

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	8,786	-2.19%		39	0.56%	38	3.66%	43	6.23%	7	16.54%		6	10.63%	26	4.08%	12	0.433	9	0.935	5
ABSA Asset Management Value v	ALSI	7,228	-1.67%		25	1.21%	20	5.17%	32	-1.43%	47	9.73%		43	10.27%	15	5.06%	39	-0.946	46	0.372	41
Aeon Active Equity	SWIX	2,726	-1.06%		15	0.86%	27	4.89%	35	3.24%	24	15.47%		12	10.25%	13	4.15%	16	0.252	15	0.874	11
Aeon Enhanced Equity Fund	SWIX	71	-1.70%		26	1.80%	12	5.72%	29	4.63%	11	14.72%		18	10.70%	28	4.55%	30	-0.020	23	0.781	19
Afena Equity CAPI v	CAPI	715	-2.70%		47	1.11%	21	6.38%	22	1.62%	38	10.21%		41	11.11%	37	4.76%	35	-0.682	40	0.391	40
Afena Equity SWIX v	SWIX	2,681	-1.11%		16	2.15%	11	9.14%	13	2.04%	34	12.06%		34	10.68%	27	4.26%	20	-0.667	39	0.559	36
Allan Gray v	ALSI	60,756	-1.77%		29	0.98%	23	10.80%	11	12.47%	3	15.82%		10	10.46%	22	3.73%	3	0.608	5	0.888	10
Argon SA Equity Fund v	SWIX	7,202	-3.30%		50	-0.92%	51	3.00%	46	2.93%	28	17.08%		4	10.74%	30	4.00%	7	0.706	4	0.970	4
Aylett Equity	ALSI	510	-1.75%		28	2.68%	8	5.82%	25	3.98%	19	11.61%		36	7.84%	1	3.18%	1	-0.319	29	0.678	27
Cannon ALSI Institutional Composite	ALSI	388	1.08%		4	5.15%	3	8.36%	14	-4.60%	49	2.63%		51	11.31%	39	6.52%	48	-1.155	51	-0.246	51
Coronation Aggressive Equity v	SWIX	14,779	-2.26%		42	0.86%	27	12.48%	8	-1.70%	48	10.23%		40	12.60%	45	5.42%	41	-0.623	37	0.360	44
Coronation Core Equity v	SWIX	10,030	-2.15%		37	0.80%	32	7.37%	17	0.21%	45	13.49%		27	11.04%	34	4.47%	25	-0.377	30	0.661	30
Coronation Houseview Equity v	SWIX	22,931	-2.59%		45	0.79%	33	7.99%	16	0.45%	44	12.87%		33	11.21%	38	4.51%	27	-0.388	31	0.603	33
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,302	-2.86%		48	1.08%	22	1.88%	49	4.09%	18	17.59%		3	10.49%	24	4.00%	7	0.303	13	1.033	3
Efficient Equity	ALSI	233	-2.06%		35	0.82%	30	3.52%	45	-0.02%	46	9.28%		46	9.06%	2	4.17%	17	-1.086	50	0.363	42
Element Equity v	SWIX	313	0.37%		6	4.46%	4	21.99%	2	8.64%	4	4.54%		50	14.00%	50	8.08%	50	-0.765	43	-0.042	50
Foord Specialist Domestic Equity v	ALSI	21,275	-1.89%		31	-0.16%	46	4.78%	37	1.62%	38	14.35%		21	10.13%	11	4.11%	14	0.325	11	0.786	18
Investec Equity v	SWIX	13,908	-1.22%		19	0.51%	39	4.58%	40	7.18%	5	19.56%		1	10.72%	29	3.81%	4	1.039	3	1.170	1
Investec Equity Value v	ALSI	7,285	7.22%		1	8.88%	1	52.88%	1	38.59%	1	18.39%		2	22.88%	52	11.24%	52	0.312	12	0.593	34
Investment Solutions Pure Equity Local	SWIX	28,353	-1.66%		24	0.65%	37	5.76%	27	2.42%	30	11.91%		35	10.09%	9	4.18%	18	-0.976	47	0.573	35
Kagiso Core SWIX	SWIX	848	-1.71%		27	1.67%	14	8.17%	15	0.52%	43	11.36%		37	10.95%	33	4.56%	31	-0.768	44	0.491	37
Kagiso Managed Equity	SWIX	8,012	-0.94%		14	2.83%	7	11.43%	10	1.60%	40	9.70%		44	11.38%	40	5.30%	40	-0.711	42	0.344	45
MAZI Capital Equity SWIX Composite	SWIX	9,360	-3.19%		49	0.16%	44	1.52%	51	3.22%	25	15.60%		11	9.75%	6	4.51%	27	0.159	17	0.926	7
Mergence CAPI Fund v	CAPI	993	-2.66%		46	0.08%	45	3.67%	42	3.97%	20	13.65%		25	10.09%	9	4.09%	13	0.357	10	0.728	22
Mergence SWIX Fund v	SWIX	9,080	-1.51%		23	0.82%	30	6.37%	23	4.44%	12	15.91%		8	10.42%	19	4.13%	15	0.510	8	0.899	9
Oasis Equity v	Ave General Equity Peer Group	7,181	0.88%		5	4.25%	5	12.71%	7	2.08%	33	9.00%		47	11.63%	43	6.35%	47	-0.228	27	0.284	47
Old Mutual RAFI40 Tracker v	SWIX	725	-0.87%		13	2.39%	9	13.59%	6	1.46%	42	10.30%		39	12.84%	47	5.92%	43	-0.498	33	0.361	43
Old Mutual SWIX tracker v	SWIX	36,192	-1.26%		20	1.29%	19	7.32%	18	4.23%	16	14.72%		18	10.45%	21	4.41%	24	-0.931	45	0.796	17

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OMIG Customised Managed Alpha v	SWIX	10,972	-1.46%			22	0.89%	25	3.59%	44	4.16%	17	15.05%		16	10.33%	18	4.58%	32	0.091	20	0.834	16	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	185	-2.33%			43	1.38%	18	5.77%	26	4.24%	15	16.26%		7	11.44%	41	4.76%	35	1.162	2	0.855	12	
OMIG Double Alpha Top40 v	ALSI Top 40	381	-4.03%			52	0.28%	40	2.82%	47	4.37%	14	14.26%		22	11.48%	42	4.93%	37	1.607	1	0.699	25	
OMIG Managed Alpha Equity	ALSI	469	-1.16%			18	1.70%	13	5.16%	33	5.63%	9	15.91%		8	10.30%	16	4.54%	29	0.603	6	0.908	8	
OMIG Managed Volatility	SWIX	269	-1.99%			33	-0.47%	50	4.51%	41	4.39%	13	13.13%		31	9.64%	5	3.98%	6	-0.403	32	0.709	24	
OMIG Premium Equity v	SWIX	561	-0.81%			11	2.29%	10	7.07%	19	5.57%	10	15.23%		15	9.35%	4	4.01%	9	0.129	19	0.926	6	
Perpetua Equity	SWIX	3,474	0.08%			7	0.89%	25	16.03%	5	2.28%	32	8.51%		48	13.38%	49	6.87%	49	-0.629	38	0.229	48	
Prescient Equity Active Quant	SWIX	65	-0.86%			12	1.57%	16	4.87%	36	2.04%	34	14.36%		20	11.07%	36	4.94%	38	-0.138	24	0.729	21	
Prescient Equity Quant	ALSI Top 40	184	-0.24%			8	-0.41%	49	1.50%	52	1.90%	36	13.01%		32	10.47%	23	4.39%	23	0.045	22	0.650	31	
Prudential Core Equity ALSI v	ALSI	3,757	-3.68%			51	-0.21%	47	1.58%	50	2.35%	31	13.14%		30	10.32%	17	4.19%	19	0.050	21	0.669	29	
Prudential Core Equity SWIX v	SWIX	15,107	-1.81%			30	0.84%	29	5.22%	31	3.26%	23	15.28%		13	10.43%	20	4.05%	11	0.212	16	0.845	14	
Prudential Deep Value Equity v	Prudential BMK	5,758	-2.17%			38	0.97%	24	4.73%	38	3.50%	21	15.02%		17	10.07%	8	3.89%	5	0.151	18	0.849	13	
RECM Equity Composite	ALSI	59	1.86%			2	5.45%	2	21.91%	3	-6.80%	52	-1.82%		52	16.12%	51	9.66%	51	-1.050	48	-0.407	52	
SIM Aggressive Equity	SWIX	397	-2.23%			40	0.17%	43	10.78%	12	3.37%	22	14.11%		23	10.81%	31	4.04%	10	-0.157	25	0.723	23	
Sim Moderate Equity	SWIX	5,663	-2.42%			44	0.27%	41	6.65%	20	3.02%	26	15.27%		14	10.57%	25	4.26%	20	0.274	14	0.835	15	
SIM Unconstrained Equity	SWIX	3,768	-0.77%			10	-0.27%	48	11.55%	9	-6.70%	51	9.34%		45	13.32%	48	6.21%	45	-0.617	36	0.286	46	
STANLIB Core Equity v	SWIX	2,395	-1.90%			32	0.19%	42	5.84%	24	3.00%	27	10.08%		42	9.76%	7	4.71%	34	-1.305	52	0.419	39	
STANLIB Enhanced Index v	SWIX	3,486	-2.03%			34	0.76%	36	5.15%	34	1.71%	37	13.62%		26	10.94%	32	4.61%	33	-0.512	34	0.676	28	
STANLIB FINDI v	FINDI	274	-1.14%			17	-1.03%	52	2.71%	48	1.47%	41	13.48%		28	11.81%	44	5.64%	42	-0.515	35	0.625	32	
STANLIB Unconstrained Equity v	ALSI	723	-0.66%			9	1.66%	15	5.74%	28	-6.12%	50	5.44%		49	12.72%	46	6.31%	46	-1.054	49	0.007	49	
STANLIB Value v	ALSI	1,164	1.10%			3	3.19%	6	16.87%	4	14.98%	2	10.73%		38	11.05%	35	6.05%	44	-0.210	26	0.436	38	
Sygnia Absolute Focus Equity Fund	SWIX	3,187	-1.35%			21	0.79%	33	4.69%	39	6.61%	6	17.06%		5	9.34%	3	3.71%	2	0.582	7	1.098	2	
Sygnia Core Equity Fund	SWIX	2,375	-2.23%			40	0.79%	33	5.37%	30	2.49%	29	13.34%		29	10.17%	12	4.48%	26	-0.708	41	0.696	26	
Vunani Core Equity v	SWIX	1,720	-2.07%			36	1.42%	17	6.59%	21	6.18%	8	14.05%		24	10.26%	14	4.35%	22	-0.257	28	0.752	20	
ALSI			-3.02%				0.44%		4.33%		3.82%		13.03%			10.24%								
ALSI Top 40			-4.12%				0.09%		1.61%		2.62%		12.77%			10.98%								
Ave General Equity Peer Group			-2.43%				0.27%		4.64%		0.96%		10.73%			9.34%								
CAPI			-2.71%				0.36%		4.89%		3.52%		12.93%			10.33%								
FINDI			-3.14%				-0.81%		0.50%		4.82%		16.60%			10.83%								
FTSE/JSE SWIX 40			-2.22%				1.20%		4.96%		3.78%		15.33%			11.03%								

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FTSE/JSE SWIX Top 40			-4.16%			-1.24%	-0.90%		5.27%		15.98%		11.28%							
Prudential BMK			-1.42%			1.21%	7.01%		4.13%		14.65%		10.38%							
SWIX			-1.27%			1.30%	7.26%		4.14%		14.81%		10.45%							

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.

