

OUR GRAYSWAN RANGE OF FUNDS



30 June 2024

FUND	GraySwan *SCI Cautious FoF	GraySwan *SCI Moderate FoF	GraySwan *SCI Aggressive FoF	GraySwan *SCI WW Flex Fund
RISK PROFILE	Low Medium	Medium	Medium High	Medium High
ASISA CLASIFICATION	SA Multi Asset Low Equity	SA Multi Asset Medium Equity	SA Multi Asset High Equity	WW Multi Asset Flexible
REG 28 COMPLIANT	Yes	Yes	Yes	No
BENCHMARK (BM)	SA Multi Asset Low Equity	SA Multi Asset Medium Equity	SA Multi Asset High Equity	WW Multi Asset Flexible
FUND SIZE	R 296.01 million	R 442.31 million	R 281.85 million	R 206.62 million
NAV	1351,50	1409,19	1537,95	1325,61
INCEPTION DATE	04 July 2017	04 July 2017	04 July 2017	09 May 2022
ANNUAL FEES (INCL.VAT)				
Administration	0,12%	0,12%	0,12%	0,12%
Management	0,58%	0,58%	0,58%	0,58%
Total Expense Ratio	1,29%	1,25%	1,27%	1,25%
Transaction Cost	0,11%	0,14%	0,16%	0,23%
Total Investment Charge	1.40%	1.39%	1.43%	1.48%

PERFORMANCE STATISTICS

Period - Annualised	Fund	**BM	Alpha	Rank	Fund	**BM	Alpha	Rank	Fund	**BM	Alpha	Rank	Fund	**BM	Alpha	Rank
1 Year	10,2%	9,5%	0,7%	74/148	10,2%	9,1%	1,1%	40/96	11,0%	9,6%	1,3%	54/207	11,9%	10,1%	1,8%	35/122
2 Years	12,7%	10,5%	2,1%	9/146	13,8%	11,1%	2,7%	9/92	12,0%	9,1%	2,9%	13/196	16,6%	15,5%	2,4%	36/111
3 Years	10,4%	8,0%	2,3%	4/145	11,3%	8,2%	3,0%	2/91	12,0%	8,5%	3,5%	9/190	-	-	-	-
5 Years	8,9%	7,6%	1,4%	10/138	9,2%	8,0%	1,2%	16/83	10,2%	8,8%	1,4%	34/180	-	-	-	-
Since Inception	8,5%	7,0%	1,5%	10/120	8,4%	7,1%	1,2%	10/68	8,6%	7,6%	1,1%	27/154	15,1%	13,2%	4,9%	22/106

3 YEAR RISK STATISTICSⁱⁱ

Statistic	Fund	**BM	Fund	**BM	Fund	**BM	Fund	**BM
Standard Deviation	5,1%	5,1%	6,5%	6,6%	7,8%	7,8%	7,9%	9,5%
Maximum Drawdown	-2,7%	-3,7%	-3,8%	-5,7%	-4,9%	-6,6%	-4,1%	-6,0%
% Positive Months	72,2%	69,4%	69,4%	61,1%	66,7%	58,3%	50,0%	66,7%
% Months above BM	75,2%	-	83,3%	-	75,0%	-	50,0%	-
Best 12 Month Period	18,5%	15,1%	23,4%	19,7%	29,5%	24,4%	21,4%	21,2%
Worst 12 Month Period	3,6%	1,5%	3,5%	0,1%	3,2%	0,0%	10,0%	8,7%
Best 36 Month Period	44,1%	35,3%	54,8%	43,4%	68,9%	51,7%	-	-
Worst 36 Month Period	20,8%	17,0%	18,4%	18,5%	17,4%	21,1%	-	-

ASSET ALLOCATION

Asset Class	Allocation	Allocation	Allocation	Allocation
Cash	4,4%	6,4%	6,0%	8,7%
Local Fixed Income	46,6%	32,8%	25,2%	8,6%
Local Equities	12,8%	20,3%	25,7%	12,2%
Local Listed Property	0,6%	0,7%	0,8%	1,1%
Foreign Fixed Income	15,5%	13,3%	7,2%	17,8%
Foreign Equities	16,4%	22,3%	30,4%	46,4%
Foreign Listed Property	3,8%	4,2%	4,7%	5,3%
Total	100,0%	100,0%	100,0%	100,0%

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*SCI refers to Sanlam Collective Investments

**BM refers to Benchmark

Data Source: Sanlam Collective Investments (RF) (Pty) Ltd

ⁱInvestment performance is calculated for the Fund and may differ per investor as a result of fees, actual investment date, reinvestment date and dividend withholding tax.

ⁱⁱFor illustrative purposes only. Investment performance is calculated by taking all ongoing fees into account for the amount shown and income is reinvested on the reinvestment date.