

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	9,148	3.96%		1	10.44%	31	5.98%	43	8.77%	6	15.54%		5	11.00%	24	4.60%	10	0.456	9	0.833	7
ABSA Asset Management Value v	ALSI	7,629	0.27%		37	9.02%	48	6.95%	34	-0.52%	47	8.61%		40	10.65%	16	5.48%	37	-0.994	45	0.271	41
Aeon Active Equity	SWIX	2,756	0.93%		29	9.44%	43	6.01%	42	4.64%	29	14.46%		10	10.54%	14	4.47%	6	0.277	13	0.775	10
Aeon Enhanced Equity Fund	SWIX	15	3.24%		5	11.94%	10	7.55%	27	7.28%	14	14.06%		15	10.89%	22	4.77%	21	0.123	20	0.721	18
Afena Equity CAPI v	CAPI	735	0.71%		33	11.24%	18	9.33%	17	2.53%	37	8.35%		43	11.94%	43	6.00%	43	-0.840	42	0.233	44
Afena Equity SWIX v	SWIX	2,707	0.82%		31	12.12%	8	10.36%	14	2.65%	36	10.11%		36	11.38%	32	5.24%	33	-0.844	43	0.382	35
Allan Gray v	ALSI	62,171	0.33%		36	10.49%	30	12.80%	9	12.75%	2	14.28%		12	11.05%	27	4.65%	13	0.516	8	0.729	16
Argon SA Equity Fund v	SWIX	8,036	2.48%		9	10.63%	29	6.51%	37	6.30%	17	16.36%		3	11.03%	26	4.47%	6	0.880	3	0.896	5
Aylett Equity	ALSI	522	1.22%		27	8.83%	50	7.71%	26	4.67%	28	10.72%		33	8.21%	1	3.69%	1	-0.292	26	0.560	30
Cannon ALSI Institutional Composite	ALSI	393	-1.51%		46	9.64%	41	7.20%	30	-7.27%	50	1.13%		52	11.48%	37	6.58%	46	-1.266	52	-0.364	52
Citadel Equity v	ALSI	6	-2.83%		48	6.65%	52	2.98%	52	-8.96%	52	4.27%		49	11.10%	28	5.68%	39	-1.450	53	-0.105	50
Coronation Aggressive Equity v	SWIX	15,128	-0.91%		42	13.29%	1	15.08%	6	-1.26%	48	9.18%		39	12.93%	46	5.82%	41	-0.626	34	0.284	39
Coronation Core Equity v	SWIX	10,262	0.61%		35	11.77%	12	9.73%	16	2.30%	38	12.30%		29	11.47%	35	5.06%	31	-0.409	32	0.553	31
Coronation Houseview Equity v	SWIX	23,730	0.62%		34	12.82%	3	10.86%	13	1.82%	40	11.96%		32	11.54%	38	4.98%	27	-0.359	30	0.524	32
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,343	3.60%		2	12.01%	9	4.88%	49	7.40%	13	16.57%		2	10.92%	23	4.66%	15	0.182	18	0.921	3
Efficient Equity	ALSI	236	1.75%		15	9.20%	46	5.70%	46	1.31%	41	8.39%		42	9.40%	2	4.61%	12	-1.039	47	0.272	40
Element Equity v	SWIX	314	-1.37%		45	11.53%	15	21.54%	2	4.69%	27	1.73%		51	14.71%	51	8.75%	51	-0.910	44	-0.215	51
Foord Specialist Domestic Equity v	ALSI	21,850	1.25%		26	9.08%	47	6.79%	35	2.81%	34	13.89%		17	10.26%	8	4.27%	4	0.438	10	0.743	14
Investec Equity v	SWIX	12,425	0.24%		38	9.43%	44	5.87%	44	9.40%	3	17.56%		1	11.47%	35	4.93%	25	0.810	4	0.956	2
Investec Equity Value v	ALSI	6,902	-9.04%		53	10.88%	24	42.58%	1	20.01%	1	12.49%		28	23.28%	53	11.66%	53	0.123	19	0.367	37
Investment Solutions Pure Equity Local	SWIX	29,385	1.01%		28	10.15%	35	7.54%	28	3.19%	33	10.72%		33	10.51%	13	4.74%	19	-1.018	46	0.457	33
Kagiso Core SWIX	SWIX	637	1.54%		19	11.93%	11	10.06%	15	1.21%	42	10.06%		37	11.38%	32	5.14%	32	-0.819	41	0.378	36
Kagiso Managed Equity	SWIX	8,012	0.83%		30	12.56%	5	12.49%	10	0.21%	44	8.40%		41	11.73%	40	5.65%	38	-0.753	39	0.239	42
MAZI Capital Equity SWIX Composite	SWIX	9,759	3.28%		4	10.87%	25	4.87%	50	7.44%	12	15.42%		6	9.82%	5	4.60%	10	0.366	12	0.910	4
Mergence CAPI Fund v	CAPI	1,021	1.42%		21	9.53%	42	6.50%	38	6.14%	19	12.69%		27	10.49%	10	4.68%	17	0.427	11	0.628	22
Mergence SWIX Fund v	SWIX	9,264	1.86%		13	10.72%	26	8.00%	22	7.05%	16	14.96%		9	10.72%	18	4.50%	8	0.569	7	0.804	8
Oasis Equity v	Ave General Equity Peer Group	7,193	-1.92%		47	9.95%	39	11.73%	12	-0.06%	45	6.81%		47	12.10%	45	6.72%	48	-0.483	33	0.113	47
Old Mutual RAFI40 Tracker v	SWIX	727	-3.32%		49	10.14%	36	14.58%	7	0.74%	43	7.84%		45	13.64%	48	6.88%	49	-0.648	36	0.186	45
Old Mutual SWIX tracker v	SWIX	36,850	1.34%		23	11.16%	19	8.69%	20	6.20%	18	13.63%		19	10.79%	19	4.80%	22	-1.151	49	0.690	19

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OMIG Customised Managed Alpha v	SWIX	11,208	1.43%		20	10.20%	34	5.13%	48	7.19%	15	14.46%		10	10.49%	10	4.74%	19	0.260	15	0.777	9
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	189	3.20%		6	12.54%	6	8.29%	21	8.64%	7	15.21%		8	11.80%	41	5.25%	34	1.278	2	0.760	11
OMIG Double Alpha Top40 v	ALSI Top 40	397	3.51%		3	11.63%	14	7.14%	32	8.39%	8	13.01%		23	12.08%	44	5.84%	42	1.328	1	0.584	27
OMIG Managed Alpha Equity	ALSI	477	1.38%		22	11.07%	20	6.40%	40	8.37%	9	15.22%		7	10.49%	10	4.70%	18	0.653	6	0.842	6
OMIG Managed Volatility	SWIX	275	0.77%		32	8.97%	49	6.63%	36	5.17%	25	12.90%		25	9.71%	4	4.06%	3	-0.216	25	0.690	20
OMIG Premium Equity v	SWIX	566	1.76%		14	10.12%	37	7.95%	23	8.02%	10	13.68%		18	9.89%	6	4.65%	13	-0.071	22	0.749	12
Perpetua Equity	SWIX	3,470	-5.00%		52	10.44%	31	15.94%	4	-0.25%	46	6.27%		48	13.92%	50	7.34%	50	-0.763	40	0.078	48
Prescient Equity Active Quant	SWIX	65	1.31%		24	10.72%	26	5.78%	45	2.81%	34	13.11%		20	11.42%	34	5.28%	35	-0.209	24	0.618	25
Prescient Equity Quant	ALSI Top 40	212	-0.79%		41	5.93%	53	1.75%	53	2.13%	39	10.62%		35	11.29%	31	5.43%	36	-0.381	31	0.425	34
Prudential Core Equity ALSI v	ALSI	4,357	2.58%		8	10.41%	33	5.46%	47	4.94%	26	12.10%		31	10.82%	21	4.98%	27	0.061	21	0.563	29
Prudential Core Equity SWIX v	SWIX	15,312	1.94%		12	11.36%	16	7.16%	31	5.20%	24	14.22%		13	10.80%	20	4.55%	9	0.218	16	0.738	15
Prudential Deep Value Equity v	Prudential BMK	5,891	2.34%		11	11.00%	21	7.05%	33	5.78%	20	14.04%		16	10.44%	9	4.42%	5	0.200	17	0.745	13
RECM Equity Composite	ALSI	57	-3.57%		50	12.87%	2	19.69%	3	-13.19%	53	-3.61%		53	16.20%	52	9.64%	52	-1.154	50	-0.513	53
SIM Aggressive Equity	SWIX	407	0.21%		39	12.31%	7	13.31%	8	5.21%	23	13.00%		24	11.22%	30	4.66%	15	-0.166	23	0.618	24
Sim Moderate Equity	SWIX	1,714	1.75%		15	11.36%	16	9.30%	18	5.69%	21	14.17%		14	11.00%	24	4.88%	24	0.262	14	0.724	17
SIM Unconstrained Equity	SWIX	3,918	-4.49%		51	11.77%	12	12.42%	11	-7.40%	51	7.55%		46	13.78%	49	6.69%	47	-0.709	37	0.165	46
STANLIB Core Equity v	SWIX	2,460	1.27%		25	9.79%	40	7.89%	24	3.98%	31	9.35%		38	10.01%	7	4.99%	29	-1.223	51	0.350	38
STANLIB Enhanced Index v	SWIX	3,566	2.39%		10	10.89%	23	7.33%	29	4.43%	30	13.03%		22	11.12%	29	4.82%	23	-0.307	28	0.625	23
STANLIB FINDI v	FINDI	277	-0.46%		40	9.42%	45	3.89%	51	3.55%	32	13.07%		21	11.89%	42	5.69%	40	-0.637	35	0.595	26
STANLIB Unconstrained Equity v	ALSI	735	-0.94%		43	12.62%	4	6.45%	39	-5.77%	49	4.18%		50	12.99%	47	6.52%	45	-1.118	48	-0.079	49
STANLIB Value v	ALSI	1,163	-1.04%		44	7.21%	51	15.60%	5	9.16%	4	8.35%		43	11.60%	39	6.50%	44	-0.353	29	0.238	43
Sygnia Absolute Focus Equity Fund	SWIX	2,761	1.60%		18	10.01%	38	6.13%	41	7.50%	11	16.30%		4	9.58%	3	3.99%	2	0.665	5	1.010	1
Sygnia Core Equity Fund	SWIX	1,927	1.63%		17	10.72%	26	7.77%	25	5.48%	22	12.23%		30	10.61%	15	5.05%	30	-0.724	38	0.583	28
Vunani Core Equity v	SWIX	1,774	3.01%		7	10.97%	22	8.84%	19	8.96%	5	12.86%		26	10.71%	17	4.96%	26	-0.293	27	0.631	21
ALSI			1.84%			10.24%		7.58%		6.24%		11.98%			10.70%							
ALSI Top 40			3.27%			10.73%		5.97%		6.77%		11.74%			11.48%							
Ave General Equity Peer Group			1.43%			9.60%		7.24%		2.34%		9.99%			9.63%							
CAPI			1.10%			10.07%		7.82%		5.60%		11.83%			10.79%							
FINDI			3.17%			9.29%		3.76%		8.56%		16.80%			10.77%							
FTSE/JSE SWIX 40			3.11%			11.94%		7.34%		7.94%		14.20%			11.44%							

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FTSE/JSE SWIX Top 40			4.82%				9.23%		3.40%		10.60%		15.61%				11.44%			
Prudential BMK			1.32%				11.03%		8.55%		6.17%		13.57%				10.72%			
SWIX			1.34%				11.14%		8.64%		6.15%		13.74%				10.77%			

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.

