

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	11,155	-1.26%		37	6.74%	34	18.31%	17	18.31%	17	9.16%		17	11.13%	29	4.42%	14	0.252	9	0.227	18
ABSA Asset Management Value v	ALSI	7,228	1.30%		13	7.21%	26	13.93%	41	13.93%	41	5.37%		47	10.20%	6	5.04%	39	-0.932	49	-0.110	50
Aeon Active Equity	SWIX	6,367	1.34%		11	10.08%	7	25.81%	1	25.81%	1	11.15%		4	10.52%	16	4.48%	17	0.607	5	0.407	4
Aeon Smart Multi-Factor Equity Fund	SWIX	18	-0.14%		22	10.11%	5	23.23%	7	23.23%	7	9.80%		10	11.09%	27	4.68%	26	0.168	11	0.281	12
Afena Equity CAPI v	CAPI	381	-0.08%		21	5.23%	45	15.15%	35	15.15%	35	7.13%		37	11.21%	33	5.04%	39	-0.632	47	0.058	38
Afena Equity SWIX v	SWIX	649	-0.32%		26	8.31%	17	17.78%	18	17.78%	18	7.93%		32	11.16%	30	4.64%	23	-0.523	43	0.124	32
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	23,958	-0.60%		28	6.14%	37	15.20%	34	15.20%	34	6.67%		42	10.15%	5	4.25%	8	-0.502	40	0.010	43
Allan Gray v	ALSI	62,754	1.49%		10	9.16%	11	14.51%	37	14.51%	37	10.70%		5	10.50%	15	4.08%	4	0.271	8	0.368	5
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	446	-0.76%		29	10.91%	2	25.07%	3	25.07%	3	10.32%		8	12.04%	46	5.03%	38	0.116	14	0.307	9
Argon SA Equity Fund v	SWIX	1,808	-3.23%		51	5.89%	40	17.46%	20	17.46%	20	8.98%		22	11.26%	34	4.53%	20	-0.097	24	0.211	21
Aylett Equity	ALSI	682	2.26%		6	6.86%	32	11.56%	47	11.56%	47	9.21%		15	7.37%	1	3.15%	1	-0.060	19	0.302	10
Cannon ALSI Institutional Composite	ALSI	423	2.65%		5	4.61%	47	-0.56%	55	-0.56%	55	2.41%		55	11.39%	35	6.32%	50	-0.635	48	-0.337	55
Coronation Aggressive Equity v	Capped SWIX All Share	12,592	-2.25%		48	3.71%	49	15.95%	29	15.95%	29	7.02%		39	12.54%	50	5.36%	47	-0.111	27	0.056	39
Coronation Core Equity v	SWIX	8,595	-0.79%		31	8.89%	15	21.93%	11	21.93%	11	8.89%		23	11.67%	41	4.64%	23	-0.155	31	0.200	25
Coronation Houseview Equity v	Capped SWIX All Share	34,858	-1.34%		41	5.65%	42	15.74%	30	15.74%	30	7.36%		36	11.62%	39	4.86%	33	-0.115	28	0.078	37
Denker SA Equity	SWIX	1,153	-1.98%		45	3.02%	52	-1.70%	56	-1.70%	56	0.53%		57	13.37%	52	6.80%	52	-0.992	51	-0.409	57
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,327	-2.67%		50	6.03%	39	15.64%	31	15.64%	31	7.76%		34	11.62%	39	5.14%	43	-0.447	39	0.110	34
ELECTUS Equity Portfolio	Capped SWIX All Share	1,232	0.83%		18	3.15%	50	11.30%	48	11.30%	48	6.07%		44	8.96%	2	4.29%	10	-0.303	36	-0.064	45
Element Equity v	SWIX	362	1.08%		15	4.80%	46	15.50%	32	15.50%	32	5.60%		45	13.37%	52	7.51%	56	-0.311	37	-0.039	44
Fairtree Equity	Capped SWIX All Share	7,346	-0.16%		23	9.96%	9	21.47%	13	21.47%	13	13.40%		1	12.70%	51	4.74%	30	1.089	2	0.515	1
Foord Specialist Domestic Equity v	ALSI	21,126	-5.80%		55	-0.33%	56	5.37%	52	5.37%	52	3.78%		53	10.49%	14	5.22%	44	-0.962	50	-0.250	54
Investec Equity v	SWIX	10,492	-2.49%		49	5.54%	43	13.23%	43	13.23%	43	10.18%		9	11.20%	32	4.41%	13	0.172	10	0.309	8
Investec Equity Value v	ALSI	6,466	-6.27%		57	1.13%	55	-4.03%	57	-4.03%	57	6.17%		43	24.61%	57	11.27%	57	-0.024	16	0.085	36
Kagiso Core SWIX	SWIX	145	-1.69%		43	5.69%	41	15.27%	33	15.27%	33	5.21%		48	11.19%	31	4.71%	28	-1.030	53	-0.105	49
Kagiso Managed Equity	SWIX	2,469	-0.88%		32	5.51%	44	16.20%	25	16.20%	25	5.53%		46	11.75%	42	5.08%	42	-0.550	45	-0.068	46
MAZI Capital Equity SWIX Composite	SWIX	8,601	-1.21%		36	7.76%	20	18.59%	16	18.59%	16	9.15%		18	10.45%	13	4.30%	11	-0.073	22	0.234	16
Mergence CAPI Fund v	CAPI	1,108	-0.76%		29	4.27%	48	13.96%	39	13.96%	39	8.66%		26	10.25%	7	4.31%	12	-0.123	29	0.192	26

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Mergence SWIX Fund v	SWIX	2,011	-1.08%		33	7.05%	28	16.35%	24	16.35%	24	9.33%		13	10.40%	12	4.13%	5	-0.049	18	0.250	13
Mvunonala Core Satellite	-	334	0.15%		19	10.11%	5	22.43%	10	22.43%	10	7.75%		35	11.41%	36	4.91%	35	-	-	0.110	35
Mvunonala Pure Active Equity Fund	SWIX	334	-0.50%		27	9.12%	12	23.85%	5	23.85%	5	8.46%		28	11.45%	37	4.86%	33	-0.217	34	0.167	28
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	2,242	-4.41%		53	2.47%	53	4.22%	53	4.22%	53	6.91%		41	10.67%	21	4.84%	32	-0.517	41	0.036	42
Oasis Equity v	Ave General Equity Peer Group	7,638	1.78%		8	7.14%	27	11.79%	46	11.79%	46	5.19%		49	11.59%	38	6.28%	49	-0.125	30	-0.098	48
Old Mutual Equities Houseview	Capped SWIX All Share	34,464	-1.31%		39	6.40%	36	14.49%	38	14.49%	38	6.96%		40	10.28%	8	4.47%	16	-0.282	35	0.038	41
Old Mutual RAFI40 Tracker v	SWIX	939	1.01%		16	7.27%	24	17.64%	19	17.64%	19	9.11%		20	13.62%	54	6.34%	51	0.009	15	0.205	24
Old Mutual SWIX tracker v	SWIX	4,759	-0.18%		24	9.59%	10	21.24%	14	21.24%	14	9.36%		12	11.10%	28	4.57%	22	-0.102	25	0.243	14
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,800	0.96%		17	6.75%	33	14.78%	36	14.78%	36	7.82%		33	10.31%	10	4.68%	26	-0.060	20	0.116	33
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	245	-1.18%		34	10.07%	8	25.47%	2	25.47%	2	10.51%		7	12.23%	47	5.02%	36	1.302	1	0.318	7
OMIG Double Alpha Top40 v	ALSI Top 40	463	-1.27%		38	6.88%	31	25.07%	3	25.07%	3	10.65%		6	12.44%	48	5.34%	46	0.133	13	0.325	6
OMIG Managed Alpha Equity	Capped SWIX All Share	491	1.15%		14	6.89%	30	16.16%	26	16.16%	26	8.85%		24	10.36%	11	4.72%	29	0.289	7	0.209	22
OMIG Managed Volatility	Capped SWIX All Share	307	2.66%		4	8.98%	13	17.18%	22	17.18%	22	8.59%		27	9.77%	4	4.01%	2	0.134	12	0.191	27
OMIG Premium Equity v	Capped SWIX All Share	622	-0.01%		20	6.90%	29	17.43%	21	17.43%	21	9.62%		11	9.60%	3	4.16%	7	0.587	6	0.291	11
Perpetua Equity	SWIX	4,286	3.35%		2	8.29%	18	8.60%	50	8.60%	50	4.88%		50	13.64%	55	6.81%	53	-0.418	38	-0.087	47
Prescient Equity Quant	ALSI Top 40	199	-1.32%		40	6.68%	35	23.29%	6	23.29%	6	9.14%		19	11.95%	45	5.23%	45	-0.559	46	0.218	20
Prudential Core Equity v	SWIX	15,015	1.71%		9	10.90%	3	23.17%	8	23.17%	8	11.33%		2	10.77%	22	4.13%	5	0.710	4	0.415	2
Prudential Deep Value Equity v	Prudential BMK	6,622	1.81%		7	10.77%	4	23.05%	9	23.05%	9	11.16%		3	10.52%	16	4.03%	3	0.757	3	0.408	3
PSG SA Equity Fund	SWIX	87	4.69%		1	8.41%	16	10.03%	49	10.03%	49	8.45%		29	14.15%	56	6.97%	55	-0.041	17	0.159	29
Sentio General Equity	SWIX	9,780	3.03%		3	12.06%	1	16.06%	27	16.06%	27	9.04%		21	10.96%	26	5.04%	39	-0.076	23	0.219	19
SIM Aggressive Equity	SWIX	445	-5.97%		56	1.91%	54	13.95%	40	13.95%	40	8.13%		30	11.89%	44	5.02%	36	-0.198	33	0.140	30
Sim Moderate Equity	SWIX	2,087	-1.51%		42	7.25%	25	19.56%	15	19.56%	15	9.20%		16	10.89%	25	4.44%	15	-0.105	26	0.233	17
STANLIB Core Equity v	SWIX	1,987	-2.14%		47	7.73%	21	13.40%	42	13.40%	42	4.12%		51	10.54%	18	4.56%	21	-1.331	55	-0.217	52
STANLIB Enhanced Index v	SWIX	3,488	1.33%		12	8.95%	14	21.66%	12	21.66%	12	8.04%		31	10.88%	24	4.76%	31	-0.517	42	0.134	31
STANLIB FINDI v	FINDI	19	-3.32%		52	3.13%	51	7.51%	51	7.51%	51	4.09%		52	10.59%	19	4.49%	18	-1.008	52	-0.218	53
STANLIB Unconstrained Equity v	ALSI	607	-1.96%		44	7.32%	23	12.22%	45	12.22%	45	1.25%		56	12.52%	49	5.97%	48	-1.264	54	-0.388	56
STANLIB Value v	ALSI	798	-5.58%		54	-1.08%	57	4.13%	54	4.13%	54	3.71%		54	11.84%	43	6.89%	54	-0.548	44	-0.214	51

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Sygnia Absolute Focus Equity Fund	SWIX	3,979	-2.04%		46	6.11%	38	12.80%	44	12.80%	44	8.83%	25	10.28%	8	4.25%	8	-0.160	32	0.208	23
Sygnia Core Equity Fund	SWIX	3,618	-0.18%		24	7.96%	19	16.51%	23	16.51%	23	7.05%	38	10.61%	20	4.64%	23	-1.872	56	0.048	40
Vunani Core Equity v	SWIX	1,372	-1.20%		35	7.63%	22	16.02%	28	16.02%	28	9.22%	14	10.77%	22	4.50%	19	-0.069	21	0.236	15
ALSI			-0.34%			7.44%		20.95%		20.95%		9.28%		11.08%							
ALSI Top 40			-1.31%			6.71%		23.07%		23.07%		10.40%		12.14%							
Ave General Equity Peer Group			-1.03%			5.51%		12.64%		12.64%		6.27%		9.57%							
CAP1			0.28%			6.48%		18.05%		18.05%		8.87%		10.75%							
Capped SWIX All Share			0.91%			8.44%		16.49%		16.49%		7.98%		10.47%							
FINDI			-0.32%			8.13%		21.87%		21.87%		9.89%		10.76%							
FTSE/JSE SWIX 40			-1.14%			9.59%		23.99%		23.99%		9.57%		11.93%							
FTSE/JSE SWIX Top 40			-1.14%			9.59%		23.99%		23.99%		9.81%		12.20%							
Prudential BMK			0.79%			9.88%		20.91%		20.91%		9.32%		10.88%							
SWIX			-0.16%			9.63%		21.21%		21.21%		9.37%		11.09%							

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.

