

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	Capped SWIX All Share	11,172	-0.31%		13	-0.67%	22	0.60%	10	18.31%	13	6.56%		17	10.81%	27	4.40%	14	0.281	10	0.000	17
ABSA Asset Management Value v	ALSI	5,686	-1.39%		39	-0.23%	16	-1.51%	38	10.76%	41	2.55%		51	9.95%	5	5.00%	38	-0.884	52	-0.396	52
Aeon Active Equity	SWIX	6,264	-1.57%		43	-0.13%	14	-1.45%	37	22.15%	3	8.25%		6	10.42%	19	4.48%	18	0.651	6	0.147	6
Aeon Smart Multi-Factor Equity Fund	SWIX	18	-1.85%		46	-3.20%	43	-3.07%	56	17.86%	15	6.28%		23	11.03%	33	4.66%	26	-0.035	27	-0.022	22
Afena Equity CAPI v	CAPI	385	-0.98%		23	-0.30%	18	-0.22%	17	13.65%	26	4.93%		32	10.93%	28	5.01%	39	-0.374	40	-0.141	33
Afena Equity SWIX v	SWIX	637	-0.07%		11	-0.63%	20	-0.31%	18	16.14%	19	5.84%		28	11.01%	31	4.62%	25	-0.219	33	-0.060	29
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	22,936	-0.69%		18	-2.00%	28	-1.41%	36	11.92%	36	4.07%		40	9.97%	7	4.18%	7	-0.510	45	-0.248	46
Allan Gray v	ALSI	61,747	-0.87%		22	1.01%	11	-0.47%	24	12.54%	33	8.35%		5	10.35%	16	4.05%	3	0.475	7	0.157	5
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	438	-0.22%		12	-0.35%	19	0.41%	13	25.72%	1	7.85%		7	11.82%	44	5.02%	40	0.228	12	0.111	7
Argon SA Equity Fund v	SWIX	1,982	-1.04%		26	-4.11%	52	-0.91%	27	15.73%	22	5.90%		27	11.01%	31	4.49%	19	-0.132	30	-0.056	27
Aylett Equity	ALSI	764	1.06%		2	4.93%	3	2.61%	4	14.70%	23	8.66%		4	7.26%	1	3.15%	1	0.302	9	0.227	1
Cannon ALSI Institutional Composite	ALSI	434	0.17%		7	5.57%	2	2.84%	2	0.88%	55	2.42%		52	11.44%	40	6.32%	51	-0.334	39	-0.341	49
Coronation Aggressive Equity v	Capped SWIX All Share	12,455	-1.54%		41	-3.30%	44	-1.08%	32	10.91%	40	4.39%		35	12.36%	49	5.31%	46	-0.104	29	-0.153	35
Coronation Core Equity v	SWIX	8,364	-0.60%		16	-1.16%	24	-0.37%	19	19.07%	10	6.52%		18	11.50%	42	4.61%	24	0.088	15	0.003	16
Coronation Houseview Equity v	Capped SWIX All Share	33,826	-1.83%		45	-3.34%	45	-2.03%	46	10.29%	43	3.99%		42	11.35%	37	4.83%	34	-0.296	36	-0.211	41
Denker SA Equity	SWIX	1,132	0.65%		4	-0.23%	16	1.79%	5	-3.06%	56	-0.95%		57	13.04%	52	6.80%	53	-0.846	50	-0.542	56
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,300	-1.61%		44	-4.53%	53	-1.92%	45	12.99%	29	4.66%		33	11.40%	38	5.09%	42	-0.520	46	-0.153	34
ELECTUS Equity Portfolio	Capped SWIX All Share	1,211	0.30%		5	0.88%	12	0.05%	14	6.99%	51	3.45%		45	8.50%	2	4.28%	10	-0.302	38	-0.376	51
Element Equity v	SWIX	353	-3.10%		56	-1.02%	23	-2.07%	47	7.76%	49	4.03%		41	13.33%	53	7.55%	56	-0.179	31	-0.158	36
Fairtree Equity	Capped SWIX All Share	7,718	-2.80%		54	-2.48%	36	-2.33%	51	15.99%	20	9.23%		1	12.54%	51	4.82%	33	0.808	4	0.214	2
Foord Specialist Domestic Equity v	ALSI	20,150	-2.32%		52	-8.23%	56	-2.58%	52	1.82%	54	0.76%		55	10.25%	12	5.22%	44	-0.968	53	-0.553	57
Investec Equity v	SWIX	10,603	-1.00%		24	-1.79%	27	0.72%	8	12.74%	31	7.58%		8	10.94%	29	4.38%	13	0.248	11	0.088	9
Investec Equity Value v	ALSI	6,362	-4.70%		57	-8.41%	57	-2.28%	50	-8.29%	57	2.89%		49	24.38%	57	11.28%	57	-0.033	26	-0.048	26
Kagiso Core SWIX	SWIX	142	-1.94%		48	-3.55%	49	-1.89%	44	10.63%	42	3.01%		48	11.17%	34	4.69%	28	-0.868	51	-0.301	48
Kagiso Managed Equity	SWIX	2,352	-2.80%		54	-3.61%	50	-2.75%	54	8.22%	47	3.45%		45	11.84%	46	5.12%	43	-0.432	42	-0.241	44
MAZI Capital Equity SWIX Composite	SWIX	8,419	0.30%		5	-2.24%	33	-1.04%	30	15.89%	21	6.37%		22	10.27%	14	4.28%	10	-0.022	25	-0.024	23
Mergence CAPI Fund v	CAPI	1,095	-1.31%		36	-1.21%	25	-0.45%	23	12.85%	30	6.03%		24	9.96%	6	4.29%	12	0.067	20	-0.059	28

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Mergence SWIX Fund v	SWIX	1,686	-0.75%		20	-2.13%	31	-1.06%	31	14.49%	24	6.58%		16	10.21%	11	4.08%	4	0.056	21	-0.005	18
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	2,200	-1.25%		34	-4.99%	54	-0.61%	26	6.33%	52	3.99%		42	10.33%	15	4.81%	32	-0.526	47	-0.243	45
Oasis Equity v	Ave General Equity Peer Group	7,253	0.16%		8	3.24%	6	1.43%	6	12.44%	34	4.13%		39	11.49%	41	6.28%	49	0.077	18	-0.195	38
Old Mutual Fundamental Equity	Capped SWIX All Share	34,530	-0.69%		18	-2.21%	32	-0.91%	27	12.42%	35	4.23%		36	10.02%	8	4.42%	15	-0.298	37	-0.230	43
Old Mutual RAFI40 Tracker v	SWIX	942	-1.15%		30	2.08%	7	1.06%	7	20.24%	7	7.06%		13	13.50%	54	6.29%	50	0.112	14	0.059	12
Old Mutual SWIX tracker v	SWIX	4,684	-1.16%		31	-2.02%	29	-1.84%	42	17.74%	16	6.38%		20	10.97%	30	4.51%	21	0.043	22	-0.014	19
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,640	-1.27%		35	-0.18%	15	-1.13%	34	12.66%	32	5.36%		31	10.18%	10	4.66%	26	0.030	23	-0.119	32
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	241	-1.05%		27	-2.87%	40	-1.71%	40	22.70%	2	7.57%		9	12.14%	47	4.95%	36	1.348	1	0.090	8
OMIG Double Alpha Top40 v	ALSI Top 40	453	-2.25%		50	-3.40%	46	-2.16%	49	21.07%	6	7.22%		11	12.32%	48	5.35%	47	0.088	16	0.064	11
OMIG Managed Alpha Equity	Capped SWIX All Share	525	-1.18%		32	0.05%	13	-1.09%	33	13.56%	27	6.42%		19	10.26%	13	4.69%	28	0.407	8	-0.019	21
OMIG Managed Volatility	Capped SWIX All Share	292	-2.40%		53	-2.53%	37	-5.05%	57	9.69%	46	3.69%		44	9.56%	4	4.18%	7	-0.402	41	-0.300	47
OMIG Premium Equity v	Capped SWIX All Share	612	-1.06%		28	-1.52%	26	-1.52%	39	14.07%	25	7.16%		12	9.52%	3	4.12%	6	0.726	5	0.045	13
Perpetua Equity	SWIX	4,126	-0.80%		21	3.38%	5	0.03%	15	8.14%	48	3.36%		47	13.58%	55	6.77%	52	-0.274	35	-0.200	39
Prescient Equity Quant	ALSI Top 40	195	-2.27%		51	-3.41%	47	-2.11%	48	19.75%	8	5.91%		26	11.82%	44	5.25%	45	-0.530	48	-0.042	25
Prudential Core Equity v	SWIX	14,130	-0.40%		14	1.21%	9	-0.49%	25	21.09%	5	8.78%		2	10.62%	23	4.10%	5	0.885	3	0.193	3
Prudential Deep Value Equity v	Prudential BMK	6,521	-0.54%		15	1.38%	8	-0.42%	22	21.17%	4	8.76%		3	10.39%	18	4.01%	2	0.965	2	0.193	4
PSG SA Equity Fund	SWIX	93	1.70%		1	8.58%	1	3.71%	1	11.79%	37	7.41%		10	13.78%	56	6.97%	55	0.119	13	0.085	10
Sentio General Equity	SWIX	8,922	0.98%		3	3.74%	4	0.69%	9	18.14%	14	6.72%		14	10.69%	24	5.03%	41	0.069	19	0.013	14
SIM Aggressive Equity	SWIX	441	-1.54%		41	-6.33%	55	-0.39%	21	10.09%	44	5.95%		25	11.80%	43	4.99%	37	-0.058	28	-0.040	24
SIM Moderate Equity	SWIX	2,071	-1.34%		38	-2.80%	38	-1.31%	35	16.29%	18	6.38%		20	10.75%	26	4.42%	15	-0.010	24	-0.017	20
STANLIB Core Equity v	SWIX	2,043	-1.31%		36	-3.13%	42	-1.01%	29	11.71%	38	2.01%		53	10.37%	17	4.52%	22	-1.198	55	-0.427	53
STANLIB Enhanced Index v	SWIX	3,467	0.05%		10	1.18%	10	-0.15%	16	19.17%	9	5.83%		29	10.70%	25	4.75%	30	-0.218	32	-0.066	30
STANLIB FINDI v	FINDI	20	0.14%		9	-2.86%	39	0.48%	12	7.33%	50	2.72%		50	10.47%	21	4.49%	19	-0.719	49	-0.356	50
STANLIB Unconstrained Equity v	ALSI	594	-0.67%		17	-2.32%	34	-0.37%	19	11.52%	39	-0.25%		56	12.38%	50	5.93%	48	-1.007	54	-0.520	55
STANLIB Value v	ALSI	806	-1.01%		25	-3.03%	41	2.70%	3	6.27%	53	1.35%		54	11.40%	38	6.85%	54	-0.471	43	-0.434	54
Sygnia Absolute Focus Equity Fund	SWIX	4,013	-1.97%		49	-3.77%	51	-1.77%	41	9.95%	45	5.44%		30	10.03%	9	4.27%	9	-0.274	34	-0.114	31
Sygnia Core Equity Fund	SWIX	4,004	-1.18%		32	-2.06%	30	-1.88%	43	13.48%	28	4.20%		37	10.44%	20	4.58%	23	-1.805	56	-0.219	42

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Vele Core Satellite	-	325	-1.40%		40	-2.47%	35	-2.61%	53	18.34%	12	4.15%		38	11.18%	35	4.83%	34	-	-	-0.202	40
Vele Pure Active Equity Fund	SWIX	323	-1.88%		47	-3.51%	48	-3.03%	55	18.74%	11	4.57%		34	11.21%	36	4.80%	31	-0.500	44	-0.165	37
Vunani Core Equity v	SWIX	1,379	-1.14%		29	-0.63%	20	0.58%	11	16.59%	17	6.67%		15	10.49%	22	4.47%	17	0.085	17	0.007	15
ALSI			-1.97%			-2.21%		-1.87%		17.44%		6.09%			10.93%							
ALSI Top 40			-2.32%			-3.41%		-2.12%		19.77%		7.07%			12.03%							
Ave General Equity Peer Group			-1.29%			-2.08%		-1.06%		10.24%		3.84%			9.39%							
CAPI			-1.81%			-1.18%		-1.46%		15.25%		5.83%			10.57%							
Capped SWIX All Share			-0.79%			-0.33%		-1.23%		14.16%		5.26%			10.27%							
FINDI			-1.20%			-2.21%		-1.89%		17.87%		6.86%			10.64%							
FTSE/JSE SWIX 40			-1.22%			-3.00%		-1.88%		21.33%		6.62%			11.82%							
FTSE/JSE SWIX Top 40			-1.22%			-3.00%		-1.88%		21.33%		6.85%			12.10%							
Prudential BMK			-0.83%			-0.52%		-1.30%		18.15%		6.51%			10.71%							
SWIX			-1.18%			-2.01%		-1.85%		17.74%		6.38%			10.95%							

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.

