

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	11,020	1.95%		25	0.23%	41	-3.13%	25	9.74%	31	5.17%		24	11.27%	31	4.96%	20	0.340	9	-0.120	25
ABSA Asset Management Value v	ALSI	5,277	2.33%		23	1.71%	32	-3.42%	28	10.62%	29	3.05%		46	10.32%	8	5.40%	35	-0.890	51	-0.337	46
Aeon Active Equity	SWIX	7,560	3.16%		11	2.97%	16	-2.66%	19	15.10%	9	7.08%		9	10.94%	23	4.94%	18	0.668	6	0.039	10
Aeon Smart Multi-Factor Equity Fund	SWIX	53	2.34%		22	2.83%	17	-5.07%	45	12.43%	18	5.08%		26	11.48%	36	5.15%	28	-0.072	32	-0.123	26
Afena Capital Moderate Equity CAPI v	CAPI	408	1.50%		31	4.09%	8	-0.11%	6	12.86%	16	5.76%		17	10.73%	17	5.03%	25	-0.213	37	-0.078	17
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,578	0.49%		48	-0.27%	45	-4.93%	44	6.84%	43	3.76%		35	12.93%	51	6.79%	52	0.063	21	-0.193	32
African Alliance Equity Prescient Fund	ALSI	189	1.02%		42	-0.13%	44	-3.63%	32	11.61%	20	0.08%		54	11.32%	32	5.84%	46	-1.481	54	-0.557	54
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	19,796	1.04%		41	-0.33%	47	-5.87%	50	6.01%	47	3.05%		46	10.34%	9	4.81%	13	-0.274	39	-0.337	46
Allan Gray v	ALSI	59,288	1.30%		37	2.53%	21	-2.03%	17	11.18%	25	8.66%		2	10.34%	9	4.27%	3	0.391	8	0.177	2
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	432	3.53%		5	3.77%	10	-1.52%	16	19.07%	3	6.60%		10	12.35%	45	5.52%	38	0.231	13	0.011	11
Argon SA Equity Fund v	SWIX	1,255	3.32%		10	4.14%	6	-1.33%	14	11.25%	24	5.14%		25	11.38%	33	4.81%	13	-0.037	29	-0.120	24
Aylett Equity	ALSI	901	0.28%		50	2.05%	24	2.10%	2	15.37%	8	9.28%		1	7.34%	1	3.23%	1	0.289	11	0.292	1
Cannon ALSI Institutional Composite	ALSI	397	-2.80%		54	-0.57%	49	-0.10%	5	6.14%	46	1.95%		50	11.04%	25	5.95%	47	-0.439	44	-0.406	49
ClucasGray Equity Prescient Fund	SWIX	624	0.51%		47	1.92%	27	1.86%	3	19.66%	1	8.09%		4	10.09%	5	4.31%	5	0.507	7	0.127	4
Coronation Aggressive Equity v	Capped SWIX All Share	11,217	0.55%		45	0.83%	38	-3.92%	38	6.44%	45	4.14%		32	12.31%	44	5.55%	40	0.133	16	-0.180	31
Coronation Core Equity v	SWIX	7,052	3.00%		13	2.81%	18	-2.96%	23	13.79%	15	5.24%		23	12.03%	40	5.36%	32	0.022	24	-0.099	20
Coronation Houseview Equity v	Capped SWIX All Share	32,718	1.33%		36	1.54%	34	-3.58%	30	8.10%	39	3.50%		38	11.53%	37	5.21%	30	-0.005	27	-0.254	38
Denker SA Equity	SWIX	1,339	0.52%		46	1.14%	36	-0.16%	7	3.85%	49	-1.32%		55	12.75%	49	6.86%	53	-0.773	50	-0.592	55
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,337	3.45%		6	4.48%	5	-2.72%	20	9.33%	33	3.40%		41	12.05%	41	5.60%	42	-0.525	46	-0.246	36
ELECTUS Equity Portfolio	Capped SWIX All Share	1,186	1.19%		39	3.03%	15	2.16%	1	11.06%	27	3.87%		34	8.58%	2	4.32%	6	0.009	26	-0.333	44
Element Equity v	SWIX	349	0.96%		43	0.04%	42	-2.97%	24	9.75%	30	6.17%		13	12.37%	46	6.76%	51	0.095	19	-0.021	14
Fairtree Equity	Capped SWIX All Share	8,429	2.23%		24	4.67%	3	-4.16%	39	14.72%	11	7.77%		7	13.35%	53	5.58%	41	0.805	4	0.102	7
Foord Specialist Domestic Equity v	ALSI	17,594	3.64%		3	3.36%	13	-3.67%	33	-0.64%	54	0.50%		53	10.85%	20	5.66%	43	-1.140	53	-0.548	53
Investec Equity v	SWIX	10,798	2.61%		17	1.77%	30	-1.15%	13	12.26%	19	5.54%		20	11.18%	29	4.68%	11	0.058	23	-0.090	19
Investec Equity Value v	ALSI	5,555	1.35%		33	-2.23%	52	-10.90%	55	-8.37%	55	5.99%		14	23.22%	55	10.47%	55	0.062	22	0.062	9

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Kagiso Managed Equity	SWIX	174	1.76%		29	1.78%	29	-6.67%	51	3.71%	50	3.09%		44	11.93%	39	5.66%	43	-0.379	42	-0.275	41
MAZI Capital Equity SWIX Composite	SWIX	2,732	1.82%		27	0.43%	40	-5.46%	48	9.25%	34	3.57%		37	10.82%	19	5.11%	26	-0.490	45	-0.271	40
Mergence CAPI Fund v	CAPI	1,077	1.22%		38	3.49%	12	-0.54%	8	11.32%	22	5.89%		15	10.25%	7	4.56%	9	-0.180	35	-0.075	16
Mergence SWIX Fund v	SWIX	2,175	2.43%		19	2.56%	20	-3.72%	35	9.00%	35	4.81%		29	10.72%	16	4.74%	12	-0.266	38	-0.163	30
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,959	3.88%		1	2.00%	26	-4.23%	40	1.77%	53	1.82%		51	11.11%	28	5.68%	45	-0.689	48	-0.415	50
Oasis Equity v	Ave General Equity Peer Group	6,903	1.34%		35	0.99%	37	-1.07%	11	12.74%	17	4.83%		28	11.09%	26	6.13%	49	0.250	12	-0.151	29
Old Mutual Fundamental Equity	Capped SWIX All Share	33,629	1.58%		30	1.20%	35	-3.53%	29	7.52%	41	3.11%		43	10.23%	6	4.58%	10	-0.153	34	-0.337	45
Old Mutual RAFI40 Tracker v	SWIX	955	1.18%		40	2.40%	22	0.11%	4	19.08%	2	7.91%		6	12.84%	50	5.99%	48	0.329	10	0.111	6
Old Mutual SWIX tracker v	SWIX	4,851	2.71%		14	2.03%	25	-4.87%	43	11.59%	21	5.27%		22	11.46%	35	4.99%	23	0.100	18	-0.107	22
OMIG Customised Managed Alpha v	Capped SWIX All Share	12,810	0.42%		49	-2.24%	53	-7.14%	52	3.69%	51	2.53%		49	10.58%	11	5.20%	29	-0.418	43	-0.375	48
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	236	3.59%		4	3.67%	11	-3.74%	36	14.12%	14	6.29%		12	12.61%	47	5.36%	32	1.240	1	-0.010	13
OMIG Double Alpha Top40 v	ALSI Top 40	460	3.41%		7	6.13%	1	-0.62%	9	17.34%	5	8.05%		5	12.61%	47	5.54%	39	0.066	20	0.121	5
OMIG Managed Alpha Equity	Capped SWIX All Share	2,410	-0.62%		51	-3.11%	54	-7.91%	53	3.05%	52	3.13%		42	10.68%	15	5.22%	31	-0.184	36	-0.316	43
OMIG Managed Volatility	Capped SWIX All Share	279	-1.04%		52	-2.19%	51	-9.39%	54	4.23%	48	2.56%		48	9.61%	3	4.41%	7	-0.283	40	-0.420	51
OMIG Premium Equity v	Capped SWIX All Share	600	1.82%		27	1.76%	31	-3.59%	31	8.71%	37	5.67%		18	9.96%	4	4.52%	8	0.801	5	-0.102	21
Perpetua Equity	SWIX	3,925	-1.24%		53	-1.34%	50	-4.70%	42	6.65%	44	3.66%		36	13.22%	52	6.59%	50	-0.143	33	-0.193	33
Prescient Equity Quant	ALSI Top 40	187	3.39%		8	5.86%	2	-0.77%	10	16.32%	7	6.44%		11	12.20%	43	5.47%	37	-0.688	47	-0.003	12
Prudential Core Equity v	SWIX	13,390	2.45%		18	3.93%	9	-1.11%	12	18.29%	4	8.16%		3	10.86%	21	4.28%	4	1.017	3	0.131	3
Prudential Select Equity v	Prudential BMK	6,046	1.43%		32	1.80%	28	-2.34%	18	16.53%	6	7.67%		8	10.60%	12	4.25%	2	1.145	2	0.088	8
PSG SA Equity Fund	SWIX	95	-3.78%		55	-5.14%	55	-5.66%	49	7.90%	40	4.10%		33	13.88%	54	7.22%	54	-0.069	31	-0.148	28
Sentio General Equity	SWIX	8,764	2.43%		19	-0.10%	43	-3.80%	37	14.60%	12	5.05%		27	11.09%	26	5.38%	34	-0.055	30	-0.133	27
SIM Aggressive Equity	SWIX	248	3.39%		8	4.67%	3	-1.38%	15	6.91%	42	5.88%		16	12.06%	42	5.43%	36	0.120	17	-0.048	15
SIM Moderate Equity	SWIX	2,003	3.15%		12	3.16%	14	-3.22%	26	11.13%	26	5.58%		19	11.25%	30	4.90%	15	0.169	15	-0.085	18
STANLIB Core Equity v	SWIX	3,279	2.37%		21	0.60%	39	-5.08%	46	9.59%	32	1.53%		52	10.63%	13	4.97%	21	-1.045	52	-0.465	52
STANLIB Enhanced Index v	Capped SWIX All Share	3,254	0.90%		44	-0.54%	48	-4.38%	41	11.00%	28	4.25%		30	10.99%	24	4.98%	22	0.227	14	-0.206	34
Sygnia Absolute Focus Equity Fund	SWIX	3,547	2.62%		16	2.67%	19	-3.71%	34	8.66%	38	4.21%		31	10.66%	14	4.90%	15	-0.334	41	-0.219	35
Sygnia Core Equity Fund	SWIX	3,827	2.69%		15	1.69%	33	-5.12%	47	8.90%	36	3.06%		45	10.92%	22	5.02%	24	-1.842	55	-0.313	42

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Vele Core Satellite	SWIX	322	3.75%		2	4.13%	7	-3.33%	27	14.73%	10	3.50%		38	11.73%	38	5.14%	27	-0.714	49	-0.247	37
Vele Pure Active Equity Fund	Capped SWIX All Share	1,353	1.95%		25	2.24%	23	-2.84%	21	14.27%	13	3.48%		40	11.38%	33	4.95%	19	-0.011	28	-0.260	39
Vunani Core Equity v	SWIX	1,030	1.35%		33	-0.27%	45	-2.95%	22	11.29%	23	5.40%		21	10.78%	18	4.91%	17	0.017	25	-0.110	23
ALSI			2.78%			4.53%		-1.71%		15.01%		6.69%			11.29%							
ALSI Top 40			3.62%			6.19%		-0.51%		16.77%		7.94%			12.38%							
Ave General Equity Peer Group			1.35%			1.19%		-3.63%		7.73%		3.39%			9.64%							
CAPI			1.45%			2.86%		-2.01%		13.09%		6.18%			10.79%							
Capped SWIX All Share			0.66%			-0.83%		-5.86%		8.18%		3.62%			10.60%							
FTSE/JSE SWIX 40			3.66%			3.58%		-3.86%		13.66%		5.41%			12.32%							
FTSE/JSE SWIX Top 40			3.66%			3.58%		-3.86%		13.66%		5.55%			12.79%							
Prudential BMK			0.88%			-0.52%		-5.75%		10.55%		4.91%			11.07%							
SWIX			2.74%			2.08%		-4.82%		11.68%		5.27%			11.46%							

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.

