

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	Capped SWIX All Share	10,886	2.18%		20	6.54%	24	19.82%	18	22.10%	16	9.76%		17	11.06%	27	4.45%	17	0.434	8	0.277	18
ABSA Asset Management Value v	ALSI	7,165	1.78%		26	4.80%	41	12.47%	44	14.36%	44	4.71%		50	10.21%	8	5.01%	36	-1.146	51	-0.171	51
Aeon Active Equity	SWIX	6,284	2.53%		13	7.89%	13	24.14%	6	25.34%	6	10.86%		7	10.52%	17	4.48%	19	0.471	6	0.382	4
Aeon Smart Multi-Factor Equity Fund	SWIX	18	3.68%		3	9.13%	3	23.41%	7	24.60%	8	9.78%		16	11.09%	28	4.68%	27	0.098	18	0.279	17
Afena Equity CAPI v	CAPI	376	0.24%		46	3.99%	45	15.24%	34	16.75%	36	6.78%		40	11.25%	33	5.02%	37	-0.695	44	0.028	40
Afena Equity SWIX v	SWIX	474	2.30%		16	6.41%	25	18.16%	21	20.88%	19	7.87%		31	11.17%	31	4.63%	24	-0.597	42	0.119	31
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	24,277	1.36%		35	5.57%	32	15.90%	32	17.61%	32	6.93%		39	10.13%	6	4.27%	10	-0.341	36	0.034	39
Allan Gray v	ALSI	60,528	1.61%		32	5.75%	31	12.83%	42	14.73%	42	10.02%		11	10.52%	17	4.06%	4	0.128	16	0.309	12
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	445	4.63%		1	11.30%	1	26.03%	3	27.89%	2	10.89%		6	12.01%	44	5.06%	40	0.147	12	0.351	7
Argon SA Equity Fund v	SWIX	2,231	2.57%		12	8.27%	8	21.38%	13	24.48%	9	10.21%		10	11.02%	25	4.36%	15	0.208	10	0.315	10
Aylett Equity	ALSI	666	0.87%		40	5.57%	32	9.09%	50	9.97%	50	8.57%		27	7.32%	1	3.15%	1	-0.158	28	0.224	22
Cannon ALSI Institutional Composite	ALSI	413	-2.32%		55	-0.50%	55	-3.13%	55	-1.79%	55	1.12%		54	11.33%	35	6.28%	48	-0.781	46	-0.452	55
Coronation Aggressive Equity v	SWIX	13,135	0.45%		44	4.42%	42	18.62%	20	20.32%	20	7.67%		35	12.45%	47	5.34%	44	-0.256	33	0.104	35
Coronation Core Equity v	SWIX	9,086	2.82%		8	8.12%	9	22.90%	8	24.87%	7	9.02%		22	11.65%	41	4.65%	25	-0.169	29	0.210	24
Coronation Houseview Equity v	Capped SWIX All Share	34,721	1.30%		37	4.96%	38	17.31%	25	18.92%	26	7.72%		33	11.57%	39	4.88%	33	0.022	23	0.107	33
Denker SA Equity	SWIX	1,277	-0.45%		49	1.91%	53	0.29%	54	3.37%	54	1.05%		55	13.32%	50	6.81%	52	-0.951	50	-0.372	54
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,365	1.89%		24	7.21%	20	18.81%	19	19.67%	24	9.29%		20	11.46%	38	5.09%	41	-0.218	31	0.234	20
ELECTUS Equity Portfolio	Capped SWIX All Share	1,226	-1.64%		54	2.01%	51	10.38%	47	12.61%	47	5.84%		44	8.96%	2	4.29%	11	-0.303	35	-0.088	48
Element Equity v	SWIX	358	-0.63%		50	3.61%	48	14.26%	39	17.54%	33	5.33%		48	13.36%	51	7.51%	54	-0.351	38	-0.058	45
Fairtree Equity	Capped SWIX All Share	7,028	2.60%		11	8.11%	11	21.66%	10	21.55%	17	13.55%		1	12.69%	49	4.75%	31	1.179	2	0.527	1
Foord Specialist Domestic Equity v	ALSI	22,356	-0.80%		53	5.47%	34	11.86%	45	14.12%	45	5.98%		42	9.85%	5	4.43%	16	-0.707	45	-0.059	46
Investec Equity v	SWIX	10,512	1.76%		28	7.40%	18	16.12%	30	17.68%	30	11.55%		2	11.03%	26	4.34%	13	0.438	7	0.426	2
Investec Equity Value v	ALSI	7,082	-0.71%		51	1.92%	52	2.39%	53	3.91%	53	8.92%		23	24.27%	55	11.18%	55	0.085	20	0.189	27
Kagiso Core SWIX	SWIX	148	0.74%		41	6.13%	28	17.25%	26	19.38%	25	5.81%		46	11.12%	30	4.74%	30	-0.937	49	-0.055	44
Kagiso Managed Equity	SWIX	2,106	-0.72%		52	5.27%	35	17.23%	27	18.89%	28	5.84%		44	11.73%	42	5.12%	42	-0.528	40	-0.043	43
Mergence CAPI Fund v	CAPI	1,119	0.19%		47	4.34%	43	14.83%	37	16.58%	37	8.91%		24	10.22%	9	4.34%	13	0.067	21	0.215	23
Mergence SWIX Fund v	SWIX	2,093	2.25%		19	6.77%	22	17.62%	22	20.22%	21	9.90%		13	10.34%	12	4.15%	7	0.123	17	0.302	14
Mvunonala Core Satellite	-	334	3.18%		5	8.86%	5	22.25%	9	24.35%	10	7.74%		32	11.41%	36	4.91%	35	-	-	0.108	32

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Mvunonala Pure Active Equity Fund	SWIX	335	2.74%		9	8.90%	4	24.47%	5	26.28%	4	8.81%		25	11.42%	37	4.88%	33	-0.169	30	0.196	25
Oasis Equity v	Ave General Equity Peer Group	8,170	1.19%		39	3.98%	46	9.84%	49	12.43%	48	4.52%		51	11.57%	39	6.27%	47	-0.278	34	-0.154	49
Old Mutual Equities Houseview	Capped SWIX All Share	35,110	1.99%		23	6.68%	23	16.01%	31	17.48%	34	7.56%		37	10.22%	9	4.49%	20	-0.064	25	0.093	37
Old Mutual RAFI40 Tracker v	SWIX	929	1.30%		37	5.05%	36	16.47%	29	17.65%	31	8.47%		28	13.64%	53	6.30%	49	-0.079	26	0.161	28
Old Mutual SWIX tracker v	SWIX	4,776	3.08%		6	7.88%	14	21.46%	11	23.87%	13	9.52%		19	11.09%	28	4.58%	23	-0.111	27	0.257	19
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,742	1.51%		33	3.63%	47	13.69%	41	15.67%	40	7.70%		34	10.31%	11	4.68%	27	-0.023	24	0.106	34
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	248	3.76%		2	9.43%	2	26.97%	1	29.24%	1	11.03%		3	12.18%	45	5.05%	39	1.411	1	0.358	6
OMIG Double Alpha Top40 v	ALSI Top 40	469	1.37%		34	7.92%	12	26.68%	2	27.18%	3	10.98%		5	12.40%	46	5.35%	45	0.146	13	0.350	8
OMIG Managed Alpha Equity	Capped SWIX All Share	487	1.64%		31	3.59%	49	14.84%	36	16.81%	35	8.66%		26	10.36%	13	4.72%	29	0.299	9	0.191	26
OMIG Managed Volatility	Capped SWIX All Share	299	1.73%		29	4.93%	39	14.15%	40	14.76%	41	7.96%		30	9.70%	4	4.01%	2	0.031	22	0.130	30
OMIG Premium Equity v	Capped SWIX All Share	622	1.69%		30	4.85%	40	17.44%	23	19.82%	23	9.75%		18	9.60%	3	4.17%	8	0.747	3	0.304	13
Perpetua Equity	SWIX	4,197	0.58%		43	2.67%	50	5.08%	52	8.87%	51	3.55%		52	13.54%	52	6.78%	51	-0.589	41	-0.183	52
Prescient Equity Quant	ALSI Top 40	203	1.33%		36	7.61%	17	24.94%	4	25.44%	5	9.29%		20	11.93%	43	5.23%	43	-0.623	43	0.230	21
Prudential Core Equity v	SWIX	15,658	2.30%		16	8.30%	7	21.10%	15	23.51%	14	11.02%		4	10.76%	21	4.13%	5	0.584	5	0.389	3
Prudential Deep Value Equity v	Prudential BMK	6,662	2.16%		21	7.68%	15	20.86%	16	23.31%	15	10.83%		8	10.51%	16	4.03%	3	0.715	4	0.379	5
PSG SA Equity Fund	SWIX	84	-0.10%		48	0.51%	54	5.10%	51	7.81%	52	6.46%		41	13.99%	54	6.93%	53	-0.227	32	0.026	41
Sentio General Equity	SWIX	8,622	3.57%		4	6.05%	29	12.64%	43	14.09%	46	8.14%		29	10.88%	24	5.04%	38	-0.356	39	0.143	29
SIM Aggressive Equity	SWIX	473	0.63%		42	6.34%	26	21.19%	14	24.01%	12	10.43%		9	11.24%	32	4.14%	6	0.203	11	0.329	9
Sim Moderate Equity	SWIX	2,119	2.11%		22	7.67%	16	21.39%	12	24.08%	11	9.79%		15	10.82%	22	4.45%	17	0.140	14	0.284	16
STANLIB Core Equity v	SWIX	2,036	2.61%		10	8.55%	6	15.88%	33	17.74%	29	4.76%		49	10.44%	15	4.53%	22	-1.248	53	-0.162	50
STANLIB Enhanced Index v	SWIX	3,445	2.37%		15	6.05%	29	20.06%	17	21.42%	18	7.66%		36	10.87%	23	4.76%	32	-0.784	47	0.102	36
STANLIB FINDI v	FINDI	46	1.81%		25	5.00%	37	11.20%	46	14.72%	43	5.81%		46	10.38%	14	4.33%	12	-0.814	48	-0.067	47
STANLIB Unconstrained Equity v	ALSI	645	2.47%		14	8.12%	9	14.47%	38	16.17%	38	1.60%		53	12.48%	48	5.96%	46	-1.222	52	-0.363	53
STANLIB Value v	ALSI	868	0.37%		45	4.27%	44	10.29%	48	10.93%	49	5.94%		43	11.32%	34	6.44%	50	-0.348	37	-0.040	42
Sygnia Absolute Focus Equity Fund	SWIX	4,498	1.77%		27	6.83%	21	15.15%	35	16.01%	39	9.98%		12	10.15%	7	4.22%	9	0.090	19	0.313	11
Sygnia Core Equity Fund	SWIX	3,655	2.28%		18	6.21%	27	16.72%	28	18.91%	27	7.23%		38	10.60%	19	4.65%	25	-1.851	54	0.064	38
Vunani Core Equity v	SWIX	1,389	2.87%		7	7.35%	19	17.43%	24	19.94%	22	9.90%		13	10.71%	20	4.52%	21	0.129	15	0.295	15

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ALSI			1.46%			6.87%	21.37%		22.54%		9.34%			11.08%						
ALSI Top 40			1.43%			7.70%	24.71%		25.37%		10.71%			12.10%						
Ave General Equity Peer Group			1.35%			5.69%	13.81%		15.25%		6.59%			9.53%						
CAP1			0.91%			5.22%	17.72%		19.04%		8.71%			10.76%						
Capped SWIX All Share			2.46%			5.40%	15.44%		18.16%		7.76%			10.47%						
FINDI			2.29%			7.59%	22.26%		25.15%		10.35%			10.74%						
FTSE/JSE SWIX 40			3.58%			9.31%	25.42%		27.52%		10.01%			11.88%						
FTSE/JSE SWIX Top 40			3.58%			9.31%	25.42%		27.52%		10.25%			12.15%						
Prudential BMK			2.85%			7.10%	19.96%		22.23%		9.12%			10.88%						
SWIX			3.09%			7.90%	21.41%		23.81%		9.53%			11.08%						

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.

