

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	8,764	3.97%		51	8.35%	23	12.42%	13	22.24%	9	24.23%	5	9.35%	25	3.62%	10	0.578	10	1.800	7
ABSA Asset Management Value v	ALSI	8,379	4.43%		42	4.31%	54	8.49%	50	12.81%	39	17.50%	43	9.17%	22	4.16%	31	-0.914	48	1.216	40
Aeon Active Equity	SWIX	2,196	4.03%		48	8.20%	25	12.10%	18	20.45%	18	23.52%	10	8.93%	16	3.54%	6	0.543	14	1.816	6
Aeon Enhanced Equity Fund	SWIX	15	5.03%		23	8.14%	28	11.97%	20	19.93%	20	22.12%	19	8.89%	15	3.56%	7	0.053	23	1.692	16
Afena Equity CAPI v	CAPI	4,506	6.31%		5	8.90%	14	10.03%	39	6.34%	51	15.26%	49	10.85%	51	5.26%	50	-1.126	51	0.864	51
Afena Equity SWIX v	SWIX	3,399	5.91%		7	8.78%	17	10.96%	33	11.53%	41	17.64%	41	9.42%	27	4.29%	35	-0.896	46	1.200	42
Allan Gray v	ALSI	67,537	5.09%		21	4.97%	51	9.35%	46	13.84%	36	20.49%	30	9.06%	19	3.86%	19	0.060	22	1.513	27
Argon SA Equity Fund v	SWIX	8,121	4.72%		31	9.79%	8	14.04%	6	22.35%	8	23.89%	7	9.44%	28	3.91%	20	0.697	7	1.755	9
Aylett Equity	ALSI	669	2.90%		60	4.10%	56	5.15%	56	10.93%	42	18.47%	38	7.45%	2	3.01%	2	-0.333	29	1.592	25
Cannon All Equities SWIX	SWIX	110	5.37%		17	12.31%	2	14.29%	5	-	-	-	-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	420	4.57%		37	0.85%	59	2.07%	60	-5.17%	58	5.51%	55	9.83%	33	5.57%	52	-2.093	57	0.038	55
Citadel Equity v	ALSI	490	5.80%		9	7.46%	34	9.77%	41	8.07%	49	15.99%	47	8.86%	13	3.80%	17	-0.898	47	1.109	44
Coronation Aggressive Equity v	SWIX	18,346	5.35%		18	6.58%	45	8.76%	49	9.38%	45	20.22%	31	10.75%	50	4.74%	44	-0.254	27	1.269	37
Coronation Core Equity v	SWIX	33,990	5.52%		14	8.81%	16	11.64%	25	18.39%	25	23.49%	12	10.41%	46	4.27%	33	0.380	18	1.568	26
Coronation Houseview Equity v	SWIX	25,138	5.17%		20	8.83%	15	11.89%	23	15.63%	30	23.77%	8	10.15%	41	4.07%	28	0.355	19	1.628	23
Dibanisa RAFI ALSI v	ALSI	639	6.53%		2	7.15%	38	10.79%	35	8.87%	47	16.69%	44	10.57%	48	5.13%	49	-1.031	50	1.003	46
Dibanisa RAFI40 Tracker v	SWIX	675	7.39%		1	8.20%	25	11.40%	28	8.34%	48	16.68%	45	11.30%	54	5.48%	51	-0.812	39	0.945	47
Dibanisa SWIX tracker v	SWIX	36,561	4.32%		44	7.15%	38	11.44%	26	20.76%	17	21.86%	20	8.76%	12	3.73%	15	-1.434	52	1.692	15
Efficient Equity	ALSI	398	4.26%		45	9.11%	12	10.74%	36	13.31%	37	17.70%	40	8.25%	4	4.03%	26	-0.613	35	1.364	35
ELECTUS Multi-Cap Portfolio v	SWIX	2,067	4.24%		46	5.99%	49	9.60%	44	14.21%	33	18.44%	39	9.93%	35	4.10%	29	-0.582	33	1.212	41
Element Equity v	SWIX	345	5.60%		13	1.89%	58	2.47%	59	-6.20%	59	4.96%	56	11.23%	53	7.08%	56	-1.705	55	0.000	56
Foord Specialist Domestic Equity v	ALSI	22,036	2.93%		59	7.17%	37	9.04%	48	17.18%	28	23.32%	15	9.17%	22	3.74%	16	0.702	6	1.753	10
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,311	4.53%		39	10.69%	5	13.04%	7	21.24%	13	-	-	-	-	-	-	-	-	-	-
Investec Equity v	SWIX	11,736	2.89%		61	11.33%	4	15.98%	2	26.52%	1	24.25%	4	10.00%	38	4.46%	37	0.425	16	1.691	17
Investec Equity Value v	ALSI	14,171	6.44%		3	-4.13%	61	4.09%	58	-4.37%	57	6.18%	54	16.01%	57	9.33%	57	-0.938	49	0.113	54
Investment Solutions Pure Equity Local	SWIX	33,410	4.01%		49	6.96%	43	9.63%	43	12.90%	38	18.97%	35	8.87%	14	3.96%	23	-0.870	43	1.397	34
Kagiso Core SWIX	SWIX	3,842	5.04%		22	5.10%	50	7.14%	52	9.35%	46	18.89%	37	10.10%	40	4.54%	38	-0.583	34	1.232	39
Kagiso Managed Equity	SWIX	14,627	5.39%		16	3.67%	57	4.55%	57	4.55%	53	15.45%	48	10.40%	45	5.01%	47	-0.895	45	0.914	49
MAZI Capital Equity SWIX Composite	SWIX	6,056	4.49%		41	9.35%	9	12.64%	10	25.27%	2	25.21%	1	8.00%	3	3.57%	8	0.900	2	2.191	1
Mergence CAPI Fund v	CAPI	991	4.64%		34	8.99%	13	11.16%	32	15.47%	31	21.30%	26	9.93%	35	4.05%	27	0.543	13	1.456	30
Mergence SWIX Fund v	SWIX	7,938	4.56%		38	9.16%	10	12.35%	14	21.21%	14	23.52%	10	9.35%	25	3.67%	12	0.624	9	1.738	11
Momentum AM Core Equity v	SWIX	17,618	4.11%		47	7.34%	36	10.96%	33	17.53%	27	20.06%	33	8.96%	17	4.00%	25	-0.841	42	1.488	28
Momentum MoM Target Equity	Momentum MoM Target Equity BMK	244	4.51%		40	7.86%	31	12.09%	19	20.78%	16	21.63%	22	8.71%	10	3.82%	18	-0.394	31	1.679	18
Mvunonala Pure Active Equity Fund	SWIX	2,828	4.75%		30	11.68%	3	15.12%	3	25.09%	3	-	-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	9,808	5.61%		12	4.65%	52	6.31%	54	6.52%	50	16.61%		46	9.61%	31	4.55%	40	0.061	21	1.085	45	
Old Mutual Equity Portfolio v	SWIX	29,979	3.95%		52	8.55%	20	12.32%	15	21.49%	11	23.45%		13	9.00%	18	3.58%	9	0.550	12	1.796	8	
OMIG Active Quant Equity	ALSI	483	3.88%		54	9.16%	10	12.24%	16	23.22%	6	24.49%		2	8.25%	4	3.22%	3	0.828	4	2.054	2	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	184	4.97%		25	8.06%	29	12.16%	17	21.25%	12	23.93%		6	10.18%	43	4.18%	32	0.158	20	1.638	20	
OMIG Double Alpha Top40 v	ALSI Top 40	380	5.26%		19	8.36%	22	11.29%	29	13.89%	35	21.58%		23	11.44%	55	5.12%	48	1.304	1	1.299	36	
OMIG Enhanced Indexation v	SWIX	7,550	3.84%		55	8.65%	19	11.95%	21	22.81%	7	23.76%		9	8.35%	6	3.33%	4	0.845	3	1.958	3	
OMIG Managed Volatility	SWIX	271	4.34%		43	7.49%	33	12.82%	9	24.67%	4	21.13%		29	7.34%	1	2.85%	1	-0.202	24	1.922	4	
OMIG Premium Equity v	SWIX	523	3.98%		50	6.48%	46	10.29%	37	18.96%	24	21.27%		27	8.41%	7	3.72%	14	-0.367	30	1.700	14	
Perpetua Equity	SWIX	1,755	5.50%		15	4.22%	55	6.38%	53	5.55%	52	-		-	-	-	-	-	-	-	-	-	
Prescient Equity Active Quant	SWIX	294	3.33%		58	9.91%	7	14.94%	4	23.59%	5	21.18%		28	8.75%	11	3.99%	24	-0.228	26	1.629	22	
Prescient Equity Quant	ALSI Top 40	267	4.96%		26	15.15%	1	18.00%	1	20.84%	15	22.84%		18	10.63%	49	4.66%	42	0.531	15	1.487	29	
Prudential Core Equity ALSI v	ALSI	4,389	4.99%		24	8.72%	18	11.28%	30	15.18%	32	21.70%		21	10.54%	47	4.55%	40	0.657	8	1.409	33	
Prudential Core Equity SWIX v	SWIX	17,670	4.76%		29	8.52%	21	12.61%	11	22.00%	10	24.32%		3	9.20%	24	3.67%	12	0.807	5	1.837	5	
Prudential Deep Value Equity v	Prudential BMK	6,459	4.65%		33	8.15%	27	11.73%	24	20.19%	19	22.89%		17	9.10%	20	3.66%	11	0.383	17	1.726	12	
RECM Equity Composite	ALSI	89	6.33%		4	-1.09%	60	-1.36%	61	-11.98%	60	3.13%		57	10.95%	52	6.49%	55	-1.855	56	-0.165	57	
SIM Aggressive Equity	SWIX	419	4.72%		31	7.02%	41	9.51%	45	12.24%	40	18.97%		35	9.91%	34	4.54%	38	-0.637	36	1.260	38	
Sim Moderate Equity	SWIX	1,846	4.62%		35	8.30%	24	11.93%	22	19.60%	23	23.41%		14	9.49%	30	4.14%	30	0.570	11	1.705	13	
SIM Unconstrained Equity	SWIX	6,915	6.23%		6	10.01%	6	11.26%	31	10.11%	43	17.61%		42	9.96%	37	4.39%	36	-0.738	37	1.138	43	
STANLIB Core Equity v	SWIX	2,821	3.89%		53	6.47%	47	8.17%	51	14.01%	34	19.24%		34	8.70%	9	3.93%	22	-0.827	41	1.450	31	
STANLIB Enhanced Index v	SWIX	4,400	3.67%		56	7.88%	30	11.43%	27	19.84%	22	21.44%		25	8.62%	8	3.50%	5	-0.273	28	1.678	19	
STANLIB FINDI v	FINDI	292	4.84%		28	7.67%	32	9.74%	42	19.93%	20	23.05%		16	9.75%	32	4.68%	43	-0.805	38	1.631	21	
STANLIB Research v	SWIX	8,316	4.61%		36	7.12%	40	10.01%	40	17.66%	26	21.52%		24	9.15%	21	3.92%	21	-0.222	25	1.593	24	
STANLIB Unconstrained Equity v	ALSI	882	5.83%		8	4.57%	53	5.40%	55	2.69%	55	14.74%		51	10.15%	41	4.94%	46	-0.873	44	0.872	50	
STANLIB Value v	ALSI	1,283	3.42%		57	6.72%	44	12.90%	8	1.16%	56	13.53%		53	10.27%	44	5.62%	53	-0.816	40	0.759	52	
Taquantia Active All Share v	ALSI	589	5.70%		11	6.04%	48	9.19%	47	4.12%	54	13.60%		52	11.61%	56	5.95%	54	-1.491	53	0.690	53	
Taquantia Active SWIX v	SWIX	344	5.73%		10	7.00%	42	10.11%	38	10.06%	44	15.26%		49	10.02%	39	4.89%	45	-1.617	54	0.928	48	
Vunani Core Equity v	SWIX	1,583	4.85%		27	7.44%	35	12.57%	12	15.99%	29	20.16%		32	9.44%	28	4.28%	34	-0.579	32	1.426	32	
ALSI			4.70%			7.51%		10.82%		14.78%		20.14%			9.82%								
ALSI Top 40			5.15%			8.25%		11.10%		13.31%		20.19%			11.13%								
Ave General Equity Peer Group			4.00%			6.66%		9.41%		12.83%		16.52%			8.09%								
CAPI			4.70%			7.51%		10.82%		14.99%		20.24%			9.69%								
FINDI			4.13%			7.72%		11.53%		27.69%		27.92%			8.73%								
FTSE/JSE SWIX 40			4.85%			7.99%		11.99%		20.33%		23.66%			9.78%								
FTSE/JSE SWIX Top 40			4.74%			7.88%		11.88%		20.22%		23.62%			9.77%								
Momentum MoM Target Equity BMK			4.31%			7.20%		11.48%		20.96%		22.00%			8.73%								
Prudential BMK			4.34%			7.22%		11.41%		20.35%		21.83%			8.79%								

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SWIX			4.31%				7.20%		11.48%		20.96%		22.00%								8.73%
SWIX			4.31%				7.20%		11.48%		20.97%		21.96%								8.71%

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.

