

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
IS 62,5% Equity	IS 62,5% Equity BMK	464	2.37%		8	2.48%	6	8.74%	9	15.75%	9	13.93%		8	6.20%	3	1.94%	5	-0.304	8	1.142	6
IS Performer	IS Performer BMK	30,486	2.58%		5	2.34%	7	9.48%	5	17.16%	3	15.21%		3	6.48%	7	1.88%	4	0.260	3	1.271	2
IS Spectrum	IS Spectrum BMK	2,518	2.58%		5	2.21%	9	9.51%	4	16.72%	6	14.58%		5	6.80%	9	2.18%	11	-0.144	5	1.133	7
Momentum MoM Classic Factor 5	Momentum MoM Classic Factor 5 BMK	81	2.79%		3	3.94%	1	9.20%	7	16.63%	7	-		-	-	-	-	-	-	-	-	
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	414	3.19%		1	3.42%	3	10.61%	2	17.69%	2	15.24%		2	7.00%	10	1.94%	5	0.282	2	1.186	4
Momentum MoM Enhanced Factor 5	Momentum MoM Enhanced Factor 5 BMK	542	2.56%		7	3.69%	2	8.86%	8	16.06%	8	-		-	-	-	-	-	-	-	-	
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	3,035	2.98%		2	3.11%	4	10.08%	3	17.14%	4	14.36%		6	6.16%	2	1.71%	2	-0.005	4	1.211	3
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	274	2.24%		9	2.22%	8	7.82%	10	14.39%	12	14.01%		7	7.12%	11	2.15%	10	-0.538	10	1.014	9
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,098	1.16%		14	1.58%	11	7.70%	12	14.67%	11	14.79%		4	5.98%	1	1.64%	1	0.775	1	1.309	1
SMM 60	SMM 60 BMK	375	2.10%		10	1.44%	12	7.73%	11	14.70%	10	13.62%		10	6.78%	8	2.13%	9	-0.198	7	1.009	11
SYmmETRY Balanced	Symmetry Balanced BMK	976	1.30%		13	1.19%	13	7.31%	14	13.40%	13	13.01%		11	6.20%	3	1.86%	3	-0.668	11	1.011	10
SYmmETRY Paragon	SYmmETRY Paragon BMK	172	1.34%		12	1.08%	14	7.32%	13	12.80%	14	12.88%		12	6.42%	6	1.99%	8	-	-	0.960	12
Traifinder Moderate	LMW Domestic	95	2.62%		4	2.99%	5	11.86%	1	18.86%	1	15.42%		1	7.34%	12	2.33%	12	-0.150	6	1.155	5
Traifinder Moderate International	LMW International	81	2.10%		10	1.80%	10	9.34%	6	17.10%	5	13.84%		9	6.24%	5	1.96%	7	-0.411	9	1.123	8
CPI + 5%			0.65%		1.80%			6.23%			10.07%		9.82%		1.01%							
IS 62,5% Equity BMK			2.73%		3.73%			10.53%			18.77%		14.36%		6.63%							
IS Performer BMK			2.80%		2.05%			10.00%			17.68%		14.81%		7.10%							
IS Spectrum BMK			2.55%		2.06%			9.58%			17.23%		14.70%		6.82%							
LMW Domestic			1.95%		1.58%			9.77%			15.36%		15.62%		8.14%							
LMW International			2.56%		2.45%			9.76%			16.08%		14.50%		6.98%							
Momentum MoM Classic Factor 5 BMK			3.61%		5.35%			11.33%			19.13%		-		-							
Momentum MoM Classic Factor 6 BMK			3.81%		4.22%			12.02%			18.93%		14.88%		7.31%							
Momentum MoM Enhanced Factor 5 BMK			3.61%		5.35%			11.33%			19.13%		-		-							
Momentum MoM Enhanced Factor 6 BMK			3.81%		4.22%			12.02%			18.93%		14.34%		6.45%							
Momentum MoM Flexible Factor 6 BMK			3.81%		4.22%			12.02%			18.93%		15.24%		7.56%							
SMM 60 BMK			2.94%		3.72%			10.78%			18.08%		14.04%		6.95%							

* These products are managed by a multi-manager and invest in a number of products managed by underlying asset managers. These products have a medium (50% to 60%) weighting to equity and a moderate risk profile. Performance is gross of fees and tax.
v GIPS compliant.
- No data available.

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Symmetry Balanced BMK		2.95%		3.49%	10.99%	18.48%	14.85%	7.60%			
SYmmETRY Paragon BMK	Manager	data not		submitted	in time	for	publishing.				

Should you need any additional data or related analysis, please contact Christina Belo from RisCura Consulting on cbelo@riscura.com or +27 21 673 6999.

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