

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	8,663	-1.51%		31	-7.02%	49	-2.82%	51	-4.77%	49	8.76%		12	10.60%	36	4.45%	19	0.166	18	0.249	12
ABSA Asset Management Value v	ALSI	7,525	1.05%		7	-1.24%	7	4.35%	17	1.54%	19	5.24%		41	9.78%	14	5.00%	39	-0.451	37	-0.076	42
Aeon Active Equity	SWIX	2,857	-1.68%		34	-5.90%	39	0.90%	38	-2.03%	39	8.61%		14	9.93%	17	4.37%	17	0.188	17	0.245	15
Aeon Enhanced Equity Fund	SWIX	14	-2.19%		47	-7.22%	50	-0.74%	43	-3.55%	46	7.68%		25	10.64%	37	4.89%	36	-0.145	27	0.154	26
Afena Equity CAPI v	CAPI	351	0.05%		12	-2.07%	11	6.27%	14	4.85%	15	4.62%		44	10.35%	30	4.81%	33	-0.677	46	-0.124	46
Afena Equity SWIX v	SWIX	1,361	-2.12%		46	-4.80%	27	5.95%	15	3.41%	16	5.54%		40	10.20%	20	4.40%	18	-0.727	48	-0.042	40
Allan Gray v	ALSI	57,193	-0.28%		14	-2.26%	12	10.80%	10	9.78%	7	11.30%		3	10.24%	24	3.88%	1	1.055	2	0.481	3
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	425	-2.24%		50	-7.78%	53	-3.76%	53	-6.92%	54	8.12%		22	11.13%	43	4.90%	37	0.093	21	0.189	22
Argon SA Equity Fund v	SWIX	5,664	-1.33%		28	-6.17%	41	-2.13%	48	-4.88%	50	9.07%		11	10.37%	32	4.31%	16	0.296	13	0.281	11
Cannon ALSI Institutional Composite	ALSI	428	4.56%		1	6.51%	1	19.51%	3	16.54%	4	1.52%		52	10.97%	42	6.50%	50	-0.530	41	-0.385	52
Coronation Aggressive Equity v	SWIX	15,230	-0.77%		21	-3.10%	15	14.35%	7	9.10%	8	5.22%		42	11.96%	47	5.50%	43	-0.405	34	-0.045	41
Coronation Core Equity v	SWIX	9,437	-1.89%		42	-5.14%	30	3.89%	19	0.70%	23	6.78%		30	10.49%	34	4.58%	24	-0.473	40	0.074	31
Coronation Houseview Equity v	SWIX	22,004	-1.47%		29	-5.55%	35	5.36%	16	2.31%	17	6.50%		33	10.78%	38	4.79%	31	-0.355	33	0.051	33
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,126	-2.38%		53	-8.56%	54	-4.51%	55	-6.64%	53	8.52%		16	10.32%	29	4.66%	26	0.151	19	0.232	16
Efficient Equity	ALSI	186	-0.99%		25	-2.02%	10	2.40%	29	0.54%	25	4.27%		47	8.69%	1	4.13%	6	-0.775	49	-0.204	48
ELECTUS Multi-Cap Portfolio v	SWIX	1,203	-0.46%		17	-2.64%	13	9.74%	12	5.58%	13	6.35%		35	9.69%	10	4.73%	30	-0.327	31	0.031	36
Element Equity v	SWIX	296	1.01%		8	-4.83%	29	18.17%	5	18.67%	3	0.02%		53	13.60%	53	8.13%	53	-0.637	44	-0.396	53
Foord Specialist Domestic Equity v	ALSI	20,545	-0.65%		20	-5.83%	38	1.06%	37	-0.44%	32	7.55%		27	9.57%	5	4.29%	15	0.189	16	0.148	27
Investec Equity v	SWIX	7,083	0.71%		9	-3.98%	18	1.12%	36	-1.92%	38	11.92%		1	10.41%	33	4.13%	6	0.809	3	0.529	1
Investec Equity Value v	ALSI	6,640	-4.06%		57	-6.68%	48	51.23%	1	50.13%	1	11.33%		2	24.02%	55	11.47%	55	0.283	14	0.303	9
Investment Solutions Pure Equity Local	SWIX	25,851	-0.93%		24	-4.46%	24	2.69%	27	-0.05%	29	5.75%		39	9.59%	7	4.28%	13	-0.865	50	-0.029	39
Kagiso Core SWIX	SWIX	1,577	-1.16%		26	-6.63%	47	4.15%	18	1.52%	20	4.10%		48	10.36%	31	4.84%	34	-0.978	51	-0.172	47
Kagiso Managed Equity	SWIX	4,413	-0.77%		21	-6.44%	46	9.25%	13	6.88%	12	3.46%		50	10.91%	41	5.58%	44	-0.688	47	-0.214	49
MAZI Capital Equity SWIX Composite	SWIX	11,621	-1.69%		35	-5.26%	32	-3.68%	52	-5.47%	51	8.13%		21	9.61%	8	4.66%	26	-0.015	25	0.204	21
Mergence CAPI Fund v	CAPI	985	1.31%		5	-1.93%	9	2.89%	26	0.96%	21	8.40%		17	9.71%	11	4.20%	9	0.676	5	0.229	17
Mergence SWIX Fund v	SWIX	9,463	-0.90%		23	-4.80%	27	2.42%	28	-0.76%	35	9.58%		6	10.20%	20	4.28%	13	0.651	6	0.329	6
Mvunonala Core Satellite	-	864	-2.68%		54	-	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,621	-2.92%		56	-	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	7,676	2.09%		3	0.87%	4	12.37%	9	9.02%	9	4.63%		43	11.31%	45	6.35%	49	-0.146	28	-0.103	45
Old Mutual Equities Classic Portfolio	SWIX	27,639	-2.03%		45	-6.20%	42	-1.15%	46	-3.05%	43	8.28%		20	10.10%	19	4.55%	22	0.056	23	0.213	19
Old Mutual RAFI40 Tracker v	SWIX	-	2.80%		2	3.26%	3	18.24%	4	15.17%	5	6.36%		34	12.49%	50	5.92%	46	-0.167	29	0.050	34
Old Mutual SWIX tracker v	SWIX	-	-2.36%		51	-5.96%	40	2.13%	31	-0.75%	34	8.04%		23	10.25%	25	4.57%	23	-1.010	52	0.189	23
OMIG Customised Managed Alpha v	SWIX	10,526	-1.84%		40	-5.76%	36	-1.14%	45	-4.11%	48	8.68%		13	10.21%	22	4.71%	29	0.223	15	0.247	13
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	192	-2.78%		55	-7.26%	51	-0.90%	44	-3.53%	45	8.33%		19	11.19%	44	5.01%	40	1.191	1	0.206	20
OMIG Double Alpha Top40 v	ALSI Top 40	369	-0.32%		15	-4.31%	22	-0.40%	41	-1.54%	36	7.01%		29	10.87%	40	5.01%	40	-0.011	24	0.095	29
OMIG Managed Alpha Equity	ALSI	443	-2.00%		44	-5.82%	37	0.36%	39	-2.50%	40	9.44%		7	10.23%	23	4.69%	28	0.576	7	0.316	8
OMIG Managed Volatility	SWIX	261	-1.77%		39	-4.31%	22	1.17%	35	0.11%	27	8.57%		15	9.58%	6	4.19%	8	0.091	22	0.247	14
OMIG Premium Equity v	SWIX	519	-1.50%		30	-4.53%	25	3.60%	22	0.94%	22	9.38%		9	9.08%	2	4.07%	4	0.545	8	0.338	5
Perpetua Equity	SWIX	4,035	0.18%		10	-0.67%	6	17.05%	6	14.04%	6	4.49%		46	13.15%	52	6.86%	51	-0.349	32	-0.082	43
Prescient Equity Active Quant	SWIX	214	-1.87%		41	-5.27%	33	-2.35%	50	-6.56%	52	6.65%		32	10.83%	39	5.10%	42	-0.463	38	0.064	32
Prescient Equity Quant	ALSI Top 40	148	-0.48%		18	-4.75%	26	-2.21%	49	-3.74%	47	5.93%		38	10.31%	28	4.87%	35	-0.467	39	-0.003	38
Prudential Core Equity ALSI v	ALSI	9,279	1.10%		6	-1.32%	8	2.09%	32	0.34%	26	7.67%		26	9.71%	11	4.26%	11	0.332	12	0.158	25
Prudential Core Equity SWIX v	SWIX	14,045	-0.54%		19	-2.86%	14	3.80%	20	0.57%	24	9.44%		7	9.98%	18	4.10%	5	0.532	9	0.321	7
Prudential Deep Value Equity v	Prudential BMK	5,916	-0.37%		16	-3.36%	16	3.00%	25	0.11%	27	9.12%		10	9.64%	9	3.96%	2	0.439	10	0.298	10
RECM Equity Composite	ALSI	72	1.73%		4	5.25%	2	38.16%	2	29.69%	2	-2.44%		55	15.83%	54	9.70%	54	-0.611	43	-0.477	54
Sentio General Equity	SWIX	6,123	-1.70%		36	-3.99%	19	3.38%	23	2.21%	18	9.63%		5	9.55%	4	4.27%	12	0.378	11	0.350	4
SIM Aggressive Equity	SWIX	392	-1.62%		33	-3.60%	17	10.61%	11	7.69%	10	7.75%		24	10.30%	27	4.20%	9	-0.094	26	0.162	24
Sim Moderate Equity	SWIX	1,581	-1.55%		32	-5.17%	31	3.02%	24	-0.17%	30	8.35%		18	10.25%	25	4.46%	20	0.137	20	0.217	18
SIM Unconstrained Equity	SWIX	1,849	0.16%		11	-0.54%	5	13.61%	8	6.93%	11	4.51%		45	12.60%	51	6.17%	47	-0.409	35	-0.090	44
STANLIB Core Equity v	SWIX	1,911	-1.89%		42	-7.49%	52	-1.66%	47	-2.67%	41	3.69%		49	9.71%	11	4.97%	38	-1.211	54	-0.231	50
STANLIB Enhanced Index v	SWIX	3,025	-2.19%		47	-6.27%	45	-0.45%	42	-2.70%	42	6.78%		30	10.52%	35	4.80%	32	-0.667	45	0.075	30
STANLIB FINDI v	FINDI	94	-1.76%		38	-6.24%	43	-3.84%	54	-7.02%	55	6.23%		36	11.54%	46	5.71%	45	-0.563	42	0.034	35
STANLIB Unconstrained Equity v	ALSI	598	-0.24%		13	-4.26%	20	1.22%	34	-1.78%	37	-0.69%		54	12.09%	48	6.27%	48	-1.127	53	-0.521	55
STANLIB Value v	ALSI	954	-2.21%		49	-12.23%	55	3.61%	21	5.20%	14	1.94%		51	12.32%	49	7.27%	52	-0.437	36	-0.296	51
Sygnia Absolute Focus Equity Fund	SWIX	3,288	-1.24%		27	-4.30%	21	1.58%	33	-0.27%	31	10.93%		4	9.26%	3	4.04%	3	0.767	4	0.486	2

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Sygnia Core Equity Fund	SWIX	2,557	-2.36%		51	-6.25%	44	-0.05%	40	-3.09%	44	6.23%		36	9.80%	15	4.63%	25	-1.224	55	0.020	37	
Vunani Core Equity v	SWIX	1,478	-1.71%		37	-5.37%	34	2.18%	30	-0.50%	33	7.40%		28	9.90%	16	4.51%	21	-0.275	30	0.132	28	
ALSI			-0.55%			-3.93%		1.67%		-0.08%		6.86%			9.76%								
ALSI Top 40			-0.55%			-4.72%		1.17%		0.04%		7.06%			10.59%								
Ave General Equity Peer Group			-0.52%			-2.41%		4.22%		1.89%		5.85%			8.93%								
CAPI			-0.08%			-3.15%		2.79%		0.21%		7.02%			9.84%								
FINDI			-2.42%			-6.71%		-5.32%		-7.04%		9.55%			10.73%								
FTSE/JSE SWIX 40			-2.92%			-7.54%		-2.26%		-4.71%		7.48%			10.88%								
FTSE/JSE SWIX Top 40			-2.92%			-7.54%		-8.66%		-9.83%		7.71%			11.19%								
Prudential BMK			-2.12%			-5.65%		2.20%		-0.63%		8.05%			10.14%								
SWIX			-2.35%			-5.92%		2.13%		-0.83%		8.13%			10.24%								

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.

