

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	461	0.73%		2	1.66%	6	6.22%	10	13.01%	9	15.29%		7	6.79%	4	1.94%	5	-0.220	7	1.216	5
IS Performer	IS Performer BMK	29,578	0.44%		12	1.23%	10	6.73%	6	13.94%	3	16.90%		1	7.28%	6	1.88%	4	0.233	3	1.331	2
IS Spectrum	IS Spectrum BMK	2,453	0.52%		10	1.22%	11	6.76%	5	13.47%	4	16.30%		3	7.60%	11	2.18%	11	-0.119	5	1.210	6
Momentum MoM Classic Factor 5	Momentum MoM Classic Factor 5 BMK	79	0.70%		4	2.87%	1	6.24%	9	13.30%	5	-		-	-	-	-	-	-	-	-	-
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	404	0.62%		5	1.92%	4	7.18%	2	13.30%	5	16.24%		4	7.41%	9	1.94%	5	0.426	2	1.232	4
Momentum MoM Enhanced Factor 5	Momentum MoM Enhanced Factor 5 BMK	527	0.62%		5	2.70%	2	6.14%	11	13.04%	8	-		-	-	-	-	-	-	-	-	-
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	2,963	0.55%		9	1.65%	7	6.89%	4	13.27%	7	15.25%		8	6.55%	1	1.71%	2	0.170	4	1.253	3
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	266	0.14%		14	1.27%	9	5.45%	14	12.20%	11	15.47%		6	7.67%	12	2.15%	10	-0.333	8	1.105	10
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,076	0.62%		5	1.52%	8	6.46%	8	12.64%	10	16.86%		2	6.77%	3	1.64%	1	0.951	1	1.421	1
SMM 60	SMM 60 BMK	369	0.47%		11	0.58%	14	5.52%	13	11.31%	13	15.06%		10	7.33%	8	2.13%	9	-0.131	6	1.104	11
SYmmETRY Balanced	Symmetry Balanced BMK	974	0.60%		8	1.79%	5	6.52%	7	11.38%	12	15.16%		9	6.94%	5	1.86%	3	-0.387	9	1.174	9
SYmmETRY Paragon	SYmmETRY Paragon BMK	171	0.38%		13	1.15%	12	5.90%	12	10.12%	14	14.99%		11	7.30%	7	1.99%	8	-	-	1.099	12
Traifinder Moderate	LMW Domestic	297	2.12%		1	2.57%	3	9.00%	1	14.98%	1	16.10%		5	7.53%	10	2.33%	12	-0.640	11	1.197	7
Traifinder Moderate International	LMW International	81	0.71%		3	1.03%	13	7.09%	3	14.77%	2	14.81%		12	6.55%	1	1.96%	7	-0.581	10	1.193	8
CPI + 5%			0.49%		1.81%			5.38%			10.56%		10.08%				1.11%					
IS 62,5% Equity BMK			1.37%		2.95%			7.59%			14.94%		15.60%				7.15%					
IS Performer BMK			0.46%		0.97%			7.00%			13.68%		16.53%				7.90%					
IS Spectrum BMK			0.46%		1.15%			6.85%			13.63%		16.41%				7.60%					
LMW Domestic			1.58%		1.55%			7.66%			12.55%		17.62%				8.84%					
LMW International			0.50%		1.19%			6.65%			12.15%		16.11%				7.79%					
Momentum MoM Classic Factor 5 BMK			1.22%		3.64%			7.45%			15.02%		-				-					
Momentum MoM Classic Factor 6 BMK			0.97%		2.32%			7.92%			14.06%		15.73%				7.69%					
Momentum MoM Enhanced Factor 5 BMK			1.22%		3.64%			7.45%			15.02%		-				-					
Momentum MoM Enhanced Factor 6 BMK			0.97%		2.32%			7.92%			14.06%		15.02%				6.78%					
Momentum MoM Flexible Factor 6 BMK			0.97%		2.32%			7.92%			14.06%		16.16%				7.97%					
SMM 60 BMK			1.69%		2.81%			7.62%			14.07%		15.33%				7.53%					

* 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			0.65%				1.64%		7.28%		13.54%		16.08%				8.19%			
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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