

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	11,038	0.96%		43	4.48%	23	-0.72%	30	4.43%	29	6.50%		30	11.01%	28	4.81%	20	0.200	16	-0.015	31
ABSA Asset Management Value v	ALSI	4,860	2.41%		9	5.14%	16	-0.76%	31	5.36%	24	4.84%		43	10.23%	10	5.34%	36	-0.892	50	-0.177	44
Aeon Active Equity	SWIX	7,825	2.39%		10	5.55%	13	-0.40%	27	8.90%	9	8.77%		10	10.81%	22	4.85%	21	0.673	6	0.180	10
Aeon Smart Multi-Factor Equity Fund	SWIX	64	2.16%		17	4.98%	17	-2.62%	38	6.11%	20	6.98%		23	11.31%	35	5.03%	26	0.046	25	0.029	23
Afena Capital Moderate Equity CAPI v	CAPI	429	1.82%		22	3.88%	31	2.24%	6	6.23%	19	8.19%		13	10.42%	14	4.78%	18	-0.104	32	0.131	14
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,602	-0.03%		52	2.10%	46	-3.41%	43	2.05%	40	6.40%		31	12.64%	50	6.71%	51	0.154	19	-0.004	28
African Alliance Equity Prescient Fund	ALSI	194	2.00%		20	3.84%	34	-0.05%	22	6.94%	14	2.48%		53	11.22%	33	5.70%	45	-1.329	53	-0.356	53
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	19,647	1.62%		27	3.88%	31	-3.22%	42	1.55%	43	4.96%		40	10.18%	8	4.69%	12	-0.313	38	-0.168	43
Allan Gray v	ALSI	60,744	2.25%		16	4.75%	20	1.31%	14	8.72%	10	10.20%		5	10.21%	9	4.20%	5	0.325	11	0.313	5
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	441	1.55%		30	5.60%	12	0.45%	18	10.94%	5	7.61%		19	12.16%	45	5.46%	39	0.123	20	0.083	19
Argon SA Equity Fund v	SWIX	776	2.29%		14	6.30%	5	1.52%	11	6.37%	18	6.65%		27	11.21%	32	4.71%	13	-0.066	30	0.000	27
Aylett Equity	ALSI	720	1.30%		32	2.74%	44	3.60%	4	12.46%	1	10.71%		3	8.40%	1	3.67%	1	0.242	15	0.416	1
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	20	2.46%		7	6.41%	4	6.33%	1	11.71%	3	9.15%		9	11.43%	37	4.88%	22	0.380	9	0.206	9
Cannon ALSI Institutional Composite	ALSI	400	1.91%		21	-1.90%	53	0.82%	16	2.98%	36	3.56%		50	10.95%	27	5.94%	47	-0.455	43	-0.271	49
ClucasGray Equity Prescient Fund	SWIX	714	0.73%		45	1.78%	49	3.15%	5	12.23%	2	10.37%		4	9.57%	3	3.71%	2	0.630	7	0.343	3
Coronation Aggressive Equity v	Capped SWIX All Share	11,117	-0.56%		54	0.20%	51	-4.26%	49	-2.27%	53	5.85%		34	12.04%	43	5.44%	38	0.075	23	-0.054	34
Coronation Core Equity v	SWIX	3,526	1.26%		36	4.05%	28	-1.97%	34	5.16%	26	7.29%		20	11.75%	38	5.19%	32	0.243	14	0.057	20
Coronation Houseview Equity v	Capped SWIX All Share	30,834	0.39%		50	1.97%	47	-2.97%	39	0.48%	46	4.76%		44	11.38%	36	5.17%	31	-0.209	35	-0.156	41
Denker SA Equity	SWIX	1,065	1.11%		41	2.59%	45	1.89%	9	1.78%	41	1.05%		54	12.60%	49	6.89%	52	-0.670	49	-0.416	54
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,372	2.96%		3	6.29%	6	-0.05%	22	4.30%	30	4.94%		42	12.01%	42	5.57%	42	-0.510	44	-0.127	38
ELECTUS Equity Portfolio	Capped SWIX All Share	1,185	2.26%		15	3.00%	43	3.99%	3	6.96%	13	5.54%		36	8.51%	2	4.28%	6	-0.041	29	-0.154	40
Element Equity v	SWIX	355	2.46%		7	3.13%	40	-0.88%	32	3.80%	33	8.39%		12	12.11%	44	6.53%	49	0.155	18	0.144	12
Fairtree Equity	Capped SWIX All Share	8,216	4.89%		1	8.20%	1	1.44%	13	9.50%	8	11.07%		2	13.33%	52	5.48%	40	0.958	4	0.326	4
Foord Specialist Domestic Equity v	ALSI	16,700	4.15%		2	7.93%	2	0.31%	19	-0.34%	50	2.67%		52	10.88%	24	5.54%	41	-1.032	51	-0.354	52
Investec Equity v	SWIX	11,967	2.57%		6	5.91%	8	2.03%	8	6.85%	15	6.85%		26	11.18%	31	4.71%	13	-0.008	28	0.017	26

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Investec Equity Value v	ALSI	5,557	0.75%		44	4.40%	24	-8.22%	54	-12.32%	54	8.04%		15	22.43%	54	9.99%	54	0.068	24	0.140	13
Kagiso Managed Equity	SWIX	1,438	1.22%		37	3.57%	36	-5.01%	51	-0.89%	51	5.19%		38	11.76%	39	5.69%	44	-0.293	36	-0.112	37
Mazi Asset Management Equity SWIX Composite	SWIX	1,794	1.30%		32	3.41%	39	-3.98%	47	2.22%	39	4.95%		41	10.68%	20	5.05%	27	-0.547	48	-0.156	42
Mergence CAPI Fund v	CAPI	1,103	1.74%		25	3.95%	30	2.14%	7	5.77%	22	7.84%		17	9.97%	6	4.30%	7	-0.294	37	0.100	17
Mergence SWIX Fund v	SWIX	2,237	0.30%		51	3.11%	41	-3.08%	41	2.36%	38	6.17%		33	10.48%	17	4.55%	11	-0.377	39	-0.050	33
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,992	2.75%		4	7.73%	3	-0.68%	29	1.24%	44	4.11%		48	11.02%	29	5.57%	42	-0.538	45	-0.221	47
Oasis Equity v	Ave General Equity Peer Group	6,673	0.66%		47	3.07%	42	0.62%	17	6.49%	17	6.59%		28	10.91%	25	6.08%	48	0.244	13	-0.007	29
Old Mutual Fundamental Equity	Capped SWIX All Share	34,720	2.37%		11	4.92%	18	-0.35%	26	4.91%	28	5.26%		37	10.10%	7	4.45%	10	-0.107	33	-0.142	39
Old Mutual RAFI40 Tracker v	SWIX	1,008	1.81%		24	5.23%	14	4.12%	2	10.48%	6	11.30%		1	12.54%	48	5.91%	46	0.525	8	0.356	2
Old Mutual SWIX tracker v	SWIX	5,176	1.14%		40	4.00%	29	-3.68%	45	3.73%	34	6.88%		25	11.27%	34	4.90%	23	0.100	22	0.020	25
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,200	1.56%		29	3.50%	37	-4.30%	50	0.13%	48	4.26%		47	10.39%	13	5.07%	28	-0.546	46	-0.227	48
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	239	1.28%		34	5.18%	15	-2.27%	37	5.68%	23	8.17%		14	12.35%	47	5.16%	30	2.335	1	0.126	15
OMIG Double Alpha Top40 v	ALSI Top 40	471	2.36%		13	5.90%	9	1.78%	10	8.44%	11	10.13%		6	12.28%	46	5.22%	34	0.100	21	0.273	7
OMIG Managed Alpha Equity	Capped SWIX All Share	2,401	1.33%		31	1.75%	50	-5.72%	52	-1.20%	52	4.61%		45	10.47%	16	5.08%	29	-0.401	40	-0.192	45
OMIG Managed Volatility	Capped SWIX All Share	287	2.16%		17	1.82%	48	-6.77%	53	0.43%	47	3.94%		49	9.60%	4	4.43%	9	-0.429	42	-0.285	50
OMIG Premium Equity v	Capped SWIX All Share	623	2.02%		19	5.82%	10	0.19%	20	5.05%	27	7.82%		18	9.82%	5	4.39%	8	0.844	5	0.098	18
Perpetua Equity	SWIX	3,917	-0.53%		53	-0.01%	52	-3.52%	44	2.37%	37	5.19%		38	13.15%	51	6.64%	50	-0.146	34	-0.087	35
Prescient Equity Quant	ALSI Top 40	37	2.37%		11	5.73%	11	1.48%	12	7.76%	12	8.75%		11	11.92%	41	5.20%	33	-0.547	47	0.172	11
Prudential Core Equity v	Capped SWIX All Share	8,171	1.19%		38	4.52%	22	0.89%	15	11.13%	4	9.85%		7	10.66%	19	4.15%	4	1.246	3	0.274	6
Prudential Select Equity v	Capped SWIX All Share	5,004	1.27%		35	3.82%	35	-0.04%	21	9.58%	7	9.60%		8	10.36%	11	4.06%	3	1.274	2	0.257	8
PSG SA Equity Fund	SWIX	93	0.67%		46	-1.99%	54	-3.91%	46	1.11%	45	6.90%		24	13.57%	53	7.18%	53	0.027	26	0.039	22
Sentio General Equity	SWIX	7,405	1.57%		28	4.07%	27	-2.26%	36	6.79%	16	6.52%		29	10.94%	26	5.32%	35	-0.083	31	-0.013	30
SIM Aggressive Equity	Capped SWIX All Share	251	0.66%		47	4.78%	19	-0.05%	22	-0.06%	49	7.85%		16	11.85%	40	5.43%	37	0.371	10	0.102	16
SIM Moderate Equity	SWIX	2,018	1.16%		39	4.35%	25	-2.10%	35	3.82%	32	7.21%		21	11.05%	30	4.80%	19	0.177	17	0.046	21
STANLIB Core Equity v	SWIX	3,280	1.65%		26	4.61%	21	-3.00%	40	3.03%	35	3.07%		51	10.36%	11	4.74%	15	-1.102	52	-0.339	51
STANLIB Enhanced Index v	Capped SWIX All Share	3,328	0.64%		49	3.45%	38	-1.96%	33	5.35%	25	6.35%		32	10.83%	23	4.91%	24	0.256	12	-0.029	32

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Sygnia Absolute Focus Equity Fund	SWIX	4,190	2.75%		4	5.99%	7	-0.55%	28	4.08%	31	5.60%		35	10.46%	15	4.77%	17	-0.425	41	-0.102	36
Sygnia Core Equity Fund	SWIX	4,469	1.07%		42	3.85%	33	-4.05%	48	1.72%	42	4.44%		46	10.75%	21	4.95%	25	-2.081	54	-0.200	46
Vunani Core Equity v	SWIX	150	1.82%		22	4.27%	26	-0.15%	25	5.90%	21	6.99%		22	10.55%	18	4.76%	16	0.013	27	0.024	24
ALSI			2.34%			4.92%		0.33%		6.87%		8.54%			11.08%							
ALSI Top 40			2.42%			5.78%		1.56%		7.95%		9.94%			12.09%							
Ave General Equity Peer Group			1.66%			3.60%		-1.50%		3.04%		5.15%			9.50%							
CAP1			2.52%			4.58%		1.01%		6.58%		8.37%			10.57%							
Capped SWIX All Share			1.22%			3.37%		-3.33%		2.82%		5.62%			10.43%							
FTSE/JSE CAPI Top 40			2.45%			5.35%		2.75%		7.74%		8.18%			11.11%							
FTSE/JSE SWIX 40			1.17%			5.03%		-2.59%		5.27%		7.05%			12.14%							
FTSE/JSE SWIX Top 40			1.17%			5.03%		-2.59%		5.27%		7.06%			12.39%							
SWIX			1.15%			4.03%		-3.63%		3.82%		6.87%			11.26%							

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.

