

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	9,865	-1.45%		34	6.13%	33	10.83%	17	7.01%	25	8.07%	10	10.69%	33	4.45%	17	0.179	10	0.144	10
ABSA Asset Management Value v	ALSI	7,172	-0.97%		14	6.83%	22	6.27%	41	7.53%	20	3.27%	48	9.97%	13	5.01%	37	-1.026	53	-0.310	50
Aeon Active Equity	SWIX	5,790	-0.67%		9	7.42%	14	14.29%	3	9.63%	6	8.43%	3	10.11%	16	4.46%	19	0.368	5	0.179	4
Aeon Enhanced Equity Fund	SWIX	16	-1.03%		16	7.56%	13	11.92%	8	6.23%	29	6.97%	24	10.50%	26	4.68%	28	-0.158	27	0.047	26
Afena Equity CAPI v	CAPI	444	-1.26%		28	7.37%	15	9.42%	25	8.41%	16	4.43%	44	10.98%	38	4.95%	36	-0.911	50	-0.170	44
Afena Equity SWIX v	SWIX	400	-2.06%		51	5.97%	37	8.75%	29	5.92%	31	4.80%	42	10.67%	31	4.60%	25	-0.831	47	-0.145	43
Alexander Forbes Investments Pure Equity Local	SWIX	23,267	-1.14%		23	6.10%	35	8.54%	32	5.92%	31	5.10%	41	9.73%	8	4.27%	10	-0.885	48	-0.140	42
Allan Gray v	ALSI	56,813	-1.68%		40	3.96%	50	4.91%	46	3.36%	45	7.57%	18	10.10%	15	4.06%	4	0.070	19	0.100	18
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	410	-0.41%		6	9.02%	4	12.77%	6	7.51%	21	7.51%	20	11.35%	43	5.03%	38	0.022	20	0.096	20
Argon SA Equity Fund v	SWIX	2,679	-1.05%		18	6.47%	27	10.93%	16	8.08%	18	8.31%	6	10.47%	24	4.36%	16	0.284	7	0.166	8
Aylett Equity	ALSI	628	1.02%		1	5.74%	39	4.39%	48	9.35%	9	8.16%	9	7.20%	1	3.15%	1	0.095	17	0.183	2
Cannon ALSI Institutional Composite	ALSI	418	-2.36%		52	1.56%	56	-4.94%	56	-0.60%	53	0.13%	54	11.00%	39	6.25%	48	-0.690	45	-0.552	56
Citadel Equity v	ALSI	6	-2.38%		53	6.60%	24	4.96%	45	8.58%	15	2.12%	51	10.90%	35	5.50%	46	-0.887	49	-0.378	52
Coronation Aggressive Equity v	SWIX	13,268	-1.58%		38	6.82%	23	11.80%	10	8.63%	14	6.06%	31	12.13%	50	5.34%	44	-0.173	29	-0.015	32
Coronation Core Equity v	SWIX	8,889	-1.49%		36	7.69%	11	11.97%	7	8.25%	17	6.52%	29	11.05%	40	4.65%	26	-0.289	33	0.012	30
Coronation Houseview Equity v	SWIX	32,616	-1.98%		48	6.12%	34	9.55%	24	5.00%	38	6.00%	32	11.20%	42	4.88%	33	-0.309	34	-0.032	34
Denker SA Equity	SWIX	1,226	-3.04%		56	0.97%	57	-4.58%	55	-2.72%	55	-0.56%	55	12.94%	51	6.81%	53	-0.918	51	-0.505	55
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,255	-1.59%		39	5.99%	36	9.06%	27	2.32%	49	6.84%	27	10.87%	34	5.09%	41	-0.134	26	0.038	27
ELECTUS Equity Portfolio	ALSI	1,257	-0.29%		3	5.39%	44	7.89%	35	7.50%	22	5.79%	37	8.67%	2	4.29%	11	-0.251	30	-0.091	38
Element Equity v	SWIX	348	-0.07%		2	7.93%	5	10.20%	19	9.07%	10	2.52%	50	13.54%	54	7.82%	55	-0.387	37	-0.251	47
Foord Specialist Domestic Equity v	ALSI	20,430	-0.32%		5	3.49%	52	5.72%	42	3.98%	42	5.30%	39	9.25%	3	4.46%	19	-0.415	38	-0.131	41
Investec Equity v	SWIX	9,425	-0.77%		13	7.61%	12	7.29%	39	5.50%	35	10.58%	1	10.67%	31	4.34%	15	0.710	2	0.361	1
Investec Equity Value v	ALSI	6,786	-5.54%		57	1.69%	55	-5.11%	57	-13.37%	57	4.73%	43	24.20%	57	11.33%	57	0.000	21	0.029	28
Kagiso Core SWIX	SWIX	358	-1.28%		29	5.48%	43	9.06%	27	5.22%	36	3.47%	47	10.51%	27	4.74%	31	-1.002	52	-0.271	48
Kagiso Managed Equity	SWIX	2,217	-1.11%		20	5.31%	45	10.13%	20	5.87%	33	3.94%	45	11.05%	40	5.14%	42	-0.514	40	-0.211	46
MAZI Capital Equity SWIX Composite	SWIX	9,129	-1.21%		25	7.23%	17	10.05%	21	6.14%	30	8.01%	12	9.80%	9	4.32%	12	0.145	13	0.143	11
Mergence CAPI Fund v	CAPI	1,068	-0.69%		11	7.34%	16	9.29%	26	9.54%	7	7.53%	19	9.94%	11	4.33%	13	0.168	11	0.097	19
Mergence SWIX Fund v	SWIX	2,016	-1.34%		30	5.75%	38	8.68%	30	6.71%	27	7.84%	13	9.95%	12	4.14%	6	0.179	9	0.126	13
Mvunonala Core Satellite	-	937	-0.99%		15	7.78%	8	11.18%	13	5.67%	34	5.92%	36	10.91%	36	4.91%	35	-	-	-0.042	35

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Mvunonala Pure Active Equity Fund	SWIX	1,514	-0.70%		12	7.79%	7	13.50%	5	6.86%	26	7.11%		22	10.91%	36	4.88%	33	-0.055	23	0.062	22	
Oasis Equity v	Ave General Equity Peer Group	11,791	-1.22%		26	6.36%	29	4.34%	49	7.09%	23	2.73%		49	11.37%	44	6.25%	48	-0.285	32	-0.305	49	
Old Mutual Equities : SWIX	SWIX	3,136	-1.11%		20	5.09%	46	8.25%	33	3.63%	44	6.00%		32	9.88%	10	4.53%	22	-0.527	41	-0.049	37	
Old Mutual RAFI40 Tracker v	SWIX	873	-1.08%		19	10.89%	1	9.67%	23	11.84%	3	5.98%		34	13.46%	53	6.25%	48	-0.113	25	-0.006	31	
Old Mutual SWIX tracker v	SWIX	4,383	-1.74%		41	7.03%	21	10.63%	18	7.06%	24	7.36%		21	10.56%	29	4.58%	24	-0.159	28	0.082	21	
OMIG Customised Managed Alpha v	SWIX	13,000	-1.99%		49	4.61%	49	7.53%	37	4.22%	40	6.75%		28	10.17%	18	4.68%	28	-0.268	31	0.025	29	
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	223	-1.76%		42	7.71%	10	13.99%	4	9.01%	11	8.07%		10	11.53%	47	5.04%	39	1.310	1	0.142	12	
OMIG Double Alpha Top40 v	ALSI Top 40	433	-0.31%		4	10.47%	2	17.03%	1	13.83%	1	8.35%		4	11.92%	49	5.34%	44	0.164	12	0.163	9	
OMIG Managed Alpha Equity	ALSI	470	-1.97%		47	4.69%	47	8.67%	31	5.16%	37	7.73%		15	10.24%	19	4.72%	30	0.109	15	0.115	15	
OMIG Managed Volatility	SWIX	282	-1.15%		24	5.55%	40	7.53%	37	2.96%	47	7.09%		23	9.51%	5	4.01%	2	-0.093	24	0.054	24	
OMIG Premium Equity v	SWIX	582	-1.92%		45	5.49%	42	9.85%	22	7.97%	19	8.22%		8	9.27%	4	4.17%	8	0.322	6	0.167	7	
Perpetua Equity	SWIX	3,483	-2.02%		50	3.34%	53	0.28%	53	1.71%	51	1.64%		53	13.37%	52	6.73%	52	-0.569	42	-0.321	51	
Prescient Equity Quant	ALSI Top 40	201	-0.46%		7	9.88%	3	15.57%	2	12.10%	2	6.94%		25	11.41%	46	5.23%	43	-0.482	39	0.049	25	
Prudential Core Equity v	SWIX	14,611	-0.67%		9	7.87%	6	11.07%	15	10.22%	5	8.48%		2	10.25%	20	4.11%	5	0.423	4	0.183	3	
Prudential Deep Value Equity v	Prudential BMK	6,116	-1.03%		16	7.72%	9	11.08%	14	10.23%	4	8.34%		5	10.00%	14	4.01%	2	0.477	3	0.172	5	
PSG SA Equity Fund	SWIX	89	-2.94%		55	5.51%	41	1.49%	52	8.84%	12	6.86%		26	13.96%	55	6.94%	54	-0.006	22	0.058	23	
RECM Equity Composite	ALSI	53	-1.94%		46	2.88%	54	-0.18%	54	3.66%	43	-1.86%		57	16.02%	56	9.51%	56	-0.599	44	-0.461	54	
Sentio General Equity	SWIX	8,128	-2.50%		54	6.30%	32	3.56%	51	-0.76%	54	5.93%		35	10.48%	25	5.04%	39	-0.382	36	-0.046	36	
SIM Aggressive Equity	SWIX	438	-1.88%		44	6.37%	28	11.82%	9	9.40%	8	7.81%		14	10.51%	27	4.14%	6	0.100	16	0.122	14	
Sim Moderate Equity	SWIX	2,024	-1.12%		22	7.07%	20	11.48%	12	8.65%	13	7.59%		17	10.28%	22	4.45%	17	0.119	14	0.102	17	
STANLIB Core Equity v	SWIX	1,897	-1.40%		33	7.17%	19	5.26%	44	1.63%	52	2.02%		52	9.57%	6	4.53%	22	-1.446	55	-0.455	53	
STANLIB Enhanced Index v	SWIX	3,210	-1.37%		31	6.55%	25	11.67%	11	6.46%	28	6.11%		30	10.58%	30	4.76%	32	-0.576	43	-0.029	33	
STANLIB FINDI v	FINDI	44	-1.57%		37	4.67%	48	4.24%	50	2.64%	48	5.42%		38	10.39%	23	4.33%	13	-0.781	46	-0.095	39	
STANLIB Unconstrained Equity v	ALSI	614	-1.23%		27	7.20%	18	4.57%	47	3.01%	46	-1.17%		56	11.78%	48	5.96%	47	-1.383	54	-0.620	57	
STANLIB Value v	ALSI	883	-0.47%		8	3.86%	51	5.27%	43	-4.88%	56	3.87%		46	11.38%	45	6.55%	51	-0.326	35	-0.207	45	
Sygnia Absolute Focus Equity Fund	SWIX	4,016	-1.38%		32	6.35%	30	6.30%	40	2.17%	50	8.26%		7	9.64%	7	4.22%	9	0.215	8	0.167	6	
Sygnia Core Equity Fund	SWIX	3,317	-1.80%		43	6.31%	31	7.92%	34	4.14%	41	5.29%		40	10.13%	17	4.65%	26	-1.566	56	-0.112	40	
Vunani Core Equity v	SWIX	1,057	-1.46%		35	6.53%	26	7.79%	36	4.57%	39	7.60%		16	10.26%	21	4.52%	21	0.076	18	0.103	16	
ALSI			-0.87%			8.91%		12.57%		10.22%		7.18%			10.60%								

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ALSI Top 40			-0.39%				9.99%		15.34%		11.87%		8.04%								11.64%
Ave General Equity Peer Group			-0.86%				5.95%		6.75%		3.90%		4.82%								9.14%
CAPI			-0.91%				8.38%		10.86%		9.38%		7.13%								10.43%
FINDI			-0.82%				6.68%		12.71%		10.06%		9.85%								10.53%
FTSE/JSE SWIX 40			-1.39%				7.88%		13.14%		7.80%		7.16%								11.28%
FTSE/JSE SWIX Top 40			-1.39%				7.88%		13.14%		7.80%		7.39%								11.57%
Prudential BMK			-1.76%				6.75%		10.04%		6.70%		7.17%								10.43%
SWIX			-1.73%				7.03%		10.57%		7.02%		7.38%								10.55%

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.

