

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	8,429	-2.71%		16	5.97%	6	13.30%	6	13.71%	6	19.20%		5	10.90%	29	4.45%	15	0.861	13	1.156	8
ABSA Asset Management Value v	ALSI	8,352	-6.22%		45	-1.30%	41	-0.56%	41	-1.13%	41	11.06%		40	10.84%	28	5.29%	39	-0.942	42	0.502	41
Aeon Active Equity	SWIX	1,954	-3.06%		24	3.84%	21	10.35%	13	10.95%	13	18.47%		11	10.40%	13	4.15%	5	0.960	11	1.147	9
Aeon Enhanced Equity Fund	SWIX	14	-1.89%		8	4.78%	14	10.32%	14	10.10%	17	16.62%		19	10.08%	9	4.27%	12	0.348	19	1.022	15
Afena Equity CAPI v	CAPI	4,076	-5.17%		41	1.26%	33	0.54%	40	-0.55%	40	8.97%		44	12.33%	49	6.09%	47	-1.274	47	0.300	44
Afena Equity SWIX v	SWIX	2,918	-4.01%		34	0.46%	37	0.90%	37	0.41%	38	10.97%		42	11.11%	32	5.22%	37	-1.053	43	0.486	42
Allan Gray v	ALSI	60,505	-3.85%		33	3.36%	23	6.14%	29	5.76%	29	15.41%		28	11.26%	34	4.69%	24	0.294	20	0.832	29
Argon SA Equity Fund v	SWIX	8,396	-2.18%		11	4.28%	17	12.98%	7	13.05%	7	19.69%		4	10.66%	21	4.24%	10	1.445	1	1.219	5
Cannon ALSI Institutional Composite	ALSI	376	-7.02%		47	-6.23%	52	-8.58%	52	-9.65%	52	2.31%		53	10.41%	14	5.96%	46	-1.526	53	-0.273	53
Citadel Equity v	ALSI	219	-6.75%		46	-2.84%	43	-3.62%	44	-5.58%	45	7.32%		49	10.68%	24	5.48%	41	-1.386	50	0.185	48
Coronation Aggressive Equity v	SWIX	14,852	-5.60%		43	-3.46%	47	-4.46%	45	-4.91%	44	11.84%		39	12.31%	48	5.55%	42	-0.574	33	0.513	40
Coronation Core Equity v	SWIX	29,888	-3.80%		32	0.99%	34	3.51%	34	3.04%	34	15.77%		25	11.81%	43	4.88%	31	0.043	22	0.825	31
Coronation Houseview Equity v	SWIX	23,163	-4.76%		39	-1.28%	40	3.10%	35	2.73%	35	15.82%		24	11.61%	39	4.78%	27	0.038	23	0.841	28
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,314	-0.55%		1	5.98%	5	13.43%	5	15.07%	3	20.58%		1	11.01%	30	4.36%	14	0.024	24	1.252	4
Efficient Equity	ALSI	285	-3.01%		22	2.58%	29	4.77%	31	5.47%	31	12.15%		38	9.34%	4	4.17%	7	-0.507	31	0.673	36
ELECTUS Multi-Cap Portfolio v	SWIX	1,810	-5.13%		40	-3.06%	44	-1.92%	42	-1.46%	42	12.57%		36	11.27%	35	4.92%	33	-0.512	32	0.608	37
Element Equity v	SWIX	267	-8.93%		55	-7.63%	55	-16.48%	54	-16.21%	54	-3.72%		55	13.90%	54	8.90%	54	-1.863	54	-0.610	55
Foord Specialist Domestic Equity v	ALSI	21,124	-4.62%		38	0.80%	35	4.43%	32	4.75%	32	17.10%		18	10.32%	10	4.12%	4	0.642	17	1.041	14
Investec Equity v	SWIX	13,564	-1.86%		7	6.25%	2	18.83%	1	20.25%	1	20.22%		2	11.28%	36	4.72%	26	0.837	15	1.198	7
Investec Equity Value v	ALSI	7,153	-7.86%		52	-6.09%	51	-18.22%	55	-17.24%	55	-1.97%		54	19.40%	56	11.45%	56	-0.928	41	-0.297	54
Investment Solutions Pure Equity Local	SWIX	29,125	-3.38%		30	2.26%	31	3.90%	33	4.02%	33	13.63%		35	10.47%	15	4.55%	19	-0.626	35	0.737	34
Kagiso Core SWIX	SWIX	1,983	-4.30%		37	-0.24%	39	-2.25%	43	-2.26%	43	12.27%		37	11.58%	38	5.07%	35	-0.674	36	0.571	38
Kagiso Managed Equity	SWIX	10,586	-5.22%		42	-2.72%	42	-6.69%	49	-6.69%	49	9.76%		43	12.08%	46	5.73%	43	-0.785	38	0.364	43
MAZI Capital Equity SWIX Composite	SWIX	7,174	-0.88%		2	6.12%	4	14.63%	3	15.84%	2	19.81%		3	8.92%	2	3.89%	3	1.025	7	1.449	1
Mergence CAPI Fund v	CAPI	978	-3.19%		27	5.13%	11	9.83%	15	9.75%	19	16.39%		21	11.09%	31	4.48%	17	1.101	5	0.920	23
Mergence SWIX Fund v	SWIX	7,849	-2.10%		10	4.63%	15	10.74%	10	11.25%	10	18.67%		8	10.66%	21	4.21%	8	1.235	2	1.138	10
Momentum AM Core Equity v	SWIX	16,684	-3.01%		22	3.21%	26	7.80%	25	7.42%	25	15.20%		30	10.50%	16	4.67%	21	-0.215	26	0.868	27
Oasis Equity v	Ave General Equity Peer Group	6,946	-8.73%		54	-3.53%	48	-6.71%	50	-6.83%	50	7.73%		46	12.18%	47	6.80%	51	-0.749	37	0.209	46

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Old Mutual Equity Portfolio v	SWIX	27,672	-2.98%		21	4.10%	18	8.86%	22	9.25%	22	18.27%		12	10.58%	18	4.49%	18	1.022	8	1.113	12
Old Mutual RAFI ALSI v	ALSI	469	-7.28%		49	-3.72%	49	-5.21%	47	-5.88%	47	7.47%		47	12.59%	51	6.56%	50	-1.496	52	0.186	47
Old Mutual RAFI40 Tracker v	SWIX	638	-7.40%		50	-3.25%	45	-5.10%	46	-5.83%	46	7.35%		48	13.30%	53	6.93%	52	-1.251	46	0.175	49
Old Mutual SWIX tracker v	SWIX	35,022	-2.76%		17	3.29%	24	6.57%	28	6.84%	27	15.63%		26	10.37%	12	4.60%	20	-1.385	49	0.913	24
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	179	-2.27%		13	5.10%	12	9.53%	17	9.79%	18	17.71%		14	11.68%	40	5.11%	36	-0.097	25	0.977	18
OMIG Double Alpha Top40 v	ALSI Top 40	375	-4.07%		35	6.15%	3	9.57%	16	9.17%	24	15.49%		27	12.77%	52	5.80%	44	1.113	4	0.753	33
OMIG Enhanced Indexation v	SWIX	11,073	-1.38%		3	5.75%	7	11.93%	9	12.64%	8	18.50%		10	9.88%	7	4.28%	13	1.135	3	1.204	6
OMIG Managed Alpha Equity	ALSI	476	-1.62%		5	5.42%	8	11.97%	8	12.64%	8	18.97%		7	9.81%	6	4.23%	9	0.909	12	1.254	3
OMIG Managed Volatility	SWIX	260	-2.61%		15	2.13%	32	8.58%	24	9.51%	20	14.81%		32	8.93%	3	3.57%	2	-0.229	27	0.964	19
OMIG Premium Equity v	SWIX	516	-2.57%		14	3.46%	22	8.92%	21	9.31%	21	15.21%		29	9.67%	5	4.46%	16	-0.294	29	0.934	21
Perpetua Equity	SWIX	1,585	-8.54%		53	-6.64%	54	-10.73%	53	-11.20%	53	6.41%		51	12.45%	50	7.09%	53	-1.390	51	0.107	51
Prescient Equity Active Quant	SWIX	230	-1.78%		6	5.32%	9	10.60%	11	10.49%	14	16.19%		22	10.35%	11	4.68%	22	0.122	21	0.963	20
Prescient Equity Quant	ALSI Top 40	280	-3.35%		29	6.36%	1	16.03%	2	14.97%	5	17.20%		15	11.85%	44	5.27%	38	0.589	18	0.928	22
Prudential Core Equity ALSI v	ALSI	4,331	-2.85%		19	5.24%	10	8.85%	23	9.25%	22	16.46%		20	11.68%	40	4.84%	29	0.997	9	0.885	26
Prudential Core Equity SWIX v	SWIX	15,334	-2.05%		9	4.01%	20	9.23%	20	10.18%	16	18.66%		9	10.65%	20	4.25%	11	1.042	6	1.138	11
Prudential Deep Value Equity v	Prudential BMK	5,550	-2.21%		12	4.80%	13	9.28%	19	10.26%	15	18.17%		13	10.54%	17	4.16%	6	0.977	10	1.108	13
RECM Equity Composite	ALSI	63	-9.51%		56	-12.77%	56	-25.95%	56	-27.36%	56	-6.16%		56	13.99%	55	9.35%	55	-1.872	55	-0.787	56
SIM Aggressive Equity	SWIX	376	-4.19%		36	-0.04%	38	0.69%	38	0.83%	37	13.69%		34	11.12%	33	4.78%	27	-0.474	30	0.704	35
Sim Moderate Equity	SWIX	2,061	-2.84%		18	3.16%	27	6.73%	26	6.83%	28	17.20%		15	10.82%	27	4.68%	22	0.654	16	1.006	17
SIM Unconstrained Equity	SWIX	3,770	-7.15%		48	-6.53%	53	-6.20%	48	-6.62%	48	8.66%		45	11.74%	42	5.89%	45	-1.086	44	0.285	45
STANLIB Core Equity v	SWIX	2,474	-3.71%		31	0.65%	36	0.66%	39	0.31%	39	11.00%		41	9.98%	8	4.93%	34	-1.384	48	0.531	39
STANLIB Enhanced Index v	SWIX	3,423	-3.31%		28	2.50%	30	5.35%	30	5.64%	30	14.46%		33	10.73%	26	4.71%	25	-0.603	34	0.790	32
STANLIB FINDI v	FINDI	289	-3.11%		25	3.15%	28	9.37%	18	11.05%	12	17.19%		17	10.67%	23	5.31%	40	-0.887	40	1.018	16
STANLIB Unconstrained Equity v	ALSI	739	-7.40%		50	-5.47%	50	-7.21%	51	-8.09%	51	6.22%		52	11.95%	45	6.42%	48	-1.163	45	0.091	52
STANLIB Value v	ALSI	1,066	-5.85%		44	-3.26%	46	1.22%	36	1.88%	36	7.23%		50	11.54%	37	6.47%	49	-0.789	39	0.173	50
Sygnia Absolute Focus Equity Fund	SWIX	2,758	-1.45%		4	4.49%	16	13.76%	4	14.99%	4	19.00%		6	8.89%	1	3.54%	1	0.850	14	1.376	2
Sygnia Core Equity Fund	-	1,607	-2.91%		20	3.22%	25	6.66%	27	7.00%	26	15.83%		23	10.71%	25	4.87%	30	-	-	0.904	25
Vunani Core Equity v	SWIX	1,371	-3.11%		25	4.03%	19	10.51%	12	11.22%	11	14.88%		31	10.62%	19	4.89%	32	-0.278	28	0.832	30

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ALSI			-3.92%				4.37%		6.89%		6.69%		14.08%								11.19%
ALSI Top 40			-3.92%				5.69%		8.71%		8.18%		14.42%								12.38%
Ave General Equity Peer Group			-3.14%				1.57%		3.28%		3.14%		11.76%								9.47%
CAPI			-3.87%				4.42%		6.94%		6.75%		14.20%								11.08%
FINDI			-1.79%				8.54%		14.43%		15.51%		22.53%								10.18%
FTSE/JSE SWIX 40			-2.34%				4.82%		9.51%		9.57%		17.96%								11.23%
FTSE/JSE SWIX Top 40			-1.32%				10.83%		16.48%		16.54%		20.41%								11.28%
Prudential BMK			-2.83%				3.43%		6.73%		6.98%		15.60%								10.37%
SWIX			-2.70%				3.34%		6.73%		7.03%		15.76%								10.34%
SWIX			-2.70%				3.34%		6.73%		7.03%		15.77%								10.34%

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.

