













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	8,789	-3.80%		46	-4.99%	47	-1.33%	50	-5.93%	50	9.02%		11	10.56%	36	4.43%	20	0.163	17	-	-
ABSA Asset Management Value v	ALSI	7,550	-1.52%		6	-3.32%	24	3.27%	30	-5.76%	49	4.29%		42	9.85%	15	4.98%	39	-0.695	42	-	-
Aeon Active Equity	SWIX	2,665	-3.37%		36	-3.94%	31	2.63%	33	-3.41%	35	8.59%		18	9.94%	17	4.37%	19	0.067	22	-	-
Aeon Enhanced Equity Fund	SWIX	14	-3.89%		47	-4.67%	43	1.48%	40	-3.25%	34	7.89%		24	10.59%	37	4.85%	34	-0.164	27	-	-
Afena Equity CAPI v	CAPI	332	-2.26%		12	-1.92%	11	6.22%	16	-0.63%	17	4.16%		43	10.39%	31	4.78%	31	-0.703	43	-	-
Afena Equity SWIX v	SWIX	1,394	-2.73%		17	-2.90%	17	8.24%	14	1.41%	13	5.78%		36	10.15%	20	4.36%	18	-0.734	44	-	-
Allan Gray v	ALSI	58,037	-2.83%		21	-1.72%	9	11.11%	10	5.85%	5	10.81%		4	10.32%	28	3.90%	2	0.982	2	-	-
Argon SA Equity Fund v	SWIX	6,107	-3.71%		44	-4.44%	39	-0.81%	49	-5.70%	48	9.17%		10	10.35%	29	4.30%	14	0.246	14	-	-
Aylett Equity	ALSI	524	-0.33%		2	2.47%	3	10.94%	11	6.74%	4	8.58%		19	7.38%	1	3.17%	1	0.318	10	-	-
Cannon ALSI Institutional Composite	ALSI	409	-1.35%		5	4.04%	2	14.30%	7	3.64%	10	-0.64%		51	10.73%	38	6.48%	49	-0.789	45	-	-
Coronation Aggressive Equity v	SWIX	15,479	-3.47%		40	-1.45%	7	15.24%	5	3.79%	8	4.65%		41	12.05%	46	5.53%	42	-0.536	37	-	-
Coronation Core Equity v	SWIX	9,610	-3.01%		30	-3.37%	25	5.89%	18	-1.26%	23	6.78%		29	10.49%	33	4.58%	25	-0.572	39	-	-
Coronation Houseview Equity v	SWIX	22,340	-4.04%		48	-3.68%	28	6.94%	15	-1.11%	21	6.33%		35	10.81%	39	4.82%	33	-0.457	32	-	-
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,155	-4.58%		51	-4.49%	40	-2.18%	54	-4.81%	46	9.00%		12	10.21%	24	4.58%	25	0.163	17	-	-
Efficient Equity	ALSI	195	0.16%		1	-0.32%	4	3.43%	27	-1.51%	25	4.94%		39	8.66%	2	4.15%	8	-0.489	34	-	-
Element Equity v	SWIX	294	-4.75%		52	-6.95%	52	16.99%	3	6.99%	3	-1.51%		53	13.74%	52	8.17%	52	-0.805	47	-	-
Foord Specialist Domestic Equity v	ALSI	20,821	-2.96%		27	-4.52%	41	1.72%	38	-4.41%	42	7.06%		28	9.66%	9	4.34%	17	0.106	21	-	-
Investec Equity v	SWIX	6,409	-3.65%		43	-5.88%	49	0.41%	45	-4.42%	43	11.06%		3	10.51%	34	4.14%	7	0.620	5	-	-
Investec Equity Value v	ALSI	7,123	-6.32%		53	-7.62%	53	57.63%	1	44.18%	1	11.69%		1	23.95%	54	11.44%	54	0.305	11	-	-
Investment Solutions Pure Equity Local	SWIX	26,609	-2.92%		23	-3.62%	27	3.65%	26	-2.52%	31	5.51%		38	9.63%	8	4.30%	14	-1.114	51	-	-
Kagiso Core SWIX	SWIX	1,823	-4.13%		49	-4.08%	34	5.37%	19	-1.71%	26	3.93%		44	10.39%	31	4.86%	35	-1.112	50	-	-
Kagiso Managed Equity	SWIX	3,611	-4.48%		50	-3.91%	30	10.10%	12	2.09%	11	3.08%		49	10.96%	42	5.59%	43	-0.797	46	-	-
MAZI Capital Equity SWIX Composite	SWIX	12,089	-3.05%		31	-4.03%	33	-2.03%	52	-4.69%	45	8.97%		13	9.51%	5	4.66%	29	0.114	19	-	-
Mergence CAPI Fund v	CAPI	973	-2.55%		15	-2.83%	16	1.56%	39	-3.52%	36	7.63%		25	9.74%	13	4.18%	10	0.521	6	-	-
Mergence SWIX Fund v	SWIX	9,458	-3.06%		33	-3.98%	32	3.35%	29	-1.96%	29	9.40%		7	10.23%	26	4.30%	14	0.485	7	-	-
Oasis Equity v	Ave General Equity Peer Group	7,624	-1.78%		7	-3.25%	23	10.07%	13	-2.53%	32	3.38%		48	11.32%	44	6.33%	48	-0.301	28	-	-
Old Mutual Equities Classic Portfolio	SWIX	28,211	-3.51%		41	-3.75%	29	0.90%	43	-3.99%	41	8.50%		21	10.05%	19	4.51%	23	0.035	24	-	-
Old Mutual RAFI40 Tracker v	SWIX	744	-1.80%		8	-1.78%	10	15.02%	6	3.74%	9	4.87%		40	12.47%	49	5.87%	45	-0.394	30	-	-

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
Old Mutual SWIX tracker v	SWIX	35,494	-2.82%		20	-4.34%	37	4.60%	23	-1.16%	22	8.31%		22	10.19%	23	4.50%	22	-1.032	49	-	-
OMIG Customised Managed Alpha v	SWIX	10,725	-2.95%		26	-4.92%	46	0.71%	44	-3.66%	39	8.86%		15	10.17%	21	4.68%	30	0.188	15	-	-
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	197	-3.37%		36	-4.31%	36	1.93%	36	-3.02%	33	8.63%		17	11.11%	43	4.94%	37	1.019	1	-	-
OMIG Double Alpha Top40 v	ALSI Top 40	370	-2.80%		18	-2.95%	18	-0.08%	47	-5.24%	47	6.74%		31	10.90%	41	5.00%	40	-0.036	25	-	-
OMIG Managed Alpha Equity	ALSI	464	-2.92%		23	-4.82%	45	2.40%	34	-2.13%	30	9.77%		5	10.17%	21	4.64%	28	0.707	4	-	-
OMIG Managed Volatility	SWIX	265	-3.05%		31	-2.75%	15	2.99%	31	-0.74%	18	8.73%		16	9.54%	6	4.17%	9	0.063	23	-	-
OMIG Premium Equity v	SWIX	527	-2.20%		10	-3.03%	20	5.18%	20	-0.16%	15	9.39%		8	9.08%	3	4.07%	5	0.434	8	-	-
Perpetua Equity	SWIX	3,767	-2.28%		13	-3.17%	21	16.84%	4	4.12%	7	3.62%		47	13.24%	51	6.84%	50	-0.478	33	-	-
Prescient Equity Active Quant	SWIX	225	-2.96%		27	-5.90%	50	-0.49%	48	-6.47%	51	6.76%		30	10.81%	39	5.08%	41	-0.517	36	-	-
Prescient Equity Quant	ALSI Top 40	149	-2.92%		23	-3.23%	22	-1.74%	51	-6.52%	52	5.63%		37	10.35%	29	4.87%	36	-0.507	35	-	-
Prudential Core Equity ALSI v	ALSI	9,184	-2.24%		11	-1.10%	5	0.98%	42	-3.58%	37	7.09%		27	9.72%	12	4.23%	12	0.187	16	-	-
Prudential Core Equity SWIX v	SWIX	14,175	-2.17%		9	-1.99%	12	4.37%	24	-0.96%	20	9.29%		9	10.00%	18	4.10%	6	0.397	9	-	-
Prudential Deep Value Equity v	Prudential BMK	5,864	-2.38%		14	-2.71%	14	3.38%	28	-1.73%	27	8.90%		14	9.67%	10	3.96%	3	0.289	13	-	-
RECM Equity Composite	ALSI	68	-0.40%		3	6.45%	1	35.81%	2	15.36%	2	-3.63%		54	15.83%	53	9.63%	53	-0.693	41	-	-
Sentio General Equity	SWIX	5,394	-3.75%		45	-2.01%	13	5.16%	21	1.61%	12	9.61%		6	9.56%	7	4.28%	13	0.301	12	-	-
SIM Aggressive Equity	SWIX	399	-2.81%		19	-1.35%	6	12.44%	9	4.88%	6	8.19%		23	10.23%	26	4.18%	10	-0.052	26	-	-
Sim Moderate Equity	SWIX	1,922	-3.15%		35	-3.57%	26	4.64%	22	-1.48%	24	8.57%		20	10.21%	24	4.44%	21	0.107	20	-	-
SIM Unconstrained Equity	SWIX	1,820	-1.24%		4	-1.51%	8	13.42%	8	-0.87%	19	3.80%		46	12.67%	50	6.14%	46	-0.540	38	-	-
STANLIB Core Equity v	SWIX	2,072	-3.14%		34	-5.60%	48	0.24%	46	-4.48%	44	3.87%		45	9.68%	11	4.95%	38	-1.239	53	-	-
STANLIB Enhanced Index v	SWIX	3,099	-3.62%		42	-4.40%	38	1.78%	37	-3.81%	40	6.74%		31	10.53%	35	4.81%	32	-0.811	48	-	-
STANLIB FINDI v	FINDI	95	-2.84%		22	-6.36%	51	-2.11%	53	-8.30%	53	6.66%		33	11.48%	45	5.71%	44	-0.599	40	-	-
STANLIB Unconstrained Equity v	ALSI	661	-2.70%		16	-4.81%	44	1.46%	41	-8.83%	54	-1.08%		52	12.12%	47	6.23%	47	-1.163	52	-	-
STANLIB Value v	ALSI	982	-8.13%		54	-13.00%	54	5.95%	17	1.29%	14	2.82%		50	12.23%	48	7.29%	51	-0.334	29	-	-
Sygnia Absolute Focus Equity Fund	SWIX	3,169	-3.41%		39	-3.00%	19	2.86%	32	-0.49%	16	11.19%		2	9.21%	4	4.03%	4	0.763	3	-	-
Sygnia Core Equity Fund	SWIX	2,588	-2.99%		29	-4.57%	42	2.37%	35	-3.63%	38	6.43%		34	9.75%	14	4.58%	25	-1.267	54	-	-
Vunani Core Equity v	SWIX	1,763	-3.37%		36	-4.13%	35	3.96%	25	-1.92%	28	7.27%		26	9.93%	16	4.54%	24	-0.418	31	-	-
ALSI			-2.49%			-3.14%		2.23%		-3.41%		6.67%			9.79%							
ALSI Top 40			-2.98%			-3.05%		1.73%		-3.35%		6.85%			10.62%							
Ave General Equity Peer Group			-3.38%			-1.77%		4.77%		-0.80%		5.55%			8.98%							

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CAPI			-2.35%			-3.38%	2.87%		-3.59%		6.64%		9.88%							
FINDI			-2.23%			-3.90%	-2.98%		-6.44%		10.19%		10.60%							
FTSE/JSE SWIX 40			-3.48%			-4.56%	0.68%		-4.14%		7.89%		10.78%							
FTSE/JSE SWIX Top 40			-3.48%			-4.56%	-5.92%		-8.35%		8.12%		11.08%							
Prudential BMK			-2.77%			-4.19%	4.41%		-1.35%		8.26%		10.09%							
SWIX			-2.81%			-4.29%	4.59%		-1.19%		8.41%		10.18%							

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.

