

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	8,404	-1.10%		55	4.84%	55	1.94%	53	0.67%	18	17.36%		7	11.75%	31	4.60%	10	0.430	13	0.927	9
ABSA Asset Management Value v	ALSI	8,421	2.65%		16	10.06%	22	6.66%	23	-4.86%	49	11.21%		43	11.35%	19	5.48%	39	-0.940	48	0.477	42
Aeon Active Equity	SWIX	1,990	1.00%		33	8.57%	35	5.04%	36	0.39%	21	16.96%		10	11.17%	12	4.47%	6	0.476	10	0.939	8
Aeon Enhanced Equity Fund	SWIX	15	0.31%		52	8.22%	40	4.17%	45	-0.27%	25	15.32%		24	11.28%	15	4.77%	22	-0.159	26	0.803	22
Afena Equity CAPI v	CAPI	733	3.18%		12	11.53%	19	8.56%	18	-2.13%	40	10.68%		46	12.52%	44	6.00%	45	-0.889	45	0.404	47
Afena Equity SWIX v	SWIX	2,682	2.46%		17	11.78%	17	9.46%	14	-2.84%	43	11.95%		40	11.75%	31	5.24%	35	-0.861	44	0.521	39
Allan Gray v	ALSI	63,414	2.46%		17	13.16%	15	12.43%	11	8.12%	2	16.76%		13	11.53%	24	4.65%	13	0.517	9	0.898	13
Argon SA Equity Fund v	SWIX	5,468	-0.02%		54	6.47%	52	3.94%	46	0.08%	22	18.22%		3	11.56%	26	4.47%	6	0.845	4	1.004	4
Aylett Equity	ALSI	517	3.25%		11	9.11%	28	6.41%	26	1.34%	11	12.55%		38	8.77%	1	3.69%	1	-0.393	31	0.725	28
Cannon ALSI Institutional Composite	ALSI	399	5.62%		5	16.85%	8	8.84%	17	-4.92%	50	2.86%		54	11.60%	27	6.62%	49	-1.296	54	-0.207	54
Citadel Equity v	ALSI	6	1.75%		23	9.82%	23	5.98%	30	-8.70%	54	7.22%		51	11.33%	17	5.62%	40	-1.448	55	0.152	51
Coronation Aggressive Equity v	SWIX	15,467	4.14%		9	18.50%	7	16.14%	8	-2.67%	42	12.58%		37	13.63%	49	5.86%	44	-0.400	32	0.508	41
Coronation Core Equity v	SWIX	10,309	2.39%		19	11.53%	19	9.06%	16	-1.98%	39	15.79%		20	12.62%	45	5.06%	32	0.062	22	0.763	24
Coronation Houseview Equity v	SWIX	23,648	2.83%		15	13.18%	14	10.18%	13	-1.42%	35	15.13%		26	12.49%	42	4.98%	28	-0.083	25	0.723	29
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,298	0.35%		51	5.14%	54	0.88%	55	1.58%	9	18.82%		2	11.69%	29	4.68%	16	0.330	17	1.038	3
Efficient Equity	ALSI	226	1.17%		31	8.25%	39	3.88%	48	-3.51%	46	10.34%		49	10.12%	4	4.61%	12	-1.137	50	0.443	44
ELECTUS Multi-Cap Portfolio v	SWIX	1,391	2.37%		20	13.24%	13	9.15%	15	-6.02%	51	13.58%		35	11.90%	35	5.19%	34	-0.363	29	0.638	35
Element Equity v	SWIX	320	5.52%		6	21.61%	4	23.23%	3	0.86%	15	3.70%		53	14.87%	53	8.80%	53	-0.899	47	-0.078	53
Foord Specialist Domestic Equity v	ALSI	22,128	0.51%		48	8.48%	36	5.48%	34	-0.47%	27	16.22%		18	10.90%	8	4.27%	4	0.405	15	0.900	12
Investec Equity v	SWIX	13,923	1.51%		24	9.35%	27	5.62%	33	4.96%	4	20.29%		1	11.94%	36	4.93%	26	0.968	3	1.123	2
Investec Equity Value v	ALSI	7,908	11.64%		1	37.42%	1	56.75%	1	22.25%	1	17.58%		5	22.54%	55	11.04%	55	0.231	20	0.573	37
Investment Solutions Pure Equity Local	SWIX	29,899	1.33%		29	9.72%	25	6.47%	25	-1.79%	37	12.96%		36	11.12%	11	4.74%	20	-0.892	46	0.626	36
Kagiso Core SWIX	SWIX	1,676	1.87%		22	11.59%	18	8.39%	19	-3.62%	47	12.26%		39	12.03%	38	5.14%	33	-0.738	43	0.534	38
Kagiso Managed Equity	SWIX	7,896	2.95%		14	14.36%	10	11.56%	12	-2.59%	41	10.76%		45	12.36%	41	5.65%	41	-0.675	42	0.414	45
MAZI Capital Equity SWIX Composite	SWIX	9,400	0.17%		53	6.54%	51	1.54%	54	1.42%	10	16.67%		14	10.24%	5	4.60%	10	0.200	21	0.990	5
Mergence CAPI Fund v	CAPI	1,007	1.38%		27	8.81%	32	5.01%	37	1.81%	7	15.54%		22	11.49%	23	4.68%	16	0.531	8	0.807	20
Mergence SWIX Fund v	SWIX	8,030	0.50%		49	8.78%	33	6.02%	29	1.26%	12	17.38%		6	11.48%	22	4.50%	8	0.706	5	0.948	7
Oasis Equity v	Ave General Equity Peer Group	7,392	5.36%		7	16.18%	9	13.92%	9	-3.02%	44	10.21%		50	12.66%	46	6.74%	50	-0.176	27	0.368	49

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Old Mutual Equity Portfolio v	SWIX	28,058	0.59%			43	7.04%	49	3.91%	47	-1.22%	32	16.87%		11	11.40%	20	4.68%	16	0.469	11	0.914	10	
Old Mutual RAFI40 Tracker v	SWIX	751	6.84%			3	19.61%	6	18.52%	5	-1.65%	36	11.80%		41	13.99%	52	6.83%	51	-0.424	34	0.449	43	
Old Mutual SWIX tracker v	SWIX	35,991	1.23%			30	9.76%	24	7.26%	22	-0.33%	26	15.61%		21	11.25%	14	4.80%	23	-1.015	49	0.827	19	
OMIG Customised Managed Alpha v	SWIX	11,052	0.94%			37	7.37%	47	3.64%	49	0.51%	20	16.48%		15	10.99%	9	4.74%	20	0.277	18	0.914	10	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	183	0.58%			44	7.87%	42	4.94%	39	-0.23%	24	17.22%		9	12.50%	43	5.25%	36	1.139	2	0.869	17	
OMIG Double Alpha Top40 v	ALSI Top 40	383	0.95%			36	7.40%	45	3.50%	50	0.74%	17	15.41%		23	13.09%	47	5.84%	43	1.185	1	0.715	32	
OMIG Managed Alpha Equity	ALSI	473	1.49%			25	8.86%	30	4.95%	38	1.72%	8	17.31%		8	10.99%	9	4.70%	19	0.560	7	0.980	6	
OMIG Managed Volatility	SWIX	273	0.77%			40	10.34%	21	5.82%	31	0.78%	16	13.76%		34	9.78%	2	4.06%	3	-0.421	33	0.771	23	
OMIG Premium Equity v	SWIX	556	1.34%			28	8.67%	34	6.08%	27	2.07%	6	15.31%		25	10.31%	6	4.65%	13	-0.217	28	0.869	16	
Perpetua Equity	SWIX	3,683	6.11%			4	23.65%	3	22.04%	4	-0.22%	23	10.43%		48	13.94%	51	7.08%	52	-0.565	38	0.360	50	
Prescient Equity Active Quant	SWIX	233	1.13%			32	8.08%	41	4.41%	43	-3.86%	48	14.16%		32	11.55%	25	5.28%	37	-0.482	36	0.699	33	
Prescient Equity Quant	ALSI Top 40	300	0.62%			42	6.85%	50	2.56%	52	-0.74%	30	14.15%		33	12.15%	40	5.46%	38	-0.081	24	0.670	34	
Prudential Core Equity ALSI v	ALSI	4,288	1.00%			33	6.24%	53	2.80%	51	-1.17%	31	14.93%		27	12.08%	39	4.98%	28	0.241	19	0.729	27	
Prudential Core Equity SWIX v	SWIX	15,390	0.74%			41	7.39%	46	5.12%	35	-1.22%	32	16.83%		12	11.70%	30	4.55%	9	0.436	12	0.891	14	
Prudential Deep Value Equity v	Prudential BMK	5,759	0.85%			38	7.24%	48	4.60%	41	-0.56%	28	16.43%		17	11.32%	16	4.42%	5	0.335	16	0.886	15	
RECM Equity Composite	ALSI	61	7.36%			2	26.41%	2	24.12%	2	-12.54%	55	-1.57%		55	16.16%	54	9.66%	54	-1.160	52	-0.382	55	
SIM Aggressive Equity	SWIX	408	2.24%			21	14.05%	12	13.07%	10	1.22%	13	15.82%		19	11.86%	34	4.66%	15	0.043	23	0.807	21	
Sim Moderate Equity	SWIX	2,108	1.00%			33	9.49%	26	7.42%	21	-0.73%	29	16.45%		16	11.66%	28	4.88%	25	0.410	14	0.866	18	
SIM Unconstrained Equity	SWIX	4,126	5.22%			8	20.11%	5	17.70%	6	-6.60%	52	11.02%		44	13.66%	50	6.46%	46	-0.572	39	0.404	48	
STANLIB Core Equity v	SWIX	2,445	0.85%			38	9.05%	29	6.53%	24	-1.88%	38	11.30%		42	10.57%	7	4.99%	30	-1.205	53	0.511	40	
STANLIB Enhanced Index v	SWIX	3,483	0.45%			50	7.81%	43	4.82%	40	-3.14%	45	14.32%		31	11.44%	21	4.82%	24	-0.643	41	0.717	30	
STANLIB FINDI v	FINDI	278	0.57%			45	8.33%	38	4.38%	44	0.59%	19	14.65%		28	11.95%	37	5.71%	42	-0.627	40	0.716	31	
STANLIB Unconstrained Equity v	ALSI	748	3.31%			10	12.25%	16	7.46%	20	-8.20%	53	6.15%		52	13.19%	48	6.56%	48	-1.145	51	0.071	52	
STANLIB Value v	ALSI	1,204	3.14%			13	14.25%	11	16.81%	7	6.35%	3	10.57%		47	11.82%	33	6.53%	47	-0.368	30	0.414	46	
Sygnia Absolute Focus Equity Fund	SWIX	2,677	0.56%			46	8.42%	37	4.46%	42	2.72%	5	18.08%		4	10.00%	3	3.99%	2	0.597	6	1.132	1	
Sygnia Core Equity Fund	SWIX	1,586	1.44%			26	8.84%	31	6.04%	28	-1.28%	34	14.53%		29	11.33%	17	5.05%	31	-0.505	37	0.739	25	
Vunani Core Equity v	SWIX	1,386	0.54%			47	7.74%	44	5.66%	32	1.00%	14	14.37%		30	11.22%	13	4.96%	27	-0.466	35	0.733	26	
ALSI			1.70%				8.89%		5.63%		0.20%		14.37%			11.52%								
ALSI Top 40			1.09%				6.61%		2.62%		-0.70%		14.24%			12.60%								

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Ave General Equity Peer Group			1.32%				9.15%		5.73%		-2.43%		11.58%								10.04%
CAP1			2.03%				9.99%		6.64%		0.33%		14.43%								11.57%
FINDI			-0.74%				3.72%		0.57%		1.31%		18.29%								11.23%
FTSE/JSE SWIX 40			0.38%				7.29%		4.10%		-0.75%		16.29%								12.21%
FTSE/JSE SWIX Top 40			-1.69%				1.54%		-1.35%		1.39%		17.08%								12.07%
Prudential BMK			1.33%				9.76%		7.14%		-0.21%		15.61%								11.21%
SWIX			1.25%				9.74%		7.20%		-0.34%		15.71%								11.23%

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.

