

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	10,664	-3.93%		25	-3.36%	13	-3.36%	13	11.54%	9	5.15%		15	11.10%	29	4.68%	12	0.286	11	-0.119	16
ABSA Asset Management Value v	ALSI	5,288	-6.33%		56	-7.74%	54	-7.74%	54	3.33%	47	1.28%		51	10.50%	11	5.76%	47	-0.924	52	-0.489	52
Aeon Active Equity	SWIX	6,395	-4.08%		28	-5.47%	33	-5.47%	33	12.40%	7	6.40%		7	10.77%	20	4.81%	17	0.664	5	-0.015	9
Aeon Smart Multi-Factor Equity Fund	SWIX	17	-4.76%		40	-7.68%	53	-7.68%	53	9.75%	17	4.66%		21	11.43%	34	5.12%	30	0.065	22	-0.153	23
Afena Equity CAPI v	CAPI	375	-3.82%		23	-4.03%	19	-4.03%	19	7.09%	29	4.47%		25	11.07%	27	5.19%	32	-0.275	40	-0.178	27
Afena Equity SWIX v	SWIX	172	-5.32%		50	-5.61%	35	-5.61%	35	7.97%	24	4.24%		29	11.48%	38	5.24%	35	-0.110	33	-0.187	30
African Alliance Equity Prescient Fund	ALSI	187	-3.73%		20	-3.50%	15	-3.50%	15	9.72%	18	0.01%		55	11.56%	41	6.03%	49	-1.135	55	-0.544	55
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	21,922	-4.21%		30	-5.56%	34	-5.56%	34	5.47%	39	2.84%		44	10.29%	6	4.58%	9	-0.445	46	-0.353	45
Allan Gray v	ALSI	58,715	-3.99%		27	-4.44%	21	-4.44%	21	6.53%	33	7.60%		2	10.59%	14	4.39%	5	0.540	7	0.089	2
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	410	-5.48%		52	-5.09%	30	-5.09%	30	15.31%	1	5.59%		12	12.33%	47	5.59%	44	0.187	13	-0.061	12
Argon SA Equity Fund v	SWIX	1,740	-4.38%		35	-5.25%	31	-5.25%	31	8.66%	21	4.04%		33	11.36%	32	4.85%	20	-0.132	34	-0.207	33
Aylett Equity	ALSI	785	-2.49%		8	0.05%	3	0.05%	3	10.05%	15	8.44%		1	7.34%	1	3.24%	1	0.409	8	0.197	1
Cannon ALSI Institutional Composite	ALSI	400	-1.97%		4	0.48%	2	0.48%	2	0.68%	53	3.41%		35	11.09%	28	5.93%	48	-0.156	35	-0.269	38
Coronation Aggressive Equity v	Capped SWIX All Share	11,557	-3.67%		18	-4.71%	24	-4.71%	24	4.51%	43	4.20%		31	12.42%	48	5.38%	37	0.100	19	-0.167	25
Coronation Core Equity v	SWIX	7,710	-5.26%		49	-5.61%	35	-5.61%	35	9.76%	16	4.83%		19	11.96%	43	5.19%	32	0.171	15	-0.127	18
Coronation Houseview Equity v	Capped SWIX All Share	32,685	-3.08%		10	-5.04%	29	-5.04%	29	4.46%	44	3.37%		37	11.48%	38	4.95%	23	-0.099	31	-0.260	36
Denker SA Equity	SWIX	1,097	-3.02%		9	-1.29%	6	-1.29%	6	-4.97%	56	-1.43%		57	13.12%	52	6.85%	53	-0.684	50	-0.575	56
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,283	-5.07%		47	-6.89%	49	-6.89%	49	4.42%	45	2.43%		47	11.81%	42	5.52%	38	-0.578	48	-0.327	42
ELECTUS Equity Portfolio	Capped SWIX All Share	1,186	-0.89%		1	-0.84%	5	-0.84%	5	5.16%	41	3.34%		40	8.51%	2	4.28%	3	-0.104	32	-0.388	50
Element Equity v	SWIX	353	-0.96%		2	-3.01%	12	-3.01%	12	5.69%	37	5.65%		11	12.92%	51	7.16%	56	0.122	17	-0.047	11
Fairtree Equity	Capped SWIX All Share	7,445	-6.25%		55	-8.43%	56	-8.43%	56	6.22%	35	6.43%		6	13.16%	53	5.63%	45	0.541	6	0.011	6
Foord Specialist Domestic Equity v	ALSI	18,560	-4.33%		33	-6.80%	48	-6.80%	48	-3.60%	55	-0.56%		56	10.56%	13	5.53%	40	-1.040	53	-0.660	57
Investec Equity v	SWIX	10,163	-3.56%		16	-2.86%	11	-2.86%	11	7.78%	25	4.84%		18	11.00%	24	4.59%	10	0.070	21	-0.148	20
Investec Equity Value v	ALSI	5,827	-6.74%		57	-8.87%	57	-8.87%	57	-14.46%	57	3.70%		34	24.13%	57	10.95%	57	0.043	24	-0.019	10
Kagiso Core SWIX	SWIX	-	-4.98%		45	-6.78%	47	-6.78%	47	3.12%	50	2.10%		50	11.47%	37	5.12%	30	-0.678	49	-0.368	48
Kagiso Managed Equity	SWIX	-	-5.71%		54	-8.30%	55	-8.30%	55	0.20%	54	2.80%		45	12.10%	45	5.53%	40	-0.269	39	-0.287	39

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MAZI Capital Equity SWIX Composite	SWIX	7,914	-4.87%		41	-5.86%	39	-5.86%	39	8.84%	20	4.33%		27	10.72%	18	4.82%	19	-0.066	29	-0.200	32
Mergence CAPI Fund v	CAPI	1,053	-3.46%		15	-3.90%	18	-3.90%	18	7.18%	28	5.09%		16	10.19%	5	4.53%	7	-0.045	28	-0.145	19
Mergence SWIX Fund v	SWIX	1,599	-5.12%		48	-6.12%	40	-6.12%	40	6.88%	31	4.52%		22	10.71%	17	4.72%	15	-0.031	27	-0.183	28
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	2,023	-1.82%		3	-2.42%	9	-2.42%	9	2.66%	51	2.90%		43	10.38%	8	4.81%	17	-0.349	42	-0.343	43
Oasis Equity v	Ave General Equity Peer Group	6,963	-3.42%		13	-2.04%	7	-2.04%	7	8.03%	23	4.24%		29	11.46%	35	6.24%	50	0.252	12	-0.187	29
Old Mutual Fundamental Equity	Capped SWIX All Share	33,241	-3.80%		21	-4.67%	23	-4.67%	23	7.33%	27	2.59%		46	10.29%	6	4.68%	12	-0.373	44	-0.377	49
Old Mutual RAFI40 Tracker v	SWIX	916	-3.26%		12	-2.23%	8	-2.23%	8	13.30%	4	6.98%		4	13.52%	54	6.31%	51	0.315	10	0.053	4
Old Mutual SWIX tracker v	SWIX	4,418	-5.01%		46	-6.76%	46	-6.76%	46	9.37%	19	4.51%		24	11.42%	33	5.03%	28	0.098	20	-0.166	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,103	-3.93%		25	-5.02%	28	-5.02%	28	5.56%	38	3.36%		38	10.46%	10	4.92%	21	-0.188	37	-0.297	40
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	228	-5.53%		53	-7.15%	50	-7.15%	50	12.68%	6	5.46%		14	12.64%	50	5.52%	38	1.286	1	-0.067	13
OMIG Double Alpha Top40 v	ALSI Top 40	434	-4.29%		32	-6.36%	44	-6.36%	44	11.84%	8	6.26%		8	12.57%	49	5.64%	46	0.111	18	-0.007	8
OMIG Managed Alpha Equity	Capped SWIX All Share	499	-3.91%		24	-4.96%	26	-4.96%	26	6.42%	34	4.30%		28	10.53%	12	4.95%	23	0.176	14	-0.208	34
OMIG Managed Volatility	Capped SWIX All Share	285	-2.43%		7	-7.36%	52	-7.36%	52	5.38%	40	3.14%		42	9.67%	3	4.26%	2	-0.194	38	-0.351	44
OMIG Premium Equity v	Capped SWIX All Share	589	-3.80%		21	-5.26%	32	-5.26%	32	6.83%	32	5.57%		13	9.85%	4	4.43%	6	0.668	4	-0.106	15
Perpetua Equity	SWIX	4,011	-3.44%		14	-3.41%	14	-3.41%	14	4.54%	42	3.39%		36	13.57%	55	6.76%	52	-0.087	30	-0.199	31
Prescient Equity Quant	ALSI Top 40	187	-4.24%		31	-6.26%	43	-6.26%	43	11.00%	13	4.85%		17	12.09%	44	5.55%	42	-0.561	47	-0.123	17
Prudential Core Equity v	SWIX	13,573	-4.38%		35	-4.85%	25	-4.85%	25	13.21%	5	6.89%		5	11.01%	25	4.54%	8	0.889	3	0.029	5
Prudential Select Equity v	Prudential BMK	6,273	-3.66%		17	-4.07%	20	-4.07%	20	13.78%	2	7.26%		3	10.69%	15	4.29%	4	0.964	2	0.060	3
PSG SA Equity Fund	SWIX	99	-4.11%		29	-0.55%	4	-0.55%	4	7.37%	26	6.04%		9	14.04%	56	7.13%	55	0.162	16	-0.007	7
Sentio General Equity	SWIX	8,591	-4.36%		34	-3.70%	16	-3.70%	16	11.30%	11	4.79%		20	11.05%	26	5.34%	36	0.056	23	-0.150	21
SIM Aggressive Equity	SWIX	236	-5.41%		51	-5.78%	38	-5.78%	38	1.66%	52	4.44%		26	12.24%	46	5.57%	43	0.008	25	-0.152	22
SIM Moderate Equity	SWIX	2,212	-4.94%		43	-6.19%	41	-6.19%	41	8.17%	22	4.52%		22	11.20%	30	4.94%	22	-0.005	26	-0.171	26
STANLIB Core Equity v	SWIX	3,349	-4.68%		39	-5.65%	37	-5.65%	37	7.04%	30	0.76%		54	10.72%	18	4.97%	25	-1.053	54	-0.525	54
STANLIB Enhanced Index v	SWIX	3,312	-3.72%		19	-3.86%	17	-3.86%	17	11.43%	10	4.10%		32	10.96%	23	4.97%	25	-0.172	36	-0.214	35
STANLIB FINDI v	FINDI	18	-4.95%		44	-4.49%	22	-4.49%	22	3.79%	46	0.96%		52	10.88%	22	4.97%	25	-0.717	51	-0.498	53
STANLIB Value v	ALSI	784	-2.01%		5	0.64%	1	0.64%	1	3.31%	48	0.93%		53	11.46%	35	6.86%	54	-0.411	45	-0.468	51
Sygnia Absolute Focus Equity Fund	SWIX	3,708	-4.53%		37	-6.22%	42	-6.22%	42	3.15%	49	3.33%		41	10.41%	9	4.70%	14	-0.351	43	-0.302	41
Sygnia Core Equity Fund	SWIX	3,804	-4.91%		42	-6.70%	45	-6.70%	45	6.13%	36	2.41%		48	10.87%	21	5.05%	29	-1.757	56	-0.367	47

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Vele Core Satellite	-	310	-4.67%		38	-7.16%	51	-7.16%	51	10.30%	14	2.13%		49	11.54%	40	5.19%	32	-	-	-0.363	46
Vele Pure Active Equity Fund	SWIX	316	-2.01%		5	-4.98%	27	-4.98%	27	13.42%	3	3.36%		38	11.27%	31	4.78%	16	-0.298	41	-0.268	37
Vunani Core Equity v	SWIX	1,036	-3.24%		11	-2.68%	10	-2.68%	10	11.04%	12	5.71%		10	10.70%	16	4.65%	11	0.377	9	-0.077	14
ALSI			-4.18%			-5.97%		-5.97%		9.59%		5.06%			11.21%							
ALSI Top 40			-4.28%			-6.31%		-6.31%		10.98%		6.06%			12.29%							
Ave General Equity Peer Group			-3.74%			-4.76%		-4.76%		4.66%		2.80%			9.65%							
CAP1			-3.33%			-4.74%		-4.74%		8.89%		5.12%			10.74%							
Capped SWIX All Share			-3.90%			-5.08%		-5.08%		8.03%		3.85%			10.56%							
FINDI			-4.71%			-6.51%		-6.51%		9.45%		5.02%			11.07%							
FTSE/JSE SWIX 40			-5.40%			-7.18%		-7.18%		11.74%		4.57%			12.31%							
FTSE/JSE SWIX Top 40			-5.40%			-7.18%		-7.18%		11.74%		4.79%			12.58%							
Prudential BMK			-4.02%			-5.26%		-5.26%		10.90%		5.05%			11.02%							
SWIX			-5.00%			-6.76%		-6.76%		9.41%		4.50%			11.40%							

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.

