

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	9,954	5.34%		31	2.01%	17	10.01%	13	4.91%	27	7.15%		9	10.69%	31	4.47%	18	0.173	14	0.069	9
ABSA Asset Management Value v	ALSI	7,491	5.06%		37	0.28%	43	4.51%	44	3.82%	36	1.85%		45	9.94%	10	5.03%	36	-0.960	49	-0.445	46
Aeon Active Equity	SWIX	5,678	5.21%		33	1.43%	24	11.94%	4	6.73%	18	7.03%		13	10.19%	18	4.59%	21	0.193	11	0.057	12
Aeon Enhanced Equity Fund	SWIX	16	6.34%		9	2.72%	8	10.65%	11	4.17%	32	5.85%		25	10.53%	25	4.73%	27	-0.247	28	-0.048	26
Afena Equity CAPI v	CAPI	429	5.96%		19	1.51%	23	7.99%	28	7.36%	13	2.49%		42	11.08%	36	5.06%	37	-0.998	50	-0.333	42
Afena Equity SWIX v	SWIX	399	5.80%		24	1.54%	21	8.57%	25	5.57%	23	3.69%		38	10.68%	30	4.66%	25	-0.903	47	-0.240	40
Alexander Forbes Investments Pure Equity Local	SWIX	26,372	5.12%		35	1.09%	32	7.53%	31	4.20%	31	3.55%		40	9.85%	9	4.42%	15	-1.134	51	-0.283	41
Allan Gray v	ALSI	58,125	4.29%		48	-0.17%	47	5.23%	41	4.87%	28	7.42%		3	10.07%	15	4.05%	3	0.400	5	0.092	3
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	411	7.27%		4	3.05%	5	10.96%	7	3.47%	37	6.31%		19	11.38%	41	5.01%	34	-0.006	17	0.002	17
Argon SA Equity Fund v	SWIX	2,553	5.37%		30	2.19%	13	9.78%	15	6.15%	21	7.05%		10	10.55%	26	4.43%	17	0.176	12	0.060	11
Aylett Equity	ALSI	582	3.31%		51	0.07%	44	1.99%	51	9.83%	6	6.44%		17	7.35%	1	3.17%	1	0.095	15	-0.031	23
Cannon ALSI Institutional Composite	ALSI	429	3.19%		53	-1.15%	53	-3.42%	56	6.51%	20	-1.56%		53	11.26%	38	6.43%	48	-0.696	44	-0.683	54
Citadel Equity v	ALSI	6	6.16%		13	-0.17%	47	4.53%	43	8.58%	10	1.17%		47	10.78%	34	5.49%	42	-0.769	45	-0.465	48
Coronation Aggressive Equity v	SWIX	13,601	5.97%		18	1.63%	20	10.92%	9	10.01%	5	3.85%		37	12.33%	48	5.49%	42	-0.367	32	-0.180	37
Coronation Core Equity v	SWIX	9,377	6.68%		6	1.54%	21	10.93%	8	6.85%	17	5.15%		30	11.13%	37	4.79%	30	-0.461	35	-0.100	30
Coronation Houseview Equity v	SWIX	24,691	6.09%		15	0.60%	38	9.52%	17	5.37%	24	4.52%		34	11.31%	39	5.00%	33	-0.440	34	-0.150	33
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,256	5.86%		22	0.98%	35	8.93%	22	2.29%	42	6.23%		21	10.87%	35	5.10%	39	-0.034	21	-0.010	19
ELECTUS Equity Portfolio	ALSI	1,239	3.65%		50	0.60%	38	6.12%	38	8.70%	9	5.12%		31	8.68%	2	4.28%	10	-0.087	25	-0.159	34
Element Equity v	SWIX	321	5.22%		32	1.21%	28	7.43%	32	3.88%	35	-1.10%		52	13.92%	53	8.06%	53	-0.625	40	-0.495	49
Foord Specialist Domestic Equity v	ALSI	20,902	3.25%		52	0.02%	46	5.48%	40	2.08%	44	4.79%		32	9.28%	3	4.42%	15	-0.172	27	-0.177	36
Investec Equity v	SWIX	9,596	5.89%		20	0.36%	40	5.58%	39	1.41%	46	9.43%		1	10.69%	31	4.36%	12	0.657	2	0.267	1
Investec Equity Value v	ALSI	6,963	2.25%		57	-5.76%	57	-4.58%	57	-14.10%	55	2.68%		41	24.20%	55	11.50%	55	-0.017	19	-0.051	27
Kagiso Core SWIX	SWIX	357	4.96%		40	0.33%	41	8.52%	26	4.75%	29	1.92%		43	10.70%	33	4.98%	32	-1.170	52	-0.400	44
Kagiso Managed Equity	SWIX	2,202	4.48%		45	0.30%	42	9.25%	19	5.65%	22	1.87%		44	11.36%	40	5.52%	44	-0.687	43	-0.375	43
MAZI Capital Equity SWIX Composite	SWIX	8,489	6.18%		11	2.87%	7	8.97%	21	4.04%	34	7.22%		7	9.83%	8	4.38%	13	0.174	13	0.073	7
Mergence CAPI Fund v	CAPI	1,059	5.39%		29	1.24%	27	7.30%	33	7.24%	15	5.95%		24	9.98%	13	4.35%	11	0.232	9	-0.047	25
Mergence SWIX Fund v	SWIX	1,980	5.09%		36	1.37%	25	8.01%	27	5.05%	26	7.05%		10	9.96%	12	4.17%	6	0.222	10	0.056	13
Mvunonala Core Satellite	-	924	6.30%		10	2.10%	15	9.65%	16	-	-	-		-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,582	6.07%		16	2.89%	6	11.69%	5	-	-	-		-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	11,886	4.97%		39	0.06%	45	2.97%	50	4.11%	33	0.81%		48	11.49%	42	6.39%	47	-0.378	33	-0.460	47	
Old Mutual Equities : SWIX	SWIX	3,130	4.81%		43	1.72%	19	7.96%	29	3.10%	39	5.27%		29	9.95%	11	4.60%	22	-0.488	36	-0.113	31	
Old Mutual RAFI40 Tracker v	SWIX	851	8.11%		1	2.51%	10	6.93%	35	9.06%	8	3.57%		39	13.50%	50	6.29%	46	-0.286	29	-0.173	35	
Old Mutual SWIX tracker v	SWIX	4,357	6.35%		8	2.21%	12	9.92%	14	4.72%	30	6.46%		16	10.57%	28	4.64%	23	-0.316	31	0.007	15	
OMIG Customised Managed Alpha v	SWIX	12,780	4.96%		40	0.77%	37	7.89%	30	2.44%	41	6.50%		14	10.17%	16	4.70%	26	-0.011	18	0.007	14	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	221	7.08%		5	3.84%	3	13.33%	2	7.31%	14	7.04%		12	11.54%	44	5.08%	38	1.435	1	0.063	10	
OMIG Double Alpha Top40 v	ALSI Top 40	423	7.86%		2	4.26%	1	14.26%	1	10.97%	2	6.15%		22	12.04%	46	5.36%	41	0.075	16	-0.005	18	
OMIG Managed Alpha Equity	ALSI	471	4.88%		42	1.15%	31	8.88%	23	3.29%	38	7.41%		4	10.22%	19	4.73%	27	0.409	3	0.092	4	
OMIG Managed Volatility	SWIX	279	4.53%		44	1.34%	26	6.49%	37	2.28%	43	6.39%		18	9.49%	6	4.02%	2	-0.050	22	-0.011	20	
OMIG Premium Equity v	SWIX	580	5.16%		34	0.85%	36	9.51%	18	6.72%	19	7.40%		5	9.28%	3	4.23%	9	0.356	6	0.090	5	
Perpetua Equity	SWIX	3,826	3.18%		54	-3.43%	54	0.12%	53	0.63%	49	0.11%		49	13.55%	51	6.97%	51	-0.638	41	-0.423	45	
Prescient Equity Quant	ALSI Top 40	201	7.61%		3	4.03%	2	13.18%	3	9.44%	7	4.78%		33	11.53%	43	5.27%	40	-0.552	39	-0.123	32	
Prudential Core Equity v	SWIX	14,797	5.66%		25	1.17%	30	8.79%	24	8.15%	11	7.33%		6	10.26%	20	4.15%	5	0.331	7	0.084	6	
Prudential Deep Value Equity v	Prudential BMK	6,437	5.88%		21	1.99%	18	9.18%	20	7.97%	12	7.20%		8	10.00%	14	4.07%	4	0.401	4	0.071	8	
PSG SA Equity Fund	SWIX	69	4.37%		47	-0.56%	49	0.40%	52	12.23%	1	5.50%		26	13.78%	52	6.90%	50	-0.050	23	-0.033	24	
RECM Equity Composite	ALSI	63	2.76%		55	-3.63%	55	-0.30%	54	10.66%	3	-4.24%		55	16.22%	54	9.60%	54	-0.657	42	-0.601	53	
Sentio General Equity	SWIX	8,144	6.41%		7	-0.57%	50	3.67%	48	1.13%	48	5.40%		27	10.38%	23	5.01%	34	-0.293	30	-0.091	28	
SIM Aggressive Equity	SWIX	438	5.52%		28	3.06%	4	10.92%	9	10.15%	4	6.25%		20	10.55%	26	4.21%	7	-0.055	24	-0.012	21	
Sim Moderate Equity	SWIX	2,523	5.84%		23	2.25%	11	10.20%	12	6.93%	16	6.48%		15	10.33%	21	4.53%	20	-0.024	20	0.006	16	
SIM Unconstrained Equity	SWIX	1,261	3.77%		49	-4.80%	56	-1.94%	55	-0.30%	51	-0.82%		51	12.91%	49	6.72%	49	-0.850	46	-0.523	51	
STANLIB Core Equity v	SWIX	1,905	6.10%		14	2.12%	14	4.21%	45	-1.94%	53	1.31%		46	9.46%	5	4.51%	19	-1.356	53	-0.530	52	
STANLIB Enhanced Index v	SWIX	3,210	6.05%		17	2.63%	9	11.14%	6	5.10%	25	5.31%		28	10.60%	29	4.80%	31	-0.542	38	-0.095	29	
STANLIB FINDI v	FINDI	45	4.40%		46	1.06%	33	3.97%	46	-1.34%	52	4.05%		35	10.48%	24	4.39%	14	-0.930	48	-0.214	38	
STANLIB Unconstrained Equity v	ALSI	620	6.17%		12	2.05%	16	3.56%	49	-0.19%	50	-3.34%		54	11.91%	45	6.08%	45	-1.482	54	-0.793	55	
STANLIB Value v	ALSI	899	2.43%		56	-0.58%	51	3.83%	47	-11.15%	54	-0.06%		50	12.19%	47	7.28%	52	-0.523	37	-0.498	50	
Sygnia Absolute Focus Equity Fund	SWIX	3,794	5.06%		37	-0.61%	52	5.01%	42	1.35%	47	7.65%		2	9.57%	7	4.22%	8	0.290	8	0.115	2	
Sygnia Core Equity Fund	SWIX	2,956	5.63%		26	1.04%	34	7.22%	34	1.77%	45	4.02%		36	10.17%	16	4.76%	29	-1.817	55	-0.225	39	
Vunani Core Equity v	SWIX	1,049	5.60%		27	1.19%	29	6.85%	36	2.84%	40	6.14%		23	10.35%	22	4.64%	23	-0.143	26	-0.024	22	
ALSI			7.03%			2.86%		10.63%		7.60%		5.47%			10.67%								
ALSI Top 40			7.65%			4.00%		12.89%		9.41%		6.03%			11.75%								

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Ave General Equity Peer Group			4.96%			0.63%	5.76%		4.64%		3.48%			9.21%						
CAPI			6.42%			2.01%	8.86%		6.25%		5.42%			10.49%						
FINDI			5.46%			2.26%	11.42%		6.95%		9.42%			10.55%						
FTSE/JSE SWIX 40			6.91%			3.40%	12.12%		5.63%		6.08%			11.32%						
FTSE/JSE SWIX Top 40			6.91%			3.40%	12.12%		5.63%		6.31%			11.61%						
Prudential BMK			6.02%			1.75%	9.29%		4.42%		6.23%			10.43%						
SWIX			6.34%			2.20%	9.86%		4.70%		6.49%			10.56%						

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.

