

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	8,805	-1.29%		27	1.31%	42	1.94%	42	4.93%	40	3.00%		38	10.92%	28	6.45%	40	-0.048	26	-0.329	37
ABSA Asset Management Value v	ALSI	3,587	-1.28%		26	3.83%	15	9.68%	10	12.98%	8	5.25%		19	10.03%	12	5.39%	6	-0.377	33	-0.151	25
Aeon Active Equity	SWIX	10,996	-1.54%		34	0.09%	49	5.30%	26	7.74%	28	5.80%		14	11.32%	34	6.24%	30	0.285	16	-0.076	15
Aeon Smart Multi-Factor Equity Fund	SWIX	154	-1.48%		33	2.74%	26	4.98%	29	7.16%	32	5.23%		20	11.55%	42	6.26%	33	0.187	21	-0.119	19
Afena Capital Moderate Equity CAPI v	CAPI	495	-1.13%		18	0.47%	47	5.79%	23	9.42%	23	5.02%		24	10.96%	29	5.77%	15	-0.331	32	-0.150	24
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,501	-1.46%		32	-0.71%	51	0.96%	51	2.56%	51	1.40%		46	9.92%	10	5.99%	22	-0.443	34	-0.530	47
African Alliance Equity Prescient Fund	ALSI	183	-2.46%		53	-0.07%	50	5.60%	24	7.20%	31	4.71%		28	10.26%	15	5.83%	17	-0.465	35	-0.196	29
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	10,204	-1.05%		17	2.91%	24	1.37%	45	3.31%	49	1.31%		47	10.01%	11	5.94%	21	-1.032	46	-0.535	48
Allan Gray v	ALSI	46,893	0.20%		5	3.17%	20	0.86%	52	2.33%	52	2.81%		39	9.87%	9	6.16%	28	-0.788	42	-0.393	40
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	395	-2.24%		52	-1.77%	56	4.27%	33	6.28%	37	5.81%		13	12.54%	49	7.31%	53	0.327	13	-0.056	13
Argon SA Equity Fund v	SWIX	669	-0.37%		8	3.98%	12	7.22%	17	9.98%	21	6.14%		11	11.37%	35	6.23%	29	0.404	10	-0.046	11
Aylett Equity	ALSI	772	0.46%		3	4.97%	8	7.96%	12	11.25%	15	6.62%		10	8.23%	2	4.26%	2	-0.049	27	-0.045	10
Cannon ALSI Institutional Composite	ALSI	57	-2.07%		50	3.69%	17	-1.90%	54	-0.56%	55	-2.49%		53	9.25%	5	5.43%	9	-1.138	48	-1.000	53
ClucasGray Equity Prescient Fund	SWIX	719	-0.20%		6	5.79%	6	3.48%	39	4.68%	42	6.08%		12	10.22%	13	5.60%	11	0.196	20	-0.069	14
Coronation Aggressive Equity v	Capped SWIX All Share	8,439	0.51%		2	7.03%	4	12.34%	7	15.89%	5	5.21%		21	10.47%	18	5.37%	5	0.398	12	-0.144	22
Coronation Core Equity v	SWIX	638	-0.46%		9	3.06%	22	7.61%	13	10.33%	19	5.55%		17	12.13%	46	6.93%	46	0.401	11	-0.082	16
Coronation Houseview Equity v	Capped SWIX All Share	28,282	0.40%		4	6.42%	5	10.25%	9	12.88%	9	4.23%		31	10.65%	23	5.93%	20	0.228	19	-0.228	32
Denker SA Equity	SWIX	841	-0.52%		10	3.26%	19	5.02%	28	7.10%	33	0.85%		49	9.78%	8	5.77%	15	-0.681	41	-0.596	49
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,030	-1.69%		42	1.50%	37	7.25%	16	10.09%	20	3.10%		37	12.42%	48	7.12%	49	-	-	-0.268	34
ELECTUS Equity Portfolio	Capped SWIX All Share	1,019	-1.15%		20	2.07%	31	1.36%	46	3.29%	50	3.52%		34	8.16%	1	4.84%	4	0.016	24	-0.409	42
Element Equity v	SWIX	290	-0.35%		7	3.77%	16	7.50%	14	11.31%	14	7.56%		7	9.07%	4	4.40%	3	0.278	17	0.064	7
Fairtree Equity	Capped SWIX All Share	12,931	-2.18%		51	4.20%	10	13.07%	5	18.61%	4	9.62%		2	13.57%	53	6.37%	39	1.006	3	0.220	3
Foord Specialist Domestic Equity v	ALSI	7,880	-0.80%		13	3.13%	21	3.56%	37	5.90%	38	-0.77%		52	11.39%	36	7.09%	48	-1.249	51	-0.639	52
Investec Equity v	SWIX	15,041	-1.81%		45	1.96%	34	6.29%	19	10.89%	16	4.29%		30	11.46%	40	6.25%	31	-0.123	28	-0.199	31
Investec Equity Value v	ALSI	5,040	-1.62%		40	8.52%	1	20.56%	1	23.86%	1	3.77%		33	15.91%	54	8.22%	54	-0.170	30	-0.139	20

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Kagiso Managed Equity	SWIX	1,542	0.77%		1	7.21%	2	19.11%	3	21.78%	3	9.52%		3	10.33%	17	5.40%	7	0.776	6	0.244	2
Mazi Asset Management Equity SWIX Composite	SWIX	1,260	-1.33%		30	2.31%	29	1.13%	48	3.60%	48	1.73%		44	11.77%	44	7.21%	50	-1.023	45	-0.402	41
Mergence CAPI Fund v	CAPI	1,216	-1.74%		44	1.33%	41	6.18%	21	10.72%	17	4.77%		26	10.66%	24	5.42%	8	-0.589	38	-0.180	28
Mergence SWIX Fund v	SWIX	2,405	-1.55%		36	0.20%	48	3.51%	38	6.64%	36	3.19%		35	10.90%	27	6.25%	31	-0.950	44	-0.313	35
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,480	-1.18%		22	1.37%	39	3.62%	36	3.97%	45	-0.75%		51	11.54%	41	7.29%	51	-1.184	49	-0.628	51
Oasis Equity v	Ave General Equity Peer Group	8,360	-1.60%		39	-1.39%	55	1.13%	48	3.93%	46	2.52%		41	9.75%	6	5.69%	12	-0.172	31	-0.429	43
Old Mutual Fundamental Equity	Capped SWIX All Share	36,729	-1.15%		20	2.35%	28	4.61%	32	6.88%	35	3.12%		36	10.32%	16	5.83%	17	-0.039	25	-0.343	38
Old Mutual RAFI40 Tracker v	SWIX	1,004	-2.55%		54	1.52%	36	5.88%	22	11.90%	11	6.75%		9	12.34%	47	6.11%	26	0.303	14	0.012	9
Old Mutual SWIX tracker v	SWIX	388	-1.55%		36	1.36%	40	5.27%	27	8.31%	26	4.75%		27	11.62%	43	6.52%	43	-1.109	47	-0.157	27
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,347	-1.93%		46	2.11%	30	3.88%	34	7.57%	30	2.06%		43	10.58%	20	6.26%	33	-0.549	36	-0.429	44
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	587	-1.73%		43	0.93%	45	4.95%	31	8.19%	27	5.76%		15	13.10%	52	7.30%	52	1.986	1	-0.052	12
OMIG Managed Alpha Equity	Capped SWIX All Share	1,837	-1.97%		47	2.01%	32	3.30%	40	6.97%	34	1.71%		45	10.62%	22	6.31%	35	-0.642	40	-0.461	45
OMIG Premium Equity v	Capped SWIX All Share	767	-1.43%		31	2.91%	24	6.26%	20	9.69%	22	5.59%		16	10.61%	21	5.76%	14	1.228	2	-0.107	17
Perpetua Equity	SWIX	2,866	-1.13%		18	3.31%	18	1.12%	50	3.67%	47	0.74%		50	9.77%	7	5.87%	19	-0.629	39	-0.608	50
Prescient Equity Quant	ALSI Top 40	124	-2.04%		48	1.31%	42	11.35%	8	11.35%	13	8.03%		5	12.89%	50	6.48%	41	0.654	8	0.112	5
Prudential Core Equity v	Capped SWIX All Share	9,067	-1.32%		29	0.68%	46	1.87%	43	4.81%	41	5.05%		23	11.22%	33	6.31%	35	0.562	9	-0.141	21
Prudential Select Equity v	Capped SWIX All Share	4,253	-1.26%		25	1.13%	44	1.58%	44	4.03%	44	5.13%		22	10.56%	19	5.73%	13	0.689	7	-0.149	23
PSG SA Equity Fund	SWIX	193	-1.54%		34	3.87%	14	-12.85%	56	-13.84%	56	-3.78%		54	10.22%	13	6.09%	24	-0.860	43	-1.027	54
Rezco Equity	-	541	-2.92%		56	4.13%	11	13.58%	4	14.50%	7	8.31%		4	8.25%	3	3.95%	1	-	-	0.147	4
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,185	-2.63%		55	2.59%	27	12.83%	6	15.88%	6	7.72%		6	12.92%	51	6.78%	45	0.985	4	0.088	6
Sentio General Equity	SWIX	8,090	-1.62%		40	-1.29%	54	3.87%	35	7.62%	29	2.63%		40	11.79%	45	7.02%	47	-0.554	37	-0.327	36
SIM Aggressive Equity	Capped SWIX All Share	490	-0.68%		11	7.14%	3	19.49%	2	22.87%	2	10.72%		1	11.39%	36	5.55%	10	0.981	5	0.327	1
SIM Moderate Equity	SWIX	1,643	-1.21%		23	1.90%	35	7.34%	15	10.60%	18	5.36%		18	11.44%	39	6.36%	37	0.297	15	-0.110	18
STANLIB Core Equity v	SWIX	2,594	-2.05%		49	-0.74%	52	-0.46%	53	1.68%	53	0.86%		48	11.14%	31	6.49%	42	-1.223	50	-0.510	46
STANLIB Enhanced Index v	Capped SWIX All Share	3,109	-0.74%		12	-1.21%	53	1.30%	47	4.26%	43	4.06%		32	10.83%	25	6.05%	23	0.252	18	-0.238	33
Sygnia Absolute Focus Equity Fund	SWIX	3,519	-0.98%		16	2.97%	23	7.20%	18	11.54%	12	4.46%		29	11.05%	30	6.11%	26	-0.126	29	-0.196	30

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Sygnia Core Equity Fund	SWIX	3,597	-1.56%		38	1.45%	38	5.39%	25	8.45%	25	2.40%		42	11.39%	36	6.61%	44	-1.688	52	-0.363	39
Truffle MET Institutional Equity Fund v	ALSI	2,847	-1.22%		24	4.38%	9	9.01%	11	12.06%	10	7.03%		8	11.18%	32	6.36%	37	0.071	22	0.027	8
Visio Capped Swix Composite v	Capped SWIX All Share	8,200	-0.90%		15	1.99%	33	-2.03%	55	-0.11%	54	-		-	-	-	-	-	-	-	-	-
Vunani Capped Swix Composite v	-	1,275	-0.80%		13	5.56%	7	2.19%	41	5.41%	39	-		-	-	-	-	-	-	-	-	-
Vunani Core Equity v	SWIX	251	-1.30%		28	3.90%	13	4.96%	30	9.34%	24	4.98%		25	10.88%	26	6.10%	25	0.023	23	-0.155	26
ALSI			-1.80%			2.10%		8.40%		13.00%		6.58%			12.01%							
ALSI Top 40			-2.03%			0.88%		10.58%		10.58%		7.66%			12.97%							
Ave General Equity Peer Group			-1.26%			2.52%		5.69%		8.54%		3.13%			9.59%							
CAPI			-1.77%			1.51%		7.41%		11.91%		5.79%			11.12%							
Capped SWIX All Share			-1.47%			2.80%		3.55%		6.23%		3.22%			10.45%							
FTSE/JSE SWIX 40			-1.85%			0.64%		4.21%		7.38%		4.91%			12.92%							
FTSE/JSE SWIX Top 40			-1.85%			0.64%		4.21%		7.38%		4.91%			12.92%							
RisCura Capped SWIX			-1.51%			2.04%		4.19%		7.00%		-			-							
SWIX			-1.55%			1.42%		5.44%		8.50%		4.81%			11.63%							

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.

