

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	11,363	3.49%		40	-0.89%	20	0.02%	13	9.72%	17	4.99%		16	11.06%	28	4.68%	12	0.276	10	-0.137	18
ABSA Asset Management Value v	ALSI	5,517	4.83%		9	-0.33%	12	-0.45%	17	8.83%	24	2.39%		45	10.10%	5	5.12%	29	-0.740	48	-0.408	49
Aeon Active Equity	SWIX	6,639	3.86%		30	-1.94%	37	-1.82%	34	11.92%	10	6.34%		7	10.75%	20	4.81%	17	0.642	6	-0.024	8
Aeon Smart Multi-Factor Equity Fund	SWIX	18	4.89%		8	-1.95%	38	-3.17%	50	10.78%	14	4.62%		17	11.41%	36	5.12%	29	0.049	17	-0.160	19
Afena Capital Moderate Equity CAPI v	CAPI	400	5.45%		4	0.43%	6	1.20%	8	9.53%	19	4.19%		25	10.92%	23	5.19%	31	-0.572	46	-0.210	28
Afena Capital Moderate Equity SWIX v	SWIX	180	4.49%		14	-1.14%	22	-1.38%	30	8.63%	28	3.77%		31	11.28%	33	5.24%	34	-0.352	40	-0.235	32
African Alliance Equity Prescient Fund	ALSI	194	2.87%		49	-1.19%	24	-0.73%	19	8.98%	23	-0.31%		53	11.46%	38	6.03%	48	-1.218	54	-0.580	52
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	22,324	3.52%		39	-1.52%	28	-2.23%	37	5.89%	41	2.68%		42	10.23%	6	4.58%	9	-0.464	43	-0.375	44
Allan Gray v	ALSI	60,567	4.47%		16	-0.57%	16	-0.17%	16	8.44%	30	7.39%		2	10.51%	12	4.39%	5	0.437	7	0.066	2
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	419	3.68%		35	-2.22%	44	-1.60%	32	14.29%	3	5.40%		11	12.28%	46	5.59%	44	0.139	14	-0.080	10
Argon SA Equity Fund v	SWIX	1,524	4.37%		18	-1.24%	25	-1.11%	25	8.12%	32	3.93%		28	11.32%	34	4.85%	19	-0.165	34	-0.221	31
Aylett Equity	ALSI	820	3.68%		35	2.17%	2	3.73%	1	13.54%	5	8.72%		1	7.43%	1	3.24%	1	0.415	8	0.225	1
Cannon ALSI Institutional Composite	ALSI	413	3.23%		45	1.02%	4	3.72%	2	5.56%	42	2.96%		39	10.95%	24	5.93%	47	-0.220	37	-0.317	40
Coronation Aggressive Equity v	Capped SWIX All Share	12,030	3.99%		28	-1.37%	27	-0.91%	22	5.28%	45	3.75%		32	12.26%	45	5.38%	36	0.039	18	-0.209	27
Coronation Core Equity v	SWIX	7,810	4.51%		13	-1.58%	30	-1.35%	29	10.10%	16	4.50%		20	11.83%	40	5.19%	31	0.023	20	-0.160	19
Coronation Houseview Equity v	Capped SWIX All Share	32,822	4.48%		15	-0.59%	17	-0.79%	20	5.47%	43	3.14%		38	11.39%	35	4.95%	22	-0.131	31	-0.286	37
Denker SA Equity	SWIX	1,421	3.94%		29	1.46%	3	2.60%	4	-2.08%	53	-2.14%		55	12.81%	49	6.85%	52	-0.786	49	-0.651	54
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,345	4.91%		7	-2.01%	39	-2.32%	38	4.72%	47	2.53%		43	11.85%	41	5.52%	38	-0.552	44	-0.321	41
ELECTUS Equity Portfolio	Capped SWIX All Share	1,203	3.85%		32	3.23%	1	2.98%	3	8.65%	27	3.44%		35	8.55%	2	4.28%	3	-0.071	27	-0.379	46
Element Equity v	SWIX	359	1.86%		52	-2.25%	45	-1.21%	28	7.48%	34	3.85%		30	12.81%	49	7.12%	53	-0.043	24	-0.187	24
Fairtree Equity	Capped SWIX All Share	8,216	5.99%		1	-3.42%	49	-2.95%	47	9.17%	22	7.01%		4	13.35%	52	5.63%	45	0.664	5	0.050	3
Foord Specialist Domestic Equity v	ALSI	18,263	2.96%		48	-3.78%	52	-4.04%	52	-4.12%	54	-0.55%		54	10.56%	13	5.53%	40	-1.067	52	-0.662	55
Investec Equity v	SWIX	11,146	3.57%		38	-1.12%	21	0.60%	10	8.29%	31	5.07%		14	11.06%	28	4.59%	10	0.130	15	-0.130	16
Investec Equity Value v	ALSI	5,875	1.18%		54	-10.07%	55	-7.79%	55	-12.61%	55	1.97%		49	23.89%	55	10.95%	55	-0.047	25	-0.094	11
Kagiso Managed Equity	SWIX	1,939	3.49%		40	-5.15%	54	-5.10%	54	1.23%	51	2.18%		48	11.88%	42	5.53%	40	-0.379	42	-0.348	42

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MAZI Capital Equity SWIX Composite	SWIX	8,157	3.10%		47	-1.63%	32	-2.94%	46	8.66%	26	3.86%		29	10.57%	14	4.82%	18	-0.189	35	-0.250	35
Mergence CAPI Fund v	CAPI	1,100	5.11%		5	0.14%	9	1.02%	9	8.61%	29	5.24%		13	10.26%	7	4.53%	7	-0.071	26	-0.132	17
Mergence SWIX Fund v	SWIX	2,030	4.01%		26	-2.06%	42	-2.36%	40	6.62%	37	4.33%		23	10.65%	19	4.72%	15	-0.120	30	-0.205	26
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	2,065	3.33%		43	-3.61%	51	-2.99%	49	-1.46%	52	1.31%		50	10.75%	20	5.44%	37	-0.647	47	-0.476	50
Oasis Equity v	Ave General Equity Peer Group	7,220	3.85%		32	0.46%	5	1.73%	6	10.52%	15	3.65%		33	11.23%	32	6.24%	49	0.180	13	-0.246	34
Old Mutual Fundamental Equity	Capped SWIX All Share	34,490	3.77%		34	-0.86%	19	-1.08%	24	6.70%	36	2.53%		43	10.27%	8	4.68%	12	-0.357	41	-0.387	47
Old Mutual RAFI40 Tracker v	SWIX	966	4.94%		6	0.35%	7	2.60%	4	15.71%	1	6.16%		8	13.18%	51	6.31%	50	0.222	11	-0.010	7
Old Mutual SWIX tracker v	SWIX	4,913	4.28%		21	-2.09%	43	-2.77%	43	9.60%	18	4.50%		20	11.41%	36	5.03%	27	0.013	21	-0.170	21
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,561	3.47%		42	-1.86%	36	-1.72%	33	5.37%	44	3.24%		36	10.42%	9	4.92%	20	-0.191	36	-0.313	39
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	238	4.78%		10	-2.05%	41	-2.71%	42	11.86%	11	5.39%		12	12.62%	47	5.52%	38	1.258	1	-0.075	9
OMIG Double Alpha Top40 v	ALSI Top 40	458	5.65%		2	-1.16%	23	-1.07%	23	12.91%	7	6.39%		6	12.62%	47	5.64%	46	0.080	16	0.000	6
OMIG Managed Alpha Equity	Capped SWIX All Share	534	3.60%		37	-1.63%	32	-1.54%	31	6.26%	40	4.21%		24	10.50%	11	4.95%	22	0.185	12	-0.221	30
OMIG Managed Volatility	Capped SWIX All Share	294	3.11%		46	-1.81%	35	-4.48%	53	6.52%	39	2.73%		41	9.52%	3	4.26%	2	-0.266	38	-0.404	48
OMIG Premium Equity v	Capped SWIX All Share	615	4.34%		20	-0.69%	18	-1.15%	27	6.91%	35	5.69%		9	9.89%	4	4.43%	6	0.775	4	-0.097	12
Perpetua Equity	SWIX	4,267	4.02%		25	-0.36%	13	0.48%	11	5.24%	46	2.90%		40	13.40%	53	6.76%	51	-0.142	32	-0.242	33
Prescient Equity Quant	ALSI Top 40	186	5.49%		3	-1.28%	26	-1.12%	26	12.05%	9	5.03%		15	12.15%	44	5.55%	42	-0.567	45	-0.111	14
Prudential Core Equity v	SWIX	14,041	4.58%		12	-0.40%	14	-0.49%	18	13.98%	4	6.83%		5	10.99%	26	4.54%	8	0.869	3	0.021	5
Prudential Select Equity v	Prudential BMK	6,568	4.09%		23	-0.26%	11	-0.14%	14	14.78%	2	7.07%		3	10.62%	18	4.29%	4	0.917	2	0.039	4
PSG SA Equity Fund	SWIX	100	0.78%		55	-1.72%	34	0.23%	12	9.23%	21	4.52%		19	13.77%	54	7.13%	54	0.029	19	-0.118	15
Sentio General Equity	SWIX	8,756	1.93%		51	-1.56%	29	-1.84%	35	9.26%	20	4.58%		18	11.01%	27	5.34%	35	0.009	22	-0.173	22
SIM Aggressive Equity	SWIX	244	3.27%		44	-3.82%	53	-2.70%	41	3.02%	49	3.96%		27	12.10%	43	5.57%	43	-0.083	28	-0.197	25
SIM Moderate Equity	SWIX	2,290	4.45%		17	-2.04%	40	-2.01%	36	8.71%	25	4.46%		22	11.18%	30	4.94%	21	-0.035	23	-0.179	23
STANLIB Core Equity v	SWIX	3,384	2.62%		50	-3.46%	50	-3.17%	50	7.60%	33	0.35%		51	10.59%	16	4.97%	24	-1.144	53	-0.575	51
STANLIB Enhanced Index v	SWIX	3,420	3.86%		30	0.05%	10	-0.15%	15	12.17%	8	4.16%		26	10.98%	25	4.97%	24	-0.146	33	-0.211	29
STANLIB FINDI v	FINDI	19	1.72%		53	-3.18%	48	-2.85%	45	1.52%	50	-0.05%		52	10.57%	14	4.97%	24	-0.905	50	-0.614	53
Sygnia Absolute Focus Equity Fund	SWIX	3,911	4.16%		22	-2.51%	47	-2.32%	38	4.28%	48	3.50%		34	10.46%	10	4.70%	14	-0.303	39	-0.287	38
Sygnia Core Equity Fund	SWIX	4,032	4.01%		26	-2.26%	46	-2.95%	47	6.56%	38	2.34%		46	10.84%	22	5.05%	28	-1.815	55	-0.378	45
Vele Core Satellite	SWIX	325	4.71%		11	-1.58%	30	-2.79%	44	10.81%	13	2.27%		47	11.59%	39	5.19%	31	-0.963	51	-0.352	43

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Vele Pure Active Equity Fund	Capped SWIX All Share	1,382	4.37%		18	0.35%	7	-0.82%	21	13.15%	6	3.23%		37	11.22%	31	4.78%	16	-0.089	29	-0.284	36
Vunani Core Equity v	SWIX	1,078	4.08%		24	-0.44%	15	1.29%	7	11.30%	12	5.45%		10	10.60%	17	4.65%	11	0.290	9	-0.106	13
ALSI			5.37%			-1.02%		-0.92%		11.42%		5.28%			11.30%							
ALSI Top 40			5.72%			-1.15%		-0.95%		12.31%		6.25%			12.37%							
Ave General Equity Peer Group			3.62%			-1.54%		-1.32%		5.77%		2.68%			9.61%							
CAP1			5.32%			-0.03%		0.33%		11.00%		5.32%			10.83%							
Capped SWIX All Share			4.06%			-0.79%		-1.22%		8.59%		3.73%			10.52%							
FINDI			4.52%			-1.60%		-2.29%		9.30%		5.15%			11.11%							
FTSE/JSE SWIX 40			4.72%			-2.14%		-2.80%		11.14%		4.52%			12.29%							
FTSE/JSE SWIX Top 40			4.72%			-2.14%		-2.80%		11.14%		4.78%			12.58%							
Prudential BMK			4.08%			-0.93%		-1.40%		11.00%		4.96%			10.99%							
SWIX			4.29%			-2.09%		-2.76%		9.65%		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.

