

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	10,207	-5.86%		36	-9.12%	44	-10.64%	34	-9.84%	33	-0.06%	42	10.96%	23	5.76%	23	-0.137	36	-0.600	40
ABSA Asset Management Value v	ALSI	4,027	-3.67%		8	-4.75%	9	-7.70%	19	-4.84%	11	0.60%	37	10.04%	8	5.67%	20	-0.382	45	-0.598	39
Aeon Active Equity	SWIX	7,972	-5.59%		34	-7.72%	33	-10.24%	31	-6.74%	19	2.68%	14	11.03%	25	5.82%	29	0.633	13	-0.349	17
Aeon Smart Multi-Factor Equity Fund	SWIX	75	-4.56%		20	-7.69%	32	-12.01%	41	-8.90%	30	1.19%	28	11.51%	39	5.85%	30	0.076	27	-0.458	26
Afena Capital Moderate Equity CAPI v	CAPI	406	-4.96%		25	-5.81%	17	-5.42%	10	-5.27%	15	3.13%	13	10.43%	14	5.35%	11	0.423	16	-0.334	16
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,513	-3.81%		11	-5.52%	14	-8.71%	22	-6.42%	18	4.33%	10	12.18%	43	6.47%	43	0.634	12	-0.175	9
African Alliance Equity Prescient Fund	ALSI	181	-3.70%		9	-4.98%	12	-6.88%	15	-3.77%	7	-1.79%	50	10.80%	21	5.94%	33	-0.865	51	-0.771	51
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	17,374	-4.40%		18	-7.28%	28	-11.70%	38	-11.04%	39	-0.11%	43	9.99%	7	5.42%	12	-0.357	44	-0.673	44
Allan Gray v	ALSI	51,897	-4.38%		17	-4.83%	10	-5.71%	11	-2.76%	5	5.04%	8	9.49%	5	4.74%	4	0.647	9	-0.183	10
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	383	-6.76%		49	-11.25%	53	-12.22%	42	-8.85%	29	0.46%	38	12.69%	48	6.90%	51	0.626	14	-0.461	27
Argon SA Equity Fund v	SWIX	828	-5.94%		38	-6.96%	20	-7.66%	18	-8.54%	28	1.15%	30	11.23%	35	5.56%	16	0.037	29	-0.476	28
Aylett Equity	ALSI	648	-3.82%		12	-3.88%	6	-1.69%	1	3.44%	1	7.19%	3	8.35%	1	4.09%	1	0.648	8	0.024	4
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	18	-5.90%		37	-8.16%	38	-4.69%	6	-5.04%	13	2.19%	18	11.47%	37	5.93%	32	0.293	19	-0.373	18
Cannon ALSI Institutional Composite	ALSI	62	-4.86%		23	-4.10%	7	-5.12%	9	-4.87%	12	1.20%	27	11.06%	28	6.20%	37	-0.084	32	-0.480	30
ClucasGray Equity Prescient Fund	SWIX	675	-2.53%		5	-6.20%	18	-3.95%	4	1.09%	2	5.48%	7	9.44%	4	4.37%	2	0.795	5	-0.140	7
Coronation Aggressive Equity v	Capped SWIX All Share	10,316	-2.56%		6	-7.19%	26	-10.64%	34	-12.26%	46	2.67%	15	11.74%	41	5.53%	13	0.430	15	-0.323	13
Coronation Core Equity v	SWIX	2,708	-6.25%		43	-10.12%	49	-12.99%	46	-11.24%	40	1.45%	24	12.14%	42	6.37%	40	0.292	20	-0.407	20
Coronation Houseview Equity v	Capped SWIX All Share	27,712	-3.85%		13	-7.50%	30	-10.60%	33	-10.65%	38	0.73%	34	11.18%	32	5.55%	15	0.064	28	-0.516	34
Denker SA Equity	SWIX	925	-4.03%		14	-5.51%	13	-4.78%	7	-7.08%	20	-1.43%	48	12.47%	45	6.93%	52	-0.284	41	-0.624	42
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,190	-7.97%		54	-10.53%	52	-13.15%	47	-13.87%	51	-2.04%	52	12.73%	49	7.08%	53	-0.177	37	-0.657	43
ELECTUS Equity Portfolio	Capped SWIX All Share	1,084	-5.71%		35	-5.55%	16	-3.95%	4	-4.74%	10	1.96%	21	8.88%	2	5.11%	6	0.193	24	-0.537	37
Element Equity v	SWIX	347	-0.05%		1	0.92%	2	-2.98%	2	-2.55%	4	7.60%	2	11.09%	29	6.12%	36	0.640	11	0.077	2
Fairtree Equity	Capped SWIX All Share	9,659	-5.03%		26	-3.06%	3	-6.24%	13	-3.95%	8	6.48%	5	12.80%	50	5.76%	23	1.124	3	0.000	5
Foord Specialist Domestic Equity v	ALSI	13,863	-5.97%		39	-7.81%	34	-11.20%	37	-17.02%	54	-3.22%	54	11.17%	31	6.69%	49	-0.986	53	-0.873	54
Investec Equity v	SWIX	10,930	-6.03%		41	-6.99%	22	-7.48%	16	-8.19%	26	0.73%	34	10.84%	22	5.62%	18	-0.089	34	-0.535	36

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Investec Equity Value v	ALSI	5,065	-0.22%		2	2.94%	1	-6.23%	12	-12.73%	50	8.13%		1	21.76%	54	9.86%	54	0.366	18	0.140	1
Kagiso Managed Equity	SWIX	1,350	-4.48%		19	-4.94%	11	-10.79%	36	-12.21%	44	2.12%		19	11.11%	30	5.67%	20	0.205	23	-0.396	19
Mazi Asset Management Equity SWIX Composite	SWIX	1,868	-6.96%		51	-10.15%	50	-14.83%	54	-14.15%	52	-1.43%		48	11.20%	33	6.33%	39	-0.742	49	-0.708	47
Mergence CAPI Fund v	CAPI	991	-4.85%		22	-7.18%	25	-6.82%	14	-7.35%	22	1.76%		22	9.92%	6	5.12%	7	-0.330	43	-0.492	31
Mergence SWIX Fund v	SWIX	2,220	-5.98%		40	-10.22%	51	-13.25%	49	-12.26%	46	0.08%		41	10.69%	17	5.76%	23	-0.511	46	-0.605	41
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,749	-5.03%		26	-8.65%	41	-11.71%	39	-14.38%	53	-2.55%		53	11.04%	27	6.63%	45	-0.246	39	-0.823	53
Oasis Equity v	Ave General Equity Peer Group	9,042	-5.50%		32	-8.05%	36	-8.09%	21	-5.34%	16	1.53%		23	11.03%	25	6.68%	48	0.172	25	-0.452	25
Old Mutual Fundamental Equity	Capped SWIX All Share	32,085	-5.15%		28	-7.16%	24	-9.63%	26	-9.04%	31	-0.48%		44	10.14%	10	5.32%	10	-0.315	42	-0.698	45
Old Mutual RAFI40 Tracker v	SWIX	950	-4.15%		16	-5.53%	15	-3.39%	3	-1.14%	3	6.98%		4	12.55%	46	6.21%	38	0.731	6	0.035	3
Old Mutual SWIX tracker v	SWIX	2,156	-6.22%		42	-9.44%	46	-13.75%	50	-11.26%	41	0.96%		33	11.53%	40	6.00%	34	-0.233	38	-0.476	29
OMIG Customised Managed Alpha v	Capped SWIX All Share	12,760	-5.33%		31	-7.20%	27	-12.55%	44	-10.38%	37	-1.15%		46	10.22%	12	5.72%	22	-0.747	50	-0.758	50
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	210	-7.29%		53	-11.32%	54	-14.43%	53	-12.26%	46	1.00%		32	12.89%	52	6.63%	45	2.080	1	-0.410	21
OMIG Double Alpha Top40 v	ALSI Top 40	418	-6.78%		50	-9.26%	45	-9.77%	27	-9.70%	32	2.28%		17	12.57%	47	6.45%	42	-0.058	31	-0.324	14
OMIG Managed Alpha Equity	Capped SWIX All Share	2,131	-5.54%		33	-7.51%	31	-13.94%	51	-11.52%	43	-0.83%		45	10.36%	13	5.77%	26	-0.591	48	-0.715	48
OMIG Managed Volatility	Capped SWIX All Share	270	-3.77%		10	-3.86%	5	-12.27%	43	-8.38%	27	0.26%		39	9.12%	3	4.69%	3	-0.111	35	-0.706	46
OMIG Premium Equity v	Capped SWIX All Share	566	-5.26%		29	-7.33%	29	-8.99%	24	-7.46%	24	2.36%		16	10.12%	9	5.31%	9	0.725	7	-0.422	23
Perpetua Equity	SWIX	3,621	-2.34%		4	-7.14%	23	-9.93%	29	-6.37%	17	2.10%		20	12.92%	53	6.72%	50	0.135	26	-0.325	15
Prescient Equity Quant	ALSI Top 40	83	-6.70%		48	-9.08%	43	-9.87%	28	-9.88%	34	1.25%		26	12.23%	44	6.38%	41	-0.576	47	-0.419	22
Prudential Core Equity v	Capped SWIX All Share	7,468	-5.31%		30	-8.50%	40	-8.78%	23	-5.08%	14	4.12%		12	10.79%	20	5.24%	8	1.079	4	-0.231	11
Prudential Select Equity v	Capped SWIX All Share	4,537	-4.95%		24	-6.55%	19	-7.76%	20	-4.07%	9	4.27%		11	10.19%	11	4.79%	5	1.203	2	-0.236	12
PSG SA Equity Fund	SWIX	96	-2.32%		3	-3.08%	4	-7.49%	17	-3.25%	6	5.59%		6	12.82%	51	6.66%	47	0.399	17	-0.066	6
Sentio General Equity	SWIX	8,230	-7.12%		52	-9.78%	48	-13.19%	48	-7.37%	23	0.64%		36	11.22%	34	6.54%	44	-0.086	33	-0.521	35
SIM Aggressive Equity	Capped SWIX All Share	239	-3.39%		7	-4.21%	8	-4.89%	8	-10.00%	35	4.59%		9	11.50%	38	5.53%	13	0.647	10	-0.170	8
SIM Moderate Equity	SWIX	1,602	-6.30%		45	-9.07%	42	-12.00%	40	-11.50%	42	1.42%		25	11.33%	36	5.89%	31	0.243	21	-0.447	24
STANLIB Core Equity v	SWIX	2,911	-6.32%		46	-8.39%	39	-12.59%	45	-12.23%	45	-1.91%		51	10.75%	18	5.77%	26	-0.895	52	-0.787	52
STANLIB Enhanced Index v	Capped SWIX All Share	3,203	-4.69%		21	-8.10%	37	-10.48%	32	-7.13%	21	1.19%		28	10.45%	15	5.58%	17	0.225	22	-0.515	33

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Sygnia Absolute Focus Equity Fund	SWIX	2,030	-6.58%		47	-6.97%	21	-9.96%	30	-10.24%	36	0.18%	40	10.77%	19	5.79%	28	-0.283	40	-0.590	38
Sygnia Core Equity Fund	SWIX	3,130	-6.26%		44	-9.55%	47	-14.13%	52	-12.33%	49	-1.39%	47	10.97%	24	6.01%	35	-2.181	54	-0.721	49
Vunani Core Equity v	SWIX	234	-4.12%		15	-7.83%	35	-9.62%	25	-8.14%	25	1.07%	31	10.66%	16	5.64%	19	-0.003	30	-0.514	32
ALSI			-5.76%			-7.58%		-9.39%		-8.38%		2.06%		11.22%							
ALSI Top 40			-6.67%			-8.90%		-9.67%		-9.58%		2.42%		12.41%							
Ave General Equity Peer Group			-4.50%			-6.60%		-9.50%		-9.23%		0.62%		9.41%							
CAP1			-4.79%			-6.24%		-7.62%		-6.52%		2.33%		10.51%							
Capped SWIX All Share			-4.61%			-7.53%		-11.69%		-8.69%		0.59%		10.41%							
FTSE/JSE CAPI Top 40			-5.32%			-7.32%		-7.05%		-6.70%		1.53%		11.16%							
FTSE/JSE SWIX 40			-7.35%			-11.36%		-14.65%		-12.60%		0.05%		12.68%							
FTSE/JSE SWIX Top 40			-7.35%			-11.36%		-14.65%		-12.60%		-1.44%		12.60%							
SWIX			-6.12%			-9.35%		-13.63%		-11.11%		0.99%		11.51%							

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.

