

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



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

## Portfolio Objective

The XS Select Equity Model Portfolio has an objective of outperforming CPI +6.5% over rolling 7 year periods. In addition the portfolio aims to outperform the ASISA South African Equity General peer group.

The portfolio invests in a combination of domestic equity funds and is positioned to achieve capital growth over the long term.

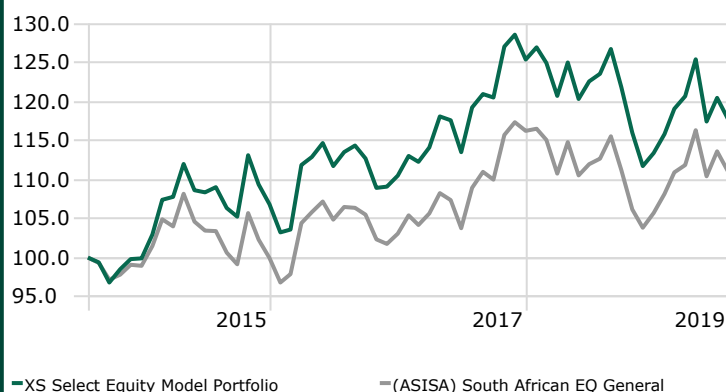
## XS Select Equity Model Portfolio

	Portfolio Weighting %
Coronation Equity R	20.97
Investec Equity R	20.75
Nedgroup Inv Value R	20.42
Nedgroup Inv Rainmaker A	20.36
Allan Gray SA Equity X	17.50



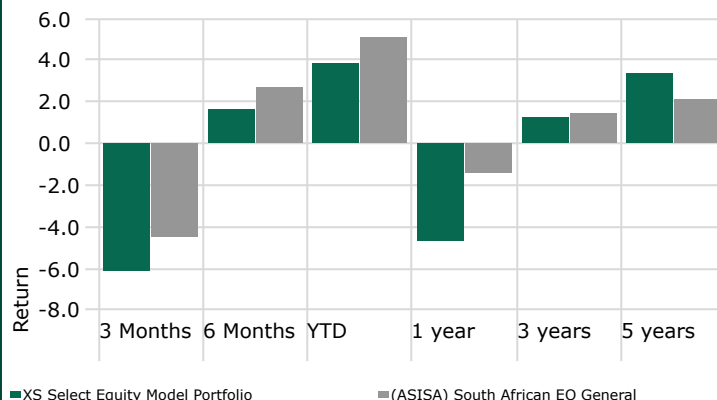
## Cumulative Investment Growth

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



## Trailing Returns

As of Date: 2019/07/31



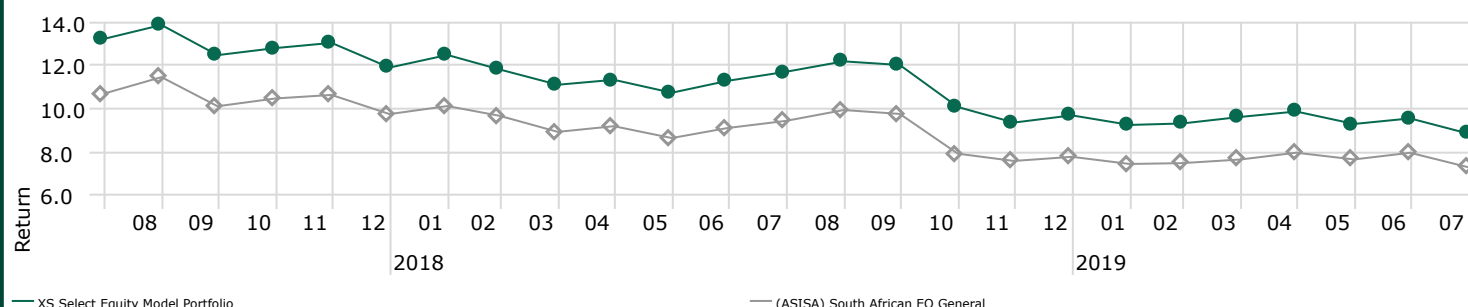
## XS Select Equity Model Portfolio - Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	2.15	2.80	1.35	3.92	-6.36	2.58	-2.24						3.86
2018	1.25	-1.58	-3.38	3.55	-3.75	1.87	0.79	2.57	-3.88	-4.76	-3.69	1.49	-9.56
2017	2.28	-0.67	1.64	3.49	-0.42	-3.48	5.05	1.44	-0.36	5.42	1.20	-2.48	13.46
2016	-3.37	0.35	7.98	0.93	1.58	-2.57	1.61	0.74	-1.45	-3.35	0.15	1.29	3.43
2015	3.07	4.31	0.35	3.91	-3.00	-0.25	0.61	-2.46	-1.04	7.48	-3.31	-2.32	6.94
2014	-2.79	4.71	2.83	2.06	1.98	1.63	1.19	-0.61	-2.60	1.76	1.32	0.09	11.92

## Rolling 7 Year Return

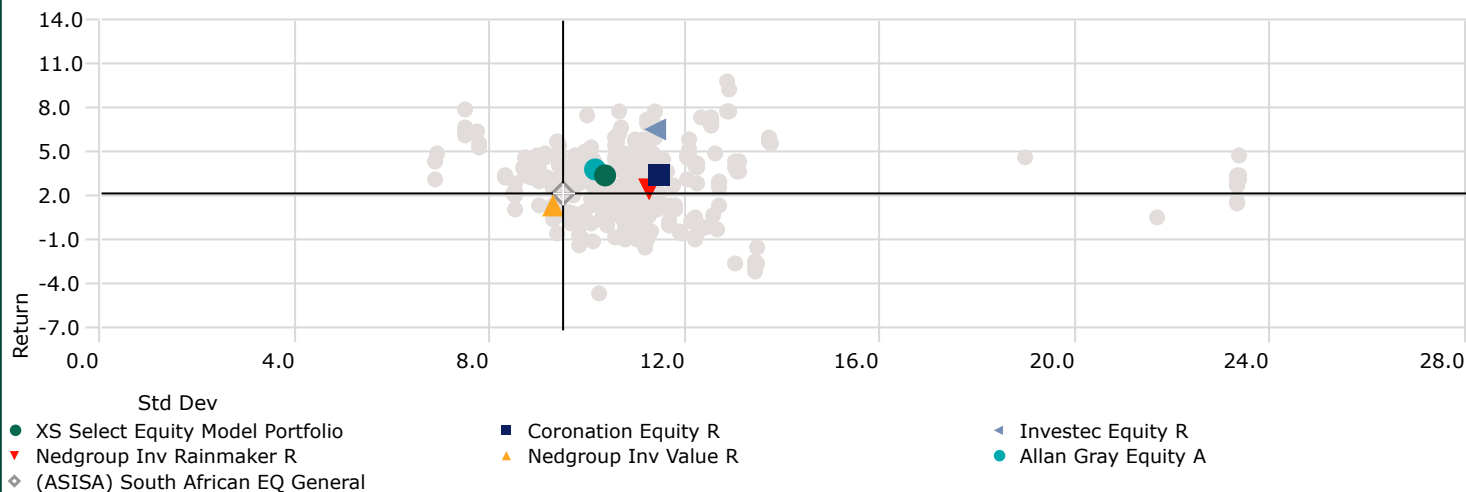
Time Period: 2010/08/01 to 2019/07/31

Peer Group (1-100%): None - None Rolling Window: 7 Years 1 Month shift



## 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 Equity Model Portfolio	3.9	-9.6	13.5	3.4	6.9	11.9
Coronation Equity R	9.4	-12.8	17.3	3.6	4.7	9.0
Investec Equity R	8.1	-6.5	12.0	1.2	14.3	16.5
Nedgroup Inv Rainmaker R	2.6	-12.2	17.2	-1.5	8.4	13.4
Nedgroup Inv Value R	-1.7	-7.0	7.5	10.5	0.4	8.8
Allan Gray Equity A	1.3	-8.0	14.0	8.8	6.3	13.6
(ASISA) South African EQ General	5.1	-9.1	12.8	3.1	1.0	10.3

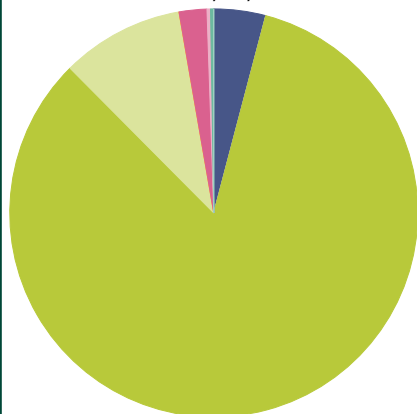
## Risk

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

	Std Dev	Max Drawdown	Best Quarter	Worst Quarter	Sharpe Ratio
XS Select Equity Model Portfolio	10.36	-13.10	7.89	-6.91	-0.27
Coronation Equity R	11.48	-16.62	10.57	-8.00	-0.23
Investec Equity R	11.39	-12.77	12.40	-7.37	0.04
Nedgroup Inv Rainmaker R	11.26	-15.46	7.17	-6.07	-0.32
Nedgroup Inv Value R	9.31	-10.73	8.08	-6.53	-0.51
Allan Gray Equity A	10.16	-11.53	7.01	-8.28	-0.23
(ASISA) South African EQ General	9.52	-11.52	6.00	-4.92	-0.42

## Asset Allocation

Portfolio Date: 2019/06/30



	%
SA Cash	4.1
Non-SA Cash	0.0
SA Equity	83.4
Non-SA Equity	9.7
SA Bond	0.0
Non-SA Bond	0.0
SA Property	2.2
Non-SA Property	0.3
SA Other	0.3
Non-SA Other	0.0
<b>Total</b>	<b>100.0</b>