

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	9,236	5.21%		2	5.70%	5	7.84%	14	4.77%	28	8.84%		10	10.26%	36	4.23%	15	0.225	14	0.235	11
ABSA Asset Management Value v	ALSI	7,546	2.46%		45	0.66%	47	4.22%	48	3.67%	39	3.62%		45	9.44%	12	4.97%	40	-0.740	47	-0.275	47
Aeon Active Equity	SWIX	5,604	4.31%		10	7.13%	1	10.36%	1	7.03%	14	8.98%		7	9.60%	16	4.15%	11	0.371	10	0.258	7
Aeon Enhanced Equity Fund	SWIX	15	3.91%		18	5.12%	11	7.72%	16	3.63%	40	7.42%		21	9.87%	26	4.46%	29	-0.199	28	0.107	21
Afena Equity CAPI v	CAPI	409	3.10%		38	1.94%	44	6.38%	30	5.51%	22	3.17%		47	10.45%	40	4.97%	40	-1.110	53	-0.282	48
Afena Equity SWIX v	SWIX	394	3.85%		20	4.10%	23	6.93%	27	5.88%	15	4.69%		42	10.02%	30	4.41%	24	-1.019	51	-0.152	42
Allan Gray v	ALSI	59,589	2.63%		43	2.81%	35	5.42%	41	5.63%	20	9.14%		6	9.60%	16	3.78%	2	0.631	5	0.273	6
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	417	4.60%		7	5.80%	4	7.68%	17	1.96%	48	7.25%		23	10.40%	39	4.57%	32	-0.089	26	0.091	24
Argon SA Equity Fund v	SWIX	4,749	4.89%		3	5.26%	10	7.43%	22	3.73%	38	8.30%		13	10.04%	31	4.23%	15	0.108	17	0.188	14
Aylett Equity	ALSI	575	0.49%		54	0.44%	50	1.92%	55	11.67%	3	7.88%		18	7.01%	1	3.12%	1	0.203	16	0.177	16
Cannon ALSI Institutional Composite	ALSI	434	-1.54%		59	-5.14%	58	-2.29%	59	8.76%	5	-0.65%		55	11.02%	45	6.45%	51	-0.685	44	-0.603	56
Citadel Equity v	ALSI	6	2.59%		44	2.23%	41	4.70%	44	7.28%	13	1.91%		51	9.93%	28	5.30%	44	-0.790	49	-0.425	51
Coronation Aggressive Equity v	SWIX	16,467	3.23%		34	4.69%	17	9.14%	4	8.99%	4	5.08%		39	11.78%	49	5.49%	45	-0.400	35	-0.081	40
Coronation Core Equity v	SWIX	9,670	4.19%		14	5.42%	7	9.24%	3	5.72%	18	7.05%		26	10.35%	38	4.51%	31	-0.309	30	0.073	25
Coronation Houseview Equity v	SWIX	25,062	3.48%		29	5.32%	9	8.87%	7	5.53%	21	6.35%		33	10.60%	41	4.79%	36	-0.358	32	0.011	33
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,272	4.61%		6	4.80%	15	7.87%	13	2.48%	44	7.97%		16	10.14%	33	4.66%	35	0.069	19	0.157	17
ELECTUS Equity Portfolio	ALSI	1,288	0.52%		53	2.39%	40	5.49%	39	7.92%	9	6.49%		31	8.39%	2	4.22%	14	0.005	22	0.006	34
Element Equity v	SWIX	323	-0.04%		55	1.79%	45	6.15%	32	4.72%	29	-0.31%		54	13.59%	55	8.14%	55	-0.672	42	-0.441	52
Foord Specialist Domestic Equity v	ALSI	21,680	3.52%		28	3.93%	25	5.45%	40	3.08%	42	6.33%		34	8.87%	5	4.05%	9	-0.021	23	-0.007	35
Investec Equity v	SWIX	8,266	3.09%		39	1.53%	46	5.20%	42	2.07%	47	10.67%		1	9.92%	27	4.05%	9	0.587	6	0.409	1
Investec Equity Value v	ALSI	7,354	-0.97%		57	-6.96%	59	1.25%	57	-0.77%	53	5.08%		39	23.99%	57	11.54%	57	0.052	21	0.049	30
Investment Solutions Pure Equity Local	SWIX	26,862	3.11%		37	3.65%	30	6.37%	31	4.11%	34	4.89%		41	9.30%	9	4.24%	17	-1.199	54	-0.150	41
Kagiso Core SWIX	SWIX	627	3.80%		23	4.58%	19	8.16%	12	5.83%	17	3.71%		44	10.22%	35	4.84%	38	-1.083	52	-0.239	45
Kagiso Managed Equity	SWIX	1,112	2.44%		46	3.90%	26	8.93%	6	8.19%	7	3.28%		46	11.01%	44	5.56%	46	-0.707	45	-0.252	46
MAZI Capital Equity SWIX Composite	SWIX	10,310	3.27%		32	2.75%	36	5.93%	36	1.67%	50	8.91%		8	9.21%	8	4.16%	12	0.224	15	0.258	8
Mergence CAPI Fund v	CAPI	1,050	3.73%		25	2.13%	43	5.99%	35	5.43%	23	7.41%		22	9.45%	13	4.24%	17	0.411	9	0.106	22
Mergence SWIX Fund v	SWIX	2,071	4.26%		11	4.28%	20	6.55%	29	5.20%	25	8.89%		9	9.51%	14	3.95%	8	0.417	8	0.251	9
Mvunonala Core Satellite	-	906	4.22%		13	4.97%	12	7.40%	23	-	-	-		-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,633	4.62%		5	5.90%	3	8.55%	10	-	-	-		-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	7,920	1.51%		51	-0.17%	54	2.91%	52	3.91%	36	2.39%		49	11.05%	46	6.38%	50	-0.351	31	-0.329	49
Old Mutual Equities : SWIX	SWIX	34,907	4.38%		9	3.20%	32	6.14%	33	2.25%	46	7.06%		25	9.62%	18	4.43%	26	-0.367	33	0.072	26
Old Mutual RAFI40 Tracker v	SWIX	830	2.75%		42	0.38%	51	4.31%	46	5.13%	26	3.85%		43	12.58%	52	6.26%	49	-0.424	36	-0.162	43
Old Mutual SWIX tracker v	SWIX	36,975	4.06%		15	4.85%	14	7.55%	20	4.45%	31	7.93%		17	9.83%	24	4.34%	20	-0.529	39	0.155	18
OMIG Customised Managed Alpha v	SWIX	11,459	3.66%		26	4.60%	18	7.06%	25	3.89%	37	8.65%		12	9.70%	21	4.43%	26	0.273	12	0.225	12
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	213	5.55%		1	6.45%	2	9.13%	5	4.90%	27	8.26%		14	10.80%	43	4.83%	37	1.384	1	0.179	15
OMIG Double Alpha Top40 v	ALSI Top 40	406	4.65%		4	4.28%	20	9.59%	2	5.87%	16	6.70%		30	11.13%	47	5.19%	43	0.075	18	0.045	31
OMIG Managed Alpha Equity	ALSI	473	3.76%		24	4.79%	16	7.64%	18	4.69%	30	9.48%		4	9.74%	23	4.40%	23	0.697	2	0.303	4
OMIG Managed Volatility	SWIX	276	2.01%		48	2.62%	39	5.08%	43	1.00%	52	8.26%		14	9.16%	7	3.90%	6	0.053	20	0.193	13
OMIG Premium Equity v	SWIX	575	4.26%		11	5.51%	6	8.58%	9	8.19%	7	9.52%		3	8.63%	3	3.80%	3	0.686	3	0.335	3
Perpetua Equity	SWIX	3,882	3.33%		30	0.16%	53	3.68%	49	3.03%	43	3.01%		48	13.25%	53	6.91%	53	-0.483	38	-0.209	44
Prescient Equity Active Quant	SWIX	81	3.25%		33	3.34%	31	6.84%	28	1.43%	51	5.70%		36	10.31%	37	4.92%	39	-0.742	48	-0.051	36
Prescient Equity Quant	ALSI Top 40	199	4.50%		8	3.76%	27	8.80%	8	4.16%	33	5.52%		38	10.64%	42	5.10%	42	-0.445	37	-0.062	39
Prudential Core Equity ALSI v	ALSI	11,061	3.31%		31	2.69%	38	7.29%	24	7.54%	12	6.97%		27	9.86%	25	4.46%	29	0.271	13	0.064	28
Prudential Core Equity SWIX v	SWIX	14,926	3.88%		19	4.21%	22	7.53%	21	8.30%	6	9.28%		5	9.65%	19	3.92%	7	0.529	7	0.286	5
Prudential Deep Value Equity v	Prudential BMK	6,381	3.18%		35	3.67%	29	7.05%	26	7.55%	11	8.73%		11	9.38%	11	3.89%	5	0.365	11	0.237	10
PSG SA Equity Fund	SWIX	78	-0.94%		56	-0.38%	55	0.96%	58	12.87%	2	7.19%		24	13.39%	54	6.83%	52	-0.031	24	0.093	23
RECM Equity Composite	ALSI	73	-1.43%		58	-1.30%	57	3.45%	50	18.01%	1	-3.15%		57	15.99%	56	9.58%	56	-0.630	41	-0.533	55
Sentio General Equity	SWIX	8,196	3.83%		22	2.22%	42	4.26%	47	5.22%	24	7.75%		20	9.31%	10	4.44%	28	-0.076	25	0.140	20
SIM Aggressive Equity	SWIX	427	1.91%		49	2.96%	34	7.63%	19	7.74%	10	6.97%		27	10.12%	32	4.20%	13	-0.233	29	0.065	27
Sim Moderate Equity	SWIX	2,278	3.94%		17	4.91%	13	7.77%	15	5.64%	19	7.84%		19	9.73%	22	4.30%	19	-0.097	27	0.147	19
SIM Unconstrained Equity	SWIX	2,495	0.88%		52	0.55%	48	3.01%	51	2.48%	44	1.77%		52	12.18%	51	6.15%	48	-0.722	46	-0.339	50
STANLIB Core Equity v	SWIX	1,943	2.09%		47	0.23%	52	2.04%	54	-4.29%	56	2.30%		50	8.78%	4	4.39%	22	-1.482	55	-0.450	53
STANLIB Enhanced Index v	SWIX	3,155	3.17%		36	5.38%	8	8.29%	11	4.01%	35	6.48%		32	10.00%	29	4.61%	34	-0.678	43	0.018	32
STANLIB FINDI v	FINDI	44	4.00%		16	3.03%	33	2.88%	53	-2.21%	54	5.66%		37	10.21%	34	4.36%	21	-0.843	50	-0.057	37
STANLIB Unconstrained Equity v	ALSI	620	1.83%		50	-0.57%	56	1.48%	56	-2.99%	55	-2.94%		56	11.35%	48	6.13%	47	-1.496	56	-0.788	57
STANLIB Value v	ALSI	941	2.95%		41	0.50%	49	4.43%	45	-6.83%	57	0.07%		53	12.16%	50	7.33%	54	-0.591	40	-0.476	54
Sygnia Absolute Focus Equity Fund	SWIX	3,496	3.03%		40	2.73%	37	5.67%	37	3.54%	41	10.29%		2	8.89%	6	3.82%	4	0.636	4	0.407	2

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Sygnia Core Equity Fund	SWIX	2,705	3.60%		27	3.69%	28	6.12%	34	1.91%	49	5.72%		35	9.55%	15	4.58%	33	-1.762	57	-0.060	38
Vunani Core Equity v	SWIX	1,652	3.84%		21	3.95%	24	5.59%	38	4.30%	32	6.91%		29	9.66%	20	4.42%	25	-0.398	34	0.057	29
ALSI			3.64%			3.11%		7.55%		4.52%		6.33%			9.81%							
ALSI Top 40			4.47%			3.70%		8.54%		7.57%		6.57%			10.87%							
Ave General Equity Peer Group			2.53%			2.74%		5.09%		4.89%		4.91%			8.62%							
CAP1			3.32%			2.37%		6.71%		3.99%		6.57%			9.75%							
FINDI			4.67%			6.35%		8.95%		4.99%		10.74%			10.10%							
FTSE/JSE SWIX 40			5.28%			5.86%		8.43%		3.52%		7.33%			10.56%							
FTSE/JSE SWIX Top 40			5.28%			5.86%		8.43%		2.08%		7.56%			10.87%							
Prudential BMK			3.99%			4.55%		7.41%		4.39%		7.83%			9.75%							
SWIX			4.06%			4.81%		7.50%		4.44%		7.98%			9.82%							

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.

