

# Cape Peninsula University of Technology Retirement Fund

## Investment Portfolio Performance Update

	Portfolio Return to 30 November 2023								FINANCIAL YEAR						
	1MTH	3MTH	YTD	1 YR	3 YR	5 YR	7 YR	10 YR	2023	2022	2021	2020	2019	2018	2017
<i>Long-term Growth</i>	6.5%	1.2%	2.7%	9.4%					14.8%						
<i>Medium-term Protection</i>	4.0%	1.6%	3.4%	11.6%					13.5%						
<i>Money Market</i>	0.8%	2.4%	4.2%	9.4%	6.9%	7.2%	7.7%	7.5%	8.0%	5.4%	5.0%	8.2%	8.5%	8.7%	9.1%
<i>Shari'ah</i>	4.4%	1.6%	1.7%	6.5%	10.2%	9.0%	7.1%	7.1%	11.1%	6.2%	15.8%	3.0%	5.2%	6.9%	-0.5%
<b>Underlying manager portfolios</b>															
<i>Allan Gray Global Balanced</i>	4.4%	1.8%	4.5%	11.5%	14.2%	10.6%	8.7%	9.1%	14.1%	10.9%	16.2%	2.6%	-1.5%	11.6%	3.0%
<i>Coronation Houseview</i>	8.8%	1.1%	2.8%	11.2%	12.2%	11.7%	9.3%	9.0%	18.7%	1.0%	25.5%	3.1%	1.8%	9.2%	4.4%
<i>Ninety One Balanced</i>	6.4%	0.7%	0.8%	5.7%	9.6%	9.2%	7.9%		11.1%	4.0%	19.0%	2.5%	4.2%	10.9%	
<i>Allan Gray Global Stable</i>	2.1%	1.3%	3.1%	10.1%	11.3%	8.9%	8.1%	8.5%	12.2%	9.5%	11.4%	3.6%	1.8%	12.1%	5.7%
<i>Coronation Inflation Plus</i>	5.6%	1.4%	3.8%	12.6%	9.5%	9.1%			15.1%	1.5%	14.4%	3.4%	5.9%		
<i>Ninety One Cautious Managed</i>	4.4%	2.0%	3.5%	12.4%					12.8%						
<b>Market Indices</b>															
<i>SA Equity - Capped SWIX</i>	8.3%	2.0%	1.2%	1.9%	13.6%	8.9%	6.8%	7.2%	13.5%	6.9%	27.6%	-10.8%	1.1%	8.2%	-0.8%
<i>SA Property - ALPI</i>	9.0%	1.4%	4.8%	1.8%	15.8%	-2.8%	-3.4%	0.9%	8.9%	-0.1%	25.6%	-40.2%	-5.1%	-8.9%	0.1%
<i>SA Bonds - ALBI</i>	4.7%	4.0%	6.2%	8.8%	7.8%	8.1%	8.5%	7.9%	8.2%	1.3%	13.7%	2.8%	11.5%	10.2%	7.9%
<i>SA Bonds (inflation linked) - IGOV</i>	5.0%	2.7%	4.7%	7.6%	8.9%	6.2%	4.6%	5.5%	1.1%	10.8%	14.8%	-3.3%	4.1%	1.6%	-0.3%
<i>SA Cash - STEFI Composite</i>	0.7%	2.1%	3.5%	7.9%	5.5%	5.9%	6.3%	6.4%	6.8%	4.2%	4.0%	6.9%	7.3%	7.4%	7.6%
<i>Global Equity DM - MSCI World</i>	10.6%	1.8%	3.0%	26.6%	15.1%	17.7%	15.8%	15.9%	37.4%	-1.3%	14.8%	27.4%	10.0%	16.8%	6.3%
<i>Global Equity EM - MSCI EM</i>	9.2%	1.2%	1.2%	16.7%	3.1%	9.4%	9.4%	9.1%	17.9%	-13.9%	16.2%	19.5%	4.5%	13.6%	11.1%
<i>Global Property - NAREIT</i>	11.8%	-1.0%	-0.5%	8.6%	6.3%	6.3%	6.2%	9.2%	10.1%	-0.7%	9.8%	3.2%	10.8%	10.5%	-10.3%
<i>Global Bonds - WGBI</i>	6.0%	0.4%	-0.4%	12.4%	-1.6%	4.6%	3.6%	5.6%	12.4%	-4.5%	-17.2%	28.9%	8.5%	6.6%	-14.2%
<i>Inflation (CPI)</i>	-0.1%	1.4%	2.6%	5.5%	6.1%	5.0%	5.0%	5.2%	5.4%	7.4%	4.9%	2.2%	4.5%	4.6%	5.1%
<i>R/\$</i>	1.1%	0.1%	0.3%	11.5%	7.0%	6.4%	4.4%	6.4%	15.3%	14.7%	-17.8%	23.2%	2.9%	4.6%	-10.5%

All returns are in ZAR.

With effect from 1 May 2022, the daily investment returns for the Fund's four investment portfolios (i.e. Long-term Growth Portfolio, Medium-term Protection Portfolio, Money Market Portfolio and Shari'ah Portfolio) and the underlying asset manager portfolios have been calculated by Alexander Forbes Investments Administration (Pty) Limited, the Fund's investment administrator.

Investment portfolio and asset manager performance is shown net of investment management fees and costs and net of investment administration fees.

The year to date (YTD) returns show returns from the previous 30 June financial year end. Financial Year is up to 30 June.

A positive figure for R/\$ indicates Rand weakness against the US Dollar. A negative figure indicates Rand strength against the US Dollar.

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