

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter #	Year-to-date #	1-year #	Annualised 3-year #	Risk #	Downside Risk #	Information Ratio #	Sharpe Ratio #	
Abax Equity	SWIX	8,478	-0.02%	22	8.13% 7	8.13% 7	19.10% 9	23.67%	5	9.28% 27	3.62% 10	0.599 8	1.765 8
ABSA Asset Management Value v	ALSI	8,291	-2.77%	48	3.88% 45	3.88% 45	11.79% 34	17.11%	40	9.08% 24	4.16% 31	-0.791 39	1.194 38
Aeon Active Equity	SWIX	2,111	1.00%	8	7.76% 13	7.76% 13	16.74% 19	23.00%	9	8.85% 17	3.54% 6	0.582 11	1.784 6
Aeon Enhanced Equity Fund	SWIX	14	-0.28%	24	6.61% 23	6.61% 23	15.12% 25	21.07%	20	8.69% 14	3.56% 7	-0.125 24	1.631 19
Afena Equity CAPI v	CAPI	4,525	-2.54%	47	3.50% 48	3.50% 48	3.46% 50	13.59%	51	10.44% 50	5.26% 50	-1.428 50	0.755 51
Afena Equity SWIX v	SWIX	3,589	-0.89%	34	4.77% 37	4.77% 37	7.67% 42	15.99%	42	9.04% 21	4.29% 35	-1.163 49	1.090 42
Allan Gray v	ALSI	64,517	-1.96%	45	4.06% 43	4.06% 43	12.42% 31	19.07%	33	8.83% 16	3.86% 19	-0.097 23	1.416 29
Argon SA Equity Fund v	SWIX	8,490	0.82%	10	8.90% 5	8.90% 5	19.40% 8	22.95%	10	9.29% 28	3.91% 20	0.582 10	1.700 10
Aylett Equity	ALSI	648	-1.91%	44	2.18% 51	2.18% 51	10.74% 38	17.59%	38	7.41% 2	3.01% 2	-0.357 29	1.500 26
Cannon All Equities SWIX	SWIX	179	-4.76%	57	-1.96% 57	-1.96% 57	- - -	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	401	-5.07%	58	-2.39% 59	-2.39% 59	-6.87% 58	4.71%	54	9.60% 33	5.57% 52	-2.126 57	-0.042 55
Citadel Equity v	ALSI	463	-1.41%	39	3.76% 46	3.76% 46	4.78% 48	14.54%	47	8.46% 8	3.80% 17	-1.085 47	1.008 44
Coronation Aggressive Equity v	SWIX	17,638	-3.16%	51	3.24% 50	3.24% 50	5.12% 47	19.15%	32	10.54% 52	4.74% 44	-0.337 28	1.207 37
Coronation Core Equity v	SWIX	32,661	-0.60%	28	5.80% 31	5.80% 31	13.49% 27	22.59%	14	10.22% 47	4.27% 33	0.320 17	1.525 25
Coronation Houseview Equity v	SWIX	24,147	-1.32%	38	6.39% 25	6.39% 25	11.67% 35	22.77%	13	9.98% 41	4.07% 28	0.287 18	1.574 22
Dibanisa RAFI ALSI v	ALSI	608	-2.92%	49	3.99% 44	3.99% 44	5.81% 46	15.15%	45	10.15% 45	5.13% 49	-1.449 52	0.910 46
Dibanisa RAFI40 Tracker v	SWIX	611	-3.05%	50	3.73% 47	3.73% 47	4.31% 49	14.85%	46	10.76% 53	5.48% 51	-1.111 48	0.840 47
Dibanisa SWIX tracker v	SWIX	35,190	0.18%	19	6.82% 21	6.82% 21	17.53% 17	21.24%	18	8.64% 11	3.73% 15	-1.439 51	1.655 16
Efficient Equity	ALSI	388	0.32%	16	6.21% 27	6.21% 27	11.05% 36	17.07%	41	8.11% 4	4.03% 26	-0.595 33	1.321 34
ELECTUS Multi-Cap Portfolio v	SWIX	2,030	-1.51%	41	5.14% 36	5.14% 36	12.00% 33	17.50%	39	9.79% 37	4.10% 29	-0.637 34	1.147 41
Element Equity v	SWIX	330	-5.45%	59	-2.96% 60	-2.96% 60	-8.29% 59	3.17%	56	10.82% 54	7.08% 56	-1.869 54	-0.162 56
Foord Specialist Domestic Equity v	ALSI	21,281	-0.47%	26	5.94% 30	5.94% 30	17.63% 14	23.72%	4	9.23% 25	3.74% 16	1.002 3	1.780 7
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,253	1.19%	6	8.14% 6	8.14% 6	17.11% 18	-	-	-	-	-	-
Investec Equity v	SWIX	11,592	4.18%	1	12.73% 1	12.73% 1	25.68% 1	24.18%	2	10.00% 42	4.46% 37	0.537 14	1.688 12
Investec Equity Value v	ALSI	13,610	-8.91%	60	-2.21% 58	-2.21% 58	-6.17% 57	4.00%	55	15.64% 57	9.33% 57	-1.065 46	-0.020 54
Investment Solutions Pure Equity Local	SWIX	32,479	-0.73%	29	5.41% 34	5.41% 34	10.83% 37	18.31%	35	8.76% 15	3.96% 23	-0.886 42	1.351 33
Kagiso Core SWIX	SWIX	4,303	-2.41%	46	2.00% 52	2.00% 52	6.04% 45	17.97%	36	9.91% 40	4.54% 38	-0.654 35	1.176 39
Kagiso Managed Equity	SWIX	10,632	-3.90%	55	-0.80% 56	-0.80% 56	1.20% 56	14.18%	48	10.13% 44	5.01% 47	-1.009 45	0.826 49
MAZI Capital Equity SWIX Composite	SWIX	4,641	0.82%	10	7.80% 12	7.80% 12	22.23% 2	24.47%	1	7.87% 3	3.57% 8	0.868 5	2.151 1
Mergence CAPI Fund v	CAPI	947	-0.82%	32	6.24% 26	6.24% 26	13.08% 28	20.60%	26	9.81% 38	4.05% 27	0.557 13	1.415 30
Mergence SWIX Fund v	SWIX	5,601	0.60%	14	7.45% 16	7.45% 16	17.56% 16	22.78%	12	9.23% 25	3.67% 12	0.582 9	1.696 11
Momentum AM Core Equity v	SWIX	16,937	-0.24%	23	6.58% 24	6.58% 24	15.25% 24	19.65%	30	8.88% 18	4.00% 25	-0.740 37	1.463 27
Momentum MoM Target Equity	Momentum MoM Target Equity BMK	243	0.15%	20	7.25% 18	7.25% 18	17.64% 13	20.88%	23	8.57% 9	3.82% 18	-0.536 32	1.634 18
Mvunonala Pure Active Equity Fund	SWIX	1,587	1.57%	4	9.89% 2	9.89% 2	21.23% 4	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	9,235	-3.72%		54	0.67%	54	0.67%	54	3.38%	52	15.26%		44	9.29%	28	4.55%	40	-0.086	21	0.995	45	
Old Mutual Equity Portfolio v	SWIX	28,848	0.90%		9	8.06%	9	8.06%	9	18.81%	10	22.89%		11	8.92%	19	3.58%	9	0.580	12	1.761	9	
OMIG Active Quant Equity	ALSI	462	2.06%		2	8.04%	10	8.04%	10	20.09%	5	24.17%		3	8.20%	5	3.22%	3	0.924	4	2.037	2	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	175	0.27%		17	6.85%	20	6.85%	20	16.50%	21	23.11%		8	10.03%	43	4.18%	32	0.156	19	1.594	20	
OMIG Double Alpha Top40 v	ALSI Top 40	361	-1.67%		43	5.73%	32	5.73%	32	10.74%	38	20.74%		25	11.28%	55	5.12%	48	1.327	1	1.255	35	
OMIG Enhanced Indexation v	SWIX	7,273	1.74%		3	7.81%	11	7.81%	11	19.47%	7	23.43%		7	8.30%	6	3.33%	4	1.020	2	1.940	3	
OMIG Managed Volatility	SWIX	259	-0.85%		33	8.13%	7	8.13%	7	21.83%	3	20.48%		27	7.19%	1	2.85%	1	-0.207	26	1.886	4	
OMIG Premium Equity v	SWIX	503	0.61%		13	6.07%	28	6.07%	28	15.96%	23	20.83%		24	8.33%	7	3.72%	14	-0.278	27	1.673	14	
Perpetua Equity	SWIX	999	-3.52%		53	0.83%	53	0.83%	53	3.25%	53	-		-	-	-	-	-	-	-	-	-	
Prescient Equity Active Quant	SWIX	285	1.25%		5	9.00%	4	9.00%	4	19.81%	6	20.01%		28	8.65%	13	3.99%	24	-0.476	30	1.535	24	
Prescient Equity Quant	ALSI Top 40	267	-1.30%		37	5.72%	33	5.72%	33	10.29%	40	19.39%		31	10.44%	50	4.66%	42	-0.003	20	1.238	36	
Prudential Core Equity ALSI v	ALSI	3,531	-0.77%		30	5.99%	29	5.99%	29	12.58%	30	20.91%		22	10.39%	49	4.55%	40	0.635	7	1.367	32	
Prudential Core Equity SWIX v	SWIX	16,813	0.79%		12	7.50%	14	7.50%	14	18.16%	12	23.59%		6	9.07%	23	3.67%	12	0.775	6	1.798	5	
Prudential Deep Value Equity v	Prudential BMK	6,217	0.43%		15	6.77%	22	6.77%	22	16.71%	20	22.13%		17	8.96%	20	3.66%	11	0.337	16	1.683	13	
RECM Equity Composite	ALSI	116	-9.10%		61	-7.23%	61	-7.23%	61	-14.53%	60	1.18%		57	10.37%	48	6.49%	55	-2.057	56	-0.363	57	
SIM Aggressive Equity	SWIX	403	-1.25%		36	4.57%	40	4.57%	40	9.04%	41	17.71%		37	9.73%	36	4.54%	38	-0.778	38	1.173	40	
Sim Moderate Equity	SWIX	1,770	0.23%		18	6.98%	19	6.98%	19	16.17%	22	22.50%		15	9.35%	31	4.14%	30	0.459	15	1.650	17	
SIM Unconstrained Equity	SWIX	6,737	-1.59%		42	4.74%	38	4.74%	38	7.35%	43	15.86%		43	9.55%	32	4.39%	36	-0.978	44	1.025	43	
STANLIB Core Equity v	SWIX	2,744	-1.10%		35	4.11%	42	4.11%	42	12.33%	32	18.95%		34	8.64%	11	3.93%	22	-0.722	36	1.433	28	
STANLIB Enhanced Index v	SWIX	4,253	1.16%		7	7.48%	15	7.48%	15	17.60%	15	21.19%		19	8.57%	9	3.50%	5	-0.096	22	1.663	15	
STANLIB FINDI v	FINDI	280	0.11%		21	4.68%	39	4.68%	39	18.44%	11	22.30%		16	9.61%	34	4.68%	43	-0.864	41	1.591	21	
STANLIB Research v	SWIX	8,086	-0.35%		25	5.16%	35	5.16%	35	14.45%	26	21.07%		20	9.05%	22	3.92%	21	-0.130	25	1.571	23	
STANLIB Unconstrained Equity v	ALSI	846	-4.41%		56	-0.41%	55	-0.41%	55	1.32%	55	13.70%		50	9.84%	39	4.94%	46	-0.946	43	0.805	50	
STANLIB Value v	ALSI	1,257	-0.78%		31	9.17%	3	9.17%	3	3.45%	51	12.90%		52	10.19%	46	5.62%	53	-0.809	40	0.712	52	
Taquanta Active All Share v	ALSI	557	-3.23%		52	3.30%	49	3.30%	49	1.85%	54	12.39%		53	11.32%	56	5.95%	54	-1.673	53	0.610	53	
Taquanta Active SWIX v	SWIX	1,067	-1.48%		40	4.15%	41	4.15%	41	6.82%	44	13.87%		49	9.69%	35	4.89%	45	-1.924	55	0.832	48	
Vunani Core Equity v	SWIX	1,510	-0.57%		27	7.36%	17	7.36%	17	12.61%	29	19.67%		29	9.32%	30	4.28%	34	-0.530	31	1.401	31	
ALSI			-1.33%			5.85%		5.85%		12.53%		19.42%			9.68%								
ALSI Top 40			-1.53%			5.65%		5.65%		10.21%		19.33%			10.96%								
Ave General Equity Peer Group			-0.80%			5.21%		5.21%		10.82%		15.72%			7.94%								
CAPI			-1.33%			5.85%		5.85%		12.71%		19.52%			9.55%								
FINDI			0.38%			7.11%		7.11%		25.28%		27.46%			8.67%								
FTSE/JSE SWIX 40			0.30%			6.81%		6.81%		15.59%		22.84%			9.64%								
FTSE/JSE SWIX Top 40			0.30%			6.81%		6.81%		15.60%		22.84%			9.64%								
Momentum MoM Target Equity BMK			0.20%			6.87%		6.87%		17.73%		21.38%			8.62%								
Prudential BMK			0.06%			6.78%		6.78%		17.24%		21.20%			8.67%								

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SWIX		0.20%			6.87%	6.87%	17.73%	21.38%	8.62%			
SWIX		0.20%			6.87%	6.87%	17.74%	21.33%	8.60%			

Should you need any additional data or related analysis, please contact Fran Troskie from RisCura on ftroskie@riscura.com or +27 21 673 6999.

* These products are invested in South African equities and a variety of equity benchmarks are used by the asset managers. The products are stand-alone products and not carve-outs from other products. Performance is gross of fees and tax.
 v GIPS compliant.
 - No data available.

