

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	10,740	-5.00%		49	-5.55%	43	-4.98%	26	3.84%	33	4.54%		20	11.23%	31	4.96%	20	0.222	12	-0.174	22
ABSA Asset Management Value v	ALSI	5,192	-5.19%		51	-4.17%	25	-5.61%	31	5.16%	28	2.00%		48	10.27%	7	5.36%	31	-0.853	49	-0.440	48
Aeon Active Equity	SWIX	7,329	-3.89%		24	-4.25%	27	-5.64%	32	6.79%	15	6.08%		8	10.84%	22	4.94%	18	0.561	6	-0.049	8
Aeon Smart Multi-Factor Equity Fund	SWIX	17	-4.21%		34	-4.31%	28	-7.24%	45	5.77%	25	4.55%		18	11.43%	36	5.15%	27	0.005	22	-0.168	20
Afena Capital Moderate Equity CAPI v	CAPI	398	-2.75%		8	-1.37%	5	-1.58%	6	7.51%	12	4.59%		17	10.80%	19	5.03%	24	-0.394	41	-0.181	24
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,571	-4.44%		41	-5.86%	47	-5.39%	30	2.63%	39	2.58%		41	13.06%	51	6.80%	51	-0.097	27	-0.278	34
African Alliance Equity Prescient Fund	ALSI	187	-3.90%		25	-4.83%	34	-4.60%	21	5.28%	27	0.07%		52	11.32%	33	5.84%	46	-1.175	53	-0.558	51
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	19,498	-4.71%		45	-5.51%	42	-6.84%	41	1.39%	45	2.38%		43	10.35%	8	4.77%	12	-0.531	44	-0.400	46
Allan Gray v	ALSI	58,193	-3.12%		12	-2.83%	12	-3.29%	10	5.98%	22	7.64%		2	10.42%	9	4.26%	3	0.452	7	0.085	2
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	403	-3.33%		16	-5.27%	38	-4.88%	25	9.65%	6	5.56%		10	12.23%	44	5.52%	38	0.230	11	-0.070	11
Argon SA Equity Fund v	SWIX	1,104	-3.25%		15	-3.62%	19	-4.50%	20	4.10%	31	3.96%		28	11.26%	32	4.80%	13	-0.169	34	-0.223	30
Aylett Equity	ALSI	858	-1.85%		2	-0.77%	3	1.81%	2	13.41%	2	8.77%		1	7.41%	1	3.22%	1	0.401	8	0.228	1
Cannon ALSI Institutional Composite	ALSI	409	-0.91%		1	0.28%	2	2.78%	1	6.34%	16	2.31%		47	10.96%	25	5.89%	47	-0.306	39	-0.377	42
Coronation Aggressive Equity v	Capped SWIX All Share	11,251	-3.57%		20	-3.40%	16	-4.44%	19	2.70%	37	3.31%		31	12.37%	45	5.51%	37	-0.009	23	-0.243	32
Coronation Core Equity v	SWIX	7,241	-4.49%		42	-5.43%	39	-5.78%	33	5.99%	21	4.17%		26	11.94%	40	5.36%	31	-0.149	32	-0.187	26
Coronation Houseview Equity v	Capped SWIX All Share	31,352	-4.09%		31	-2.88%	13	-4.85%	24	2.51%	40	2.61%		40	11.55%	37	5.16%	28	-0.238	35	-0.328	38
Denker SA Equity	SWIX	1,317	-3.20%		14	-2.42%	11	-0.68%	4	-3.21%	51	-1.98%		55	12.77%	49	6.81%	52	-0.770	48	-0.644	53
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,293	-3.73%		22	-4.12%	23	-5.96%	34	0.78%	47	2.32%		46	11.91%	39	5.60%	42	-0.545	45	-0.339	39
ELECTUS Equity Portfolio	Capped SWIX All Share	1,167	-1.96%		3	0.91%	1	0.96%	3	7.11%	13	2.89%		36	8.64%	2	4.32%	5	-0.133	30	-0.440	49
Element Equity v	SWIX	346	-2.72%		6	-1.86%	8	-3.90%	15	6.03%	20	4.66%		16	12.56%	48	6.84%	53	0.025	19	-0.133	15
Fairtree Equity	Capped SWIX All Share	8,156	-3.40%		18	-4.01%	22	-6.25%	39	8.10%	10	7.13%		5	13.32%	53	5.58%	41	0.706	5	0.057	4
Foord Specialist Domestic Equity v	ALSI	17,335	-3.14%		13	-4.59%	32	-7.06%	42	-7.95%	54	-0.94%		53	10.65%	14	5.62%	43	-1.204	54	-0.695	55
Investec Equity v	SWIX	10,572	-4.24%		36	-4.35%	30	-3.66%	13	5.39%	26	4.92%		15	11.11%	28	4.68%	10	0.084	18	-0.144	18
Investec Equity Value v	ALSI	5,531	-4.66%		44	-10.04%	55	-12.09%	55	-12.44%	55	2.94%		35	23.64%	55	10.68%	55	-0.014	24	-0.059	10
Kagiso Managed Equity	SWIX	1,786	-3.35%		17	-5.69%	45	-8.28%	52	-0.28%	48	1.70%		49	11.99%	42	5.64%	44	-0.481	43	-0.386	45

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MAZI Capital Equity SWIX Composite	SWIX	7,753	-4.33%		40	-6.17%	48	-7.15%	44	3.79%	34	3.21%		33	10.79%	18	5.11%	25	-0.392	40	-0.305	35
Mergence CAPI Fund v	CAPI	1,065	-2.73%		7	-1.30%	4	-1.74%	7	6.80%	14	5.24%		13	10.26%	6	4.53%	8	-0.116	29	-0.135	16
Mergence SWIX Fund v	SWIX	1,965	-3.73%		22	-5.00%	36	-6.00%	35	2.96%	36	4.30%		25	10.66%	15	4.74%	11	-0.159	33	-0.211	27
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,899	-4.97%		48	-7.25%	53	-7.81%	51	-6.64%	53	0.89%		50	10.92%	23	5.68%	45	-0.679	47	-0.509	50
Oasis Equity v	Ave General Equity Peer Group	6,822	-4.04%		30	-3.75%	20	-2.38%	9	8.15%	9	3.94%		29	11.12%	29	6.10%	49	0.243	10	-0.228	31
Old Mutual Fundamental Equity	Capped SWIX All Share	33,110	-3.99%		29	-4.16%	24	-5.03%	27	2.69%	38	2.68%		39	10.21%	5	4.58%	9	-0.262	36	-0.378	43
Old Mutual RAFI40 Tracker v	SWIX	940	-3.56%		19	-2.10%	10	-1.05%	5	13.97%	1	6.92%		6	12.91%	50	5.95%	48	0.300	9	0.040	6
Old Mutual SWIX tracker v	SWIX	4,701	-4.74%		46	-5.64%	44	-7.38%	48	4.48%	29	4.55%		18	11.39%	35	4.99%	22	0.100	16	-0.169	21
OMIG Customised Managed Alpha v	Capped SWIX All Share	12,757	-5.91%		54	-6.47%	51	-7.53%	49	-0.65%	50	2.87%		37	10.60%	13	5.20%	29	-0.262	37	-0.343	40
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	228	-4.49%		42	-5.46%	40	-7.08%	43	5.89%	23	5.67%		9	12.51%	46	5.36%	31	1.326	1	-0.058	9
OMIG Double Alpha Top40 v	ALSI Top 40	445	-2.86%		9	-1.77%	7	-3.90%	15	9.37%	7	6.73%		7	12.52%	47	5.52%	38	0.085	17	0.022	7
OMIG Managed Alpha Equity	Capped SWIX All Share	495	-5.89%		53	-6.31%	49	-7.34%	47	-0.42%	49	3.82%		30	10.69%	16	5.25%	30	0.103	15	-0.253	33
OMIG Managed Volatility	Capped SWIX All Share	281	-4.14%		32	-3.56%	18	-8.44%	53	2.43%	42	2.48%		42	9.62%	3	4.41%	6	-0.288	38	-0.427	47
OMIG Premium Equity v	Capped SWIX All Share	589	-4.22%		35	-3.86%	21	-5.32%	29	2.47%	41	5.55%		11	9.95%	4	4.52%	7	0.784	4	-0.112	13
Perpetua Equity	SWIX	4,098	-3.96%		28	-3.54%	17	-3.50%	12	4.24%	30	3.26%		32	13.28%	52	6.61%	50	-0.110	28	-0.221	29
Prescient Equity Quant	ALSI Top 40	40	-2.94%		10	-1.95%	9	-4.03%	17	8.49%	8	5.26%		12	12.09%	43	5.47%	36	-0.614	46	-0.097	12
Prudential Core Equity v	SWIX	13,586	-3.00%		11	-3.00%	14	-3.48%	11	11.52%	3	7.31%		3	10.82%	20	4.28%	4	0.968	3	0.058	3
Prudential Select Equity v	Prudential BMK	6,327	-3.58%		21	-3.31%	15	-3.72%	14	11.27%	4	7.15%		4	10.59%	11	4.25%	2	0.970	2	0.043	5
PSG SA Equity Fund	SWIX	98	-2.18%		5	-5.47%	41	-1.96%	8	10.94%	5	4.49%		24	13.78%	54	7.13%	54	0.022	20	-0.123	14
Sentio General Equity	SWIX	8,375	-4.32%		39	-6.73%	52	-6.08%	36	6.30%	17	4.51%		23	11.04%	27	5.38%	34	-0.014	25	-0.181	25
SIM Aggressive Equity	SWIX	239	-1.97%		4	-4.24%	26	-4.61%	22	1.27%	46	4.54%		20	11.96%	41	5.41%	35	0.011	21	-0.157	19
SIM Moderate Equity	SWIX	2,190	-4.25%		38	-4.93%	35	-6.18%	38	4.04%	32	4.53%		22	11.15%	30	4.90%	15	-0.024	26	-0.177	23
STANLIB Core Equity v	SWIX	3,208	-4.24%		36	-6.33%	50	-7.28%	46	3.71%	35	0.42%		51	10.57%	10	4.93%	17	-1.136	52	-0.573	52
STANLIB Enhanced Index v	Capped SWIX All Share	3,240	-5.09%		50	-5.09%	37	-5.24%	28	6.27%	18	4.14%		27	10.99%	26	4.98%	21	0.208	13	-0.216	28
STANLIB FINDI v	FINDI	18	-5.93%		55	-9.05%	54	-8.61%	54	-3.87%	52	-0.96%		54	10.95%	24	5.53%	40	-0.957	51	-0.676	54
Sygnia Absolute Focus Equity Fund	SWIX	3,630	-3.94%		27	-4.48%	31	-6.17%	37	1.78%	44	3.14%		34	10.59%	11	4.87%	14	-0.433	42	-0.319	37
Sygnia Core Equity Fund	SWIX	3,658	-4.79%		47	-5.84%	46	-7.60%	50	2.29%	43	2.37%		44	10.83%	21	5.02%	23	-1.828	55	-0.379	44

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Vele Core Satellite	SWIX	311	-4.15%		33	-4.32%	29	-6.82%	40	6.12%	19	2.36%		45	11.56%	38	5.14%	26	-0.940	50	-0.349	41	
Vele Pure Active Equity Fund	Capped SWIX All Share	1,328	-3.91%		26	-1.73%	6	-4.70%	23	7.95%	11	2.84%		38	11.34%	34	4.95%	19	-0.140	31	-0.317	36	
Vunani Core Equity v	SWIX	1,018	-5.46%		52	-4.79%	33	-4.24%	18	5.89%	23	5.10%		14	10.76%	17	4.91%	16	0.161	14	-0.137	17	
ALSI			-3.48%			-2.55%		-4.37%		8.00%		5.45%			11.24%								
ALSI Top 40			-3.06%			-1.90%		-3.99%		8.64%		6.59%			12.27%								
Ave General Equity Peer Group			-3.65%			-3.90%		-4.92%		2.72%		2.55%			9.65%								
CAP1			-3.73%			-1.98%		-3.41%		7.77%		5.40%			10.80%								
Capped SWIX All Share			-5.32%			-5.32%		-6.48%		3.62%		3.57%			10.60%								
FINDI			-5.52%			-5.90%		-7.68%		2.68%		4.49%			11.38%								
FTSE/JSE SWIX 40			-4.58%			-5.47%		-7.25%		5.23%		4.75%			12.20%								
FTSE/JSE SWIX Top 40			-4.58%			-5.47%		-7.25%		5.23%		4.54%			12.66%								
Prudential BMK			-5.25%			-5.35%		-6.58%		5.49%		4.78%			11.07%								
SWIX			-4.73%			-5.61%		-7.36%		4.53%		4.54%			11.38%								

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.

