

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	10,288	1.79%		39	6.25%	44	3.22%	52	-8.76%	53	3.87%		46	10.96%	28	5.86%	41	-0.195	39	-0.253	47
ABSA Asset Management Value v	ALSI	4,099	3.92%		8	9.37%	15	6.17%	11	-1.08%	17	6.28%		29	9.60%	9	4.87%	10	-0.305	41	-0.062	34
Aeon Active Equity	SWIX	10,029	2.82%		19	8.24%	25	5.79%	18	-4.95%	32	7.41%		16	10.93%	27	5.73%	36	0.380	19	0.055	17
Aeon Smart Multi-Factor Equity Fund	SWIX	80	0.71%		54	6.87%	40	4.69%	33	-3.66%	24	6.28%		29	11.29%	41	5.66%	33	0.065	27	-0.038	30
Afena Capital Moderate Equity CAPI v	CAPI	452	4.27%		5	10.63%	7	6.96%	7	0.60%	11	8.18%		13	10.46%	19	5.06%	14	0.593	11	0.122	13
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,574	3.95%		6	7.20%	37	5.53%	22	-5.39%	35	8.41%		11	11.15%	35	5.10%	15	0.661	10	0.139	12
African Alliance Equity Prescient Fund	ALSI	187	2.69%		21	6.24%	45	4.65%	37	-3.76%	25	4.27%		45	10.07%	12	5.15%	17	-0.730	49	-0.246	46
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	16,652	1.39%		52	5.58%	50	3.60%	49	-7.81%	47	3.78%		47	9.73%	10	5.19%	19	-0.507	45	-0.306	51
Allan Gray v	ALSI	51,867	2.38%		26	5.72%	49	4.21%	45	-3.11%	23	6.81%		23	9.36%	7	4.69%	7	-0.170	38	-0.013	24
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	405	1.43%		50	6.15%	47	4.14%	46	-7.15%	44	5.75%		37	12.36%	49	6.80%	53	0.768	7	-0.065	35
Argon SA Equity Fund v	SWIX	473	2.07%		32	8.60%	20	5.86%	15	-1.07%	16	6.27%		31	11.22%	38	5.56%	29	0.043	30	-0.039	31
Aylett Equity	ALSI	681	1.98%		33	6.76%	41	3.60%	49	-1.90%	20	10.98%		4	8.01%	3	3.70%	2	0.416	15	0.452	1
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	20	3.81%		9	10.07%	12	5.90%	14	2.30%	7	7.46%		15	11.49%	44	5.74%	37	0.228	24	0.061	16
Cannon ALSI Institutional Composite	ALSI	61	2.74%		20	4.87%	52	3.45%	51	-5.39%	35	6.12%		33	9.07%	5	4.07%	5	-0.145	36	-0.089	37
ClucasGray Equity Prescient Fund	SWIX	764	1.89%		37	6.90%	38	5.67%	20	-0.59%	15	10.56%		6	8.95%	4	3.75%	3	0.736	8	0.371	3
Coronation Aggressive Equity v	Capped SWIX All Share	10,467	2.86%		18	9.04%	17	5.70%	19	-5.80%	38	7.25%		18	11.21%	37	4.90%	11	0.498	13	0.042	19
Coronation Core Equity v	SWIX	2,772	2.41%		25	7.80%	28	5.15%	26	-6.91%	43	6.73%		24	11.85%	46	6.15%	45	0.363	21	0.006	23
Coronation Houseview Equity v	Capped SWIX All Share	28,459	3.30%		15	8.46%	22	5.94%	13	-5.34%	34	5.27%		40	11.11%	34	5.39%	24	0.139	25	-0.126	40
Denker SA Equity	SWIX	965	2.36%		27	6.44%	43	4.38%	43	-1.16%	18	4.81%		43	11.20%	36	5.44%	26	-0.168	37	-0.164	43
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,391	3.57%		13	9.92%	13	7.08%	6	-4.22%	30	3.72%		48	12.76%	53	7.03%	54	-	-	-0.211	44
ELECTUS Equity Portfolio	Capped SWIX All Share	1,096	1.92%		36	6.54%	42	4.56%	40	0.74%	10	7.80%		14	7.89%	2	3.88%	4	0.433	14	0.087	14
Element Equity v	SWIX	298	3.95%		6	8.93%	18	5.20%	25	4.66%	5	9.71%		7	9.33%	6	4.12%	6	0.390	17	0.275	7
Fairtree Equity	Capped SWIX All Share	10,827	4.34%		4	13.21%	4	7.92%	3	6.08%	3	11.03%		3	13.06%	54	5.79%	40	1.111	4	0.320	6
Foord Specialist Domestic Equity v	ALSI	13,214	1.77%		40	6.16%	46	3.81%	48	-6.46%	41	0.37%		55	11.07%	31	6.55%	49	-1.242	52	-0.559	55
Investec Equity v	SWIX	11,970	3.24%		17	10.42%	10	5.84%	16	-2.28%	21	5.68%		38	11.08%	32	5.63%	31	-0.099	32	-0.091	38

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Investec Equity Value v	ALSI	5,595	11.46%		1	15.47%	1	12.40%	1	9.46%	1	7.03%		21	19.55%	55	9.33%	55	0.054	29	0.078	15
Kagiso Managed Equity	SWIX	1,311	2.48%		24	7.99%	27	5.63%	21	1.64%	8	8.39%		12	10.60%	22	5.13%	16	0.400	16	0.139	11
Mazi Asset Management Equity SWIX Composite	SWIX	2,341	2.19%		30	6.90%	38	4.35%	44	-8.51%	51	3.42%		51	10.97%	29	6.11%	44	-0.928	50	-0.291	49
Mergence CAPI Fund v	CAPI	1,258	3.66%		11	10.50%	8	5.97%	12	-0.35%	14	6.69%		25	10.13%	14	5.04%	13	-0.210	40	-0.016	26
Mergence SWIX Fund v	SWIX	1,956	1.73%		41	7.79%	29	4.63%	38	-5.59%	37	5.26%		41	10.56%	20	5.64%	32	-0.450	43	-0.139	42
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,733	0.19%		55	2.44%	55	2.09%	55	-8.61%	52	0.75%		54	10.84%	26	6.63%	51	-0.576	47	-0.538	54
Oasis Equity v	Ave General Equity Peer Group	9,494	1.61%		45	7.53%	35	4.63%	38	-3.96%	27	7.22%		19	9.51%	8	4.92%	12	0.381	18	0.029	20
Old Mutual Fundamental Equity	Capped SWIX All Share	36,482	1.69%		42	7.69%	34	5.41%	23	-3.82%	26	4.33%		44	10.10%	13	5.22%	21	-0.144	35	-0.238	45
Old Mutual RAFI40 Tracker v	SWIX	1,020	4.85%		3	13.50%	3	7.39%	4	2.72%	6	11.93%		1	12.29%	47	5.62%	30	0.690	9	0.399	2
Old Mutual SWIX tracker v	SWIX	2,350	1.55%		47	7.70%	33	4.67%	35	-5.85%	39	6.08%		35	11.36%	42	5.88%	42	-0.383	42	-0.054	32
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,377	1.68%		43	8.40%	23	4.67%	35	-7.20%	45	3.55%		50	10.32%	17	5.71%	35	-0.594	48	-0.305	50
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	226	1.32%		53	7.74%	32	4.52%	41	-6.14%	40	6.66%		26	12.74%	52	6.69%	52	2.252	1	0.008	22
OMIG Double Alpha Top40 v	ALSI Top 40	400	3.61%		12	11.75%	5	6.84%	8	0.42%	12	8.58%		10	12.58%	51	6.23%	47	0.064	28	0.150	10
OMIG Managed Alpha Equity	Capped SWIX All Share	2,113	1.59%		46	8.11%	26	4.39%	42	-9.02%	54	3.66%		49	10.44%	18	5.75%	38	-0.489	44	-0.290	48
OMIG Premium Equity v	Capped SWIX All Share	605	2.24%		29	8.52%	21	5.12%	27	-1.29%	19	7.17%		20	10.04%	11	5.18%	18	0.922	5	0.028	21
Perpetua Equity	SWIX	3,494	1.43%		50	4.77%	53	2.20%	54	-8.19%	49	5.08%		42	11.40%	43	5.35%	23	-0.119	34	-0.137	41
Prescient Equity Quant	ALSI Top 40	129	3.53%		14	11.60%	6	6.64%	9	0.05%	13	7.27%		17	12.31%	48	6.19%	46	-0.572	46	0.051	18
Prudential Core Equity v	Capped SWIX All Share	7,801	2.36%		27	8.35%	24	5.30%	24	-4.13%	29	8.94%		8	10.75%	24	5.29%	22	1.260	2	0.186	8
Prudential Select Equity v	Capped SWIX All Share	4,333	1.94%		34	7.49%	36	4.96%	29	-3.97%	28	8.64%		9	10.14%	15	4.86%	9	1.200	3	0.164	9
PSG SA Equity Fund	SWIX	96	1.93%		35	2.72%	54	3.90%	47	-9.26%	55	10.63%		5	11.09%	33	4.80%	8	0.375	20	0.323	5
Rezco Equity	-	292	2.54%		23	5.78%	48	4.93%	30	5.23%	4	7.01%		22	6.54%	1	3.09%	1	-	-	-0.023	27
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,173	3.81%		9	10.08%	11	7.18%	5	-8.16%	48	6.11%		34	12.44%	50	6.48%	48	0.325	22	-0.037	29
Sentio General Equity	SWIX	8,478	1.46%		49	8.66%	19	4.87%	31	-7.78%	46	5.59%		39	11.28%	40	6.56%	50	-0.115	33	-0.095	39
SIM Aggressive Equity	Capped SWIX All Share	270	6.84%		2	13.59%	2	10.46%	2	8.02%	2	11.21%		2	11.68%	45	5.20%	20	0.893	6	0.359	4
SIM Moderate Equity	SWIX	1,701	2.60%		22	9.05%	16	5.84%	16	-4.38%	31	6.57%		27	11.27%	39	5.76%	39	0.239	23	-0.013	25
STANLIB Core Equity v	SWIX	2,841	1.83%		38	5.43%	51	3.21%	53	-6.73%	42	2.11%		53	10.56%	20	5.67%	34	-1.215	51	-0.429	53

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STANLIB Enhanced Index v	Capped SWIX All Share	3,477	1.55%		47	7.75%	31	4.68%	34	-5.20%	33	6.20%		32	10.29%	16	5.39%	24	0.518	12	-0.059	33	
Sygnia Absolute Focus Equity Fund	SWIX	4,086	3.27%		16	10.47%	9	6.18%	10	1.12%	9	5.92%		36	10.79%	25	5.54%	28	-0.073	31	-0.076	36	
Sygnia Core Equity Fund	SWIX	4,229	1.64%		44	7.78%	30	4.73%	32	-8.39%	50	3.09%		52	11.02%	30	6.03%	43	-1.927	53	-0.319	52	
Vunani Core Equity v	SWIX	253	2.11%		31	9.41%	14	5.02%	28	-2.89%	22	6.44%		28	10.67%	23	5.51%	27	0.079	26	-0.032	28	
ALSI			3.41%			10.83%		6.31%		-0.91%		7.35%			11.33%								
ALSI Top 40			3.57%			11.45%		6.38%		-0.33%		8.46%			12.47%								
Ave General Equity Peer Group			2.70%			8.14%		5.30%		-3.15%		5.19%			9.28%								
CAPI			3.38%			10.50%		6.05%		-0.64%		7.04%			10.71%								
Capped SWIX All Share			1.23%			6.73%		4.04%		-6.19%		4.82%			10.25%								
FTSE/JSE CAPI Top 40			3.33%			10.54%		5.77%		0.14%		6.90%			11.24%								
FTSE/JSE SWIX 40			1.30%			7.50%		4.33%		-6.54%		5.62%			12.52%								
FTSE/JSE SWIX Top 40			1.30%			7.50%		4.33%		-6.54%		3.71%			12.56%								
RisCura Capped SWIX			0.92%			6.64%		3.85%		-		-			-								
SWIX			1.57%			7.74%		4.70%		-5.77%		6.10%			11.35%								

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.

