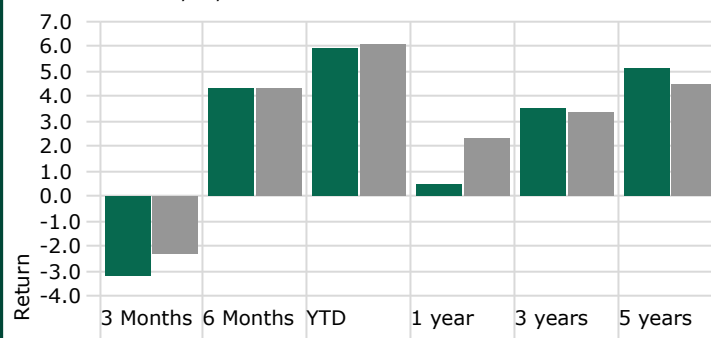
Time Period: 2014/08/01 to 2019/07/31



—XS Select Diversified Model Portfolio —(ASISA) South African MA High Equity

## Trailing Returns

As of Date: 2019/07/31



—XS Select Diversified Model Portfolio —(ASISA) South African MA High Equity

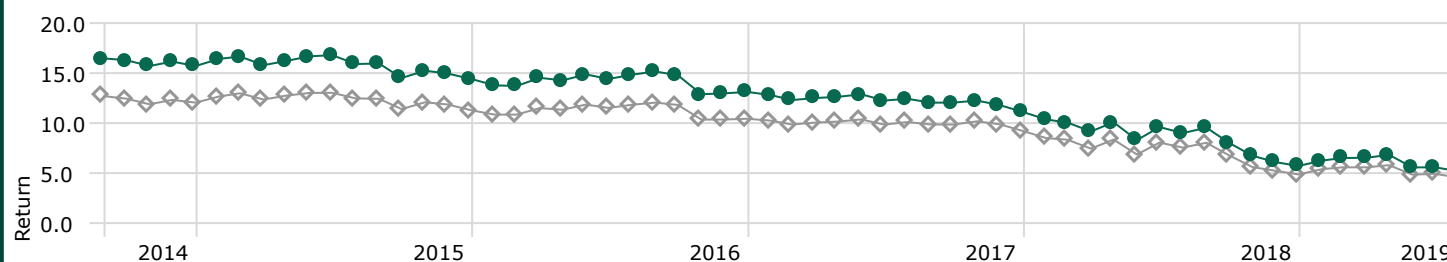
## XS Select Diversified Model Portfolio - Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	1.53	3.38	1.57	2.66	-4.05	1.81	-0.92						5.93
2018	0.41	-1.71	-1.98	3.81	-1.93	2.57	0.07	4.00	-3.39	-3.27	-3.19	0.86	-4.06
2017	1.64	-0.79	1.95	2.43	-0.07	-1.89	3.64	0.67	1.07	4.11	-0.11	-1.83	11.14
2016	-2.60	0.60	4.01	0.52	3.14	-3.16	1.17	1.55	-1.80	-2.60	0.52	0.62	1.70
2015	1.93	2.39	0.64	2.40	-1.36	-0.86	1.09	-1.33	-0.68	5.46	-1.11	0.06	8.72
2014	-1.03	2.13	1.47	1.26	1.81	1.75	1.00	0.14	-0.28	0.71	1.37	0.90	11.76

## Rolling 5 Year Return

Time Period: 2009/09/01 to 2019/07/31

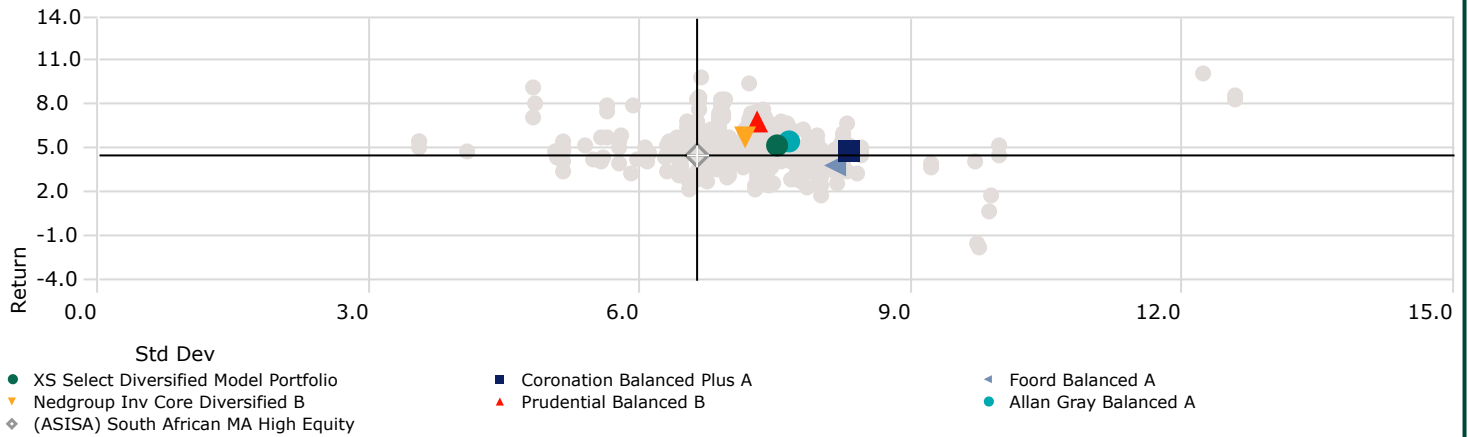
Peer Group (1-100%): Open End Funds - ASISA Sector (South Africa) - (ASISA) South African MA High Equity Rolling Window: 5 Years 1 Month shift



—XS Select Diversified Model Portfolio —(ASISA) South African MA High Equity

## Risk-Reward

Time Period: 2014/08/01 to 2019/07/31



## Calendar Year Returns

Currency: South African Rand

	YTD	2018	2017	2016	2015	2014
XS Select Diversified Model Portfolio	5.9	-4.1	11.1	1.7	8.7	11.8
Coronation Balanced Plus A	7.5	-6.3	12.7	0.5	8.1	10.9
Foord Balanced A	5.5	-3.8	6.9	-1.0	9.1	10.1
Nedgroup Inv Core Diversified B	6.2	-3.6	12.4	2.6	8.5	13.5
Prudential Balanced B	6.7	-2.6	12.6	4.7	9.2	12.5
Allan Gray Balanced A	2.1	-3.1	11.0	6.3	12.3	9.0
(ASISA) South African MA High Equity	6.1	-3.6	10.0	1.3	7.7	9.5

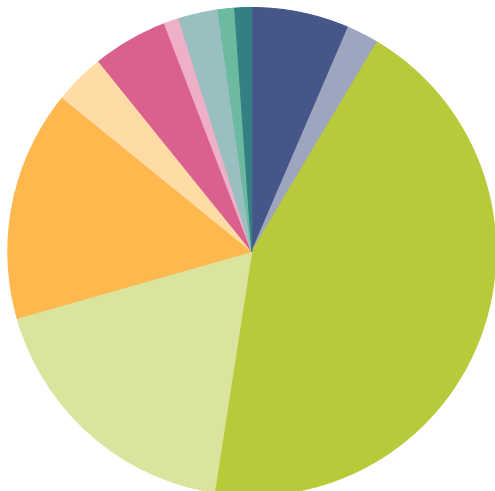
## Risk

Time Period: 2014/08/01 to 2019/07/31

	Std Dev	Max Drawdown	Best Quarter	Worst Quarter	Sharpe Ratio
XS Select Diversified Model Portfolio	7.52	-9.53	6.61	-5.55	-0.17
Coronation Balanced Plus A	8.31	-9.22	8.46	-5.90	-0.19
Foord Balanced A	8.17	-11.40	6.57	-6.42	-0.30
Nedgroup Inv Core Diversified B	7.18	-8.13	5.91	-3.76	-0.11
Prudential Balanced B	7.29	-9.07	6.83	-6.16	0.04
Allan Gray Balanced A	7.66	-9.15	7.15	-5.50	-0.12
(ASISA) South African MA High Equity	6.64	-7.53	5.79	-4.49	-0.29

## Asset Allocation

Portfolio Date: 2019/06/30



	%
SA Cash	6.4
Non-SA Cash	2.1
SA Equity	43.5
Non-SA Equity	18.0
SA Bond	15.1
Non-SA Bond	3.3
SA Property	4.9
Non-SA Property	1.0
Non-SA Unit Trust (Undisclosed Holdings)	2.6
SA Other	1.1
Other	1.1
<b>Total</b>	<b>99.1</b>