

Columbus Portfolio Range

Fund Fact Sheet

CRF Balanced Plus

July 2020

Launch date
December 2012

Fund size
R 163.8 million

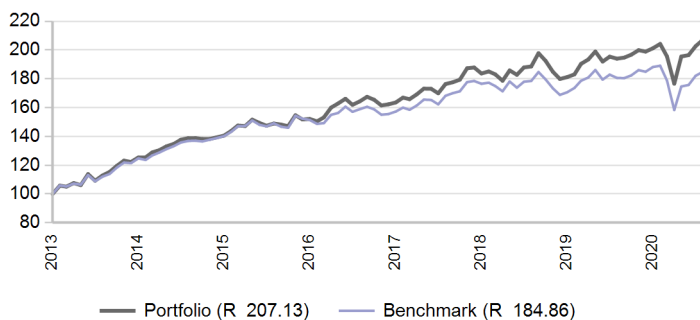
Fund description

Combined - Multi asset class - Specialist

Portfolio description

This portfolio is managed within what Alexander Forbes Investments regards to be aggressive investment parameters. Within each asset class, the investment managers are given specific mandates aimed at growth in capital value. In constructing the local component of this portfolio, Alexander Forbes Investments allocates the assets primarily to equities. The global component has a similar investment profile, with allocation to global equities, bonds, cash and alternative investments.

Value of R 100 invested since inception



Manager weightings

Manager	Weight
Performer	86.5%
Performer Local Equity BB	8.9%
Global ACWI Index	4.6%
AF Investments Global DM Index Equity AM	0.0%
AF Investments Global EM Index Equity AM	0.0%
Total	100.0%

Risk stats over 3 Years

	Portfolio	Benchmark
Annualised standard deviation	11.5%	11.8%
Sharpe ratio	-0.1	-0.3
Maximum drawdown	13.5%	16.3%
Positive months	66.7%	63.9%

Benchmark allocation

Local asset class	Benchmark	Allocation
Equity	FTSE/JSE Capped Shareholder Weighted All Share Index	15.0%
Combined asset class	Benchmark	Allocation
Balanced	AF Investable Global LMW Median	85.0%
Total		100.0%

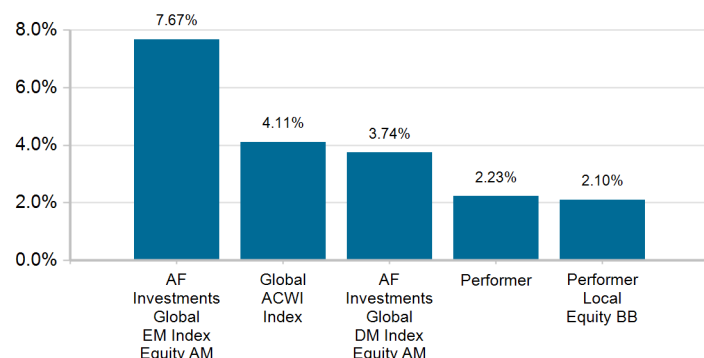
Market summary

	1 Month	3 Months	1 Year	3 Years
FTSE/JSE All Share	2.56%	10.83%	1.58%	3.63%
FTSE/JSE SWIX	2.37%	9.57%	-1.69%	0.72%
FTSE/JSE Capped SWIX ALSI	3.01%	9.74%	-5.13%	-1.54%
FTSE/JSE SA Property	-3.19%	8.97%	-41.19%	-20.18%
All Bond Index	0.61%	6.44%	4.25%	7.79%
STeFI Composite index	0.42%	1.36%	6.66%	7.10%
MSCI AC World	3.13%	4.38%	28.72%	16.48%
FTSE WGBI	1.51%	-3.79%	30.77%	13.87%

Portfolio returns

	Portfolio	Benchmark
1 Month	2.19%	1.51%
3 Months	5.94%	5.82%
YTD	2.93%	-1.77%
1 Year	6.76%	2.35%
3 Years	5.51%	3.20%
5 Years	6.82%	4.40%
Since Inception	9.96%	8.34%

Underlying returns (1 month to July 2020)



Effective asset allocation exposure

Local	66.5%
Equity Excluding Property	39.7%
Basic Materials	9.9%
Consumer Services	9.8%
Financials	8.6%
Consumer Goods	5.0%
Industrials	1.7%
Technology	1.5%
Healthcare	1.4%
Telecommunications	1.3%
Other Securities	0.6%
Property	1.6%
Bonds	13.9%
< 12 Months	0.5%
1 - 3 Years	0.5%
3 - 7 Years	1.3%
7 - 12 Years	5.4%
12+ Years	6.1%
Cash	4.0%
Commodities	1.6%
Alternatives	5.6%
Global	32.4%
Equity Excluding Property	25.4%
Property	0.8%
Bonds	1.1%
Cash	5.1%
Commodities	0.0%
Balanced	0.0%
Africa	1.1%
Equity Excluding Property	0.9%
Property	0.0%
Bonds	0.0%
Alternatives	0.3%

Top 10 equity holdings

Holding	%
NASPERS	5.7%
BRITISH AMERICAN TOBACCO PLC	2.5%
STANDARD BANK GROUP	1.9%
BHP GROUP PLC	1.8%
FIRSTRAND LIMITED	1.7%
ANGLO AMERICAN	1.6%
PROSUS	1.5%
IMPALA PLATINUM HLDS	1.1%
MTN GROUP	1.1%
BIDCORP LTD	1.0%
% of total portfolio	19.8%

Top 10 fixed interest issuers

Issuer	%
SOUTH AFRICA (REPUBLIC OF)	10.8%
FIRSTRAND BANK LIMITED	0.5%
ESKOM HOLDINGS SOC LTD	0.5%
STANDARD BANK GROUP LTD	0.3%
YIELDX	0.3%
ABSA GROUP LIMITED	0.2%
NEDBANK GROUP LTD	0.2%
INVESTEC BANK LIMITED	0.1%
COMMUNITY GROWTH MANAGEMENT COMPANY LTD	0.1%
AIRPORTS COMPANY SOUTH AFRICA SOC LIMITED	0.1%
% of total portfolio	13.2%

Total expense ratio and Transaction cost breakdown**Period (Annualised, rolling one-year period): 01 Jul 2019 to 30 Jun 2020**

Average annual service charge (incl VAT)	0.46%
Underlying manager performance fees expense	0.04%
Underlying global manager expense	0.08%
Underlying fund expense	0.19%
Other expenses	0.01%
Total Expense Ratio (TER)	0.77%
Transaction Costs (TC)	0.06%
Total Investment Charges (TER + TC)	0.83%

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Notes

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- All returns are before deduction of Alexander Forbes Investments' policy fees and performance fees, but net of other expenses. Returns for periods exceeding one year are annualized and all returns are quoted in Rands. Past investment returns are not indicative of future returns.
- All holdings information is based on latest available data.
- There may be differences in totals due to rounding.
- Kindly note that with effect from 1 April 2017, all Alexander Forbes Investments South African equity benchmarks have changed from the FTSE/JSE SWIX to the FTSE/JSE Capped SWIX ALSI Index.