

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	10,504	2.13%		9	5.42%	40	5.42%	40	-3.00%	49	2.14%		42	10.21%	33	5.86%	41	0.040	28	-0.444	43
ABSA Asset Management Value v	ALSI	4,095	1.66%		15	7.94%	9	7.94%	9	4.30%	13	4.84%		21	9.10%	10	4.87%	9	-0.252	37	-0.221	27
Aeon Active Equity	SWIX	10,252	1.31%		19	7.18%	16	7.18%	16	0.38%	35	5.35%		18	10.21%	33	5.73%	36	0.498	17	-0.138	16
Aeon Smart Multi-Factor Equity Fund	SWIX	100	0.81%		31	5.54%	37	5.54%	37	1.97%	22	3.84%		32	10.39%	41	5.66%	33	0.037	30	-0.275	33
Afena Capital Moderate Equity CAPI v	CAPI	465	1.83%		12	8.92%	4	8.92%	4	6.51%	9	6.40%		10	9.80%	24	5.06%	14	0.708	9	-0.048	9
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,603	1.89%		11	7.53%	12	7.53%	12	1.63%	24	5.76%		14	9.86%	26	5.10%	15	0.686	11	-0.108	13
African Alliance Equity Prescient Fund	ALSI	191	2.33%		7	7.09%	18	7.09%	18	2.22%	19	2.92%		41	9.51%	19	5.15%	17	-0.660	48	-0.403	41
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	15,853	0.21%		44	3.81%	51	3.81%	51	-3.56%	51	1.34%		47	8.75%	8	5.19%	19	-0.357	41	-0.624	51
Allan Gray v	ALSI	52,559	1.19%		23	5.45%	39	5.45%	39	2.12%	20	4.68%		24	8.46%	5	4.69%	7	-0.285	39	-0.262	31
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	411	2.66%		3	6.91%	21	6.91%	21	0.84%	28	4.09%		30	11.72%	47	6.80%	52	0.713	7	-0.210	24
Argon SA Equity Fund v	SWIX	794	1.54%		17	7.49%	13	7.49%	13	5.05%	12	4.12%		29	10.37%	40	5.56%	29	0.106	27	-0.249	30
Aylett Equity	ALSI	688	0.79%		32	4.42%	48	4.42%	48	1.32%	26	9.16%		2	7.45%	3	3.70%	2	0.403	20	0.257	1
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	20	0.47%		37	6.39%	25	6.39%	25	6.63%	5	5.36%		17	10.96%	45	5.74%	37	0.249	24	-0.121	15
Cannon ALSI Institutional Composite	ALSI	61	0.97%		26	4.45%	47	4.45%	47	-2.55%	47	4.61%		25	8.62%	7	4.07%	5	-0.130	35	-0.264	32
ClucasGray Equity Prescient Fund	SWIX	773	0.27%		43	5.95%	30	5.95%	30	1.53%	25	7.94%		5	7.99%	4	3.75%	3	0.706	10	0.103	5
Coronation Aggressive Equity v	Capped SWIX All Share	10,622	2.88%		2	8.74%	6	8.74%	6	0.60%	32	4.95%		20	9.94%	27	4.90%	10	0.574	14	-0.184	22
Coronation Core Equity v	SWIX	2,847	2.46%		5	7.73%	10	7.73%	10	0.68%	31	4.71%		23	10.98%	46	6.15%	45	0.520	16	-0.177	20
Coronation Houseview Equity v	Capped SWIX All Share	28,710	2.43%		6	8.51%	7	8.51%	7	0.04%	38	3.10%		39	10.00%	30	5.39%	24	0.277	23	-0.361	39
Denker SA Equity	SWIX	927	0.57%		34	4.97%	42	4.97%	42	2.50%	17	1.35%		46	9.26%	12	5.44%	26	-0.337	40	-0.581	48
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,387	-0.11%		48	6.96%	19	6.96%	19	0.78%	29	1.17%		48	12.03%	52	7.02%	53	-	-	-0.439	42
ELECTUS Equity Portfolio	Capped SWIX All Share	1,103	1.31%		19	5.92%	31	5.92%	31	2.97%	16	6.06%		12	7.16%	2	3.88%	4	0.622	12	-0.140	17
Element Equity v	SWIX	300	0.85%		28	6.09%	28	6.09%	28	6.61%	7	7.51%		6	8.56%	6	4.12%	6	0.423	18	0.055	6
Fairtree Equity	Capped SWIX All Share	10,841	0.41%		39	8.36%	8	8.36%	8	13.61%	3	8.00%		4	12.16%	53	5.79%	40	1.091	5	0.106	4
Foord Specialist Domestic Equity v	ALSI	12,837	0.30%		42	4.12%	50	4.12%	50	-1.94%	44	-1.83%		54	10.26%	36	6.55%	48	-1.376	51	-0.828	54
Investec Equity v	SWIX	12,079	0.48%		36	6.35%	26	6.35%	26	1.82%	23	3.32%		38	10.29%	37	5.63%	31	-0.097	34	-0.327	37

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Investec Equity Value v	ALSI	5,476	-0.95%		53	11.34%	2	11.34%	2	16.25%	1	3.61%		35	18.93%	54	9.28%	54	-0.047	32	-0.098	12
Kagiso Managed Equity	SWIX	1,365	4.15%		1	10.01%	3	10.01%	3	12.27%	4	6.94%		7	9.82%	25	5.13%	16	0.555	15	0.005	7
Mazi Asset Management Equity SWIX Composite	SWIX	1,943	2.48%		4	6.94%	20	6.94%	20	-1.44%	43	1.89%		44	10.30%	38	6.11%	44	-0.630	46	-0.462	44
Mergence CAPI Fund v	CAPI	1,264	0.86%		27	6.89%	22	6.89%	22	4.11%	14	4.76%		22	9.51%	19	5.04%	13	-0.145	36	-0.216	25
Mergence SWIX Fund v	SWIX	2,003	1.23%		21	5.91%	32	5.91%	32	0.73%	30	2.97%		40	9.57%	21	5.64%	32	-0.425	42	-0.395	40
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,745	1.18%		24	3.30%	52	3.30%	52	-2.10%	45	-1.07%		53	10.11%	32	6.63%	50	-0.665	49	-0.765	53
Oasis Equity v	Ave General Equity Peer Group	9,552	1.10%		25	5.78%	34	5.78%	34	0.53%	33	5.41%		16	8.90%	9	4.92%	11	0.380	21	-0.167	19
Old Mutual Fundamental Equity	Capped SWIX All Share	33,521	0.34%		41	5.72%	35	5.72%	35	0.27%	36	1.98%		43	9.23%	11	5.22%	21	-0.022	31	-0.518	46
Old Mutual RAFI40 Tracker v	SWIX	1,019	-0.02%		46	7.37%	14	7.37%	14	6.16%	10	9.55%		1	11.85%	48	5.62%	30	0.711	8	0.227	2
Old Mutual SWIX tracker v	SWIX	2,386	0.38%		40	5.07%	41	5.07%	41	-0.51%	39	3.41%		37	10.40%	42	5.88%	42	-0.651	47	-0.314	35
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,263	-0.07%		47	4.60%	46	4.60%	46	-3.48%	50	1.02%		50	9.40%	17	5.70%	35	-0.491	44	-0.608	50
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	638	1.66%		15	6.26%	27	6.26%	27	1.00%	27	4.39%		26	11.91%	50	6.69%	51	2.104	1	-0.180	21
OMIG Managed Alpha Equity	Capped SWIX All Share	2,082	-0.16%		49	4.22%	49	4.22%	49	-5.47%	52	0.99%		51	9.45%	18	5.75%	38	-0.453	43	-0.607	49
OMIG Premium Equity v	Capped SWIX All Share	607	0.42%		38	5.56%	36	5.56%	36	3.04%	15	5.00%		19	9.37%	15	5.18%	18	1.295	4	-0.196	23
Perpetua Equity	SWIX	3,465	-0.81%		52	1.37%	53	1.37%	53	-5.69%	53	1.65%		45	10.10%	31	5.32%	23	-0.252	37	-0.496	45
Prescient Equity Quant	ALSI Top 40	129	1.99%		10	8.76%	5	8.76%	5	6.56%	8	5.86%		13	11.92%	51	6.19%	46	-0.572	45	-0.063	11
Prudential Core Equity v	Capped SWIX All Share	7,884	1.74%		14	7.14%	17	7.14%	17	2.00%	21	6.64%		8	9.79%	23	5.29%	22	1.380	3	-0.024	8
Prudential Select Equity v	Capped SWIX All Share	4,390	0.83%		29	5.83%	33	5.83%	33	0.50%	34	6.33%		11	9.33%	13	4.86%	8	1.394	2	-0.062	10
PSG SA Equity Fund	SWIX	89	-3.15%		54	0.63%	54	0.63%	54	-8.35%	54	5.47%		15	9.33%	13	4.95%	12	0.138	26	-0.148	18
Rezco Equity	-	292	0.54%		35	5.49%	38	5.49%	38	6.08%	11	6.41%		9	6.47%	1	3.09%	1	-	-	-0.111	14
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,163	-0.32%		51	6.84%	24	6.84%	24	-2.72%	48	3.65%		33	11.87%	49	6.47%	47	0.413	19	-0.242	29
Sentio General Equity	SWIX	8,670	2.28%		8	7.27%	15	7.27%	15	-1.37%	41	4.27%		28	10.83%	44	6.56%	49	0.139	25	-0.220	26
SIM Aggressive Equity	Capped SWIX All Share	272	0.83%		29	11.38%	1	11.38%	1	15.14%	2	8.16%		3	10.52%	43	5.20%	20	0.873	6	0.120	3
SIM Moderate Equity	SWIX	1,720	1.78%		13	7.72%	11	7.72%	11	2.38%	18	4.37%		27	10.34%	39	5.76%	39	0.323	22	-0.227	28
STANLIB Core Equity v	SWIX	2,856	1.40%		18	4.65%	45	4.65%	45	-0.78%	40	0.14%		52	9.69%	22	5.67%	34	-1.115	50	-0.677	52
STANLIB Enhanced Index v	Capped SWIX All Share	3,459	0.17%		45	4.86%	43	4.86%	43	-1.37%	41	3.63%		34	9.37%	15	5.39%	24	0.613	13	-0.337	38

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Sygnia Absolute Focus Equity Fund	SWIX	3,791	0.67%			33	6.89%	22	6.89%	22	6.62%	6	3.58%		36	9.95%	28	5.54%	28	-0.064	33	-0.316	36	
Sygnia Core Equity Fund	SWIX	3,967	1.22%			22	6.01%	29	6.01%	29	-2.48%	46	1.07%		49	10.23%	35	6.03%	43	-1.787	52	-0.545	47	
Vunani Core Equity v	SWIX	252	-0.30%			50	4.71%	44	4.71%	44	0.06%	37	3.91%		31	9.95%	28	5.49%	27	0.039	29	-0.284	34	
ALSI			1.56%				7.97%		7.97%		5.03%		5.69%											10.83%
ALSI Top 40			1.94%				8.45%		8.45%		6.15%		7.04%											12.10%
Ave General Equity Peer Group			1.36%				6.73%		6.73%		1.98%		3.43%											8.56%
CAP1			0.69%				6.77%		6.77%		3.48%		4.99%											10.10%
Capped SWIX All Share			-0.18%				3.85%		3.85%		-2.56%		2.05%											9.20%
FTSE/JSE CAPI Top 40			0.42%				6.22%		6.22%		3.79%		4.77%											10.66%
FTSE/JSE SWIX 40			1.66%				6.06%		6.06%		0.43%		3.46%											11.72%
FTSE/JSE SWIX Top 40			1.66%				6.06%		6.06%		0.43%		2.27%											12.15%
RisCura Capped SWIX			1.07%				4.96%		4.96%		-		-											-
SWIX			1.25%				6.01%		6.01%		0.42%		3.74%											10.42%

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.

