

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	8,794	0.18%		50	1.87%	12	3.85%	45	4.18%	26	14.84%	10	10.47%	25	4.08%	12	0.136	13	0.801	12
ABSA Asset Management Value v	ALSI	7,453	1.57%		29	0.14%	38	6.82%	29	-0.25%	49	9.10%	42	10.18%	16	5.06%	39	-0.794	41	0.313	42
Aeon Active Equity	SWIX	2,777	1.86%		21	1.72%	15	6.84%	28	4.70%	24	14.60%	12	10.11%	14	4.15%	16	0.112	14	0.804	11
Aeon Enhanced Equity Fund	SWIX	15	0.70%		44	2.20%	8	6.46%	35	4.86%	21	13.65%	20	10.61%	29	4.55%	29	-0.220	24	0.692	19
Afena Equity CAPI v	CAPI	725	1.80%		23	-0.25%	43	8.29%	22	3.99%	28	8.92%	43	10.79%	33	4.76%	34	-0.787	40	0.285	43
Afena Equity SWIX v	SWIX	1,752	2.14%		16	1.83%	13	11.47%	13	5.66%	14	11.09%	36	10.47%	25	4.26%	20	-0.820	43	0.480	36
Allan Gray v	ALSI	61,555	2.03%		18	0.55%	34	13.05%	12	13.07%	4	15.31%	7	10.40%	23	3.73%	3	0.769	4	0.844	6
Argon SA Equity Fund v	SWIX	8,094	0.77%		42	-0.14%	41	3.79%	46	1.96%	43	15.62%	6	10.57%	27	4.00%	7	0.416	8	0.859	5
Aylett Equity	ALSI	509	2.31%		13	1.75%	14	8.27%	23	5.23%	17	11.18%	34	7.74%	1	3.18%	1	-0.173	22	0.628	26
Cannon ALSI Institutional Composite	ALSI	393	1.39%		32	0.94%	30	9.86%	15	-2.14%	51	1.98%	51	11.18%	40	6.52%	48	-1.100	50	-0.311	51
Coronation Aggressive Equity v	SWIX	14,715	3.96%		5	0.69%	33	16.94%	7	3.89%	29	9.69%	39	12.44%	45	5.42%	41	-0.635	38	0.319	40
Coronation Core Equity v	SWIX	10,171	2.06%		17	0.47%	36	9.58%	17	3.18%	41	12.38%	27	10.80%	34	4.47%	24	-0.614	36	0.576	30
Coronation Houseview Equity v	SWIX	23,453	2.80%		11	0.76%	32	11.02%	14	3.41%	37	11.92%	31	10.97%	36	4.51%	26	-0.506	33	0.532	32
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,281	0.53%		46	1.17%	24	2.42%	49	3.64%	33	15.66%	5	10.20%	17	4.00%	7	0.260	10	0.889	3
Efficient Equity	ALSI	215	0.23%		49	-0.12%	40	3.76%	47	1.04%	47	8.22%	47	8.95%	2	4.17%	17	-1.064	48	0.251	45
Element Equity v	SWIX	322	3.06%		8	2.02%	10	25.72%	3	16.81%	3	4.29%	50	13.94%	50	8.08%	50	-0.745	39	-0.064	50
Foord Specialist Domestic Equity v	ALSI	21,649	1.68%		28	1.01%	27	6.54%	32	2.17%	42	13.87%	19	10.08%	13	4.11%	14	0.528	5	0.743	18
Investec Equity v	SWIX	5,978	2.01%		19	1.01%	27	6.68%	30	8.30%	5	18.58%	2	10.57%	27	3.81%	4	0.949	2	1.100	1
Investec Equity Value v	ALSI	7,785	11.62%		1	8.86%	1	70.64%	1	68.75%	1	20.49%	1	23.47%	52	11.24%	52	0.435	7	0.658	23
Investment Solutions Pure Equity Local	SWIX	28,523	1.69%		27	1.01%	27	7.55%	26	3.74%	31	11.00%	37	9.92%	10	4.18%	18	-1.159	51	0.492	35
Kagiso Core SWIX	SWIX	1,167	1.56%		30	1.36%	21	9.86%	15	3.50%	35	10.00%	38	10.64%	31	4.56%	30	-1.041	47	0.381	38
Kagiso Managed Equity	SWIX	3,659	2.83%		10	2.71%	4	14.58%	9	6.76%	8	8.72%	46	11.09%	38	5.30%	40	-0.806	42	0.264	44
MAZI Capital Equity SWIX Composite	SWIX	9,126	0.55%		45	0.54%	35	2.08%	51	3.41%	37	14.41%	13	9.65%	6	4.51%	26	0.009	17	0.821	8
Mergence CAPI Fund v	CAPI	1,001	0.81%		40	-0.48%	45	4.51%	44	3.86%	30	12.25%	29	9.88%	8	4.09%	13	0.149	12	0.609	29
Mergence SWIX Fund v	SWIX	9,188	1.19%		38	1.52%	18	7.63%	24	5.41%	15	14.89%	9	10.31%	21	4.13%	15	0.270	9	0.816	9
Oasis Equity v	Ave General Equity Peer Group	7,220	0.93%		39	-0.14%	41	13.76%	11	3.34%	39	8.22%	47	11.55%	43	6.35%	47	-0.249	26	0.218	48
Old Mutual RAFI40 Tracker v	SWIX	745	3.10%		7	-1.19%	51	17.11%	6	6.45%	10	9.67%	40	12.69%	47	5.92%	43	-0.518	34	0.314	41
Old Mutual SWIX tracker v	SWIX	36,393	1.88%		20	1.94%	11	9.34%	18	6.35%	11	14.20%	15	10.39%	22	4.41%	23	-0.957	45	0.752	16

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OMIG Customised Managed Alpha v	SWIX	11,243	2.25%			15	2.20%	8	5.92%	40	4.99%	20	14.81%		11	10.30%	20	4.58%	31	0.198	11	0.810	10	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	186	0.71%			43	1.51%	20	6.52%	33	4.76%	23	14.96%		8	11.32%	42	4.76%	34	1.177	1	0.758	15	
OMIG Double Alpha Top40 v	ALSI Top 40	381	0.13%			51	-0.53%	46	2.95%	48	3.25%	40	12.15%		30	11.16%	39	4.93%	37	0.042	15	0.543	31	
OMIG Managed Alpha Equity	ALSI	477	2.31%			13	2.52%	6	7.59%	25	6.48%	9	15.70%		4	10.28%	19	4.54%	28	0.832	3	0.887	4	
OMIG Managed Volatility	SWIX	273	1.33%			33	0.08%	39	5.90%	41	5.23%	17	12.98%		26	9.64%	5	3.98%	6	-0.325	28	0.690	20	
OMIG Premium Equity v	SWIX	568	1.30%			34	2.25%	7	8.46%	20	6.16%	13	14.10%		16	9.17%	3	4.01%	9	-0.148	21	0.828	7	
Perpetua Equity	SWIX	3,858	4.00%			4	-1.12%	50	20.67%	5	7.77%	7	8.79%		45	13.44%	49	6.87%	49	-0.536	35	0.244	47	
Prescient Equity Active Quant	SWIX	237	2.33%			12	1.28%	23	5.75%	42	3.60%	34	13.26%		23	11.01%	37	4.93%	37	-0.311	27	0.639	24	
Prescient Equity Quant	ALSI Top 40	340	-0.08%			52	-0.99%	49	1.54%	52	1.89%	44	11.12%		35	10.61%	29	4.78%	36	-0.378	30	0.478	37	
Prudential Core Equity ALSI v	ALSI	3,770	0.52%			47	-0.68%	47	2.10%	50	1.88%	45	11.34%		33	10.00%	12	4.19%	19	-0.240	25	0.521	33	
Prudential Core Equity SWIX v	SWIX	12,435	1.21%			37	1.31%	22	6.49%	34	4.23%	25	14.10%		16	10.27%	18	4.05%	11	-0.097	20	0.750	17	
Prudential Deep Value Equity v	Prudential BMK	5,918	1.47%			31	1.59%	16	6.26%	37	4.81%	22	13.94%		18	9.90%	9	3.89%	5	-0.089	19	0.760	14	
RECM Equity Composite	ALSI	61	4.64%			2	2.78%	3	27.57%	2	3.74%	31	-1.75%		52	16.14%	51	9.66%	51	-0.940	44	-0.405	52	
SIM Aggressive Equity	SWIX	408	2.88%			9	0.80%	31	13.98%	10	7.99%	6	13.43%		21	10.65%	32	4.04%	10	-0.201	23	0.671	22	
Sim Moderate Equity	SWIX	2,002	1.75%			25	1.02%	26	8.52%	19	5.10%	19	14.33%		14	10.42%	24	4.26%	20	0.027	16	0.761	13	
SIM Unconstrained Equity	SWIX	3,921	3.24%			6	-2.15%	52	15.16%	8	-1.56%	50	8.86%		44	13.21%	48	6.21%	45	-0.616	37	0.250	46	
STANLIB Core Equity v	SWIX	2,256	0.33%			48	-0.33%	44	6.19%	38	1.69%	46	9.17%		41	9.70%	7	4.71%	33	-1.390	52	0.330	39	
STANLIB Enhanced Index v	SWIX	3,530	1.25%			36	1.57%	17	6.46%	35	3.50%	35	13.13%		25	10.91%	35	4.61%	32	-0.504	32	0.633	25	
STANLIB FINDI v	FINDI	276	1.78%			24	0.16%	37	4.54%	43	0.84%	48	13.32%		22	11.80%	44	5.64%	42	-0.386	31	0.609	28	
STANLIB Unconstrained Equity v	ALSI	723	0.80%			41	-0.81%	48	6.59%	31	-5.34%	52	4.63%		49	12.63%	46	6.31%	46	-1.010	46	-0.060	49	
STANLIB Value v	ALSI	1,210	4.20%			3	4.25%	2	21.78%	4	20.91%	2	11.58%		32	11.20%	41	6.05%	44	-0.012	18	0.496	34	
Sygnia Absolute Focus Equity Fund	SWIX	2,864	1.29%			35	1.52%	18	6.05%	39	5.29%	16	16.18%		3	9.25%	4	3.71%	2	0.480	6	1.020	2	
Sygnia Core Equity Fund	SWIX	2,563	1.81%			22	1.16%	25	7.27%	27	4.17%	27	12.32%		28	9.97%	11	4.48%	25	-1.079	49	0.611	27	
Vunani Core Equity v	SWIX	1,750	1.74%			26	2.63%	5	8.44%	21	6.20%	12	13.21%		24	10.12%	15	4.35%	22	-0.375	29	0.682	21	
ALSI			1.16%				-0.09%		5.54%		4.48%		11.85%			10.05%								
ALSI Top 40			3.27%				2.25%		4.93%		5.00%		12.10%			10.80%								
Ave General Equity Peer Group			1.93%				0.88%		6.66%		3.03%		10.08%			9.21%								
CAPI			1.50%				-0.16%		6.47%		4.54%		11.92%			10.16%								
FINDI			0.46%				0.39%		0.97%		3.30%		15.71%			10.81%								
FTSE/JSE SWIX 40			0.51%				1.34%		5.49%		4.47%		14.02%			10.92%								

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FTSE/JSE SWIX Top 40			-0.52%				-0.07%				-1.42%		2.69%				14.27%				11.21%
Prudential BMK			1.84%				1.72%				8.98%		6.14%				14.08%				10.31%
SWIX			1.88%				1.93%				9.27%		6.25%				14.29%				10.39%

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.

