

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	10,082	-2.92%		38	-6.38%	41	3.16%	45	-6.71%	50	1.15%		39	11.09%	31	6.55%	42	0.088	26	-0.491	36
ABSA Asset Management Value v	ALSI	3,657	-2.32%		19	-4.56%	24	6.84%	19	1.18%	13	3.53%		22	9.86%	11	5.36%	7	-0.512	37	-0.329	26
Aeon Active Equity	SWIX	10,349	-2.67%		29	-4.04%	17	7.94%	11	-1.75%	27	4.66%		14	11.42%	37	6.29%	33	0.539	11	-0.174	12
Aeon Smart Multi-Factor Equity Fund	SWIX	92	-2.73%		32	-4.77%	28	5.79%	27	-1.00%	21	3.06%		27	11.57%	42	6.31%	34	0.089	25	-0.304	22
Afena Capital Moderate Equity CAPI v	CAPI	486	-2.36%		21	-3.17%	10	9.41%	5	2.25%	9	5.53%		9	10.75%	26	5.63%	14	0.322	19	-0.114	9
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,569	-1.80%		11	-5.40%	35	5.37%	32	-1.74%	26	1.70%		34	9.93%	14	5.91%	18	0.181	23	-0.505	37
African Alliance Equity Prescient Fund	ALSI	188	-2.48%		22	-5.78%	39	5.51%	30	-0.68%	19	1.52%		36	10.61%	23	5.98%	23	-0.965	47	-0.483	35
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	12,626	-3.44%		48	-6.38%	41	1.31%	49	-6.66%	49	-0.26%		47	9.87%	12	5.92%	19	-0.583	40	-0.707	51
Allan Gray v	ALSI	47,681	-2.60%		27	-8.82%	53	-0.46%	50	-7.04%	52	1.67%		35	9.92%	13	6.21%	28	-0.821	45	-0.509	39
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	422	-2.35%		20	-5.10%	32	7.60%	14	-2.62%	35	3.95%		17	12.82%	50	7.45%	52	0.381	18	-0.195	16
Argon SA Equity Fund v	SWIX	615	-2.91%		37	-6.47%	45	5.45%	31	-1.61%	25	3.51%		23	11.50%	40	6.32%	35	0.199	22	-0.269	20
Aylett Equity	ALSI	753	-1.52%		8	-3.40%	12	4.98%	34	0.44%	15	7.49%		3	8.14%	3	4.20%	2	0.218	21	0.046	3
Cannon ALSI Institutional Composite	ALSI	57	-4.62%		54	-7.67%	51	-0.84%	52	-6.05%	47	0.64%		44	9.18%	4	5.08%	5	-0.540	38	-0.669	49
ClucasGray Equity Prescient Fund	SWIX	764	-2.62%		28	-8.44%	52	2.47%	46	-4.16%	43	6.01%		7	9.66%	7	5.17%	6	0.502	13	-0.091	7
Coronation Aggressive Equity v	Capped SWIX All Share	8,122	-1.90%		13	-4.02%	16	8.15%	9	-0.97%	20	3.12%		25	10.30%	15	5.41%	8	0.445	16	-0.350	29
Coronation Core Equity v	SWIX	2,711	-1.73%		10	-5.29%	33	7.46%	15	-2.09%	30	3.64%		21	12.17%	46	6.92%	45	0.454	15	-0.237	17
Coronation Houseview Equity v	Capped SWIX All Share	27,139	-0.88%		6	-4.60%	25	6.47%	23	-3.56%	40	1.25%		38	10.63%	25	6.06%	25	0.081	27	-0.508	38
Denker SA Equity	SWIX	853	-2.76%		33	-3.94%	15	6.24%	25	1.62%	10	0.78%		42	9.36%	5	5.46%	10	-0.369	36	-0.640	46
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,147	-1.57%		9	-3.30%	11	7.91%	12	-2.48%	34	0.93%		40	12.70%	47	7.33%	50	-	-	-0.431	34
ELECTUS Equity Portfolio	Capped SWIX All Share	1,057	-2.50%		23	-5.08%	31	3.89%	41	-1.52%	24	4.52%		15	7.81%	2	4.38%	3	0.541	10	-0.316	24
Element Equity v	SWIX	284	-2.88%		35	-1.42%	3	4.47%	37	5.89%	6	4.36%		16	9.56%	6	4.95%	4	0.144	24	-0.258	19
Fairtree Equity	Capped SWIX All Share	11,814	-1.89%		12	-1.73%	5	9.08%	6	8.27%	4	6.58%		6	13.24%	52	6.49%	39	0.952	7	0.004	5
Foord Specialist Domestic Equity v	ALSI	8,803	-2.92%		38	-6.90%	48	2.17%	47	-6.89%	51	-2.94%		52	11.41%	35	7.12%	48	-1.475	50	-0.837	53
Investec Equity v	SWIX	12,251	-3.01%		40	-4.44%	23	5.56%	29	-1.31%	23	2.21%		32	11.56%	41	6.35%	36	-0.141	33	-0.376	31
Investec Equity Value v	ALSI	4,715	-0.79%		5	-2.63%	7	7.16%	17	11.94%	2	-4.14%		53	16.09%	53	8.83%	53	-0.702	43	-0.631	45

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Kagiso Managed Equity	SWIX	1,388	-0.18%			3	-2.70%	8	11.96%	3	11.64%	3	5.59%		8	10.62%	24	5.73%	17	0.455	14	-0.112	8
Mazi Asset Management Equity SWIX Composite	SWIX	1,575	-3.60%			51	-7.65%	50	3.94%	39	-4.86%	46	0.70%		43	11.49%	39	6.92%	45	-0.879	46	-0.509	40
Mergence CAPI Fund v	CAPI	1,256	-3.44%			48	-3.02%	9	7.73%	13	0.45%	14	4.73%		13	10.45%	18	5.41%	8	-0.104	31	-0.194	15
Mergence SWIX Fund v	SWIX	2,337	-2.70%			31	-5.34%	34	6.26%	24	-1.83%	28	2.39%		31	10.87%	27	6.25%	31	-0.277	34	-0.391	32
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,628	-1.01%			7	-3.74%	14	6.55%	21	-1.91%	29	-0.74%		50	11.36%	34	7.14%	49	-0.771	44	-0.643	47
Oasis Equity v	Ave General Equity Peer Group	8,619	-3.01%			40	-5.76%	38	4.92%	35	-2.28%	33	3.36%		24	9.81%	10	5.69%	15	0.284	20	-0.348	28
Old Mutual Fundamental Equity	Capped SWIX All Share	35,708	-3.32%			45	-6.41%	44	3.99%	38	-3.41%	39	0.92%		41	10.44%	17	5.97%	22	0.005	28	-0.550	43
Old Mutual RAFI40 Tracker v	SWIX	1,028	-3.79%			52	-3.58%	13	7.21%	16	1.34%	12	7.54%		2	12.14%	45	6.05%	24	0.634	9	0.067	2
Old Mutual SWIX tracker v	SWIX	397	-2.22%			16	-4.87%	30	6.52%	22	-1.24%	22	2.80%		29	11.67%	43	6.51%	41	-1.144	49	-0.323	25
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,145	-3.37%			46	-4.62%	26	3.93%	40	-3.34%	38	-0.24%		46	10.46%	19	6.24%	30	-0.572	39	-0.660	48
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	643	-2.52%			25	-5.40%	35	7.03%	18	-2.11%	31	3.92%		18	13.22%	51	7.35%	51	2.058	1	-0.188	13
OMIG Managed Alpha Equity	Capped SWIX All Share	1,960	-3.41%			47	-4.67%	27	3.50%	44	-4.12%	42	-0.56%		49	10.50%	21	6.28%	32	-0.647	42	-0.687	50
OMIG Premium Equity v	Capped SWIX All Share	543	-2.84%			34	-4.10%	18	5.67%	28	-0.50%	18	3.80%		20	10.46%	19	5.72%	16	1.382	3	-0.280	21
Perpetua Equity	SWIX	3,257	-0.58%			4	-5.63%	37	-1.61%	53	-8.84%	53	-1.18%		51	9.80%	9	5.93%	21	-0.617	41	-0.807	52
Prescient Equity Quant	ALSI Top 40	127	-2.56%			26	-2.30%	6	13.12%	2	2.37%	8	6.99%		4	12.79%	49	6.45%	38	0.392	17	0.032	4
Prudential Core Equity v	Capped SWIX All Share	7,114	-2.89%			36	-6.38%	41	4.81%	36	-4.76%	45	5.15%		10	11.03%	29	6.19%	26	1.328	4	-0.142	11
Prudential Select Equity v	Capped SWIX All Share	4,345	-3.17%			44	-6.01%	40	3.80%	42	-4.20%	44	4.79%		11	10.39%	16	5.62%	13	1.399	2	-0.190	14
PSG SA Equity Fund	SWIX	82	-4.09%			53	-10.91%	54	-6.19%	54	-10.97%	54	1.48%		37	9.79%	8	5.47%	11	-0.140	32	-0.536	41
Rezco Equity	-	307	0.64%			1	-0.70%	2	7.99%	10	8.01%	5	6.82%		5	7.22%	1	3.71%	1	-	-	-0.044	6
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,155	-2.69%			30	-1.63%	4	10.31%	4	1.42%	11	4.76%		12	12.72%	48	6.67%	44	0.921	8	-0.137	10
Sentio General Equity	SWIX	8,773	-1.92%			14	-4.31%	19	8.46%	7	-0.20%	16	2.83%		28	11.90%	44	7.10%	47	0.002	29	-0.311	23
SIM Aggressive Equity	Capped SWIX All Share	282	0.31%			2	0.97%	1	15.38%	1	13.19%	1	8.35%		1	11.05%	30	5.49%	12	0.985	6	0.131	1
SIM Moderate Equity	SWIX	1,585	-1.97%			15	-4.39%	22	8.25%	8	-0.27%	17	3.84%		19	11.47%	38	6.38%	37	0.527	12	-0.242	18
STANLIB Core Equity v	SWIX	2,820	-2.51%			24	-7.05%	49	3.55%	43	-2.92%	36	-0.39%		48	11.22%	33	6.49%	39	-0.983	48	-0.621	44
STANLIB Enhanced Index v	Capped SWIX All Share	3,333	-3.53%			50	-4.38%	21	5.34%	33	-2.23%	32	3.10%		26	10.51%	22	5.92%	19	1.073	5	-0.343	27
Sygnia Absolute Focus Equity Fund	SWIX	3,735	-2.30%			18	-4.37%	20	6.17%	26	2.62%	7	2.64%		30	11.10%	32	6.23%	29	-0.082	30	-0.359	30

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Sygnia Core Equity Fund	SWIX	3,930	-2.22%		16	-4.80%	29	6.64%	20	-3.59%	41	0.40%		45	11.41%	35	6.59%	43	-1.754	51	-0.539	42
Visio Capped Swix Composite v	Capped SWIX All Share	14,300	-3.10%		42	-6.83%	47	-0.67%	51	-6.18%	48	-	-	-	-	-	-	-	-	-	-	-
Vunani Core Equity v	SWIX	245	-3.16%		43	-6.66%	46	2.05%	48	-3.21%	37	1.96%		33	10.93%	28	6.20%	27	-0.293	35	-0.428	33
ALSI			-2.94%			-3.22%		8.91%		1.61%		5.43%										11.83%
ALSI Top 40			-2.63%			-2.60%		12.61%		1.68%		6.78%										12.90%
Ave General Equity Peer Group			-2.45%			-5.13%		5.55%		-0.87%		2.30%										9.58%
CAP1			-2.37%			-2.00%		8.45%		1.63%		4.88%										10.96%
Capped SWIX All Share			-3.13%			-5.07%		3.52%		-3.46%		0.92%										10.33%
FTSE/JSE SWIX 40			-2.50%			-5.55%		6.60%		-2.69%		3.05%										13.05%
FTSE/JSE SWIX Top 40			-2.50%			-5.55%		6.60%		-2.69%		3.05%										13.05%
RisCura Capped SWIX			-2.81%			-5.04%		4.87%		-2.42%		-										-
SWIX			-2.21%			-4.85%		6.63%		-1.15%		2.85%										11.68%

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.

