

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	457	1.55%		6	3.07%	8	6.11%	9	12.12%	8	16.70%		11	7.02%	4	1.93%	5	0.026	7	1.328	6	
IS Performer	IS Performer BMK	24,393	1.46%		8	3.90%	3	6.96%	4	13.61%	3	18.72%		1	7.52%	6	1.87%	4	0.394	4	1.474	2	
IS Spectrum	IS Spectrum BMK	2,586	1.58%		4	3.80%	4	7.13%	3	13.12%	4	18.27%		3	7.85%	11	2.15%	10	0.117	6	1.366	5	
Momentum MoM Classic Factor 5	Momentum MoM Classic Factor 5 BMK	82	1.74%		2	2.63%	13	5.07%	13	11.52%	10	-		-	-	-	-	-	-	-	-	-	-
Momentum MoM Classic Factor 6	Momentum MoM Classic Factor 6 BMK	409	1.70%		3	3.59%	5	6.95%	5	12.38%	6	18.02%		4	7.68%	9	1.94%	7	0.758	2	1.368	4	
Momentum MoM Enhanced Factor 5	Momentum MoM Enhanced Factor 5 BMK	467	1.58%		4	2.50%	14	4.98%	14	11.28%	12	-		-	-	-	-	-	-	-	-	-	-
Momentum MoM Enhanced Factor 6	Momentum MoM Enhanced Factor 6 BMK	2,927	1.52%		7	3.47%	6	6.76%	6	12.61%	5	17.03%		8	6.83%	2	1.71%	2	0.579	3	1.404	3	
Momentum MoM Flexible Factor 6	Momentum MoM Flexible Factor 6 BMK	265	1.29%		12	2.94%	9	5.47%	12	11.48%	11	17.20%		7	8.01%	12	2.16%	11	-0.213	8	1.226	12	
Nedgroup Investments XS Diversified FoFs	CPI + 5%	1,043	1.10%		14	2.91%	10	6.03%	11	12.21%	7	18.28%		2	6.89%	3	1.65%	1	1.046	1	1.548	1	
SMM 60	SMM 60 BMK	388	1.23%		13	3.08%	7	6.20%	7	11.69%	9	16.99%		9	7.62%	8	2.09%	9	0.279	5	1.261	11	
SYmmETRY Balanced	Symmetry Balanced BMK	964	1.34%		10	2.76%	12	6.05%	10	10.21%	13	16.84%		10	7.27%	5	1.86%	3	-0.397	9	1.301	9	
SYmmETRY Paragon	SYmmETRY Paragon BMK	193	1.40%		9	2.80%	11	6.17%	8	9.46%	14	17.22%		6	7.71%	10	1.98%	8	-	-	1.273	10	
Trailfinder Moderate	LMW Domestic	294	2.20%		1	4.60%	1	8.61%	1	13.99%	1	17.37%		5	7.55%	7	2.19%	12	-0.966	11	1.315	7	
Trailfinder Moderate International	LMW International	83	1.33%		11	4.03%	2	7.41%	2	13.71%	2	16.09%		12	6.69%	1	1.93%	5	-0.820	10	1.311	8	
CPI + 5%			1.48%			4.01%		5.04%		12.16%		10.54%			1.14%								
IS 62,5% Equity BMK			1.96%			4.06%		6.79%		13.26%		16.63%			7.46%								
IS Performer BMK			1.67%			3.08%		6.57%		12.43%		18.08%			8.07%								
IS Spectrum BMK			1.53%			3.67%		7.05%		13.19%		18.17%			7.79%								
LMW Domestic			1.77%			3.94%		7.89%		12.00%		19.85%			8.98%								
LMW International			1.54%			3.88%		7.03%		11.93%		18.08%			8.03%								
Momentum MoM Classic Factor 5 BMK			1.94%			3.24%		5.68%		12.77%		-			-								
Momentum MoM Classic Factor 6 BMK			1.91%			4.18%		7.48%		12.64%		17.03%			8.03%								
Momentum MoM Enhanced Factor 5 BMK			1.94%			3.24%		5.68%		12.77%		-			-								
Momentum MoM Enhanced Factor 6 BMK			1.91%			4.18%		7.48%		12.83%		16.20%			7.10%								
Momentum MoM Flexible Factor 6 BMK			1.91%			4.18%		7.48%		13.13%		17.62%			8.36%								
SMM 60 BMK			2.04%			3.85%		6.81%		12.51%		16.34%			8.04%								

* 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			2.06%		4.66%	7.71%	13.11%	17.80%	8.51%		
SYmmETRY Paragon BMK	Manager	data not		submitted	in time	for	publishing.				

Should you need any additional data or related analysis, please contact Fred Euvrard from RisCura Analytics on feuvrard@riscura.com or +27 21 673 6999.

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