

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	8,263	-4.40%		40	-0.62%	41	7.47%	20	12.83%	14	23.28%		10	9.75%	31	4.16%	23	0.534	17	1.650	15
ABSA Asset Management Value v	ALSI	7,951	-4.10%		38	-2.62%	55	4.04%	48	6.18%	40	17.46%		43	9.19%	19	4.18%	24	-0.878	48	1.210	42
Aeon Active Equity	SWIX	1,990	-3.17%		15	1.74%	8	8.55%	12	12.78%	15	23.15%		13	9.08%	13	3.72%	7	0.629	12	1.753	8
Aeon Enhanced Equity Fund	SWIX	14	-4.03%		37	0.52%	23	7.46%	21	11.37%	24	21.49%		23	9.17%	17	3.93%	14	0.093	22	1.587	17
Afena Equity CAPI v	CAPI	4,331	-3.86%		35	-0.40%	36	5.78%	42	2.16%	50	14.92%		50	10.97%	52	5.40%	51	-1.175	52	0.828	52
Afena Equity SWIX v	SWIX	3,261	-4.57%		45	0.16%	31	5.88%	39	5.60%	43	16.87%		44	9.75%	31	4.71%	43	-0.909	49	1.095	45
Allan Gray v	ALSI	64,534	-3.79%		30	-0.87%	45	5.21%	45	7.55%	36	19.69%		33	9.37%	24	4.23%	27	-0.083	25	1.392	33
Argon SA Equity Fund v	SWIX	8,479	-3.52%		22	1.86%	7	10.03%	5	15.14%	6	23.88%		6	9.44%	26	3.91%	13	0.911	5	1.753	9
Aylett Equity	ALSI	656	-2.00%		5	-1.08%	49	3.04%	54	7.60%	35	17.95%		41	7.61%	1	3.14%	2	-0.411	32	1.500	25
Cannon All Equities SWIX	SWIX	124	0.72%		2	11.82%	1	15.11%	1	-	-	-		-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	424	0.99%		1	0.25%	27	3.07%	53	-3.61%	56	8.07%		55	9.07%	12	4.73%	45	-1.503	53	0.298	55
Citadel Equity v	ALSI	478	-2.55%		9	1.65%	9	6.97%	26	5.69%	42	16.25%		46	8.75%	7	3.66%	6	-0.796	44	1.146	44
Coronation Aggressive Equity v	SWIX	17,384	-2.33%		6	-0.35%	35	6.23%	34	4.54%	45	21.08%		26	10.43%	47	4.34%	33	-0.006	24	1.372	35
Coronation Core Equity v	SWIX	32,657	-3.59%		24	1.12%	14	7.62%	16	10.88%	26	23.61%		8	10.36%	45	4.20%	25	0.561	15	1.584	18
Coronation Houseview Equity v	SWIX	24,380	-2.58%		10	1.10%	16	9.00%	8	10.02%	29	24.17%		4	10.00%	37	3.86%	10	0.539	16	1.685	12
Dibanisa RAFI ALSI v	ALSI	580	-5.19%		55	-1.95%	53	5.04%	47	3.72%	46	16.22%		47	10.79%	51	5.41%	52	-1.105	51	0.946	47
Dibanisa RAFI40 Tracker v	SWIX	648	-5.62%		58	-1.74%	51	5.14%	46	2.76%	49	16.03%		48	11.59%	55	5.86%	54	-0.803	45	0.875	50
Dibanisa SWIX tracker v	SWIX	34,820	-4.89%		49	-0.60%	40	5.99%	37	12.32%	19	21.11%		25	9.13%	14	4.25%	29	-1.507	54	1.558	20
Efficient Equity	ALSI	371	-3.09%		14	1.36%	11	7.32%	23	9.74%	30	18.28%		40	7.95%	3	3.61%	4	-0.446	34	1.475	30
ELECTUS Multi-Cap Portfolio v	SWIX	1,972	-2.41%		7	0.19%	30	6.95%	28	9.22%	33	18.75%		38	9.82%	33	3.95%	15	-0.396	31	1.251	41
Element Equity v	SWIX	326	-4.98%		51	-5.13%	58	-2.63%	58	-10.90%	58	3.67%		57	11.61%	56	7.42%	57	-1.806	57	-0.104	57
Foord Specialist Domestic Equity v	ALSI	21,615	-1.98%		3	0.41%	25	6.88%	29	13.01%	13	24.46%		3	8.65%	5	2.98%	1	0.961	3	1.960	2
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,267	-3.22%		16	2.37%	6	9.40%	7	13.38%	11	26.25%		1	10.36%	45	4.23%	27	0.588	13	1.792	4
Investec Equity v	SWIX	11,296	-3.83%		33	3.09%	4	11.55%	4	20.62%	1	23.76%		7	10.20%	42	4.68%	41	0.465	20	1.621	16
Investec Equity Value v	ALSI	12,887	-7.34%		60	-10.16%	60	-3.55%	59	-8.94%	57	4.13%		56	16.58%	58	9.88%	58	-1.080	50	-0.003	56
Investment Solutions Pure Equity Local	SWIX	31,347	-3.87%		36	-0.75%	44	5.39%	44	6.74%	39	18.77%		37	8.97%	10	4.08%	20	-0.707	40	1.364	36
Kagiso Core SWIX	SWIX	4,129	-3.30%		17	-0.87%	45	3.61%	51	3.18%	48	19.13%		36	10.01%	38	4.42%	36	-0.393	30	1.262	40
Kagiso Managed Equity	SWIX	13,661	-1.99%		4	-0.74%	43	2.47%	55	0.82%	51	16.35%		45	10.08%	40	4.63%	40	-0.647	39	1.016	46
MAZI Capital Equity SWIX Composite	SWIX	5,881	-2.51%		8	2.70%	5	9.82%	6	18.45%	3	25.00%		2	8.08%	4	3.65%	5	0.974	2	2.146	1
Mergence CAPI Fund v	CAPI	964	-2.72%		11	0.95%	18	8.14%	14	10.07%	28	21.60%		21	9.82%	33	3.90%	12	0.712	10	1.497	26

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Mergence SWIX Fund v	SWIX	7,646	-3.64%		27	1.36%	11	8.26%	13	13.70%	8	23.27%		11	9.46%	27	3.82%	9	0.774	8	1.696	10
Momentum AM Core Equity v	SWIX	16,750	-4.61%		46	-0.92%	47	5.85%	40	9.49%	32	19.50%		35	9.23%	21	4.37%	34	-0.747	41	1.395	32
Momentum MoM Target Equity	Momentum MoM Target Equity BMK	236	-5.16%		54	-0.73%	42	6.30%	32	12.30%	20	20.74%		27	9.17%	17	4.44%	37	-0.539	37	1.518	23
Mvunonala Pure Active Equity Fund	SWIX	1,704	-2.80%		12	3.42%	3	11.89%	3	18.92%	2	-		-	-	-	-	-	-	-	-	-
Oasis Equity v	Ave General Equity Peer Group	9,330	-4.82%		47	-3.22%	57	1.19%	57	0.51%	52	15.44%		49	10.07%	39	5.09%	48	-0.192	27	0.938	48
Old Mutual Equity Portfolio v	SWIX	28,103	-4.43%		41	0.24%	28	7.35%	22	12.61%	16	22.75%		17	9.32%	23	4.03%	18	0.566	14	1.675	13
OMIG Active Quant Equity	ALSI	463	-4.84%		48	0.89%	19	6.80%	30	13.56%	9	23.60%		9	8.71%	6	3.88%	11	0.685	11	1.866	3
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	174	-5.23%		56	-0.25%	33	6.29%	33	11.58%	22	23.08%		14	10.56%	49	4.72%	44	0.140	21	1.515	24
OMIG Double Alpha Top40 v	ALSI Top 40	365	-3.79%		30	-0.42%	38	7.07%	25	7.13%	37	21.54%		22	11.46%	54	5.14%	49	1.330	1	1.294	39
OMIG Enhanced Indexation v	SWIX	7,180	-4.89%		49	0.48%	24	6.48%	31	13.25%	12	22.89%		15	8.80%	9	3.96%	17	0.791	7	1.782	5
OMIG Managed Volatility	SWIX	261	-3.44%		20	-0.11%	32	8.94%	9	16.60%	4	20.49%		28	7.63%	2	3.23%	3	-0.184	26	1.780	6
OMIG Premium Equity v	SWIX	503	-3.85%		34	0.59%	22	6.04%	36	11.37%	24	20.37%		30	8.78%	8	4.14%	21	-0.474	35	1.546	21
Perpetua Equity	Manager	data not				submitted		in time		for		publishing.										
Prescient Equity Active Quant	SWIX	279	-5.26%		57	1.15%	13	8.90%	10	15.25%	5	20.42%		29	9.15%	15	4.52%	39	-0.232	28	1.492	27
Prescient Equity Quant	ALSI Top 40	274	-3.57%		23	6.23%	2	13.79%	2	14.03%	7	22.76%		16	10.66%	50	4.70%	42	0.529	18	1.477	29
Prudential Core Equity ALSI v	ALSI	4,240	-3.39%		19	0.65%	21	7.51%	17	8.97%	34	21.98%		20	10.43%	47	4.39%	35	0.824	6	1.445	31
Prudential Core Equity SWIX v	SWIX	17,187	-4.29%		39	1.06%	17	7.78%	15	13.46%	10	23.91%		5	9.40%	25	3.95%	15	0.914	4	1.763	7
Prudential Deep Value Equity v	Prudential BMK	5,650	-3.79%		30	1.11%	15	7.50%	18	12.58%	17	22.68%		18	9.19%	19	3.79%	8	0.529	18	1.690	11
RECM Equity Composite	ALSI	86	-2.84%		13	-6.09%	59	-4.16%	60	-13.32%	59	3.05%		58	10.97%	52	6.51%	56	-1.846	58	-0.172	58
SIM Aggressive Equity	SWIX	402	-3.59%		24	-0.30%	34	5.58%	43	6.16%	41	19.53%		34	9.65%	30	4.15%	22	-0.371	29	1.341	38
Sim Moderate Equity	SWIX	1,758	-4.44%		42	0.21%	29	6.96%	27	11.55%	23	23.16%		12	9.61%	29	4.31%	32	0.767	9	1.662	14
SIM Unconstrained Equity	SWIX	6,389	-3.67%		28	0.70%	20	7.17%	24	5.06%	44	17.89%		42	9.84%	35	4.22%	26	-0.568	38	1.174	43
STANLIB Core Equity v	SWIX	2,699	-4.44%		42	-1.81%	52	3.37%	52	6.91%	38	18.66%		39	8.97%	10	4.30%	31	-0.781	42	1.352	37
STANLIB Enhanced Index v	SWIX	4,175	-5.04%		52	-0.41%	37	5.82%	41	11.86%	21	20.29%		31	9.16%	16	4.25%	29	-0.488	36	1.477	28
STANLIB FINDI v	FINDI	283	-3.31%		18	1.47%	10	6.10%	35	12.35%	18	22.40%		19	9.98%	36	4.90%	46	-0.792	43	1.541	22
STANLIB Research v	SWIX	8,001	-3.73%		29	0.35%	26	5.90%	38	10.45%	27	21.34%		24	9.23%	21	4.03%	18	0.043	23	1.563	19

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STANLIB Unconstrained Equity v	ALSI	849	-3.50%		21	-2.38%	54	1.71%	56	-1.20%	55	14.82%	51	10.11%	41	4.90%	46	-0.834	47	0.882	49	
STANLIB Value v	ALSI	1,231	-3.59%		24	-1.07%	48	8.85%	11	-0.20%	53	13.45%	53	10.30%	43	5.65%	53	-0.808	46	0.750	53	
Taquanta Active All Share v	ALSI	559	-5.05%		53	-2.88%	56	3.68%	50	-0.57%	54	13.37%	54	11.71%	57	6.08%	55	-1.508	55	0.666	54	
Taquanta Active SWIX v	SWIX	317	-5.65%		59	-1.72%	50	3.89%	49	3.36%	47	14.66%	52	10.32%	44	5.29%	50	-1.598	56	0.852	51	
Vunani Core Equity v	SWIX	1,511	-4.51%		44	-0.45%	39	7.49%	19	9.58%	31	19.88%	32	9.57%	28	4.47%	38	-0.439	33	1.382	34	
ALSI			-3.95%			-0.78%		6.44%		8.51%		19.99%		9.88%								
ALSI Top 40			-3.96%			-0.55%		6.70%		6.78%		20.12%		11.16%								
Ave General Equity Peer Group			-3.30%			-0.24%		5.80%		7.42%		16.41%		8.13%								
CAPI			-3.95%			-0.78%		6.44%		8.65%		20.08%		9.76%								
FINDI			-3.72%			0.64%		7.39%		18.43%		27.17%		9.05%								
FTSE/JSE SWIX 40			-5.19%			-0.29%		6.18%		10.95%		22.85%		10.16%								
FTSE/JSE SWIX Top 40			-3.91%			0.95%		7.50%		12.34%		23.36%		9.88%								
Momentum MoM Target Equity BMK			-4.86%			-0.56%		6.06%		12.51%		21.26%		9.10%								
Prudential BMK			-4.77%			-0.58%		6.10%		12.12%		21.14%		9.13%								
SWIX			-4.86%			-0.56%		6.06%		12.51%		21.26%		9.10%								
SWIX			-4.86%			-0.56%		6.06%		12.52%		21.18%		9.09%								

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.

