

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	8,065	-2.76%		28	-7.30%	11	-2.76%	28	4.05%	5	15.25%		3	11.26%	31	4.63%	11	1.129	3	0.814	5
ABSA Asset Management Value v	ALSI	7,971	-3.09%		34	-11.56%	46	-3.09%	34	-9.83%	41	6.79%		38	11.10%	29	5.45%	37	-1.015	39	0.131	38
Aeon Active Equity	SWIX	1,836	-3.26%		36	-8.95%	38	-3.26%	36	0.05%	18	13.52%		12	10.87%	17	4.52%	8	0.756	15	0.698	12
Aeon Enhanced Equity Fund	SWIX	14	-3.74%		48	-8.23%	27	-3.74%	48	-0.34%	23	12.34%		19	10.60%	10	4.74%	18	0.312	20	0.614	16
Afena Equity CAPI v	CAPI	658	-2.66%		26	-8.93%	37	-2.66%	26	-4.43%	36	4.79%		43	12.22%	46	6.08%	44	-1.274	46	-0.025	43
Afena Equity SWIX v	SWIX	2,800	-2.07%		15	-8.25%	28	-2.07%	15	-5.45%	39	6.51%		40	11.07%	26	5.25%	33	-1.259	45	0.108	40
Allan Gray v	ALSI	57,136	-0.65%		4	-5.35%	4	-0.65%	4	0.29%	15	12.40%		18	11.19%	30	4.65%	13	0.529	19	0.592	18
Argon SA Equity Fund v	SWIX	8,033	-2.38%		20	-7.19%	8	-2.38%	20	3.20%	7	14.97%		5	11.00%	24	4.47%	5	1.324	1	0.808	6
Cannon ALSI Institutional Composite	ALSI	342	-6.85%		55	-15.54%	54	-6.85%	55	-17.94%	54	-3.52%		53	10.67%	13	6.72%	49	-1.832	53	-0.819	54
Citadel Equity v	ALSI	156	-3.50%		41	-11.71%	47	-3.50%	41	-10.66%	42	2.81%		49	10.66%	12	5.60%	39	-1.556	51	-0.225	51
Coronation Aggressive Equity v	SWIX	13,990	-1.99%		13	-11.73%	48	-1.99%	13	-12.46%	46	6.35%		41	12.48%	49	5.83%	41	-0.843	36	0.096	41
Coronation Core Equity v	SWIX	28,526	-2.21%		17	-8.81%	36	-2.21%	17	-4.37%	35	11.15%		26	12.05%	43	5.03%	29	-0.068	22	0.464	29
Coronation Houseview Equity v	SWIX	22,064	-2.65%		25	-9.97%	42	-2.65%	25	-5.21%	38	10.61%		30	11.74%	37	4.96%	25	-0.175	27	0.431	31
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,232	-4.05%		51	-4.25%	3	-4.05%	51	6.94%	2	15.93%		1	11.28%	32	4.76%	20	-0.095	23	0.865	3
Efficient Equity	ALSI	237	-4.04%		50	-8.62%	32	-4.04%	50	-2.74%	30	7.96%		35	9.74%	4	4.59%	9	-0.540	33	0.247	35
ELECTUS Multi-Cap Portfolio v	SWIX	1,643	-3.61%		43	-12.02%	49	-3.61%	43	-12.04%	44	6.73%		39	11.50%	35	5.33%	36	-0.894	37	0.126	39
Element Equity v	SWIX	269	1.33%		3	-7.33%	12	1.33%	3	-15.50%	52	-5.21%		54	13.62%	53	8.90%	53	-1.557	52	-0.744	53
Foord Specialist Domestic Equity v	ALSI	20,012	-2.77%		29	-8.63%	33	-2.77%	29	-1.67%	25	13.34%		13	10.61%	11	4.26%	3	0.752	16	0.698	13
Investec Equity v	SWIX	12,763	-3.41%		38	-8.06%	25	-3.41%	38	6.86%	3	15.87%		2	11.86%	40	5.08%	30	0.912	8	0.824	4
Investec Equity Value v	ALSI	6,468	14.07%		1	4.34%	1	14.07%	1	-14.71%	51	0.76%		52	20.95%	55	11.41%	55	-0.396	30	-0.134	48
Investment Solutions Pure Equity Local	SWIX	28,257	-2.96%		33	-8.74%	35	-2.96%	33	-4.26%	34	8.83%		34	10.67%	13	4.76%	20	-0.923	38	0.310	34
Kagiso Core SWIX	SWIX	1,927	-2.87%		31	-9.40%	40	-2.87%	31	-9.22%	40	6.91%		37	11.50%	35	5.18%	32	-1.070	41	0.140	37
Kagiso Managed Equity	SWIX	629	-3.67%		47	-10.68%	44	-3.67%	47	-12.81%	48	3.92%		44	11.81%	38	5.87%	42	-1.156	42	-0.101	44
MAZI Capital Equity SWIX Composite	SWIX	6,701	-4.69%		54	-7.28%	9	-4.69%	54	4.10%	4	15.03%		4	9.65%	3	4.60%	10	0.824	12	0.912	1
Mergence CAPI Fund v	CAPI	926	-3.49%		40	-8.32%	30	-3.49%	40	1.98%	9	11.59%		23	11.36%	34	4.73%	17	0.931	7	0.520	23
Mergence SWIX Fund v	SWIX	7,418	-2.53%		23	-7.53%	17	-2.53%	23	1.62%	12	13.82%		9	10.97%	21	4.51%	7	0.986	5	0.717	10
Oasis Equity v	Ave General Equity Peer Group	6,645	-1.95%		12	-13.18%	51	-1.95%	12	-12.64%	47	3.44%		47	12.15%	45	6.82%	50	-0.793	35	-0.133	47
Old Mutual Equity Portfolio v	SWIX	26,329	-2.92%		32	-7.62%	21	-2.92%	32	0.17%	17	14.10%		8	10.93%	18	4.67%	14	1.166	2	0.742	9

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Old Mutual RAFI ALSI v	ALSI	209	-1.54%		8	-11.16%	45	-1.54%	8	-12.16%	45	3.47%		46	12.51%	50	6.52%	47	-1.503	50	-0.124	46
Old Mutual RAFI40 Tracker v	SWIX	633	-0.91%		6	-10.63%	43	-0.91%	6	-11.04%	43	3.54%		45	13.18%	52	6.89%	51	-1.256	44	-0.106	45
Old Mutual SWIX tracker v	SWIX	33,379	-2.28%		18	-7.36%	14	-2.28%	18	-2.38%	29	11.62%		21	10.59%	9	4.74%	18	0.105	21	0.553	22
OMIG Customised Managed Alpha v	SWIX	10,371	-3.47%		39	-7.66%	23	-3.47%	39	1.71%	10	13.76%		10	10.43%	8	4.72%	16	0.884	9	0.744	8
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	170	-2.72%		27	-7.45%	15	-2.72%	27	-0.06%	21	13.24%		14	11.98%	41	5.28%	35	-0.117	26	0.624	15
OMIG Double Alpha Top40 v	ALSI Top 40	357	-3.63%		44	-8.61%	31	-3.63%	44	1.64%	11	11.11%		27	12.99%	51	5.93%	43	1.101	4	0.436	30
OMIG Managed Alpha Equity	ALSI	441	-3.59%		42	-7.86%	24	-3.59%	42	2.00%	8	14.30%		7	10.38%	7	4.68%	15	0.850	11	0.793	7
OMIG Managed Volatility	SWIX	247	-4.10%		52	-7.57%	19	-4.10%	52	-1.83%	27	10.55%		31	9.31%	1	4.04%	2	-0.240	29	0.511	24
OMIG Premium Equity v	SWIX	512	-2.38%		20	-7.33%	12	-2.38%	20	0.01%	19	11.42%		24	9.99%	5	4.64%	12	-0.115	25	0.563	20
Perpetua Equity	SWIX	2,960	-1.30%		7	-12.05%	50	-1.30%	7	-15.89%	53	2.45%		50	12.27%	48	7.04%	52	-1.422	48	-0.208	50
Prescient Equity Active Quant	SWIX	163	-3.39%		37	-9.20%	39	-3.39%	37	-2.23%	28	11.18%		25	11.00%	24	5.26%	34	-0.101	24	0.501	26
Prescient Equity Quant	ALSI Top 40	273	-4.02%		49	-8.69%	34	-4.02%	49	6.97%	1	12.56%		16	12.22%	46	5.53%	38	0.533	17	0.564	19
Prudential Core Equity ALSI v	ALSI	4,095	-3.23%		35	-7.60%	20	-3.23%	35	1.14%	13	11.61%		22	11.81%	38	5.01%	28	0.792	13	0.506	25
Prudential Core Equity SWIX v	SWIX	14,560	-2.11%		16	-7.11%	7	-2.11%	16	-0.18%	22	13.75%		11	10.94%	20	4.50%	6	0.942	6	0.712	11
Prudential Deep Value Equity v	Prudential BMK	5,339	-2.46%		22	-7.29%	10	-2.46%	22	0.28%	16	13.16%		15	10.80%	15	4.41%	4	0.789	14	0.672	14
RECM Equity Composite	ALSI	51	-1.81%		9	-16.59%	55	-1.81%	9	-31.56%	55	-11.06%		55	13.83%	54	9.51%	54	-2.024	54	-1.187	55
SIM Aggressive Equity	SWIX	362	-0.86%		5	-7.53%	17	-0.86%	5	-5.02%	37	9.51%		33	11.09%	28	4.84%	22	-0.505	32	0.359	33
Sim Moderate Equity	SWIX	1,978	-1.89%		10	-7.62%	21	-1.89%	10	-1.81%	26	12.54%		17	11.07%	26	4.87%	24	0.533	17	0.608	17
SIM Unconstrained Equity	SWIX	3,777	-2.01%		14	-14.36%	53	-2.01%	14	-14.45%	49	3.10%		48	12.06%	44	6.42%	45	-1.353	47	-0.162	49
STANLIB Core Equity v	SWIX	2,312	-2.31%		19	-6.90%	6	-2.31%	19	-4.21%	33	7.89%		36	10.02%	6	4.96%	25	-1.032	40	0.237	36
STANLIB Enhanced Index v	SWIX	3,244	-2.77%		29	-8.11%	26	-2.77%	29	-3.08%	32	10.33%		32	10.97%	21	4.85%	23	-0.599	34	0.430	32
STANLIB FINDI v	FINDI	268	-3.65%		45	-9.74%	41	-3.65%	45	-0.03%	20	11.91%		20	10.98%	23	5.71%	40	-1.159	43	0.561	21
STANLIB Unconstrained Equity v	ALSI	679	-4.27%		53	-13.98%	52	-4.27%	53	-14.48%	50	1.11%		51	11.98%	41	6.65%	48	-1.424	49	-0.327	52
STANLIB Value v	ALSI	1,079	2.24%		2	-2.26%	2	2.24%	2	-0.67%	24	5.92%		42	11.28%	32	6.47%	46	-0.434	31	0.059	42
Sygnia Absolute Focus Equity Fund	SWIX	2,551	-3.66%		46	-6.79%	5	-3.66%	46	3.52%	6	14.77%		6	9.46%	2	3.99%	1	0.864	10	0.904	2
Sygnia Core Equity Fund	-	1,303	-2.57%		24	-8.28%	29	-2.57%	24	-2.91%	31	10.78%		29	10.93%	18	5.09%	31	-	-	0.470	28
Vunani Core Equity v	SWIX	1,307	-1.93%		11	-7.48%	16	-1.93%	11	0.73%	14	10.95%		28	10.86%	16	5.00%	27	-0.222	28	0.486	27
ALSI			-2.99%			-8.34%		-2.99%		-1.07%		9.98%			11.38%							
ALSI Top 40			-3.75%			-8.55%		-3.75%		0.82%		10.15%			12.60%							

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Ave General Equity Peer Group			-3.13%				-8.27%		-3.13%		-4.66%		7.52%							9.71%	
CAP1			-3.04%				-9.13%		-3.04%		-1.94%		9.76%							11.37%	
FINDI			-3.03%				-6.49%		-3.03%		5.22%		18.03%							10.62%	
FTSE/JSE SWIX 40			-2.97%				-7.62%		-2.97%		-0.10%		13.52%							11.57%	
FTSE/JSE SWIX Top 40			-2.85%				-5.36%		-2.85%		7.72%		16.41%							11.55%	
Prudential BMK			-2.39%				-7.78%		-2.39%		-2.52%		11.43%							10.65%	
SWIX			-2.31%				-7.70%		-2.31%		-2.65%		11.59%							10.62%	

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.

