



PORTFOLIOMETRIX  
Investment Management **by Design**



PORTFOLIO/METRIX

# RISK/RETURN SCATTER PLOTS

# PORTFOLIOMETRIX

## APPROACH AND METHODOLOGY

### Source

- Financial Express
- Bloomberg validation
- Data from 3 December 2010 (PMX inception is 1 December 2010) to 30 September 2022

### Methodology

- Annualised returns based on compounded weekly total returns, net of fees
- Annualised standard deviation derived from standard deviation of weekly total returns, net of fees
- Methodology consistent across all funds
- Based on PMX allocations and trades on the IMS platform

### PMX Portfolios\*

- Fully investable model portfolios based on the PMX standard, unmodified approach
- Incorporates PMX and underlying manager fees (including performance fees)
- Excludes advice and platform fees
- Included are profiles 1 to 7 Regulation 28 and profile 7 Discretionary

No attempt has been made to directly link specific mandates with one another or to link actual risk and return numbers to targeted risk and return objectives; this process would be extremely subjective. Hence, these scatter plots do not illustrate success or otherwise versus objectives, but simply the trade-off between achieved risk and return. Funds within the product ranges from major participants have therefore simply been plotted without reference to mandate. As such, certain funds may be subject to mandate constraints other than regulatory, rendering comparisons weaker or invalid. Furthermore, it needs to be emphasised that many competitor ranges may not have been constructed with the intention of offering a coherent “continuum”, with the result that appearances of inconsistency may be more apparent than real.

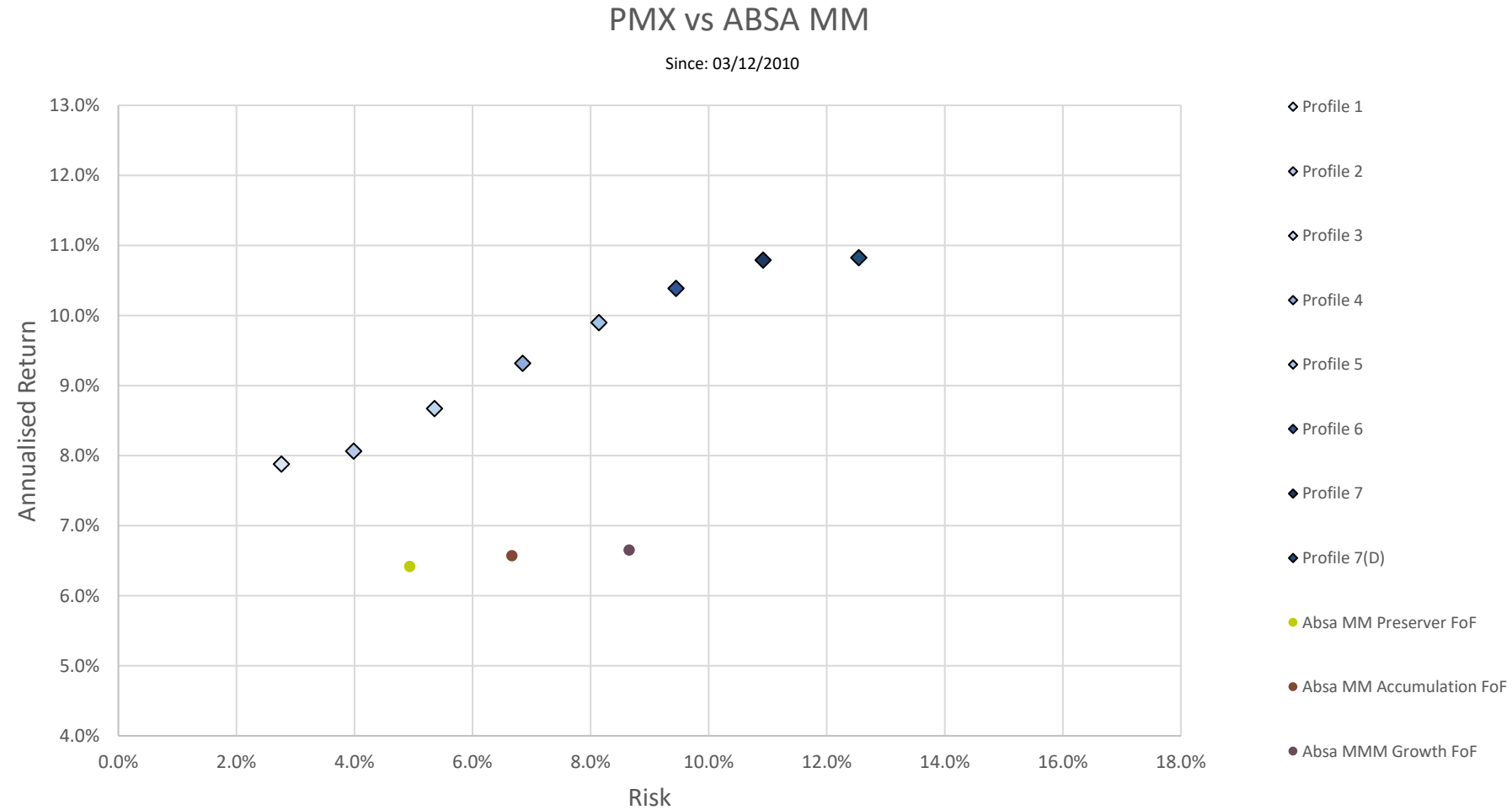
We have not been able to include model portfolio (or wrap fund) performance of competitors as these are typically not published by data providers. This comparison is made available for users of PMX portfolios and should not be used for performance reporting purposes. Achieved performance at an individual investor level may be extracted from Wealth Explorer, but will naturally include advice and platform fees.

\*Daily holdings of all PMX portfolios are available for independent audit to all partners.



# PORTFOLIOMETRIX

## ABSA MULTI-MANAGERS

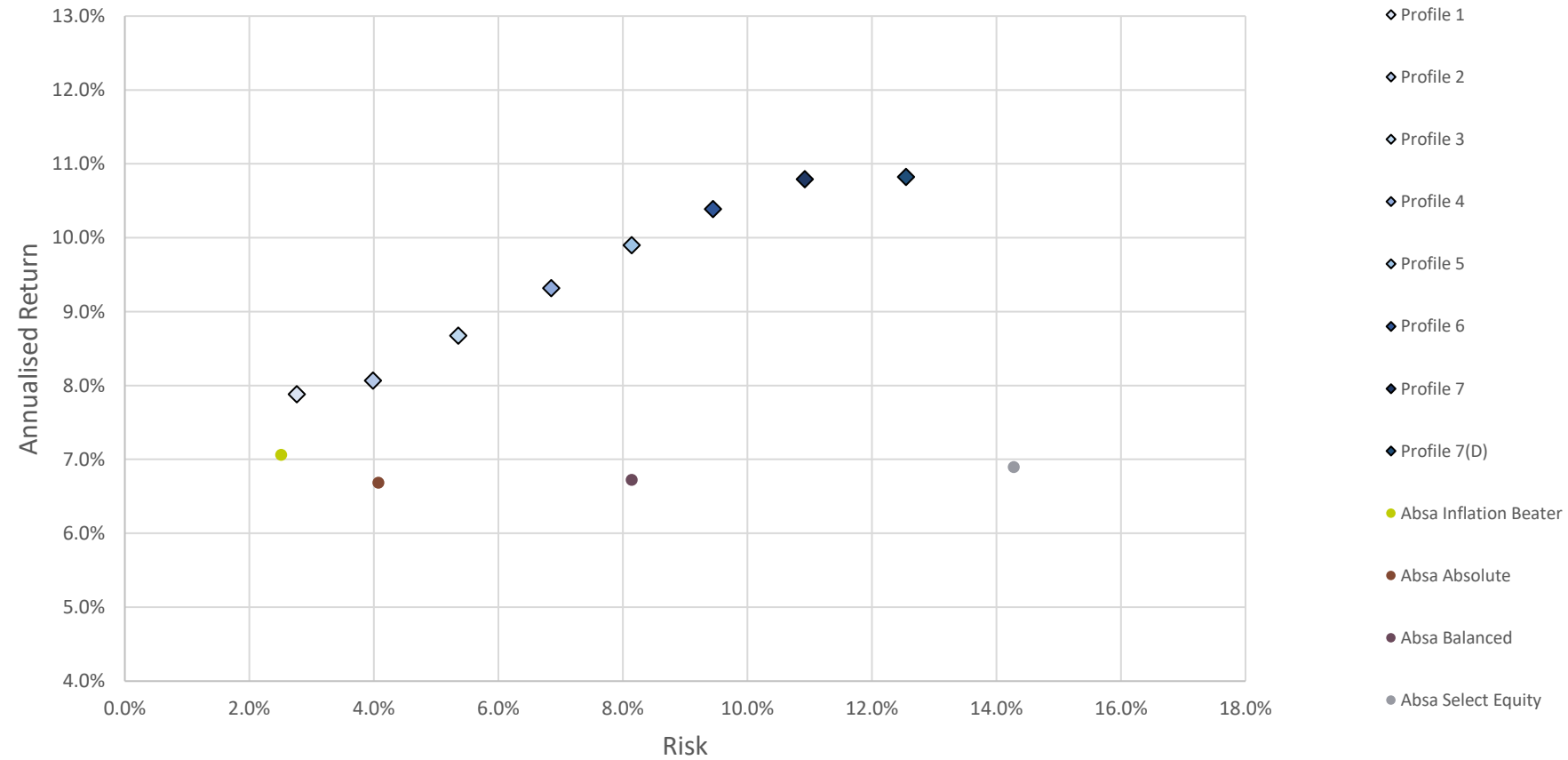


# PORTFOLIOMETRIX

## ABSA SINGLE MANAGERS

PMX vs ABSA Single

Since: 03/12/2010

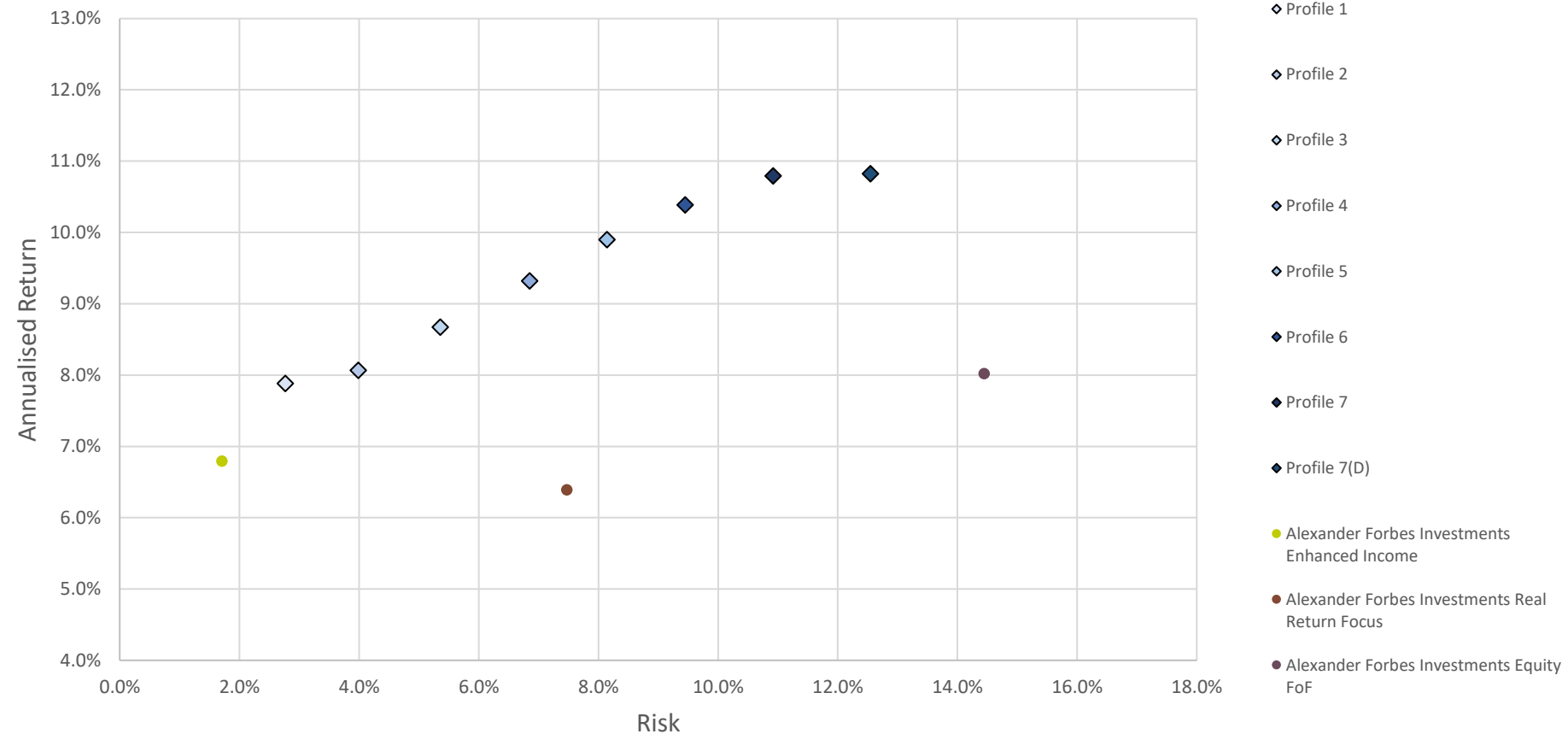


# PORTFOLIOMETRIX

## ALEXANDER FORBES

### PMX vs Alexander Forbes

Since: 03/12/2010

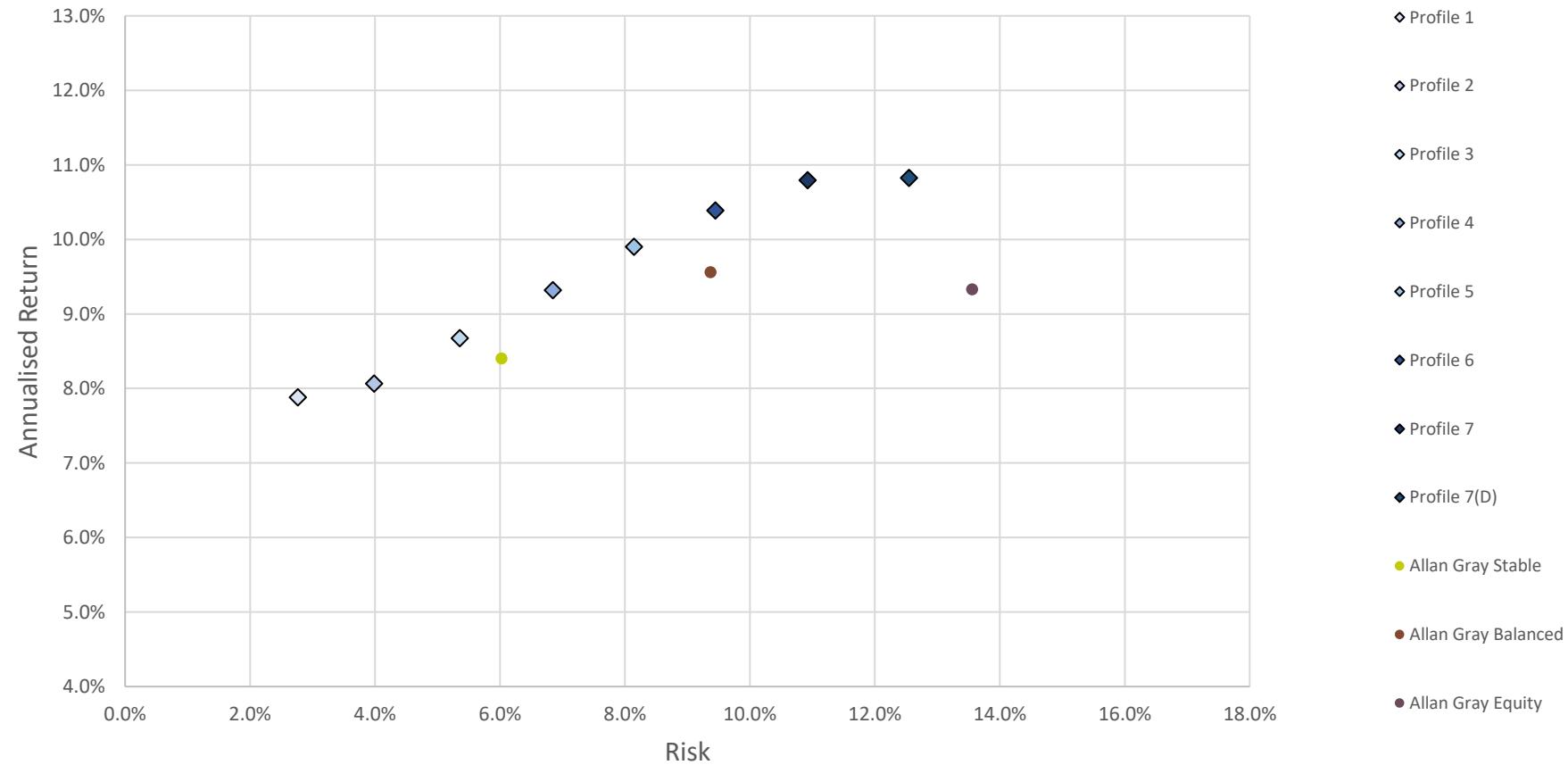


# PORTFOLIOMETRIX

## ALLAN GRAY

### PMX vs Allan Gray

Since: 03/12/2010

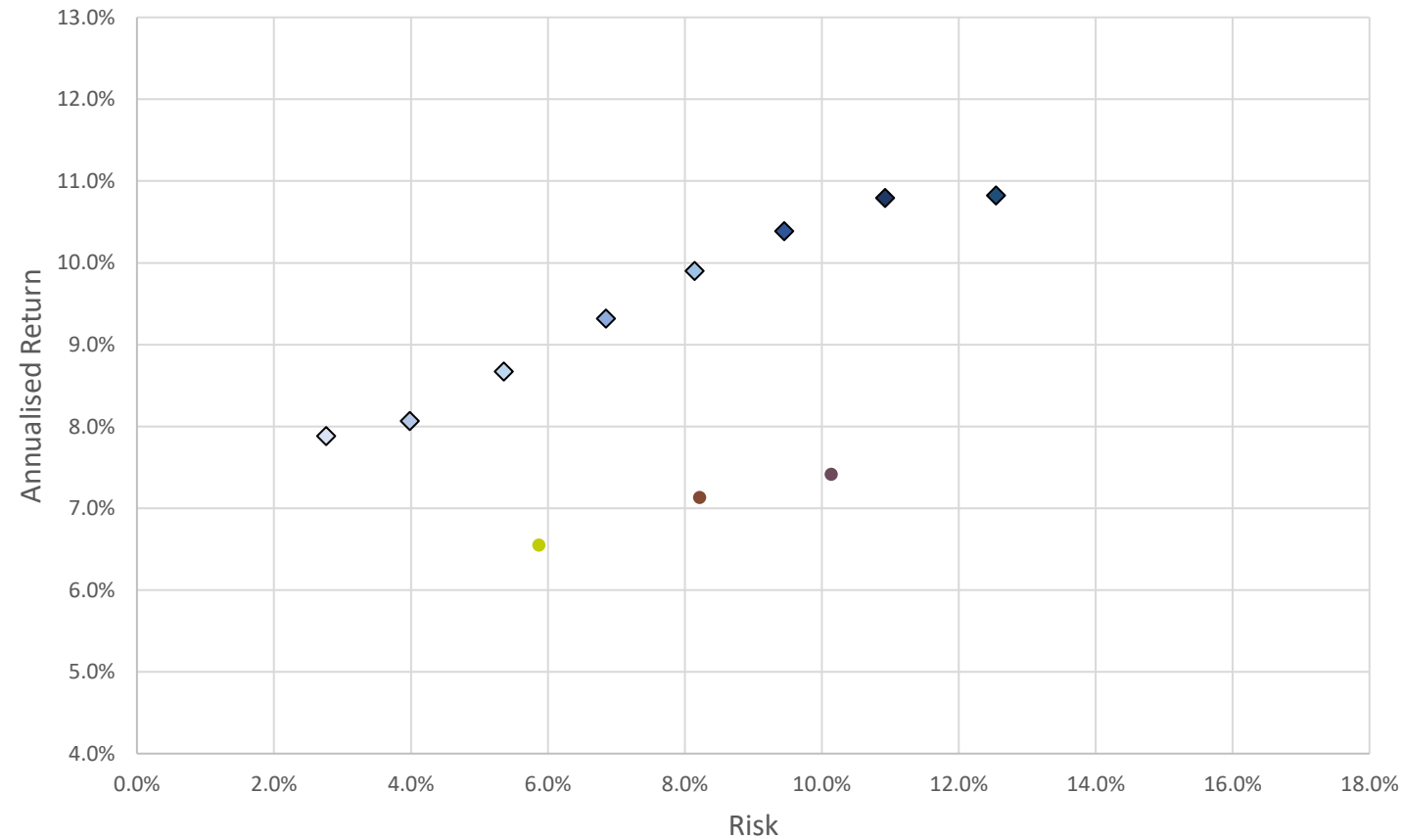


# PORTFOLIOMETRIX

## ANALYTICS

PMX vs Analytics

Since: 03/12/2010



- ◆ Profile 1
- ◆ Profile 2
- ◆ Profile 3
- ◆ Profile 4
- ◆ Profile 5
- ◆ Profile 6
- ◆ Profile 7
- ◆ Profile 7(D)
- Analytics Ci Cautious FoF
- Analytics Ci Moderate FoF
- Analytics Ci Balanced FoF



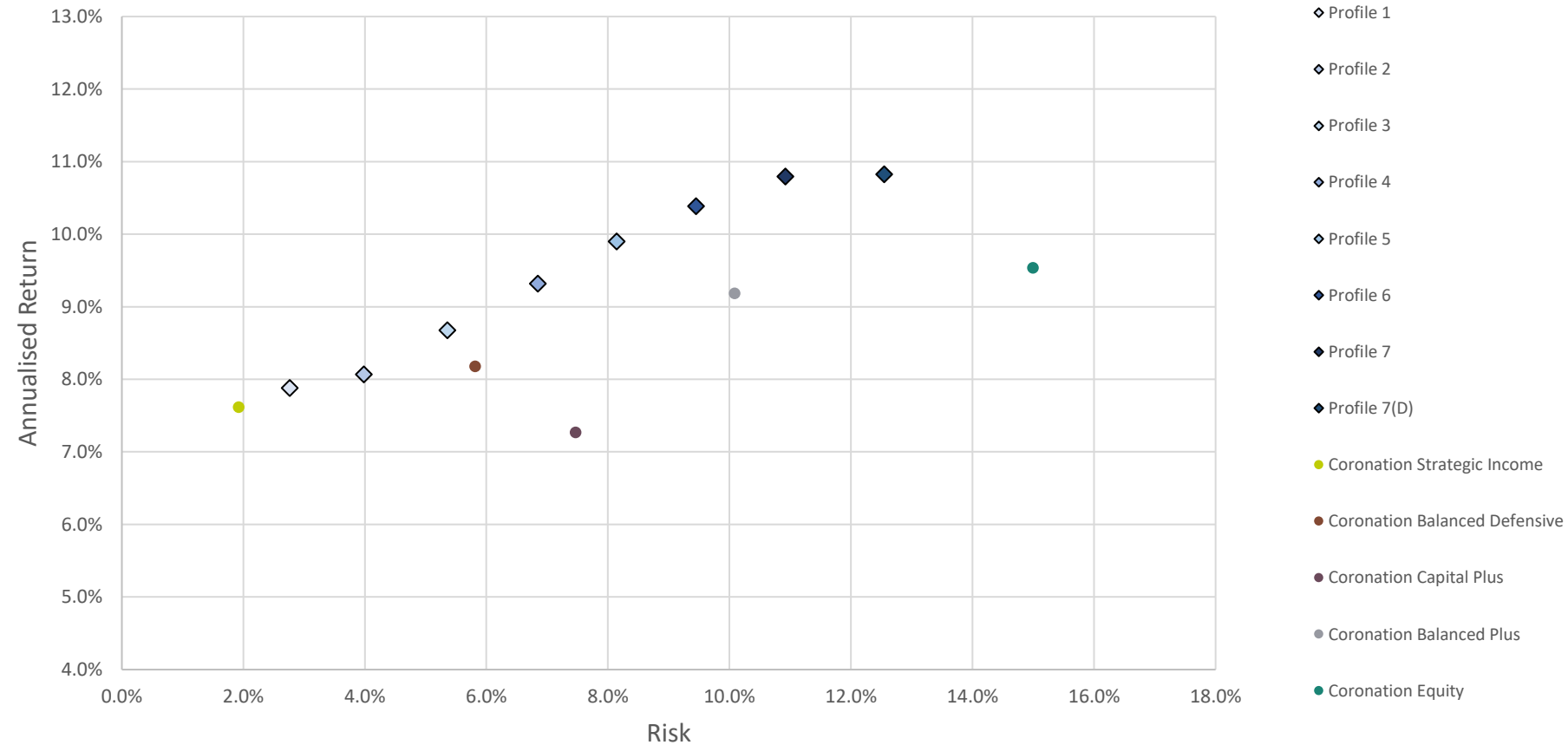


# PORTFOLIOMETRIX

## CORONATION

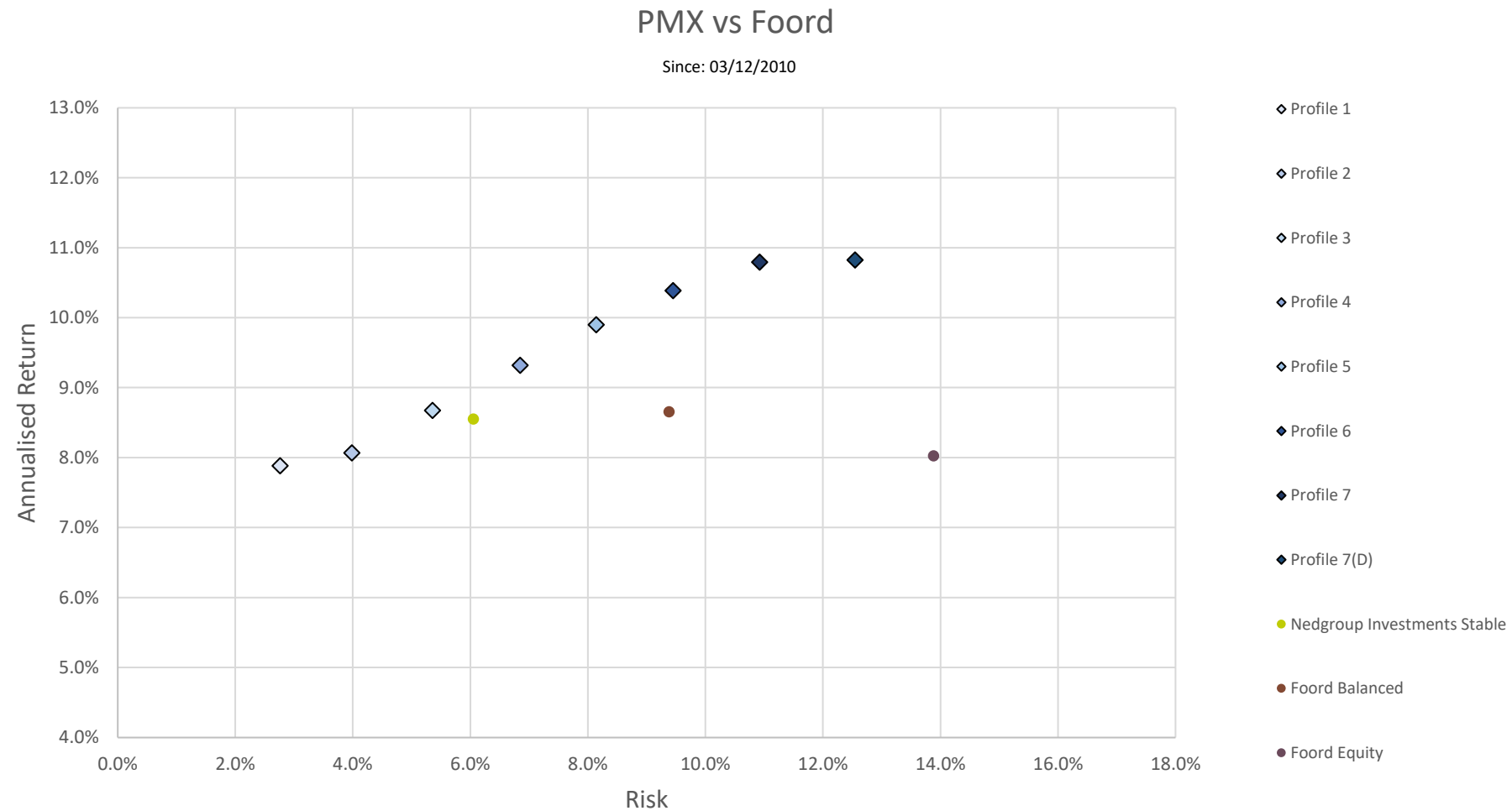
PMX vs Coronation

Since: 03/12/2010



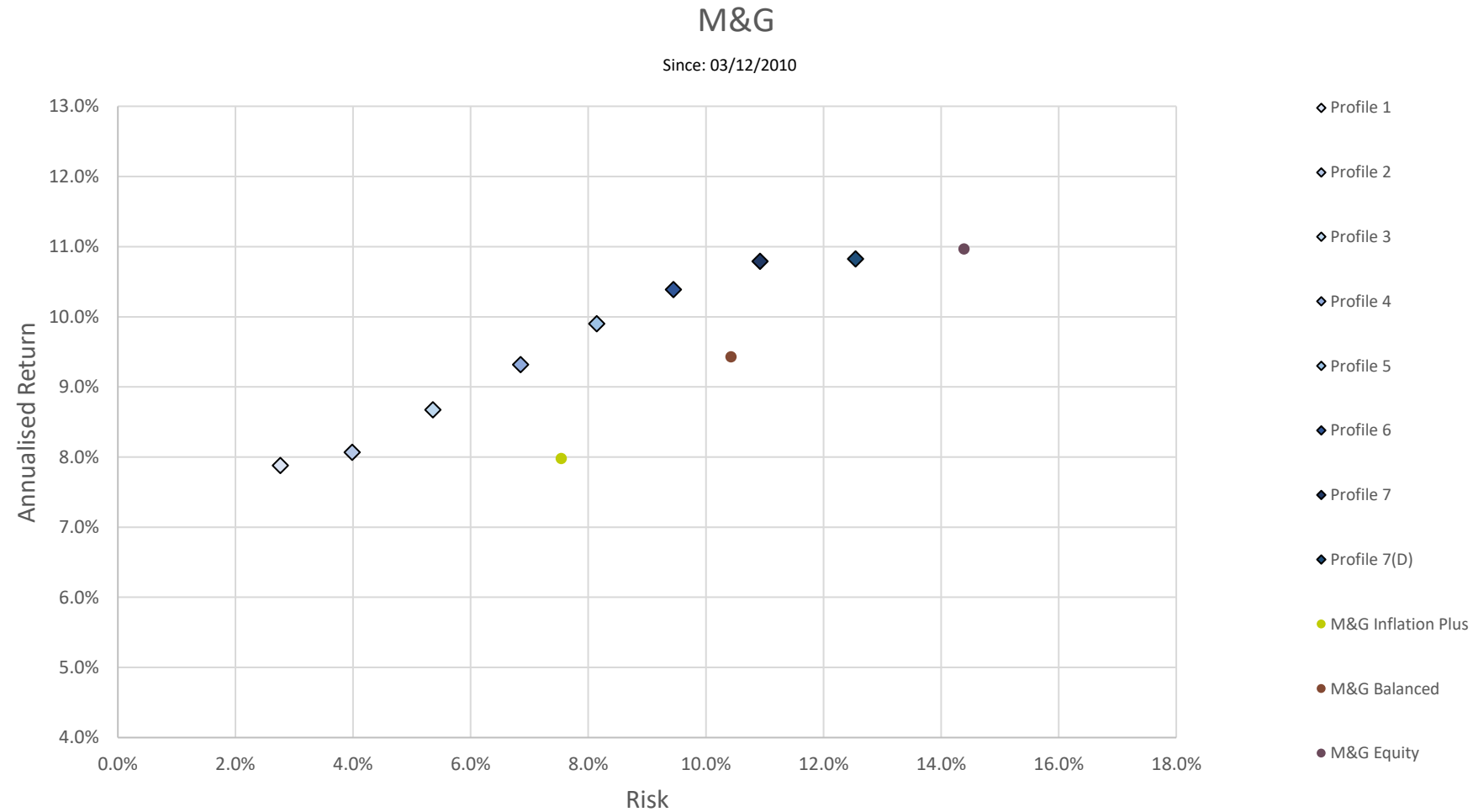
# PORTFOLIOMETRIX

## FOORD



# PORTFOLIOMETRIX

## M&G (formerly Prudential)

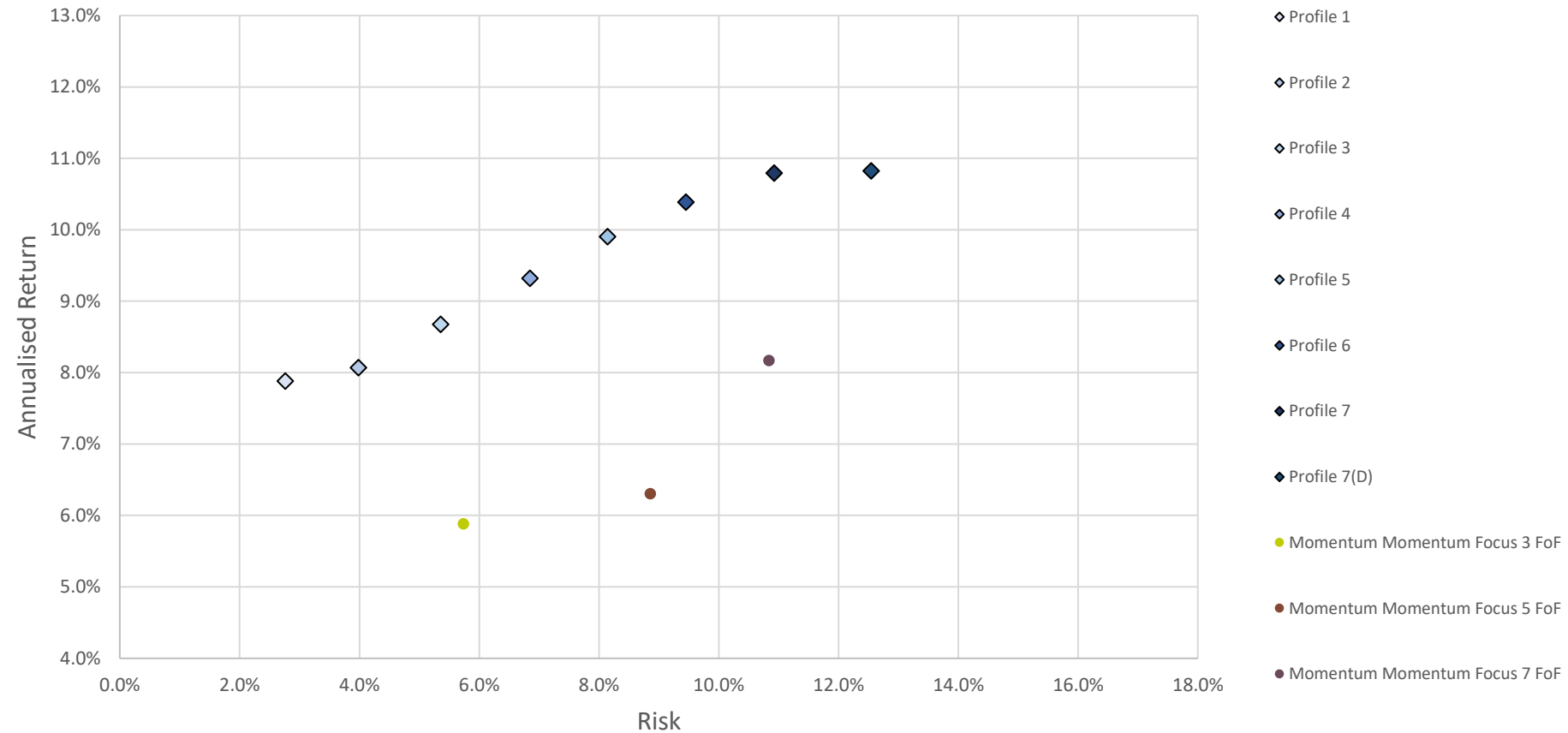


# PORTFOLIOMETRIX

## MOMENTUM MULTI-MANAGERS

PMX vs Momentum MM

Since: 03/12/2010

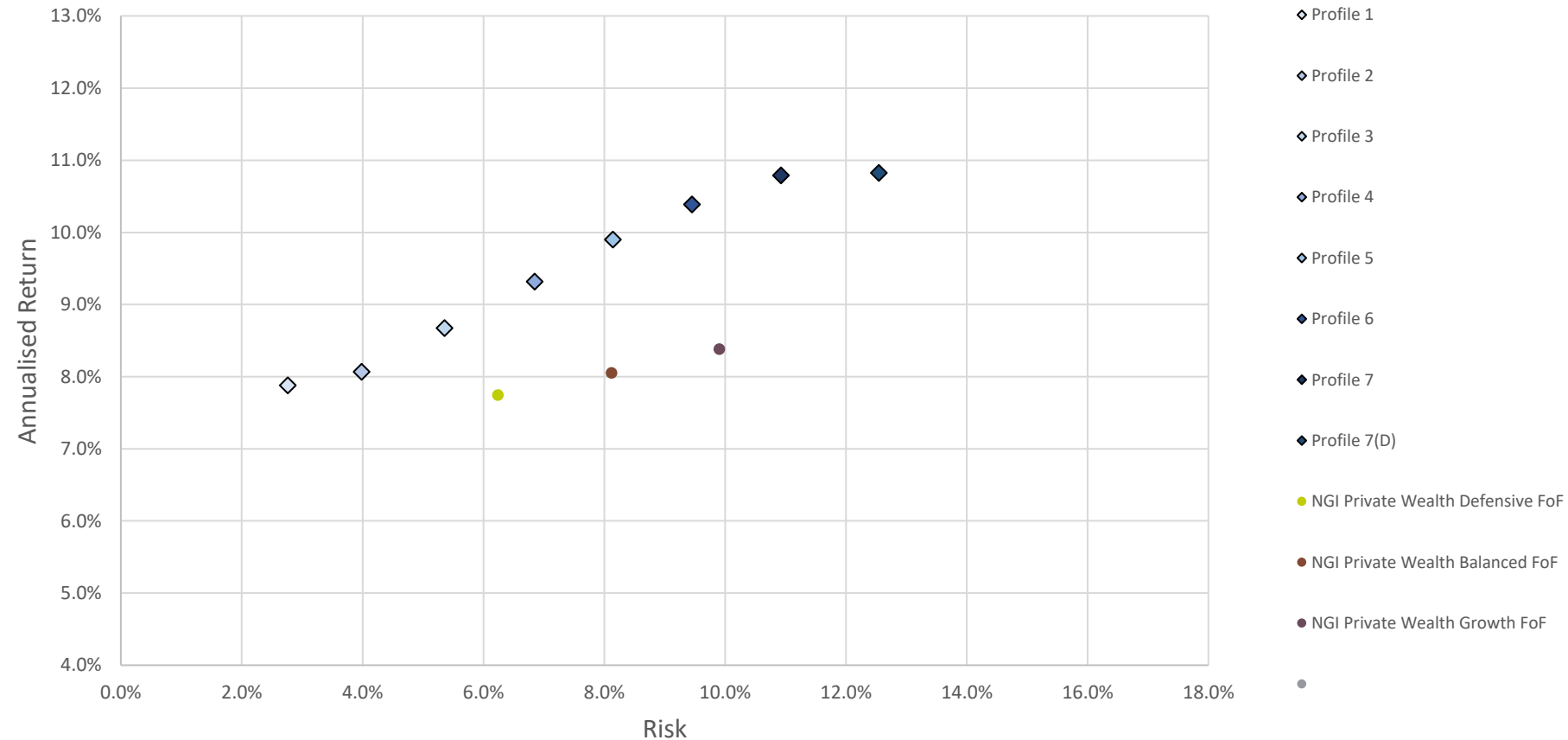


# PORTFOLIOMETRIX

## NEDBANK PRIVATE WEALTH

PMX vs Nedbank PW

Since: 03/12/2010

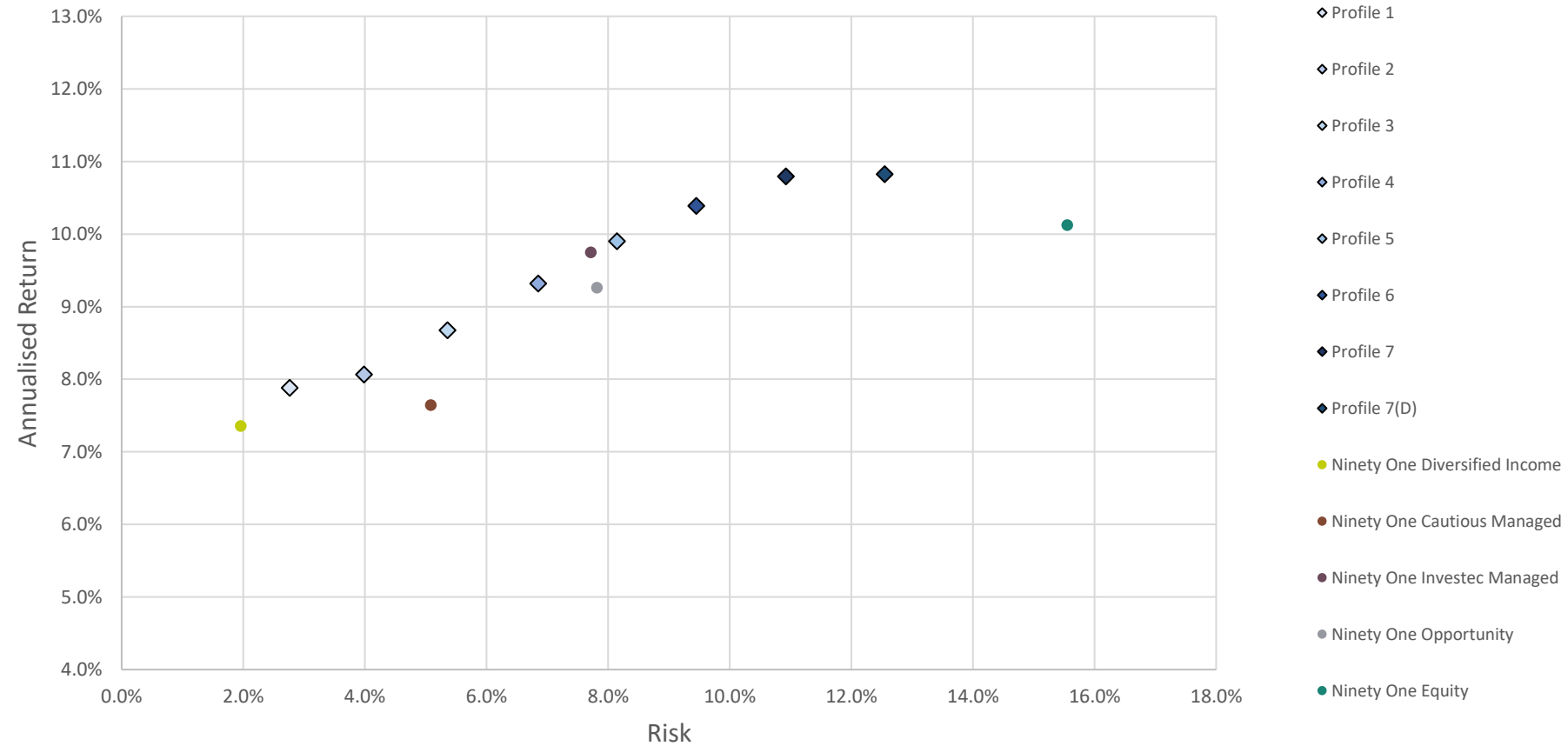


# PORTFOLIOMETRIX

## NINETY ONE

PMX vs Ninety One

Since: 03/12/2010

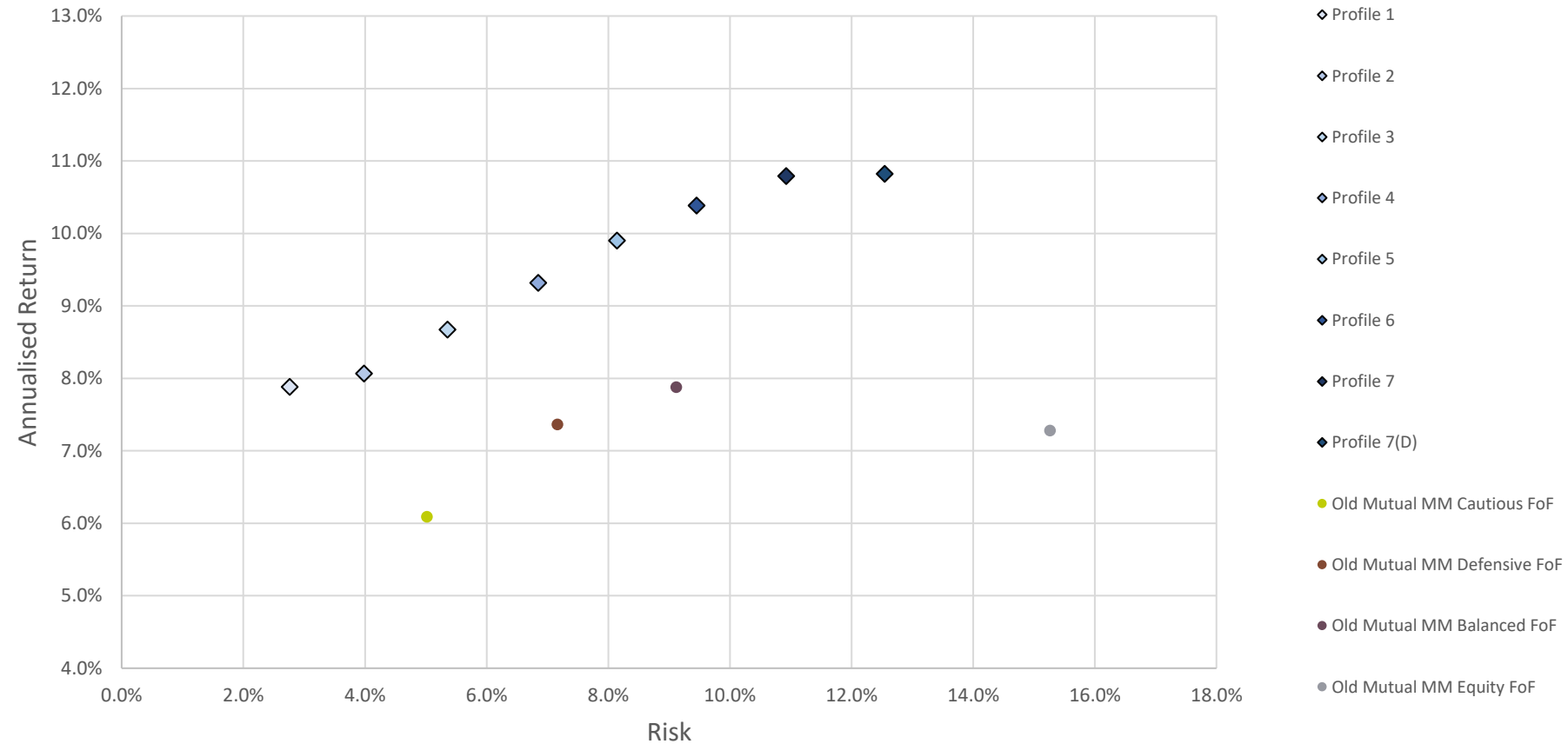


# PORTFOLIOMETRIX

## OLD MUTUAL MULTI-MANAGERS

PMX vs Old Mutual MM

Since: 03/12/2010

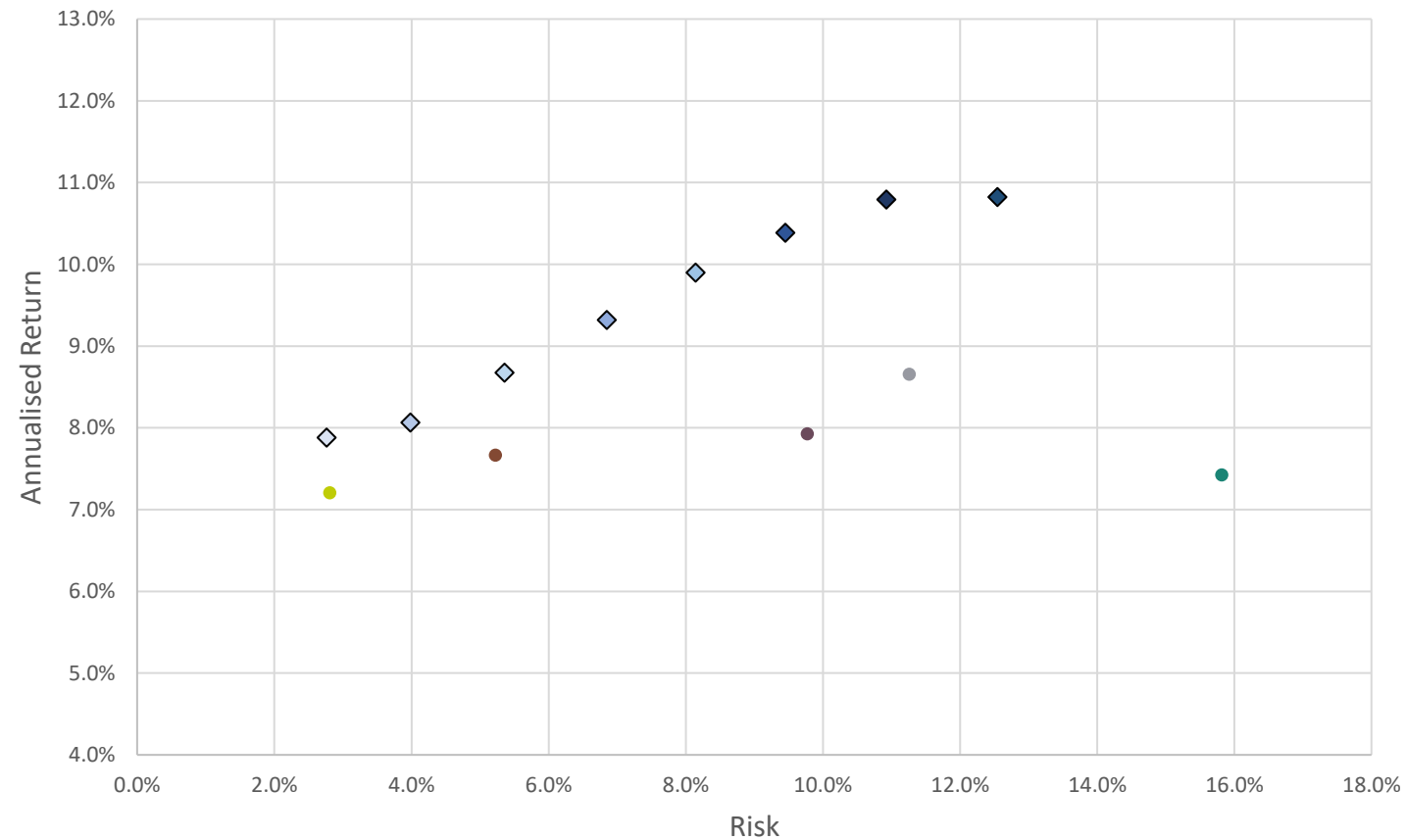


# PORTFOLIOMETRIX

## OLD MUTUAL SINGLE MANAGERS

PMX vs Old Mutual Single

Since: 03/12/2010



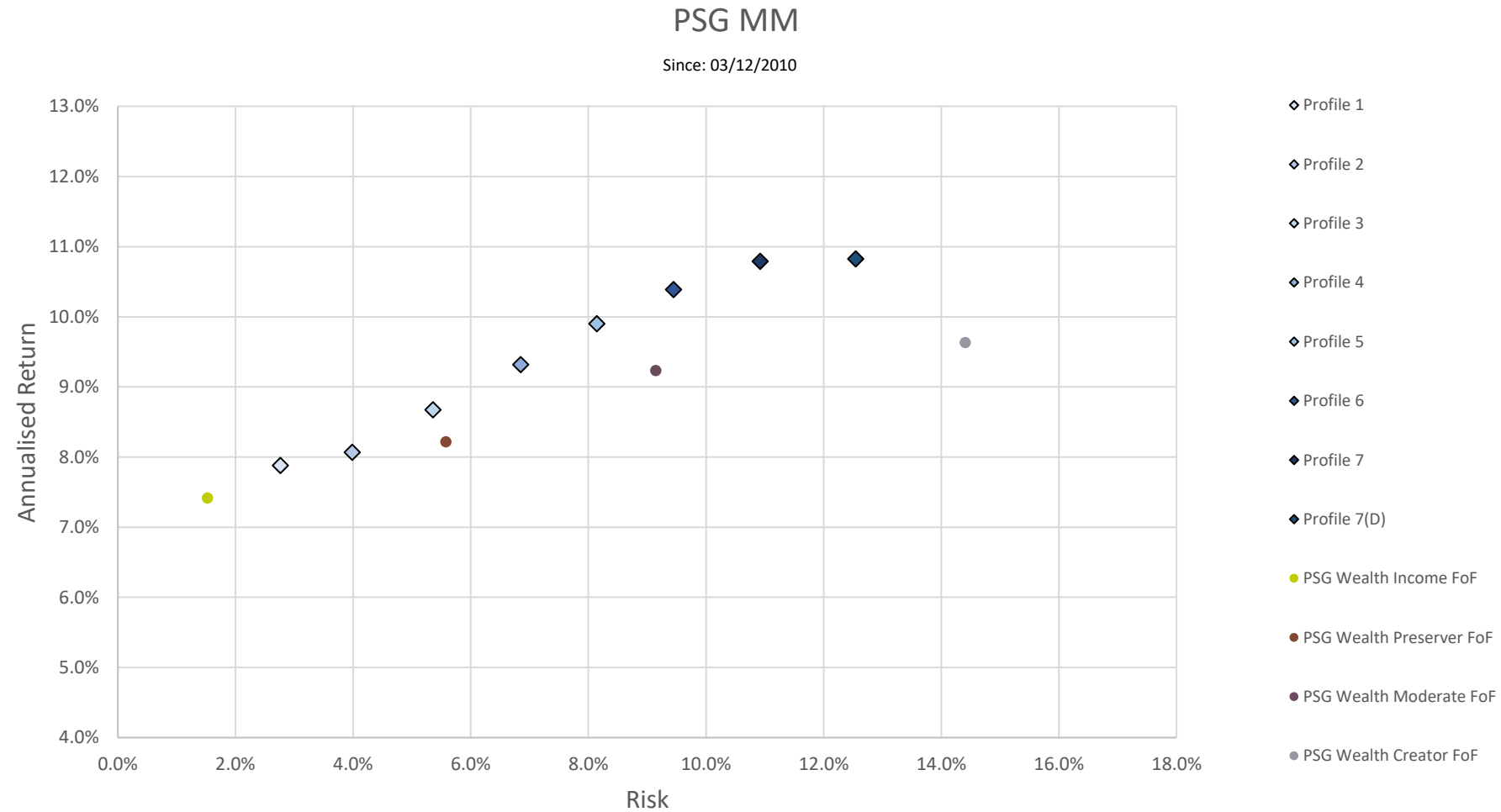
- ◆ Profile 1
- ◆ Profile 2
- ◆ Profile 3
- ◆ Profile 4
- ◆ Profile 5
- ◆ Profile 6
- ◆ Profile 7
- ◆ Profile 7(D)
- Old Mutual Real Income
- Old Mutual Stable Growth
- Old Mutual Balanced
- Old Mutual Flexible
- Old Mutual Investors





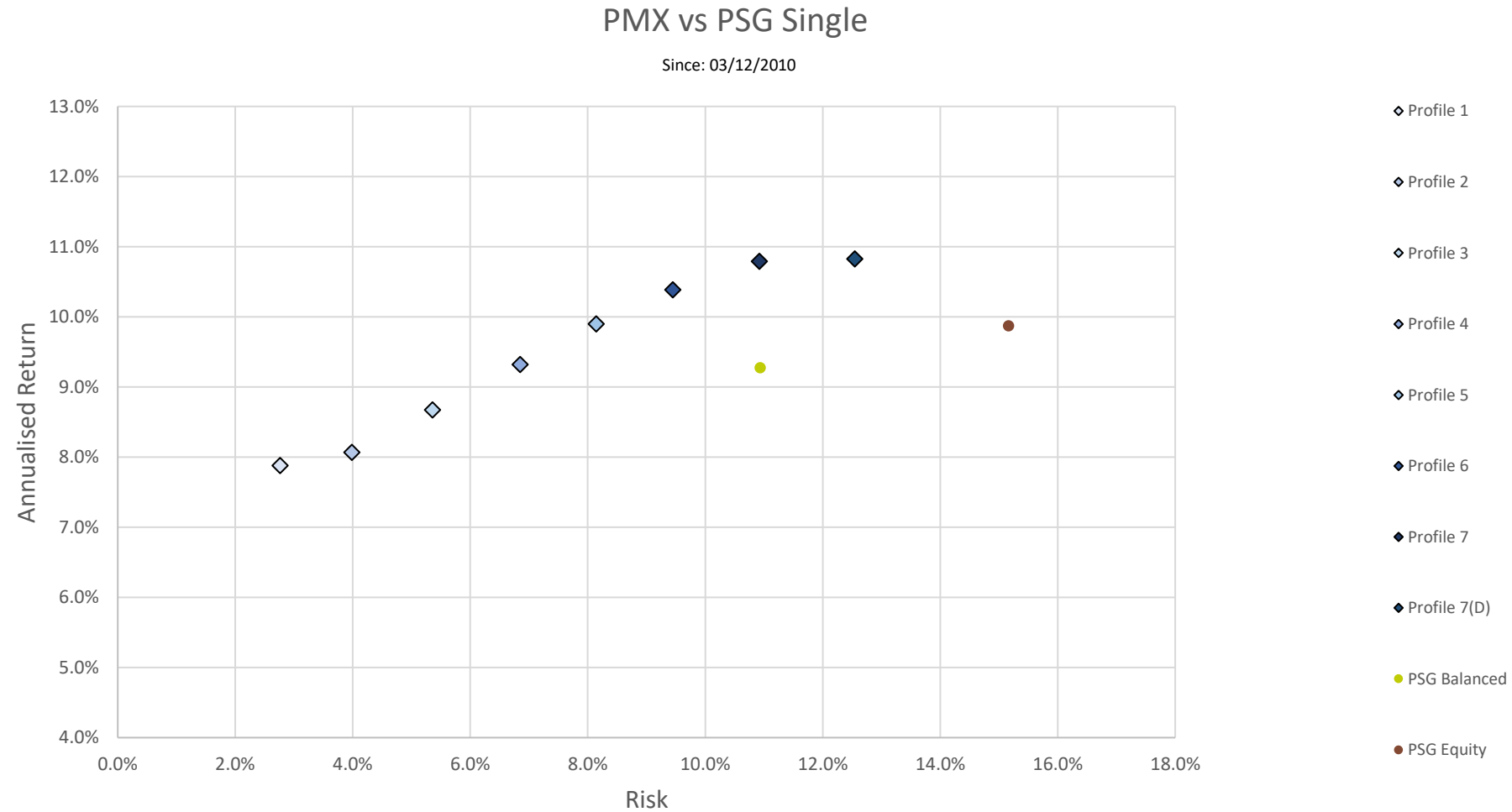
# PORTFOLIOMETRIX

## PSG MULTI-MANAGERS



# PORTFOLIOMETRIX

## PSG SINGLE MANAGERS

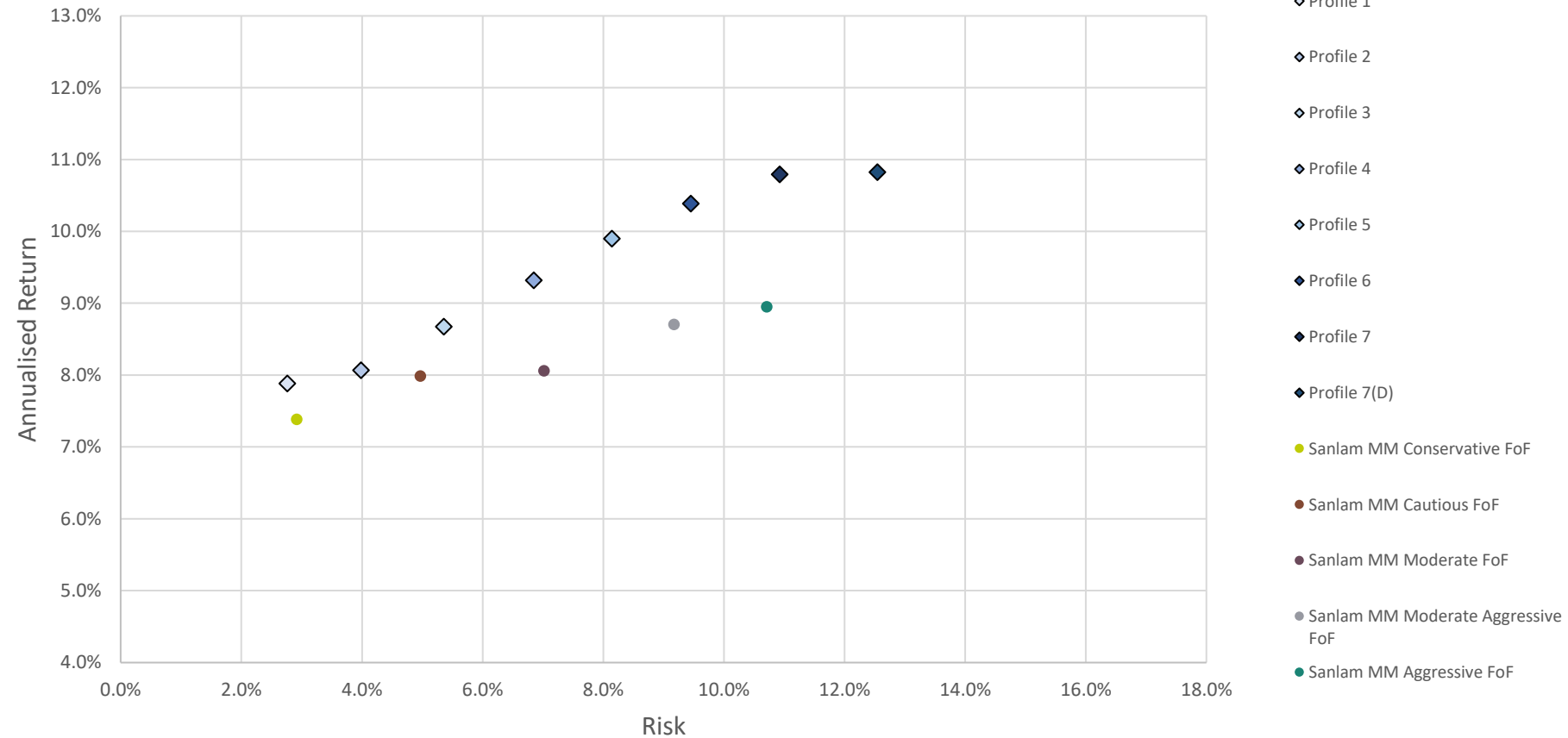


# PORTFOLIOMETRIX

## SANLAM MULTI-MANAGERS

PMX vs Sanlam MM

Since: 03/12/2010

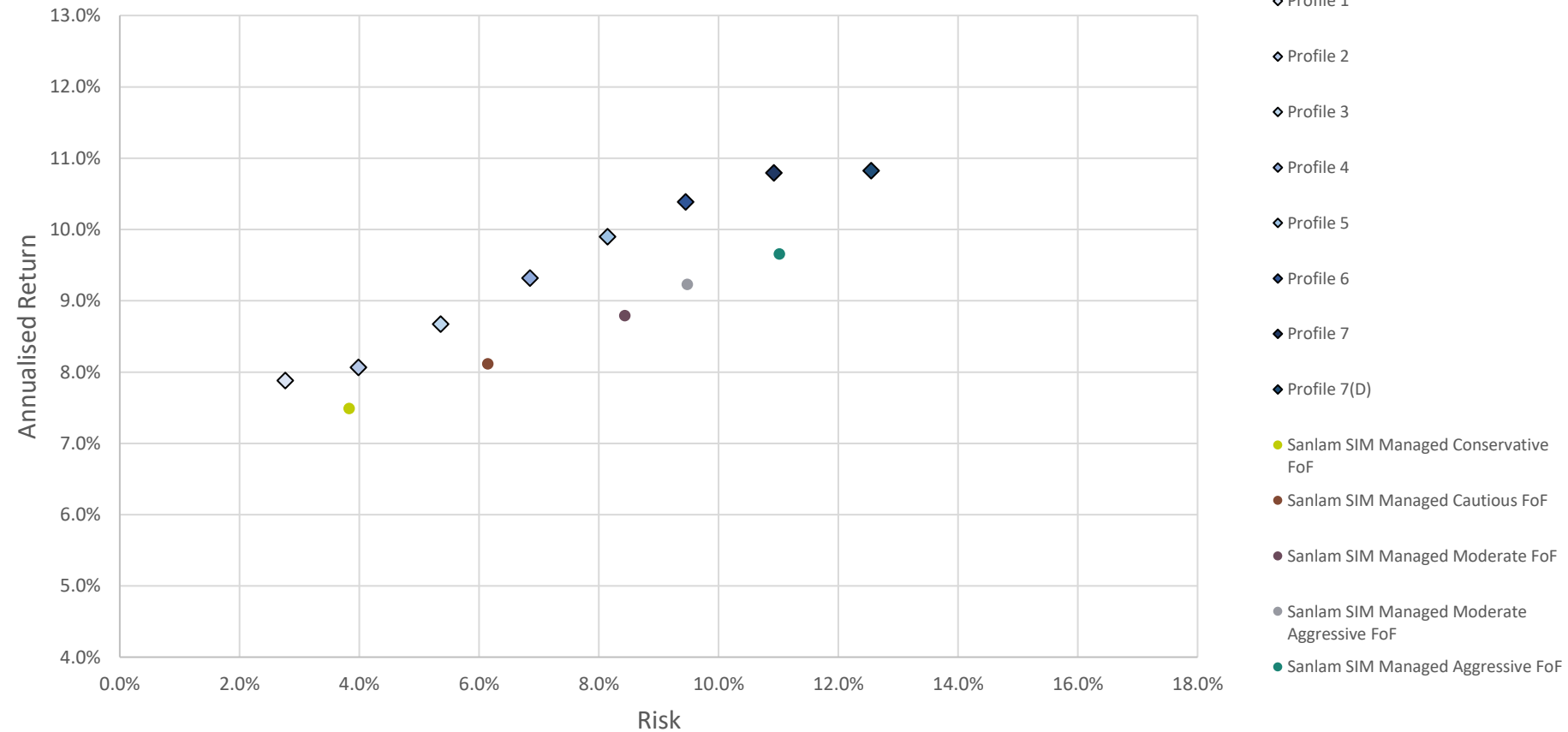


# PORTFOLIOMETRIX

## SANLAM SIM

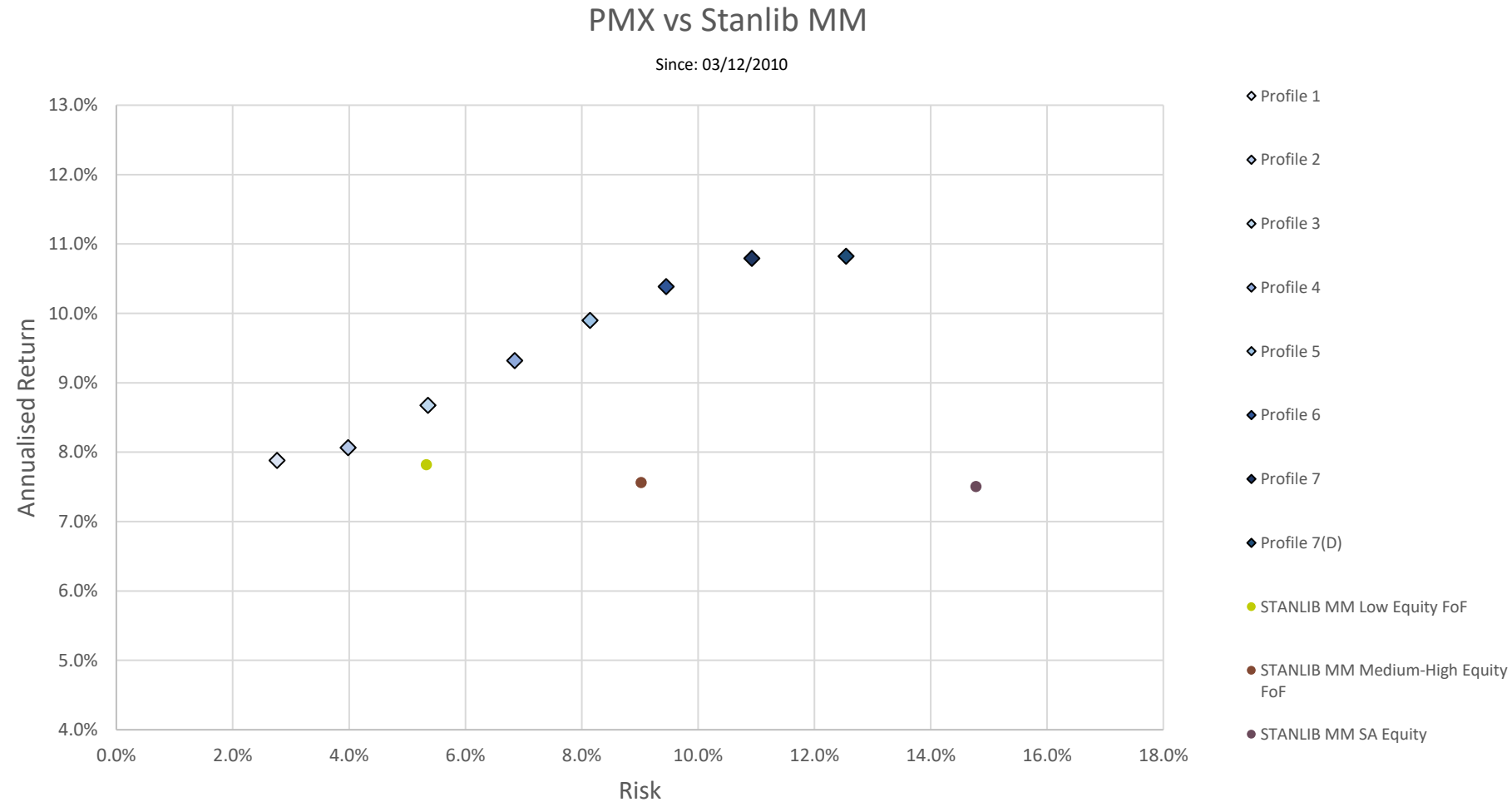
PMX vs Sanlam SIM

Since: 03/12/2010



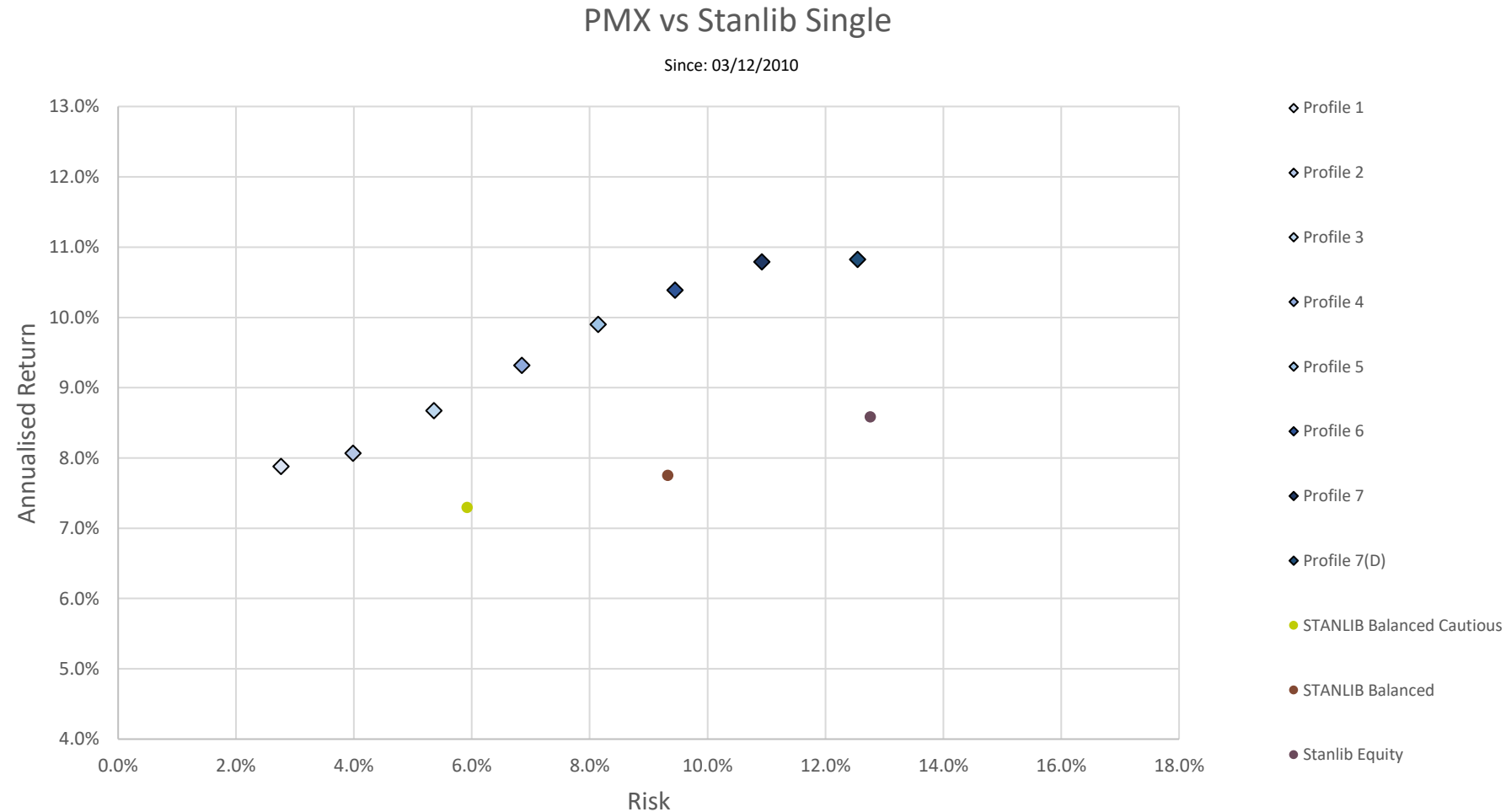
# PORTFOLIOMETRIX

## STANLIB MULTI-MANAGERS



# PORTFOLIOMETRIX

## STANLIB SINGLE-MANAGERS



# DISCLAIMER

**This report is for professional financial advisers only and any information contained in it is given for information purposes only and is not intended to constitute financial, legal, tax, investment or other professional advice and should not be relied upon as such.**

**The information is proprietary to PortfolioMetrix Asset Management SA (Pty) Ltd and/or its content providers and may not be copied or distributed. The investment performance is for illustrative purposes only and is calculated by using the Net Asset Value which is the total market value of all assets in a portfolio including any income accruals (income is reinvested on the reinvestment date) and less any deductible expenses such as audit fees, brokerage, service and management fees. This fee also includes the fee charged by PortfolioMetrix Asset Management SA (Pty) Ltd but does not include any fees charged by an adviser or Linked Investment Service Provider (LISP). Individual investor performance may differ as a result of initial fees, the actual investment date, the date of reinvestment and dividend withholding tax. The value of investments, and the income from them, can go down as well as up, and you may not recover the amount of the original investment. Past performance is not necessarily a guide to future performance. Neither PortfolioMetrix Asset Management SA (Pty) Ltd nor its content providers are responsible for any damages or losses arising from any use of this information. PortfolioMetrix Asset Management SA (Pty) Ltd is an Authorised Financial Services Provider in South Africa**

**Data Source: Financial Express Ltd.**



