

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	8,680	-1.41%		20	2.51%	35	0.59%	44	3.81%	51	7.62%	15	9.95%	31	4.23%	15	0.043	21	0.134	16
ABSA Asset Management Value v	ALSI	7,499	-2.15%		45	3.02%	25	1.31%	21	9.58%	23	4.96%	38	9.68%	22	4.97%	39	-0.202	28	-0.123	41
Aeon Active Equity	SWIX	5,130	-1.47%		22	2.47%	38	1.50%	14	6.74%	36	7.25%	20	9.22%	9	4.15%	11	-0.115	25	0.100	20
Aeon Enhanced Equity Fund	SWIX	14	-1.09%		12	2.34%	41	1.35%	20	5.73%	41	6.82%	26	9.80%	25	4.46%	29	-0.231	29	0.058	26
Afena Equity CAPI v	CAPI	380	-3.13%		50	2.42%	40	1.09%	30	10.74%	19	3.29%	49	10.49%	41	4.97%	39	-0.791	49	-0.260	47
Afena Equity SWIX v	SWIX	1,406	-1.58%		30	3.42%	18	1.10%	29	11.32%	17	4.46%	40	9.94%	30	4.41%	23	-0.918	51	-0.167	43
Allan Gray v	ALSI	60,105	2.54%		1	6.91%	2	5.14%	2	16.03%	10	11.94%	1	9.85%	26	3.79%	2	1.142	2	0.538	1
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	417	-1.86%		37	1.37%	52	-0.11%	54	1.30%	54	6.29%	30	10.15%	35	4.57%	32	0.025	22	0.011	29
Argon SA Equity Fund v	SWIX	4,984	-1.46%		21	3.13%	22	0.57%	45	4.83%	49	7.78%	14	9.85%	26	4.23%	15	0.100	19	0.150	14
Aylett Equity	ALSI	551	-1.65%		34	0.60%	55	-0.20%	55	17.56%	6	9.40%	4	7.29%	1	3.12%	1	0.567	6	0.380	4
Cannon ALSI Institutional Composite	ALSI	439	-1.58%		30	2.77%	29	1.37%	19	25.62%	2	1.10%	53	11.04%	45	6.47%	50	-0.473	43	-0.436	54
Citadel Equity v	ALSI	6	-1.90%		39	3.46%	16	0.47%	50	10.79%	18	2.37%	50	10.39%	37	5.43%	43	-0.573	45	-0.350	52
Coronation Aggressive Equity v	SWIX	15,750	-0.80%		9	4.89%	8	3.42%	6	18.08%	5	4.54%	39	11.70%	47	5.49%	44	-0.407	39	-0.119	38
Coronation Core Equity v	SWIX	9,347	-1.55%		28	3.66%	15	2.02%	12	9.69%	22	5.95%	33	10.13%	33	4.51%	31	-0.528	44	-0.021	33
Coronation Houseview Equity v	SWIX	23,075	-0.54%		7	4.22%	9	2.81%	9	11.75%	15	5.76%	34	10.49%	41	4.79%	35	-0.378	37	-0.034	34
ELECTUS Equity Portfolio	ALSI	1,248	1.02%		2	6.18%	4	4.08%	4	16.24%	9	7.41%	16	8.47%	3	4.22%	14	0.282	15	0.119	17
Element Equity v	SWIX	319	0.84%		3	8.18%	1	5.17%	1	17.31%	7	1.60%	51	13.84%	53	8.15%	53	-0.462	42	-0.287	50
Foord Specialist Domestic Equity v	ALSI	20,931	-0.65%		8	2.85%	28	0.81%	36	6.17%	39	7.00%	23	8.97%	5	4.05%	9	0.295	12	0.074	23
Investec Equity v	SWIX	7,447	-2.36%		47	2.52%	34	1.16%	26	7.15%	34	10.71%	2	9.88%	28	4.05%	9	0.713	4	0.423	2
Investec Equity Value v	ALSI	7,430	-6.04%		57	3.78%	13	2.26%	10	22.15%	3	7.26%	19	24.06%	55	11.60%	55	0.173	17	0.140	15
Investment Solutions Pure Equity Local	SWIX	25,923	-1.11%		13	2.98%	26	1.49%	15	8.32%	28	5.05%	37	9.32%	12	4.24%	17	-0.941	52	-0.123	40
Kagiso Core SWIX	SWIX	1,958	-1.17%		14	4.08%	10	2.22%	11	10.25%	20	3.30%	48	10.11%	32	4.84%	37	-1.056	54	-0.273	49
Kagiso Managed Equity	SWIX	3,956	-0.40%		6	5.90%	6	4.42%	3	15.77%	11	3.33%	47	11.02%	44	5.56%	45	-0.623	46	-0.239	46
MAZI Capital Equity SWIX Composite	SWIX	11,723	-1.77%		35	2.47%	38	1.27%	22	4.35%	50	8.66%	8	9.14%	7	4.16%	12	0.292	13	0.245	8
Mergence CAPI Fund v	CAPI	1,005	-3.13%		50	2.06%	46	0.53%	47	7.99%	30	6.96%	24	9.34%	13	4.24%	17	0.536	8	0.071	24
Mergence SWIX Fund v	SWIX	12,044	-1.59%		33	2.77%	29	0.55%	46	7.91%	31	8.32%	10	9.36%	14	3.95%	8	0.390	10	0.207	10
Mvunonala Core Satellite	-	963	-1.53%		27	2.49%	36	0.75%	39	-	-	-	-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,599	-1.32%		18	2.61%	33	1.15%	27	-	-	-	-	-	-	-	-	-	-	-	-
Oasis Equity v	Ave General Equity Peer Group	7,770	-2.17%		46	3.22%	20	0.84%	35	14.14%	13	3.94%	45	11.32%	46	6.38%	49	-0.145	27	-0.177	45

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Old Mutual Equities Classic Portfolio	SWIX	27,170	-1.88%			38	2.20%	44	0.92%	33	5.04%	47	6.75%		27	9.46%	16	4.43%	26	-0.309	33	0.050	27
Old Mutual RAFI40 Tracker v	SWIX	775	-4.85%			56	-0.11%	57	-1.12%	57	13.53%	14	4.18%		44	12.64%	51	6.26%	48	-0.327	34	-0.128	42
Old Mutual SWIX tracker v	SWIX	36,315	-1.47%			22	3.08%	24	1.07%	31	7.67%	33	7.41%		16	9.72%	23	4.34%	20	-0.696	48	0.115	18
OMIG Customised Managed Alpha v	SWIX	10,784	-1.58%			30	2.49%	36	0.73%	41	6.20%	38	7.87%		13	9.58%	18	4.43%	26	0.159	18	0.160	13
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	196	-1.96%			41	2.31%	42	0.51%	48	5.36%	44	6.83%		25	10.47%	40	4.83%	36	1.367	1	0.062	25
OMIG Double Alpha Top40 v	ALSI Top 40	374	-3.83%			54	1.47%	51	1.07%	31	5.30%	45	5.32%		35	10.81%	43	5.19%	42	0.073	20	-0.069	35
OMIG Managed Alpha Equity	ALSI	456	-1.50%			26	2.91%	27	1.18%	24	7.81%	32	8.77%		5	9.62%	20	4.40%	22	0.663	5	0.247	6
OMIG Managed Volatility	SWIX	266	-0.95%			11	1.97%	47	1.43%	17	5.42%	42	8.66%		8	9.22%	9	3.90%	6	0.289	14	0.243	9
OMIG Premium Equity v	SWIX	537	-1.48%			25	3.45%	17	1.39%	18	9.32%	24	8.72%		7	8.46%	2	3.80%	3	0.549	7	0.264	5
Perpetua Equity	SWIX	4,209	-2.95%			48	4.08%	10	0.46%	51	16.85%	8	4.38%		41	13.41%	52	6.92%	51	-0.279	30	-0.099	37
Prescient Equity Active Quant	SWIX	131	-2.13%			44	2.71%	31	1.18%	24	4.98%	48	6.10%		31	10.44%	38	4.92%	38	-0.416	40	-0.004	31
Prescient Equity Quant	ALSI Top 40	205	-3.89%			55	1.18%	54	0.78%	37	3.02%	52	4.25%		43	10.33%	36	5.10%	41	-0.396	38	-0.176	44
Prudential Core Equity ALSI v	ALSI	9,472	-3.47%			53	1.79%	48	0.85%	34	8.81%	27	6.30%		29	9.73%	24	4.46%	29	0.259	16	0.008	30
Prudential Core Equity SWIX v	SWIX	14,749	-1.91%			40	3.23%	19	1.22%	23	11.36%	16	8.75%		6	9.55%	17	3.92%	7	0.521	9	0.246	7
Prudential Deep Value Equity v	Prudential BMK	6,011	-2.07%			43	3.18%	21	1.12%	28	10.19%	21	8.25%		11	9.30%	11	3.89%	5	0.385	11	0.201	11
RECM Equity Composite	ALSI	74	-1.23%			15	6.10%	5	3.52%	5	38.22%	1	-1.28%		55	16.13%	54	9.64%	54	-0.450	41	-0.403	53
Sentio General Equity	SWIX	7,801	-3.02%			49	0.18%	56	-1.09%	56	8.04%	29	7.09%		21	9.16%	8	4.44%	28	-0.117	26	0.084	21
SIM Aggressive Equity	SWIX	412	-1.37%			19	5.51%	7	3.11%	8	15.68%	12	7.02%		22	10.14%	34	4.20%	13	-0.103	24	0.078	22
Sim Moderate Equity	SWIX	2,150	-1.23%			15	3.71%	14	1.47%	16	8.86%	26	7.35%		18	9.62%	20	4.30%	19	-0.088	23	0.110	19
SIM Unconstrained Equity	SWIX	1,275	0.75%			5	6.38%	3	3.22%	7	20.16%	4	4.31%		42	12.45%	49	6.19%	47	-0.352	35	-0.122	39
STANLIB Core Equity v	SWIX	1,902	-1.31%			17	2.09%	45	0.48%	49	2.17%	53	3.78%		46	8.99%	6	4.41%	23	-1.046	53	-0.267	48
STANLIB Enhanced Index v	SWIX	3,027	-0.80%			9	3.09%	23	1.94%	13	6.04%	40	6.09%		32	9.93%	29	4.61%	34	-0.657	47	-0.010	32
STANLIB FINDI v	FINDI	96	0.79%			4	3.83%	12	0.65%	42	5.15%	46	7.99%		12	10.45%	39	4.37%	21	-0.301	31	0.166	12
STANLIB Unconstrained Equity v	ALSI	597	-1.77%			35	1.75%	49	0.25%	52	8.96%	25	-0.29%		54	11.96%	48	6.16%	46	-0.886	50	-0.510	55
STANLIB Value v	ALSI	924	-3.15%			52	1.22%	53	0.64%	43	-2.74%	55	1.51%		52	12.55%	50	7.33%	52	-0.372	36	-0.337	51
Sygnia Absolute Focus Equity Fund	SWIX	3,616	-2.03%			42	1.54%	50	0.78%	37	6.92%	35	10.18%		3	8.86%	4	3.82%	4	0.740	3	0.407	3
Sygnia Core Equity Fund	SWIX	2,597	-1.56%			29	2.65%	32	0.75%	39	5.41%	43	5.30%		36	9.44%	15	4.58%	33	-1.658	55	-0.095	36
Vunani Core Equity v	SWIX	1,514	-1.47%			22	2.23%	43	0.09%	53	6.51%	37	6.67%		28	9.58%	18	4.42%	25	-0.303	32	0.043	28

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ALSI			-3.11%			2.05%	1.07%		6.32%		5.70%		9.67%							
ALSI Top 40			-3.91%			1.11%	0.58%		6.88%		5.20%		10.57%							
Ave General Equity Peer Group			-1.17%			2.37%	1.09%		9.03%		5.18%		8.66%							
CAPI			-3.16%			2.07%	0.94%		7.11%		5.88%		9.74%							
FINDI			-0.99%			3.83%	1.44%		3.54%		9.82%		9.88%							
FTSE/JSE SWIX 40			-2.11%			1.95%	0.27%		3.92%		5.92%		10.24%							
FTSE/JSE SWIX Top 40			-2.11%			1.95%	0.27%		-1.63%		6.14%		10.57%							
Prudential BMK			-1.67%			2.92%	1.01%		7.59%		7.34%		9.64%							
SWIX			-1.49%			3.04%	1.04%		7.66%		7.47%		9.71%							

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.

