

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	10,149	1.40%		50	0.90%	48	1.40%	50	-10.65%	52	2.80%		48	10.96%	29	5.82%	41	-0.373	43	-0.348	46
ABSA Asset Management Value v	ALSI	3,980	2.16%		39	1.58%	42	2.16%	39	-6.13%	23	5.36%		34	9.40%	7	4.87%	10	-0.293	39	-0.160	38
Aeon Active Equity	SWIX	9,575	2.89%		21	1.49%	44	2.89%	21	-9.01%	39	6.47%		22	10.86%	27	5.73%	36	0.260	21	-0.028	21
Aeon Smart Multi-Factor Equity Fund	SWIX	80	3.95%		1	5.38%	10	3.95%	1	-6.11%	22	5.96%		27	11.29%	42	5.65%	33	0.148	23	-0.065	27
Afena Capital Moderate Equity CAPI v	CAPI	430	2.59%		31	1.80%	39	2.59%	31	-4.46%	14	7.03%		17	10.25%	16	5.06%	14	0.431	17	0.016	17
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,514	1.52%		49	0.20%	52	1.52%	49	-8.86%	38	8.38%		8	11.14%	34	5.10%	15	0.686	10	0.136	9
African Alliance Equity Prescient Fund	ALSI	182	1.91%		45	0.96%	47	1.91%	45	-6.43%	28	2.91%		46	10.02%	13	5.11%	16	-0.803	48	-0.379	50
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	16,689	2.17%		38	1.52%	43	2.17%	38	-9.71%	44	3.51%		44	9.71%	9	5.19%	19	-0.524	46	-0.335	45
Allan Gray v	ALSI	50,569	1.79%		47	-0.11%	53	1.79%	47	-6.19%	24	6.94%		18	9.39%	6	4.69%	7	0.081	28	0.000	19
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	401	2.67%		29	4.70%	13	2.67%	29	-8.66%	37	5.17%		35	12.36%	50	6.79%	53	0.952	3	-0.110	31
Argon SA Equity Fund v	SWIX	712	3.72%		2	4.01%	21	3.72%	2	-4.09%	13	5.06%		36	11.23%	39	5.53%	28	-0.141	35	-0.142	34
Aylett Equity	ALSI	674	1.59%		48	1.12%	46	1.59%	48	-2.70%	7	10.64%		4	7.99%	3	3.70%	2	0.506	14	0.413	1
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	19	2.01%		41	2.71%	32	2.01%	41	-3.86%	11	6.16%		23	11.35%	43	5.74%	38	0.166	22	-0.047	24
Cannon ALSI Institutional Composite	ALSI	58	0.69%		55	-0.51%	55	0.69%	55	-8.07%	34	6.88%		19	9.34%	5	4.07%	5	0.029	30	-0.008	20
ClucasGray Equity Prescient Fund	SWIX	745	3.71%		3	3.40%	24	3.71%	3	-2.20%	5	9.98%		6	8.93%	4	3.75%	3	0.730	9	0.312	5
Coronation Aggressive Equity v	Capped SWIX All Share	10,290	2.76%		27	1.38%	45	2.76%	27	-9.83%	45	7.52%		12	11.27%	41	4.90%	11	0.575	12	0.065	12
Coronation Core Equity v	SWIX	2,707	2.67%		29	4.08%	19	2.67%	29	-9.65%	43	6.02%		26	11.81%	45	6.15%	45	0.275	20	-0.052	25
Coronation Houseview Equity v	Capped SWIX All Share	27,268	2.56%		33	0.43%	51	2.56%	33	-10.04%	48	4.47%		43	10.99%	31	5.39%	25	-0.011	32	-0.200	43
Denker SA Equity	SWIX	947	1.97%		43	3.22%	26	1.97%	43	-2.81%	8	4.91%		38	11.22%	38	5.44%	26	-0.086	33	-0.156	37
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,178	3.39%		6	4.43%	16	3.39%	6	-9.01%	39	1.65%		53	12.72%	52	7.01%	54	-	-	-0.372	48
ELECTUS Equity Portfolio	Capped SWIX All Share	1,081	2.59%		31	2.96%	30	2.59%	31	-0.86%	3	7.37%		15	7.86%	2	3.88%	4	0.404	18	0.034	16
Element Equity v	SWIX	318	1.20%		52	1.63%	41	1.20%	52	-2.44%	6	10.96%		3	9.94%	10	4.12%	6	0.539	13	0.378	4
Fairtree Equity	Capped SWIX All Share	10,346	3.43%		5	5.90%	4	3.43%	5	-1.18%	4	10.54%		5	12.96%	54	5.79%	40	1.088	2	0.287	6
Foord Specialist Domestic Equity v	ALSI	13,492	2.00%		42	0.83%	49	2.00%	42	-10.23%	51	0.01%		55	11.04%	33	6.55%	50	-1.141	51	-0.595	55
Investec Equity v	SWIX	10,924	2.51%		34	3.03%	29	2.51%	34	-6.30%	25	4.62%		42	10.96%	29	5.63%	31	-0.228	36	-0.187	41

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Investec Equity Value v	ALSI	5,079	0.84%		53	2.33%	36	0.84%	53	-6.42%	27	7.44%		14	19.79%	55	9.33%	55	0.128	25	0.098	10
Kagiso Managed Equity	SWIX	1,279	3.07%		14	8.12%	1	3.07%	14	-3.60%	10	8.38%		8	10.60%	22	5.13%	17	0.482	16	0.138	8
Mazi Asset Management Equity SWIX Composite	SWIX	2,231	2.12%		40	4.03%	20	2.12%	40	-10.20%	49	2.42%		51	10.94%	28	6.08%	44	-1.108	50	-0.383	51
Mergence CAPI Fund v	CAPI	1,222	2.23%		37	2.71%	32	2.23%	37	-5.12%	16	5.68%		30	9.97%	11	5.04%	13	-0.308	40	-0.114	32
Mergence SWIX Fund v	SWIX	1,923	2.84%		24	5.84%	6	2.84%	24	-7.90%	32	4.69%		41	10.54%	21	5.64%	32	-0.478	45	-0.193	42
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,739	1.90%		46	2.69%	34	1.90%	46	-9.92%	47	0.68%		54	10.84%	26	6.63%	51	-0.337	42	-0.545	54
Oasis Equity v	Ave General Equity Peer Group	9,398	2.97%		18	4.30%	17	2.97%	18	-5.34%	18	7.93%		10	9.65%	8	4.92%	12	0.608	11	0.098	10
Old Mutual Fundamental Equity	Capped SWIX All Share	33,264	3.66%		4	3.72%	22	3.66%	4	-6.07%	21	3.43%		45	10.10%	14	5.19%	19	-0.326	41	-0.326	44
Old Mutual RAFI40 Tracker v	SWIX	972	2.42%		35	2.48%	35	2.42%	35	-3.16%	9	11.98%		1	12.31%	49	5.62%	30	0.736	8	0.402	2
Old Mutual SWIX tracker v	SWIX	2,295	3.07%		14	5.42%	9	3.07%	14	-8.36%	36	5.56%		32	11.35%	43	5.88%	42	-0.267	38	-0.098	29
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,157	2.94%		20	3.18%	27	2.94%	20	-9.90%	46	2.57%		49	10.32%	18	5.67%	34	-0.874	49	-0.398	52
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	223	3.16%		10	6.40%	2	3.16%	10	-8.34%	35	5.81%		28	12.77%	53	6.65%	52	2.313	1	-0.055	26
OMIG Double Alpha Top40 v	ALSI Top 40	439	3.12%		12	5.10%	11	3.12%	12	-5.25%	17	7.16%		16	12.49%	51	6.21%	47	0.084	27	0.043	15
OMIG Managed Alpha Equity	Capped SWIX All Share	2,105	2.76%		27	2.93%	31	2.76%	27	-11.50%	54	2.89%		47	10.43%	19	5.73%	36	-0.696	47	-0.362	47
OMIG Premium Equity v	Capped SWIX All Share	591	2.82%		25	4.48%	15	2.82%	25	-4.48%	15	6.53%		21	9.99%	12	5.18%	18	0.778	6	-0.033	22
Perpetua Equity	SWIX	3,464	0.76%		54	0.54%	50	0.76%	54	-10.20%	49	6.75%		20	11.87%	46	5.35%	23	0.132	24	0.006	18
Prescient Equity Quant	ALSI Top 40	101	3.00%		17	4.95%	12	3.00%	17	-5.56%	19	6.06%		24	12.20%	47	6.19%	46	-0.448	44	-0.044	23
Prudential Core Equity v	Capped SWIX All Share	7,565	2.88%		22	2.17%	37	2.88%	22	-6.72%	30	7.48%		13	10.80%	25	5.29%	22	0.822	5	0.059	14
Prudential Select Equity v	Capped SWIX All Share	4,286	2.96%		19	1.70%	40	2.96%	19	-6.31%	26	7.54%		11	10.17%	15	4.84%	9	0.877	4	0.062	13
PSG SA Equity Fund	SWIX	96	1.93%		44	-0.19%	54	1.93%	44	-9.47%	41	11.54%		2	11.26%	40	4.80%	8	0.485	15	0.392	3
Rezco Equity	-	242	2.33%		36	2.06%	38	2.33%	36	1.65%	1	6.03%		25	6.46%	1	3.08%	1	-	-	-0.169	39
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,114	3.25%		9	3.17%	28	3.25%	9	-11.74%	55	4.74%		40	12.29%	48	6.48%	49	0.088	26	-0.145	35
Sentio General Equity	SWIX	8,365	3.37%		8	5.82%	8	3.37%	8	-7.87%	31	5.03%		37	11.20%	36	6.43%	48	-0.126	34	-0.145	35
SIM Aggressive Equity	Capped SWIX All Share	253	3.39%		6	5.89%	5	3.39%	6	-0.46%	2	9.42%		7	11.17%	35	5.20%	21	0.752	7	0.223	7
SIM Moderate Equity	SWIX	1,663	3.16%		10	4.52%	14	3.16%	10	-8.05%	33	5.68%		30	11.21%	37	5.76%	39	0.051	29	-0.090	28
STANLIB Core Equity v	SWIX	2,813	1.35%		51	3.72%	22	1.35%	51	-9.60%	42	1.69%		52	10.52%	20	5.67%	34	-1.180	52	-0.470	53

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STANLIB Enhanced Index v	Capped SWIX All Share	3,424	3.09%		13	4.12%	18	3.09%	13	-6.60%	29	5.50%		33	10.29%	17	5.37%	24	0.335	19	-0.125	33	
Sygnia Absolute Focus Equity Fund	SWIX	3,975	2.82%		25	6.35%	3	2.82%	25	-4.01%	12	4.84%		39	10.67%	24	5.54%	29	-0.261	37	-0.175	40	
Sygnia Core Equity Fund	SWIX	4,131	3.04%		16	3.34%	25	3.04%	16	-10.93%	53	2.50%		50	10.99%	31	6.03%	43	-1.994	53	-0.373	49	
Vunani Core Equity v	SWIX	248	2.85%		23	5.84%	6	2.85%	23	-5.98%	20	5.71%		29	10.63%	23	5.51%	27	0.017	31	-0.099	30	
ALSI			2.81%			3.77%		2.81%		-6.06%		6.37%			11.21%								
ALSI Top 40			2.72%			4.27%		2.72%		-5.99%		7.00%			12.38%								
Ave General Equity Peer Group			2.53%			3.10%		2.53%		-6.91%		4.61%			9.19%								
CAPI			2.58%			2.51%		2.58%		-5.64%		6.22%			10.59%								
Capped SWIX All Share			2.77%			3.65%		2.77%		-8.06%		4.59%			10.24%								
FTSE/JSE CAPI Top 40			2.36%			2.74%		2.36%		-5.03%		5.77%			11.13%								
FTSE/JSE SWIX 40			2.99%			6.05%		2.99%		-8.87%		4.75%			12.55%								
FTSE/JSE SWIX Top 40			2.99%			6.05%		2.99%		-8.87%		2.37%			12.66%								
RisCura Capped SWIX			2.90%			4.30%		2.90%		-		-			-								
SWIX			3.09%			5.43%		3.09%		-8.32%		5.57%			11.34%								

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.

