

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	8,895	0.65%		14	-1.38%	45	4.52%	43	8.53%	22	14.29%	8	10.46%	26	4.08%	12	0.245	12	0.747	9
ABSA Asset Management Value v	ALSI	7,411	-1.08%		43	-1.20%	42	5.66%	39	1.48%	50	8.05%	41	10.21%	17	5.03%	39	-0.845	41	0.209	41
Aeon Active Equity	SWIX	2,785	0.36%		19	1.14%	13	7.22%	27	8.10%	27	13.62%	13	10.06%	14	4.15%	16	0.123	14	0.714	12
Aeon Enhanced Equity Fund	SWIX	15	0.49%		15	-0.53%	32	6.98%	28	8.92%	16	13.17%	19	10.61%	32	4.55%	29	-0.030	21	0.645	20
Afena Equity CAPI v	CAPI	725	0.21%		24	-0.74%	36	8.52%	21	8.42%	25	7.51%	46	10.60%	31	4.76%	34	-0.942	43	0.157	45
Afena Equity SWIX v	SWIX	1,757	-0.16%		32	0.84%	14	11.29%	16	9.12%	13	9.66%	36	10.35%	20	4.25%	20	-0.988	45	0.351	36
Allan Gray v	ALSI	61,315	0.27%		23	0.49%	17	13.36%	11	16.09%	2	14.59%	7	10.40%	23	3.73%	3	0.807	3	0.776	6
Argon SA Equity Fund v	SWIX	7,402	0.49%		15	-2.08%	49	4.30%	46	5.71%	44	14.99%	5	10.56%	29	4.00%	7	0.525	6	0.799	5
Aylett Equity	ALSI	515	1.67%		5	2.20%	6	10.08%	17	9.16%	11	10.82%	33	7.68%	1	3.18%	1	-0.076	23	0.581	22
Cannon ALSI Institutional Composite	ALSI	402	2.13%		2	4.67%	3	12.20%	12	2.60%	48	1.58%	51	11.09%	39	6.52%	48	-1.046	48	-0.358	51
Coronation Aggressive Equity v	SWIX	16,102	0.92%		10	2.55%	5	18.01%	5	8.70%	18	8.58%	40	12.30%	45	5.42%	41	-0.664	37	0.232	40
Coronation Core Equity v	SWIX	9,970	-0.06%		30	-0.19%	24	9.51%	18	7.21%	33	11.18%	29	10.74%	34	4.46%	24	-0.701	38	0.471	32
Coronation Houseview Equity v	SWIX	23,604	0.49%		15	0.63%	15	11.56%	13	6.94%	37	10.94%	31	10.90%	35	4.51%	27	-0.507	31	0.446	33
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,305	1.96%		3	-0.43%	29	4.42%	45	8.56%	21	15.00%	4	10.10%	16	4.00%	7	0.312	10	0.832	3
Efficient Equity	ALSI	213	0.73%		11	-1.12%	41	4.52%	43	5.26%	45	7.67%	43	8.91%	2	4.17%	17	-0.979	44	0.185	43
Element Equity v	SWIX	317	-1.24%		44	2.16%	7	24.17%	3	15.17%	4	2.73%	50	13.87%	50	8.04%	50	-0.803	40	-0.180	50
Foord Specialist Domestic Equity v	ALSI	21,358	0.73%		11	0.49%	17	7.31%	26	6.57%	40	13.00%	20	10.01%	13	4.11%	14	0.523	7	0.661	17
Investec Equity v	SWIX	6,428	-1.29%		45	-0.53%	32	5.31%	40	8.52%	23	16.82%	1	10.64%	33	3.81%	4	0.794	4	0.945	2
Investec Equity Value v	ALSI	7,415	-5.03%		52	13.66%	1	62.06%	1	51.07%	1	16.32%	2	23.67%	52	11.29%	52	0.309	11	0.500	28
Investment Solutions Pure Equity Local	SWIX	28,233	-0.06%		30	-0.06%	21	7.48%	25	6.97%	36	9.80%	35	9.84%	8	4.18%	18	-1.283	51	0.377	35
Kagiso Core SWIX	SWIX	1,362	1.53%		6	1.35%	11	11.54%	14	8.46%	24	9.13%	38	10.49%	27	4.56%	30	-1.003	46	0.301	37
Kagiso Managed Equity	SWIX	5,095	1.91%		4	3.81%	4	16.77%	7	11.13%	6	7.88%	42	10.91%	37	5.30%	40	-0.786	39	0.187	42
MAZI Capital Equity SWIX Composite	SWIX	9,880	-0.41%		35	-3.06%	51	1.66%	52	5.89%	43	13.73%	12	9.69%	6	4.49%	26	0.083	16	0.748	8
Mergence CAPI Fund v	CAPI	1,005	0.39%		18	-1.49%	47	4.92%	41	8.23%	26	11.67%	27	9.87%	9	4.09%	13	0.388	8	0.548	24
Mergence SWIX Fund v	SWIX	9,106	-0.05%		29	-0.39%	28	7.58%	24	9.07%	14	14.13%	9	10.32%	19	4.12%	15	0.387	9	0.743	10
Oasis Equity v	Ave General Equity Peer Group	7,715	-2.08%		47	-0.30%	27	11.40%	15	4.26%	46	6.45%	48	11.58%	43	6.35%	47	-0.388	27	0.068	48
Old Mutual RAFI40 Tracker v	SWIX	732	-2.22%		48	-0.07%	22	14.51%	9	7.90%	28	7.63%	44	12.71%	47	5.91%	43	-0.652	34	0.159	44
Old Mutual SWIX tracker v	SWIX	36,112	-0.68%		38	-0.09%	23	8.60%	20	9.00%	15	13.18%	18	10.43%	25	4.39%	23	-1.025	47	0.655	18

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OMIG Customised Managed Alpha v	SWIX	11,133	-0.97%			42	-0.22%	25	4.90%	42	7.60%	30	13.87%		11	10.37%	22	4.56%	30	0.231	13	0.717	11	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	207	0.31%			21	-1.33%	44	6.85%	30	9.33%	9	14.04%		10	11.29%	41	4.76%	34	1.199	1	0.680	15	
OMIG Double Alpha Top40 v	ALSI Top 40	386	1.10%			9	-2.85%	50	4.09%	47	9.22%	10	11.39%		28	11.08%	38	4.93%	37	0.019	20	0.477	30	
OMIG Managed Alpha Equity	ALSI	490	-0.96%			41	0.15%	19	6.56%	33	9.13%	12	14.86%		6	10.36%	21	4.52%	28	0.845	2	0.802	4	
OMIG Managed Volatility	SWIX	273	-0.17%			33	-0.86%	38	5.72%	38	6.85%	38	12.70%		21	9.66%	5	3.97%	6	-0.158	25	0.655	18	
OMIG Premium Equity v	SWIX	569	0.05%			28	0.53%	16	8.52%	21	9.39%	7	13.48%		14	9.19%	3	4.01%	9	0.029	19	0.759	7	
Perpetua Equity	SWIX	3,776	-2.35%			49	1.64%	9	17.84%	6	7.19%	34	6.73%		47	13.46%	49	6.86%	49	-0.657	35	0.095	47	
Prescient Equity Active Quant	SWIX	231	-2.52%			50	-0.49%	31	3.08%	49	3.89%	47	11.83%		26	11.20%	40	5.00%	38	-0.423	28	0.508	27	
Prescient Equity Quant	ALSI Top 40	343	1.11%			8	-3.06%	51	2.67%	50	7.48%	31	10.28%		34	10.51%	28	4.78%	36	-0.435	29	0.402	34	
Prudential Core Equity ALSI v	ALSI	3,879	1.33%			7	-1.89%	48	3.46%	48	7.02%	35	10.91%		32	9.96%	12	4.19%	19	-0.045	22	0.475	31	
Prudential Core Equity SWIX v	SWIX	13,913	0.35%			20	-0.27%	26	6.87%	29	7.69%	29	13.48%		14	10.27%	18	4.05%	11	0.083	15	0.689	14	
Prudential Deep Value Equity v	Prudential BMK	6,054	0.30%			22	-0.43%	29	6.58%	32	8.57%	20	13.26%		17	9.89%	10	3.89%	5	0.068	17	0.692	13	
RECM Equity Composite	ALSI	64	2.89%			1	9.67%	2	31.26%	2	7.48%	31	-2.38%		52	15.97%	51	9.66%	51	-0.930	42	-0.455	52	
SIM Aggressive Equity	SWIX	411	0.67%			13	1.26%	12	14.74%	8	11.66%	5	12.50%		22	10.59%	30	4.04%	10	-0.185	26	0.589	21	
Sim Moderate Equity	SWIX	2,005	0.10%			26	-0.61%	34	8.63%	19	8.59%	19	13.38%		16	10.40%	23	4.26%	21	0.057	18	0.673	16	
SIM Unconstrained Equity	SWIX	1,498	-0.82%			40	1.61%	10	14.23%	10	0.50%	51	7.54%		45	13.19%	48	6.18%	45	-0.664	36	0.151	46	
STANLIB Core Equity v	SWIX	2,231	0.11%			25	-1.47%	46	6.30%	34	5.90%	42	8.74%		39	9.70%	7	4.71%	33	-1.223	50	0.280	39	
STANLIB Enhanced Index v	SWIX	3,512	-0.24%			34	-1.04%	39	6.21%	35	6.40%	41	12.11%		24	10.90%	35	4.60%	32	-0.513	33	0.543	25	
STANLIB FINDI v	FINDI	273	-1.89%			46	-1.28%	43	2.56%	51	2.29%	49	12.42%		23	11.92%	44	5.65%	42	-0.508	32	0.530	26	
STANLIB Unconstrained Equity v	ALSI	708	-0.81%			39	-0.68%	35	5.73%	37	-3.02%	52	3.23%		49	12.54%	46	6.27%	46	-1.109	49	-0.175	49	
STANLIB Value v	ALSI	1,158	-3.07%			51	2.11%	8	18.04%	4	15.95%	3	9.23%		37	11.34%	42	6.14%	44	-0.153	24	0.295	38	
Sygnia Absolute Focus Equity Fund	SWIX	2,892	0.10%			26	0.02%	20	6.15%	36	8.88%	17	15.75%		3	9.27%	4	3.71%	2	0.649	5	0.969	1	
Sygnia Core Equity Fund	SWIX	2,919	-0.62%			37	-1.08%	40	6.61%	31	6.70%	39	10.99%		30	9.95%	11	4.46%	24	-1.371	52	0.484	29	
Vunani Core Equity v	SWIX	1,742	-0.42%			36	-0.78%	37	7.99%	23	9.39%	7	11.92%		25	10.09%	15	4.33%	22	-0.489	30	0.561	23	
ALSI			0.27%				-1.63%		5.82%		8.62%		11.00%			10.02%								
ALSI Top 40			1.19%				0.19%		6.18%		10.98%		11.39%			10.73%								
Ave General Equity Peer Group			0.13%				-0.42%		6.80%		6.04%		9.23%			9.16%								
CAPI			-0.32%				-1.56%		6.13%		8.04%		10.88%			10.14%								
FINDI			0.52%				-2.19%		1.49%		8.16%		15.62%			10.82%								
FTSE/JSE SWIX 40			0.20%				-1.52%		5.71%		8.02%		13.09%			10.90%								

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FTSE/JSE SWIX Top 40			0.20%				-4.47%		-1.22%		8.07%		13.34%								11.19%
Prudential BMK			-0.61%				-0.22%		8.32%		8.93%		13.06%								10.34%
SWIX			-0.66%				-0.08%		8.55%		8.93%		13.28%								10.43%

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.

