

Nedgroup Investments XS Select Diversified FoF C



As of 2020/02/29

PORTFOLIO STRUCTURE

Portfolio Date: 2020/02/29

	Portfolio Weighting %
Nedgroup Inv Balanced B	20,4
Allan Gray Balanced X	20,1
Nedgroup Inv Core Diversified B	20,0
Coronation Balanced Plus A	19,8
Prudential Balanced B	19,7

ALLAN GRAY

Truffle
Asset Management

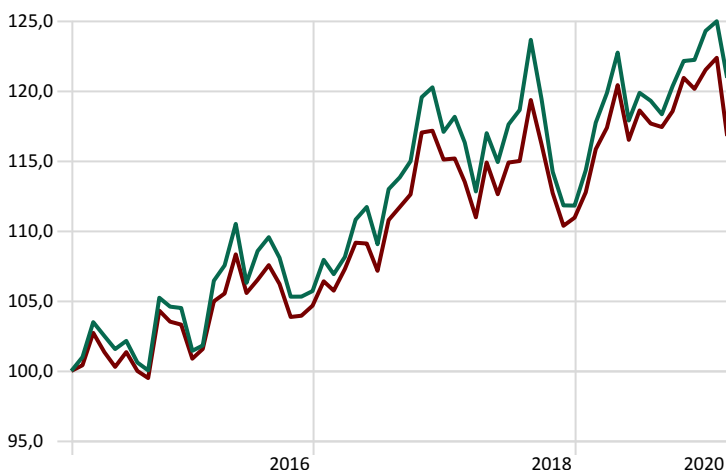
CORONATION
FUND MANAGERS

Taquanta

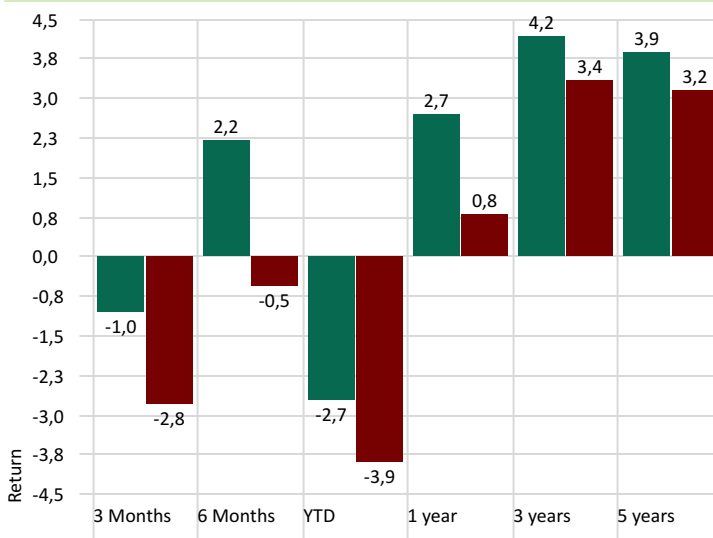
PRUDENTIAL
INVESTMENT MANAGERS

CUMULATIVE INVESTMENT GROWTH

Time Period: 2015/03/01 to 2020/02/29



PERIOD RETURNS (%)



— Nedgroup Inv XS Select Divers FoF C — (ASISA) South African MA High Equity — Nedgroup Inv XS Select Divers FoF C — (ASISA) South African MA High Equity

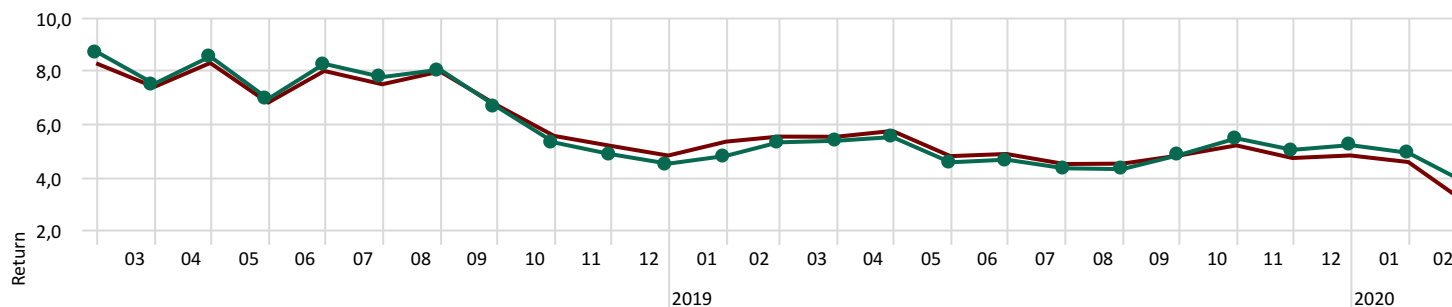
FUND OF FUNDS MONTHLY RETURNS (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	0,55	-3,23											-2,70
2019	2,25	2,98	1,79	2,41	-3,95	1,67	-0,47	-0,80	1,69	1,50	0,06	1,70	11,16
2018	0,92	-1,56	-3,00	3,69	-1,76	2,34	0,88	4,22	-3,43	-4,34	-2,10	-0,01	-4,50
2017	2,11	-0,95	1,15	2,47	0,81	-2,38	3,61	0,75	1,02	3,97	0,59	-2,64	10,75
2016	-2,93	0,38	4,54	1,03	2,76	-3,81	2,14	0,91	-1,34	-2,57	0,00	0,38	1,16
2015	1,95	1,80	0,99	2,47	-0,95	-0,91	0,57	-1,51	-0,56	5,19	-0,60	-0,09	8,45

ROLLING RETURNS

Time Period: 2013/03/01 to 2020/02/29

Rolling Window: 5 Years 1 Month shift



— Nedgroup Inv XS Select Divers FoF C

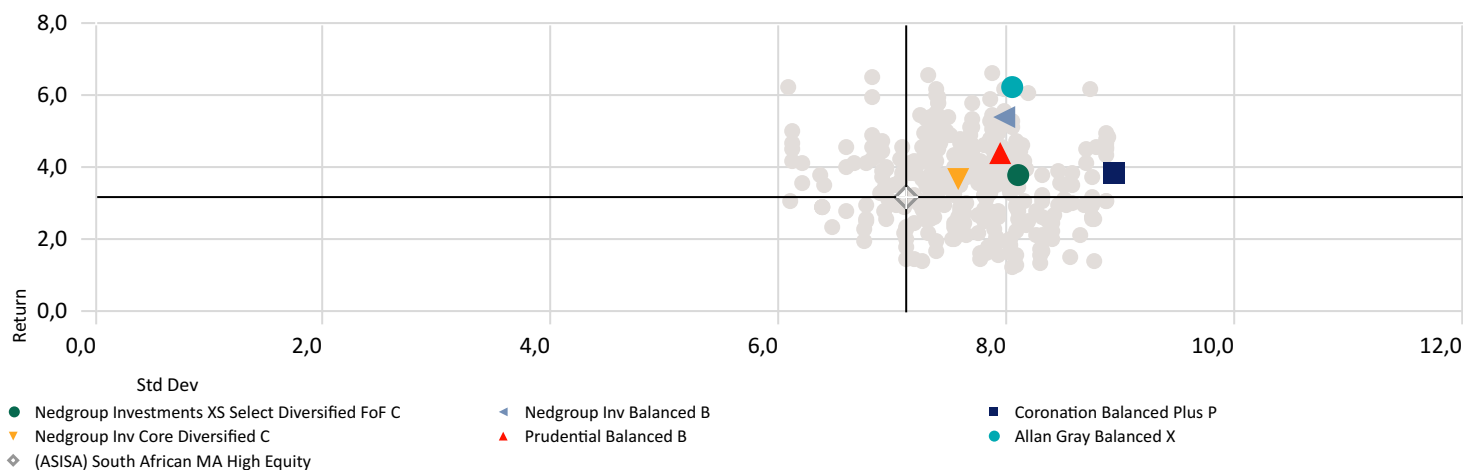
— (ASISA) South African MA High Equity

FOR INTERNAL USE ONLY. Source: Morningstar

RISK-REWARD

Time Period: Since Common Inception (2015/08/01) to 2020/02/29

Peer Group (5-95%): Open End Funds - ASISA Sector (South Africa) - (ASISA) South African MA High Equity



CALENDAR YEAR RETURNS (%)

Currency: South African Rand

	YTD	2019	2018	2017	2016	2015	2014	2013
Nedgroup Investments XS Select Diversified FoF C	-2,7	11,2	-4,5	10,8	1,2	8,4	7,5	19,5
Nedgroup Inv Balanced B	-1,7	16,6	1,5	5,3	-2,4	18,5	17,0	21,5
Coronation Balanced Plus P	-4,8	13,3	-5,9	13,2	1,0	8,6	11,4	26,2
Nedgroup Inv Core Diversified C	-3,9	9,0	-3,8	12,2	2,4	8,3	13,4	19,3
Prudential Balanced B	-5,1	9,6	-2,6	12,6	4,7	9,2	12,5	24,9
Allan Gray Balanced X	-3,4	7,5	-2,1	12,4	7,7			
SA Inflation + 5%	1,3	8,7	10,4	9,8	12,0	9,9	11,1	10,6
(ASISA) South African MA High Equity	-3,9	9,5	-3,6	10,0	1,3	7,7	9,5	18,0

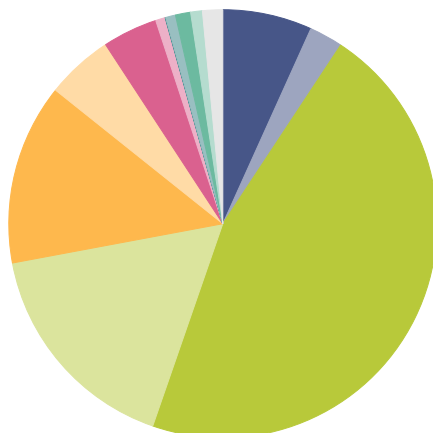
RISK

Time Period: Since Common Inception (2015/08/01) to 2020/02/29

	Std Dev	Max Drawdown	Best Quarter	Worst Quarter	Sharpe Ratio
Nedgroup Investments XS Select Diversified FoF C	8,11	-9,57	7,18	-6,36	-0,33
Nedgroup Inv Balanced B	7,98	-8,10	7,65	-3,14	-0,15
Coronation Balanced Plus P	8,94	-9,12	8,58	-5,79	-0,29
Nedgroup Inv Core Diversified C	7,59	-8,18	5,22	-3,80	-0,37
Prudential Balanced B	7,95	-9,07	6,83	-6,16	-0,27
Allan Gray Balanced X	8,06	-8,91	7,41	-5,26	-0,04
SA Inflation + 5%	1,17		3,72	1,56	2,51
(ASISA) South African MA High Equity	7,11	-7,53	5,79	-4,49	-0,47

ASSET ALLOCATION

Portfolio Date: 2019/12/31



	%
SA Cash	6,8
Non-SA Cash	2,5
SA Equity	46,0
Non-SA Equity	16,8
SA Bond	13,7
Non-SA Bond	5,1
SA Property	4,2
Non-SA Property	0,7
SA Unit Trust (Undisclosed Holdings)	0,0
Non-SA Unit Trust (Undisclosed Holdings)	0,8
SA Other	1,1
Non-SA Other	0,9
Other	1,5
Total	100,0

DISCLAIMER

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A fund of funds may only invest in other unit trust funds, that levy their own charges, which could result in a higher fee structure.

All Nedgroup Investments unit trusts referred to in this document have appointed investment managers that are authorised as Financial Services Providers under the Financial Advisory and Intermediary Services Act. For more information on these, as well as on the other funds reflected, please refer to the relevant Minimum Disclosure Documents.

GLOSSARY

Performance is calculated for the fund and individual investment performance may differ as a result of initial fees, the actual investment date, the date of reinvestment and dividend withholding tax.

The annualised total return is the average return earned by an investment each each year over a given time period.

The Total Expense Ratio (TER) is a measure of the actual expenses incurred in the management of the Fund. The TER shown above is expressed as a percentage of the daily average value of the portfolio calculated over a 12-month period as at the latest available date. The current TER cannot be used as an indication of future TERs. A higher TER ratio does not necessarily imply a poor return, nor does a low TER imply a good return.

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