

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	8,056	-3.39%		47	-1.16%	6	6.92%	8	8.63%	7	20.08%	5	10.02%	30	4.30%	19	0.773	13	1.332	10
ABSA Asset Management Value v	ALSI	7,652	-2.77%		18	-3.15%	27	0.75%	41	-0.42%	41	13.82%	42	9.52%	19	4.32%	22	-0.663	44	0.829	42
Aeon Active Equity	SWIX	1,949	-2.80%		20	-2.10%	14	6.27%	10	5.68%	17	19.35%	11	9.44%	14	3.93%	6	0.804	12	1.344	9
Aeon Enhanced Equity Fund	SWIX	14	-3.26%		40	-2.02%	13	5.28%	16	4.89%	21	17.28%	23	9.44%	14	4.23%	15	0.107	23	1.155	19
Afena Equity CAPI v	CAPI	4,066	-3.88%		57	-6.13%	52	-0.71%	47	-6.32%	51	10.80%	52	11.46%	53	5.64%	53	-1.185	52	0.469	53
Afena Equity SWIX v	SWIX	2,895	-3.33%		44	-5.14%	45	0.44%	43	-3.18%	44	12.82%	45	10.20%	34	4.91%	44	-0.915	49	0.692	45
Allan Gray v	ALSI	61,813	-2.34%		10	-2.40%	17	2.68%	34	1.30%	34	16.44%	29	9.76%	25	4.35%	24	0.172	22	1.047	30
Argon SA Equity Fund v	SWIX	4,735	-3.08%		29	-1.53%	9	8.34%	5	9.95%	5	20.28%	3	9.84%	28	4.17%	12	1.115	1	1.373	6
Aylett Equity	ALSI	612	-1.99%		8	-2.00%	12	0.98%	40	4.12%	25	15.20%	37	7.93%	3	3.26%	2	-0.127	26	1.131	21
Cannon All Equities SWIX	SWIX	109	-2.37%		11	-5.76%	51	8.48%	3	-	-	-	-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	412	-2.59%		13	-5.41%	46	-2.50%	55	-8.78%	55	5.87%	56	9.21%	10	4.82%	43	-1.323	54	0.061	56
Citadel Equity v	ALSI	225	-4.86%		61	-7.27%	58	-0.81%	48	-4.23%	46	11.07%	50	9.57%	21	4.37%	25	-0.977	50	0.567	48
Coronation Aggressive Equity v	SWIX	15,263	-3.54%		51	-6.84%	57	-1.04%	49	-3.91%	45	15.81%	35	11.09%	50	4.65%	36	-0.165	29	0.883	39
Coronation Core Equity v	SWIX	29,884	-3.81%		54	-4.77%	43	2.49%	35	1.28%	35	18.56%	18	10.91%	47	4.55%	33	0.390	20	1.113	24
Coronation Houseview Equity v	SWIX	23,258	-2.83%		22	-4.19%	39	4.43%	24	2.56%	30	19.49%	9	10.46%	41	4.06%	8	0.473	19	1.233	16
Efficient Equity	ALSI	330	-3.31%		42	-4.83%	44	2.13%	36	1.95%	32	14.35%	41	8.49%	5	3.95%	7	-0.361	34	0.973	35
ELECTUS Multi-Cap Portfolio v	SWIX	1,877	-2.42%		12	-5.41%	46	1.17%	39	0.02%	39	14.98%	39	10.32%	37	4.16%	11	-0.329	33	0.870	40
Element Equity v	SWIX	292	0.17%		3	-7.97%	59	-10.39%	59	-18.54%	58	-0.03%	58	12.12%	58	7.70%	58	-1.666	58	-0.402	58
Foord Specialist Domestic Equity v	ALSI	20,695	-3.43%		49	-3.06%	25	3.61%	27	7.16%	11	19.62%	8	9.15%	8	3.42%	4	0.894	6	1.408	5
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,241	-2.68%		15	-2.16%	15	7.04%	7	8.06%	8	22.66%	1	10.72%	46	4.38%	26	0.681	17	1.454	3
Investec Equity v	SWIX	11,787	-1.49%		5	0.27%	1	11.85%	1	17.38%	1	20.80%	2	10.29%	35	4.70%	40	0.704	16	1.359	7
Investec Equity Value v	ALSI	8,297	6.08%		1	-9.71%	60	-12.92%	60	-21.55%	59	1.83%	57	18.08%	59	10.98%	59	-0.797	46	-0.117	57
Investment Solutions Pure Equity Local	SWIX	28,960	-3.08%		29	-3.59%	33	1.61%	38	0.00%	40	15.12%	38	9.41%	12	4.30%	19	-0.551	39	0.959	37
Kagiso Core SWIX	SWIX	2,015	-3.12%		35	-5.43%	49	-2.02%	53	-5.24%	48	14.66%	40	10.52%	42	4.60%	34	-0.444	37	0.830	41
Kagiso Managed Equity	SWIX	8,849	-2.10%		9	-6.39%	55	-4.08%	57	-7.89%	54	12.30%	46	10.61%	43	4.80%	42	-0.625	40	0.625	46
MAZI Capital Equity SWIX Composite	SWIX	6,032	-2.74%		17	-1.64%	10	8.02%	6	10.40%	4	20.22%	4	8.37%	4	3.89%	5	0.878	9	1.593	1
Mergence CAPI Fund v	CAPI	930	-3.67%		53	-3.40%	30	4.47%	22	3.51%	29	17.52%	22	10.31%	36	4.26%	16	0.867	10	1.086	26
Mergence SWIX Fund v	SWIX	7,495	-3.41%		48	-2.24%	16	5.83%	15	6.73%	12	19.41%	10	9.90%	29	4.15%	10	0.959	3	1.290	12
Momentum AM Core Equity v	SWIX	16,638	-2.73%		16	-1.32%	8	4.45%	23	5.08%	20	16.00%	33	9.50%	17	4.51%	31	-0.392	36	1.032	33

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Momentum MoM Target Equity	Momentum MoM Target Equity BMK	219	-2.83%		22	-2.92%	23	3.20%	31	3.71%	27	16.51%		28	9.50%	17	4.60%	34	-0.514	38	1.079	27
Mvunonala Pure Active Equity Fund	SWIX	1,651	-3.08%		29	-3.10%	26	8.42%	4	10.43%	3	18.85%		16	7.78%	1	3.01%	1	0.338	21	1.557	2
Oasis Equity v	Ave General Equity Peer Group	7,966	-2.94%		27	-4.43%	41	-3.29%	56	-7.07%	53	11.82%		47	10.44%	40	5.19%	49	-0.372	35	0.593	47
Old Mutual Equity Portfolio v	SWIX	26,674	-3.11%		33	-2.59%	20	4.57%	21	5.22%	19	19.15%		12	9.74%	23	4.29%	18	0.888	7	1.288	13
Old Mutual RAFI ALSI v	ALSI	497	-3.14%		36	-6.26%	53	-1.54%	50	-5.64%	49	11.42%		48	11.25%	52	5.53%	51	-1.197	53	0.526	49
Old Mutual RAFI40 Tracker v	SWIX	634	-3.54%		51	-6.70%	56	-1.90%	52	-6.73%	52	11.23%		49	12.07%	56	5.99%	55	-0.906	48	0.484	52
Old Mutual SWIX tracker v	SWIX	33,833	-3.10%		32	-2.66%	21	3.17%	32	4.38%	24	16.88%		26	9.49%	16	4.47%	30	-1.514	57	1.114	23
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	171	-3.88%		57	-1.95%	11	4.22%	26	4.74%	22	18.81%		17	10.97%	49	5.06%	45	-0.076	25	1.128	22
OMIG Double Alpha Top40 v	ALSI Top 40	353	-4.43%		60	-3.59%	33	3.23%	30	0.87%	36	16.91%		25	11.92%	55	5.53%	51	1.061	2	0.910	38
OMIG Enhanced Indexation v	SWIX	10,304	-3.37%		46	-0.60%	4	5.84%	14	7.27%	10	19.04%		13	9.15%	8	4.28%	17	0.887	8	1.355	8
OMIG Managed Alpha Equity	ALSI	460	-3.36%		45	-0.55%	3	6.22%	12	7.83%	9	19.63%		7	9.06%	7	4.20%	14	0.759	15	1.422	4
OMIG Managed Volatility	SWIX	255	-1.69%		6	-2.41%	18	6.31%	9	9.46%	6	16.41%		30	7.92%	2	3.32%	3	-0.152	28	1.267	15
OMIG Premium Equity v	SWIX	499	-2.90%		26	-0.72%	5	5.27%	17	5.60%	18	16.76%		27	9.02%	6	4.34%	23	-0.151	27	1.155	18
Perpetua Equity	SWIX	1,688	-1.82%		7	-5.41%	46	-4.38%	58	-10.20%	57	-		-	-	-	-	-	-	-	-	-
Prescient Equity Active Quant	SWIX	236	-2.79%		19	-3.57%	32	5.01%	18	5.80%	15	16.12%		32	9.53%	20	4.66%	37	-0.255	31	1.041	31
Prescient Equity Quant	ALSI Top 40	261	-4.15%		59	-4.12%	38	9.10%	2	6.54%	13	18.36%		19	11.18%	51	5.09%	47	0.521	18	1.075	28
Prudential Core Equity ALSI v	ALSI	4,153	-3.53%		50	-3.80%	36	3.43%	29	1.61%	33	17.75%		21	10.92%	48	4.69%	39	0.922	5	1.050	29
Prudential Core Equity SWIX v	SWIX	14,641	-2.87%		25	-2.57%	19	5.01%	18	5.69%	16	19.64%		6	9.76%	25	4.17%	12	0.940	4	1.327	11
Prudential Deep Value Equity v	Prudential BMK	5,817	-3.17%		37	-2.99%	24	4.28%	25	4.73%	23	18.90%		14	9.64%	22	4.08%	9	0.760	14	1.277	14
RECM Equity Composite	ALSI	76	-0.69%		4	-11.42%	61	-15.11%	61	-22.40%	60	-1.15%		59	11.82%	54	7.31%	57	-1.727	59	-0.510	59
SIM Aggressive Equity	SWIX	381	-2.64%		14	-4.59%	42	0.73%	42	-1.10%	42	15.85%		34	10.09%	32	4.31%	21	-0.260	32	0.964	36
Sim Moderate Equity	SWIX	2,005	-3.11%		33	-3.27%	29	3.46%	28	3.69%	28	18.86%		15	10.03%	31	4.53%	32	0.812	11	1.229	17
SIM Unconstrained Equity	SWIX	5,155	-2.84%		24	-6.37%	54	0.35%	44	-2.37%	43	13.40%		44	10.36%	39	4.45%	29	-0.627	41	0.733	44
STANLIB Core Equity v	SWIX	2,568	-3.87%		56	-3.25%	28	0.01%	45	0.47%	38	13.63%		43	9.32%	11	4.67%	38	-0.978	51	0.826	43
STANLIB Enhanced Index v	SWIX	4,057	-2.96%		28	-2.88%	22	2.78%	33	3.84%	26	15.68%		36	9.43%	13	4.43%	27	-0.738	45	1.009	34
STANLIB FINDI v	FINDI	280	-3.28%		41	-0.07%	2	6.03%	13	10.54%	2	18.04%		20	10.09%	32	5.13%	48	-0.640	43	1.153	20

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STANLIB Research v	SWIX	7,445	-3.82%		55	-3.70%	35	1.99%	37	2.38%	31	17.10%	24	9.75%	24	4.43%	27	0.052	24	1.106	25	
STANLIB Unconstrained Equity v	ALSI	797	-3.18%		39	-3.49%	31	-1.84%	51	-5.80%	50	10.71%	53	10.35%	38	5.06%	45	-0.827	47	0.499	51	
STANLIB Value v	ALSI	1,138	1.08%		2	-3.87%	37	4.64%	20	0.79%	37	10.14%	54	10.67%	45	5.89%	54	-0.638	42	0.439	54	
Taquantia Active All Share v	ALSI	322	-3.17%		37	-5.59%	50	-2.12%	54	-8.83%	56	9.30%	55	12.08%	57	6.16%	56	-1.395	55	0.338	55	
Taquantia Active SWIX v	SWIX	276	-2.80%		20	-4.38%	40	-0.66%	46	-4.74%	47	10.99%	51	10.66%	44	5.37%	50	-1.500	56	0.513	50	
Vunani Core Equity v	SWIX	1,417	-3.32%		43	-1.18%	7	6.23%	11	6.16%	14	16.37%	31	9.83%	27	4.71%	41	-0.199	30	1.034	32	
ALSI			-3.55%			-3.79%		2.41%		1.13%		15.64%		10.32%								
ALSI Top 40			-4.26%			-3.60%		2.85%		0.18%		15.87%		11.62%								
Ave General Equity Peer Group			-2.71%			-3.90%		1.68%		0.68%		13.42%		8.55%								
CAPI			-3.55%			-3.79%		2.41%		1.24%		15.73%		10.21%								
FINDI			-4.00%			-1.82%		5.43%		12.34%		21.80%		9.46%								
FTSE/JSE SWIX 40			-3.10%			-1.60%		4.48%		4.42%		19.02%		10.51%								
FTSE/JSE SWIX Top 40			-4.79%			-2.23%		5.10%		5.05%		19.25%		10.51%								
Momentum MoM Target Equity BMK			-3.10%			-2.63%		3.27%		4.55%		17.03%		9.46%								
Prudential BMK			-3.15%			-2.74%		3.19%		4.22%		16.89%		9.49%								
SWIX			-3.10%			-2.63%		3.28%		4.55%		17.03%		9.46%								
SWIX			-3.10%			-2.63%		3.28%		4.55%		17.02%		9.46%								

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.

