

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	10,000	2.23%		30	3.89%	34	12.46%	14	6.56%	28	7.90%		6	10.73%	29	4.47%	16	0.201	10	0.131	6
ABSA Asset Management Value v	ALSI	7,299	2.68%		10	4.94%	15	7.32%	40	7.76%	23	2.88%		42	10.03%	11	5.05%	34	-0.965	48	-0.343	44
Aeon Active Equity	SWIX	5,831	2.79%		6	3.51%	40	15.06%	4	9.32%	15	7.69%		11	10.27%	17	4.59%	19	0.199	11	0.113	11
Aeon Enhanced Equity Fund	SWIX	16	2.20%		34	4.64%	20	13.08%	11	5.94%	33	6.57%		24	10.57%	23	4.73%	25	-0.215	26	0.013	24
Afena Equity CAPI v	CAPI	445	2.62%		13	5.14%	13	10.82%	26	9.94%	10	3.75%		40	11.13%	34	5.10%	36	-0.940	47	-0.224	40
Afena Equity SWIX v	SWIX	408	2.27%		29	4.09%	31	11.04%	23	8.14%	19	4.54%		37	10.73%	29	4.67%	23	-0.834	45	-0.165	38
Alexander Forbes Investments Pure Equity Local	SWIX	25,231	2.10%		37	3.71%	36	9.79%	31	6.44%	29	4.42%		38	9.89%	9	4.45%	14	-1.057	49	-0.200	39
Allan Gray v	ALSI	58,531	1.39%		50	2.10%	50	6.70%	42	6.04%	31	7.64%		13	10.08%	12	4.05%	3	0.211	9	0.108	13
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	413	2.05%		39	4.37%	26	13.24%	9	5.97%	32	7.15%		18	11.39%	38	5.03%	32	0.031	17	0.068	17
Argon SA Equity Fund v	SWIX	2,712	2.12%		36	4.03%	32	12.11%	17	7.87%	22	7.83%		9	10.57%	23	4.44%	13	0.219	8	0.125	8
Aylett Equity	ALSI	619	1.32%		52	3.19%	42	3.34%	50	9.46%	14	7.55%		14	7.24%	1	3.13%	1	0.095	15	0.106	14
Cannon ALSI Institutional Composite	ALSI	433	0.80%		53	1.30%	52	-2.65%	55	5.12%	39	-0.54%		51	11.19%	36	6.46%	46	-0.697	42	-0.599	52
Citadel Equity v	ALSI	6	2.86%		4	5.61%	6	7.52%	39	12.73%	4	2.15%		46	10.89%	32	5.49%	40	-0.779	43	-0.374	47
Coronation Aggressive Equity v	SWIX	13,787	2.42%		20	5.30%	11	13.60%	8	11.65%	6	5.25%		32	12.32%	46	5.54%	41	-0.254	28	-0.074	32
Coronation Core Equity v	SWIX	9,608	2.47%		17	4.88%	16	13.67%	7	9.55%	12	5.96%		27	11.18%	35	4.79%	28	-0.399	34	-0.034	28
Coronation Houseview Equity v	SWIX	33,496	2.05%		39	4.03%	32	11.76%	20	7.00%	26	5.48%		30	11.33%	37	5.03%	32	-0.368	33	-0.072	31
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,277	1.74%		48	2.70%	46	10.82%	26	2.07%	48	6.75%		22	10.89%	32	5.10%	36	-0.070	22	0.032	22
ELECTUS Equity Portfolio	ALSI	1,257	1.97%		41	3.14%	43	8.21%	36	7.47%	24	5.48%		30	8.71%	2	4.28%	9	-0.203	25	-0.123	34
Element Equity v	SWIX	332	2.65%		11	5.35%	10	10.28%	29	7.97%	21	0.73%		48	13.90%	51	8.08%	51	-0.520	36	-0.367	45
Foord Specialist Domestic Equity v	ALSI	20,827	0.55%		54	-0.31%	54	6.06%	44	1.90%	49	5.18%		34	9.26%	3	4.45%	14	-0.306	30	-0.141	36
Investec Equity v	SWIX	9,608	2.41%		22	4.46%	23	8.12%	37	5.22%	37	10.25%		1	10.72%	28	4.36%	10	0.697	2	0.333	1
Investec Equity Value v	ALSI	7,232	5.28%		1	4.26%	28	0.46%	53	-4.78%	52	4.11%		39	24.36%	53	11.50%	53	0.001	19	0.007	25
Kagiso Core SWIX	SWIX	363	1.80%		47	2.99%	44	10.47%	28	5.03%	40	2.58%		44	10.74%	31	4.99%	30	-1.158	50	-0.342	43
Kagiso Managed Equity	SWIX	2,244	1.93%		42	4.21%	30	11.36%	22	5.67%	35	2.65%		43	11.40%	39	5.54%	41	-0.662	41	-0.310	42
MAZI Capital Equity SWIX Composite	SWIX	9,256	2.23%		30	5.00%	14	11.40%	21	6.79%	27	7.68%		12	9.87%	8	4.38%	11	0.125	13	0.112	12
Mvunonala Core Satellite	-	947	2.41%		22	4.46%	23	12.30%	15	-	-	-		-	-	-	-	-	-	-	-	-
Mvunonala Pure Active Equity Fund	SWIX	1,526	2.34%		26	4.55%	22	14.30%	5	-	-	-		-	-	-	-	-	-	-	-	-

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Oasis Equity v	Ave General Equity Peer Group	12,110	2.58%		14	4.67%	19	5.63%	48	9.07%	18	1.85%		47	11.57%	42	6.42%	45	-0.344	31	-0.370	46
Old Mutual Equities : SWIX	SWIX	3,173	1.39%		50	2.90%	45	9.46%	33	3.99%	43	5.59%		29	9.97%	10	4.60%	20	-0.592	38	-0.085	33
Old Mutual RAFI40 Tracker v	SWIX	882	3.69%		3	8.56%	1	10.87%	24	15.65%	2	5.19%		33	13.60%	48	6.34%	44	-0.172	23	-0.059	30
Old Mutual SWIX tracker v	SWIX	4,394	2.42%		20	4.75%	18	12.58%	13	7.98%	20	7.10%		19	10.62%	26	4.64%	21	-0.218	27	0.061	19
OMIG Customised Managed Alpha v	SWIX	13,266	1.69%		49	2.69%	47	9.71%	32	5.19%	38	6.68%		23	10.19%	14	4.70%	24	-0.195	24	0.020	23
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	227	2.39%		24	5.39%	9	16.03%	3	9.54%	13	7.85%		7	11.58%	43	5.08%	35	1.677	1	0.125	9
OMIG Double Alpha Top40 v	ALSI Top 40	435	2.74%		8	6.81%	3	17.39%	1	12.77%	3	7.50%		15	12.06%	45	5.40%	39	0.145	12	0.098	15
OMIG Managed Alpha Equity	ALSI	478	1.82%		46	2.56%	48	10.86%	25	6.19%	30	7.71%		10	10.24%	15	4.73%	25	0.237	7	0.115	10
OMIG Managed Volatility	SWIX	285	2.15%		35	3.84%	35	8.78%	35	4.65%	42	6.97%		21	9.53%	5	4.02%	2	-0.063	21	0.043	21
OMIG Premium Equity v	SWIX	593	2.28%		28	3.22%	41	12.00%	18	9.09%	17	8.01%		4	9.32%	4	4.23%	7	0.344	5	0.147	3
Perpetua Equity	SWIX	3,625	2.22%		33	1.81%	51	2.35%	51	5.34%	36	0.71%		49	13.60%	48	6.97%	50	-0.637	40	-0.380	48
Prescient Equity Quant	ALSI Top 40	166	2.58%		14	6.45%	4	16.10%	2	11.03%	7	6.14%		25	11.55%	41	5.31%	38	-0.484	35	-0.014	26
Prudential Core Equity v	SWIX	15,228	2.78%		7	4.88%	16	11.81%	19	10.77%	8	8.03%		3	10.33%	18	4.15%	5	0.355	4	0.143	4
Prudential Deep Value Equity v	Prudential BMK	6,296	2.80%		5	5.42%	8	12.24%	16	10.67%	9	7.96%		5	10.08%	12	4.07%	4	0.426	3	0.138	5
PSG SA Equity Fund	SWIX	82	4.15%		2	7.54%	2	4.56%	49	16.63%	1	7.85%		7	13.82%	50	6.90%	49	0.099	14	0.125	7
RECM Equity Composite	ALSI	57	2.10%		37	0.91%	53	1.79%	52	9.81%	11	-2.89%		53	16.24%	52	9.67%	52	-0.630	39	-0.517	51
Sentio General Equity	SWIX	8,342	2.46%		18	3.59%	39	6.22%	43	3.29%	45	6.06%		26	10.44%	21	5.01%	31	-0.285	29	-0.034	27
SIM Aggressive Equity	SWIX	449	2.74%		8	6.18%	5	13.96%	6	12.42%	5	7.48%		16	10.60%	25	4.24%	8	0.082	16	0.094	16
Sim Moderate Equity	SWIX	2,061	2.31%		27	4.57%	21	12.74%	12	9.29%	16	7.16%		17	10.37%	19	4.53%	18	0.008	18	0.065	18
SIM Unconstrained Equity	SWIX	1,265	0.36%		55	-2.44%	55	-1.59%	54	0.88%	50	-0.35%		50	12.90%	47	6.77%	48	-0.863	46	-0.490	50
STANLIB Core Equity v	SWIX	1,937	2.44%		19	5.30%	11	6.75%	41	0.35%	51	2.21%		45	9.54%	6	4.52%	17	-1.280	51	-0.436	49
STANLIB Enhanced Index v	SWIX	3,268	1.87%		43	4.36%	27	13.22%	10	7.32%	25	5.84%		28	10.63%	27	4.80%	29	-0.586	37	-0.051	29
STANLIB FINDI v	FINDI	45	1.86%		45	3.62%	38	5.91%	45	2.44%	47	5.02%		35	10.48%	22	4.43%	12	-0.814	44	-0.128	35
STANLIB Unconstrained Equity v	ALSI	628	2.23%		30	5.56%	7	5.87%	46	2.86%	46	-2.05%		52	11.96%	44	6.13%	43	-1.433	52	-0.682	53
STANLIB Value v	ALSI	910	1.87%		43	2.20%	49	5.77%	47	-6.63%	53	2.95%		41	11.54%	40	6.62%	47	-0.359	32	-0.278	41
Sygnia Absolute Focus Equity Fund	SWIX	3,968	2.64%		12	3.65%	37	7.79%	38	3.92%	44	8.27%		2	9.64%	7	4.22%	6	0.284	6	0.170	2
Sygnia Core Equity Fund	SWIX	3,173	2.50%		16	4.42%	25	9.90%	30	4.97%	41	4.89%		36	10.24%	15	4.76%	27	-1.658	53	-0.146	37
Vunani Core Equity v	SWIX	1,073	2.38%		25	4.25%	29	9.39%	34	5.73%	34	7.08%		20	10.39%	20	4.65%	22	-0.027	20	0.058	20
ALSI			2.65%			6.03%		13.56%		10.16%		6.56%			10.72%							
ALSI Top 40			2.57%			6.45%		15.79%		10.91%		7.23%			11.77%							

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Ave General Equity Peer Group			1.82%			3.28%	7.68%		6.41%		4.34%			9.23%						
CAPI			2.78%			5.75%	11.88%		9.57%		6.53%			10.56%						
FINDI			1.99%			3.71%	13.64%		8.51%		9.65%			10.57%						
FTSE/JSE SWIX 40			2.33%			4.99%	14.74%		7.87%		6.76%			11.36%						
FTSE/JSE SWIX Top 40			2.33%			4.99%	14.74%		7.87%		6.99%			11.65%						
Prudential BMK			2.49%			4.60%	12.01%		7.68%		6.92%			10.49%						
SWIX			2.42%			4.74%	12.52%		7.95%		7.12%			10.61%						

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.

