

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	8,853	-3.53%		33	1.88%	2	4.43%	10	-0.23%	39	5.47%		12	10.33%	35	4.47%	18	0.182	16	-0.082	13
ABSA Asset Management Value v	ALSI	7,181	-2.72%		10	-2.20%	43	-0.52%	45	0.37%	34	0.71%		46	9.56%	11	5.03%	38	-0.745	48	-0.580	50
Aeon Active Equity	SWIX	5,399	-4.29%		55	0.56%	11	6.40%	1	3.33%	14	5.74%		9	9.84%	17	4.59%	21	0.368	10	-0.065	8
Aeon Enhanced Equity Fund	SWIX	15	-3.72%		41	0.37%	14	4.05%	14	-1.36%	45	4.37%		22	10.01%	24	4.73%	28	-0.167	28	-0.193	23
Afena Equity CAPI v	CAPI	400	-3.31%		25	-1.23%	37	1.92%	35	3.15%	15	0.78%		44	10.57%	38	5.06%	39	-0.959	51	-0.509	45
Afena Equity SWIX v	SWIX	378	-3.80%		44	-0.34%	23	2.62%	30	1.92%	23	2.04%		41	10.20%	31	4.66%	26	-0.903	50	-0.409	41
Alexander Forbes Investments Pure Equity Local	SWIX	25,711	-3.37%		27	-0.84%	32	2.29%	32	0.80%	31	2.28%		40	9.47%	9	4.42%	15	-1.008	52	-0.424	42
Allan Gray v	ALSI	55,903	-3.44%		31	-1.76%	40	0.91%	41	2.60%	19	6.06%		5	9.85%	19	4.05%	3	0.606	3	-0.035	4
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	388	-4.66%		56	0.48%	12	3.44%	18	-2.77%	51	4.01%		26	10.68%	39	5.01%	36	-0.082	27	-0.207	25
Argon SA Equity Fund v	SWIX	2,034	-3.32%		26	1.72%	3	4.18%	11	1.52%	26	5.45%		13	10.17%	29	4.43%	17	0.212	15	-0.087	14
Aylett Equity	ALSI	564	-1.42%		2	-2.66%	48	-1.28%	47	8.77%	3	5.77%		8	7.19%	1	3.17%	1	0.327	12	-0.115	16
Cannon ALSI Institutional Composite	ALSI	416	-2.61%		9	-5.68%	55	-6.41%	57	4.65%	8	-2.00%		53	11.15%	44	6.43%	49	-0.544	43	-0.727	54
Citadel Equity v	ALSI	6	-3.26%		22	-3.50%	52	-1.52%	48	4.80%	6	-0.66%		50	10.19%	30	5.48%	43	-0.742	47	-0.673	53
Coronation Aggressive Equity v	SWIX	13,153	-2.98%		15	-1.00%	35	4.67%	8	7.93%	4	2.42%		38	11.91%	48	5.49%	44	-0.332	31	-0.303	36
Coronation Core Equity v	SWIX	8,794	-4.06%		54	-0.83%	31	3.98%	15	2.22%	21	3.49%		33	10.55%	37	4.79%	31	-0.462	39	-0.258	31
Coronation Houseview Equity v	SWIX	23,189	-3.91%		49	-1.88%	41	3.23%	21	2.10%	22	3.02%		35	10.84%	41	5.00%	35	-0.402	35	-0.291	35
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,187	-3.75%		42	0.72%	8	3.86%	16	-1.95%	48	4.82%		18	10.29%	34	4.91%	33	0.095	19	-0.143	19
ELECTUS Equity Portfolio	ALSI	1,217	-2.41%		6	-2.44%	45	2.38%	31	4.70%	7	4.12%		25	8.47%	2	4.28%	10	0.093	20	-0.273	33
Element Equity v	SWIX	307	-2.46%		7	-3.85%	53	2.10%	34	1.75%	24	-1.86%		52	13.68%	54	8.06%	54	-0.546	44	-0.559	47
Foord Specialist Domestic Equity v	ALSI	20,529	-3.98%		51	0.28%	15	2.16%	33	0.53%	33	3.78%		30	9.13%	5	4.42%	15	0.063	22	-0.283	34
Investec Equity v	SWIX	8,958	-3.67%		39	-2.29%	44	-0.29%	43	-2.30%	50	7.41%		1	10.27%	33	4.36%	12	0.586	5	0.095	1
Investec Equity Value v	ALSI	6,828	-3.15%		17	-8.73%	58	-6.68%	58	-6.23%	54	2.34%		39	24.18%	56	11.50%	56	0.059	23	-0.063	7
Kagiso Core SWIX	SWIX	340	-3.61%		37	-0.78%	30	3.39%	19	1.36%	28	0.73%		45	10.36%	36	4.98%	34	-1.065	53	-0.527	46
Kagiso Managed Equity	SWIX	2,109	-2.15%		5	-1.66%	38	4.57%	9	3.98%	11	0.82%		43	11.10%	43	5.52%	45	-0.600	45	-0.476	44
MAZI Capital Equity SWIX Composite	SWIX	7,983	-3.27%		23	0.05%	18	2.63%	29	-1.48%	46	5.78%		7	9.31%	8	4.38%	13	0.242	13	-0.070	9
Mergence CAPI Fund v	CAPI	1,006	-2.89%		14	-0.36%	24	1.82%	37	2.58%	20	4.29%		24	9.56%	11	4.35%	11	0.357	11	-0.215	27
Mergence SWIX Fund v	SWIX	1,853	-3.24%		21	0.57%	10	2.78%	28	1.15%	29	5.62%		11	9.61%	13	4.17%	6	0.372	9	-0.081	12
Mvunonala Core Satellite	-	870	-4.04%		53	0.10%	16	3.15%	22	-	-	-		-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,582	-3.69%		40	1.48%	4	5.30%	4	-	-	-		-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	11,416	-2.79%			13	-3.24%	50	-1.90%	50	0.11%	37	-0.18%			48	11.19%	45	6.39%	48	-0.365	33	-0.560	49
Old Mutual Equities : SWIX	SWIX	33,842	-3.17%			20	1.30%	5	3.01%	24	-0.85%	40	3.91%			28	9.63%	14	4.60%	22	-0.377	34	-0.250	30
Old Mutual RAFI40 Tracker v	SWIX	791	-3.16%			19	-2.58%	47	-1.10%	46	4.01%	10	1.35%			42	12.73%	50	6.29%	47	-0.360	32	-0.358	39
Old Mutual SWIX tracker v	SWIX	4,071	-3.83%			46	0.00%	19	3.36%	20	0.31%	36	4.77%			20	10.03%	25	4.64%	24	-0.412	38	-0.155	20
OMIG Customised Managed Alpha v	SWIX	11,400	-3.79%			43	-0.48%	26	2.79%	27	-0.20%	38	5.11%			15	9.84%	17	4.70%	27	0.127	17	-0.126	18
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	207	-3.88%			47	2.36%	1	5.83%	3	0.93%	30	5.01%			16	10.91%	42	5.08%	40	1.399	1	-0.113	15
OMIG Double Alpha Top40 v	ALSI Top 40	392	-3.61%			37	1.15%	6	5.93%	2	3.01%	16	3.78%			30	11.26%	46	5.36%	42	0.075	21	-0.211	26
OMIG Managed Alpha Equity	ALSI	459	-3.96%			50	0.07%	17	3.81%	17	0.76%	32	6.09%			4	9.92%	22	4.73%	28	0.614	2	-0.030	3
OMIG Managed Volatility	SWIX	267	-2.75%			12	-1.10%	36	1.87%	36	-0.86%	41	5.33%			14	9.21%	6	4.02%	2	0.110	18	-0.118	17
OMIG Premium Equity v	SWIX	551	-4.03%			52	-0.01%	20	4.13%	12	2.80%	17	6.10%			3	8.90%	4	4.23%	9	0.590	4	-0.043	5
Perpetua Equity	SWIX	4,153	-3.47%			32	-3.29%	51	-2.96%	53	1.43%	27	-0.08%			47	13.51%	52	6.97%	52	-0.482	40	-0.436	43
Prescient Equity Quant	ALSI Top 40	187	-3.57%			35	1.02%	7	5.18%	5	1.62%	25	2.74%			36	10.76%	40	5.27%	41	-0.403	36	-0.319	38
Prudential Core Equity v	SWIX	14,084	-3.42%			29	-0.54%	28	2.96%	25	3.60%	12	5.95%			6	9.85%	19	4.15%	5	0.476	6	-0.045	6
Prudential Core Equity ALSI v	ALSI	10,814	-3.27%			23	-0.99%	34	2.82%	26	4.31%	9	3.94%			27	10.03%	25	4.61%	23	0.223	14	-0.233	28
Prudential Deep Value Equity v	Prudential BMK	6,088	-3.15%			17	-0.61%	29	3.12%	23	3.48%	13	5.68%			10	9.53%	10	4.07%	4	0.442	7	-0.076	10
PSG SA Equity Fund	SWIX	67	-1.07%			1	-5.62%	54	-3.81%	55	11.41%	2	4.83%			17	13.64%	53	6.90%	51	0.042	24	-0.078	11
RECM Equity Composite	ALSI	64	-3.82%			45	-7.56%	57	-2.98%	54	12.68%	1	-4.58%			56	16.16%	55	9.60%	55	-0.539	41	-0.624	51
Sentio General Equity	SWIX	7,651	-4.99%			57	-2.98%	49	-2.58%	52	-1.22%	44	3.85%			29	9.82%	16	5.01%	36	-0.261	30	-0.250	29
SIM Aggressive Equity	SWIX	416	-2.06%			3	-0.47%	25	5.12%	6	7.40%	5	4.62%			21	10.15%	28	4.21%	7	-0.042	26	-0.166	22
Sim Moderate Equity	SWIX	2,368	-3.43%			30	0.42%	13	4.12%	13	2.79%	18	4.79%			19	9.86%	21	4.53%	20	-0.022	25	-0.157	21
SIM Unconstrained Equity	SWIX	1,447	-6.41%			58	-7.55%	56	-5.60%	56	-0.91%	42	-2.09%			54	12.74%	51	6.74%	50	-0.813	49	-0.630	52
STANLIB Core Equity v	SWIX	1,830	-3.12%			16	-1.74%	39	-1.78%	49	-7.27%	55	-0.51%			49	8.80%	3	4.51%	19	-1.411	55	-0.777	55
STANLIB Enhanced Index v	SWIX	3,028	-3.40%			28	-0.16%	22	4.80%	7	0.34%	35	3.65%			32	10.10%	27	4.80%	32	-0.540	42	-0.259	32
STANLIB FINDI v	FINDI	43	-2.56%			8	0.67%	9	-0.41%	44	-3.81%	52	3.13%			34	10.24%	32	4.39%	14	-0.717	46	-0.304	37
STANLIB Unconstrained Equity v	ALSI	589	-2.74%			11	-2.12%	42	-2.46%	51	-5.24%	53	-4.43%			55	11.44%	47	6.08%	46	-1.298	54	-0.925	56
STANLIB Value v	ALSI	886	-2.06%			3	-0.08%	21	1.36%	39	-9.62%	56	-0.80%			51	12.11%	49	7.28%	53	-0.406	37	-0.560	48
Sygnia Absolute Focus Equity Fund	SWIX	3,611	-3.88%			47	-2.53%	46	-0.03%	42	-2.27%	49	6.39%			2	9.23%	7	4.22%	8	0.428	8	-0.009	2
Sygnia Core Equity Fund	SWIX	2,829	-3.55%			34	-0.90%	33	1.52%	38	-1.89%	47	2.63%			37	9.71%	15	4.76%	30	-1.657	56	-0.375	40
Vunani Core Equity v	SWIX	1,582	-3.57%			35	-0.50%	27	1.18%	40	-0.92%	43	4.34%			23	9.92%	22	4.64%	24	-0.183	29	-0.198	24

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ALSI			-3.49%				-0.40%		3.36%		1.70%		3.43%								9.96%
ALSI Top 40			-3.59%				0.93%		4.86%		4.96%		3.65%								10.99%
Ave General Equity Peer Group			-3.36%				-1.70%		0.76%		1.62%		2.38%								8.84%
CAPI			-3.32%				-0.96%		2.29%		1.34%		3.56%								9.90%
FINDI			-3.58%				1.50%		5.65%		1.88%		7.36%								10.21%
FTSE/JSE SWIX 40			-4.03%				1.83%		4.88%		-0.70%		4.08%								10.69%
FTSE/JSE SWIX Top 40			-4.03%				1.83%		4.88%		-1.72%		4.31%								11.01%
Prudential BMK			-3.74%				-0.20%		3.08%		0.30%		4.63%								9.94%
SWIX			-3.83%				0.00%		3.31%		0.31%		4.80%								10.01%

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.

