

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 Fund	Capped SWIX All Share	8,155	-4.60%		46	-6.03%	47	-14.17%	42	-12.49%	42	-6.75%		47	16.23%	18	11.07%	29	-0.505	41	-0.757	51
ABSA Asset Management Value v	ALSI	3,178	-4.08%		40	-4.74%	25	-10.12%	25	-7.39%	24	-0.89%		9	16.91%	31	11.02%	27	0.118	26	-0.361	11
Aeon Active Equity Fund	SWIX	11,322	-5.05%		50	-6.53%	51	-6.59%	9	-4.84%	14	-2.17%		15	16.01%	16	9.36%	6	0.231	21	-0.473	23
Aeon Smart Multi-Factor Equity Fund	SWIX	174	-2.19%		9	-5.90%	43	-7.18%	10	-5.44%	16	-2.37%		17	17.39%	39	10.59%	21	0.338	17	-0.433	17
Afena Capital Equity CAPI v	CAPI	327	-4.50%		44	-5.18%	31	-16.16%	45	-15.97%	49	-5.45%		40	15.66%	12	11.23%	31	0.633	9	-0.701	45
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,244	-2.08%		5	-2.78%	8	-18.25%	49	-18.03%	52	-8.12%		55	15.53%	11	12.22%	43	-0.578	42	-0.888	56
African Alliance Equity Prescient Fund	ALSI	164	-3.07%		23	-7.32%	56	2.43%	3	1.85%	4	1.68%		5	14.28%	2	7.14%	1	0.455	14	-0.280	7
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	8,993	-4.23%		43	-6.23%	49	-13.15%	39	-10.68%	37	-6.83%		49	17.17%	34	11.49%	38	-0.925	48	-0.711	47
Allan Gray Specialist Domestic Equity v	ALSI	38,713	-3.48%		30	-4.24%	18	-18.39%	50	-15.77%	48	-6.82%		48	19.00%	51	14.01%	55	-0.748	45	-0.621	38
ALUWANI Equity Fund	-	373	-3.10%		24	-5.94%	44	-5.25%	8	-2.75%	7	-1.21%		11	15.51%	10	9.10%	5	-	-	-0.430	15
Argon SA Equity Fund v	SWIX	689	-3.47%		29	-5.99%	46	-10.88%	27	-7.52%	25	-3.00%		26	17.91%	44	11.06%	28	0.124	25	-0.452	18
Aylett Equity Prescient Fund - A1 institutional cl	ALSI	818	-5.87%		56	-3.32%	12	-13.39%	40	-12.21%	40	-0.96%		10	16.93%	32	13.23%	52	0.056	30	-0.359	10
Cannon ALSI Institutional Composite	ALSI	24	-2.20%		10	-3.48%	13	-21.68%	57	-21.81%	57	-9.70%		57	15.72%	13	12.41%	45	-0.995	49	-0.985	58
ClucasGray Equity Prescient Fund	SWIX	451	-0.14%		2	-0.29%	3	-21.12%	56	-18.84%	55	-5.34%		39	16.75%	25	13.31%	53	-0.259	35	-0.634	39
Coronation Aggressive Equity v	Capped SWIX All Share	8,714	-3.93%		35	-3.80%	14	-7.74%	14	-4.43%	11	-2.58%		21	15.91%	15	10.51%	15	0.502	11	-0.501	27
Coronation Core Equity v	SWIX	610	-2.57%		19	-2.95%	9	-7.39%	11	-4.35%	10	-2.38%		20	15.90%	14	10.34%	14	0.269	19	-0.489	26
Coronation Houseview Equity v	Capped SWIX All Share	21,348	-4.51%		45	-4.40%	19	-7.70%	12	-4.23%	9	-2.74%		22	14.99%	7	9.80%	7	0.411	15	-0.553	31
Edge RCIS Portable Alpha 1 QIHF	RisCura Capped SWIX	765	-3.58%		32	-6.62%	52	-7.93%	15	-4.50%	13	-3.22%		27	18.99%	50	11.94%	42	-	-	-0.427	14
Element Equity v	SWIX	48	-2.29%		12	-5.61%	35	-20.56%	54	-19.30%	56	-5.54%		41	14.39%	3	10.70%	24	-0.322	40	-0.782	52
Fairtree Equity	Capped SWIX All Share	15,334	-2.18%		8	-4.18%	17	5.37%	1	11.20%	1	8.12%		1	26.80%	58	14.36%	56	1.248	3	0.172	1
Foord Specialist Domestic Equity v	ALSI	5,698	-2.42%		14	-2.73%	7	-11.19%	28	-9.86%	32	-8.27%		56	14.70%	5	9.94%	10	-1.305	54	-0.962	57
Kagiso Managed Equity Fund	SWIX	5,382	1.59%		1	3.91%	1	-11.23%	30	-6.42%	18	0.62%		6	18.93%	49	13.91%	54	0.521	10	-0.219	5
Legacy Africa Capped SWIX Composite v	Capped SWIX All Share	1,045	-3.78%		33	-5.18%	31	-14.38%	43	-11.29%	38	-5.74%		43	16.78%	26	11.47%	37	-0.277	37	-0.662	43
MAZI Capital Equity SWIX Composite	SWIX	240	-2.47%		16	-5.83%	41	-13.09%	38	-10.65%	36	-7.13%		51	16.88%	28	11.66%	40	-1.255	52	-0.744	50

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Mergence CAPI Fund v	CAPI	1,012	-6.13%		57	-6.49%	50	-10.11%	24	-9.94%	33	-3.24%		28	16.18%	17	9.86%	9	0.676	8	-0.534	29
Mergence SWIX Fund v	SWIX	1,994	-3.01%		21	-4.56%	21	-9.72%	23	-8.97%	29	-4.71%		35	16.55%	23	10.32%	13	-0.764	46	-0.610	37
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,027	-0.27%		3	0.62%	2	-11.50%	32	-12.36%	41	-7.45%		53	16.24%	19	11.42%	36	0.479	13	-0.801	53
Ninety One Equity v	SWIX	19,751	-3.39%		27	-5.08%	28	-8.46%	18	-5.10%	15	-1.77%		12	18.43%	47	11.55%	39	0.349	16	-0.365	12
Ninety One Value Equity v	ALSI	3,735	-3.86%		34	-2.35%	6	-20.97%	55	-17.12%	50	-3.47%		30	22.85%	57	14.87%	57	-0.072	31	-0.329	9
Oasis Specialist Domestic Equity v	Ave General Equity Peer Group	7,923	-2.96%		20	-5.25%	33	-9.03%	21	-7.09%	21	-2.90%		24	14.23%	1	8.72%	3	0.178	23	-0.603	34
Old Mutual Fundamental Equity	Capped SWIX All Share	30,836	-5.06%		51	-5.63%	36	-18.88%	52	-17.49%	51	-7.38%		52	17.38%	38	12.56%	47	-0.723	44	-0.732	48
Old Mutual RAFI40 Tracker v	SWIX	748	-8.13%		58	-8.33%	58	-18.60%	51	-18.50%	53	-4.32%		31	19.01%	52	12.88%	49	-0.097	32	-0.485	25
Old Mutual SWIX tracker v	SWIX	388	-2.38%		13	-5.01%	26	-8.94%	19	-7.08%	20	-3.36%		29	16.88%	28	10.56%	19	-1.261	53	-0.511	28
OMIG Customised Managed Alpha v	Capped SWIX All Share	11,973	-4.76%		48	-6.71%	54	-11.70%	34	-10.34%	35	-5.16%		37	17.23%	35	11.31%	33	0.056	29	-0.606	35
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	606	-2.49%		17	-5.08%	28	-4.59%	7	-2.35%	6	-1.91%		13	17.39%	39	10.25%	12	0.836	6	-0.407	13
OMIG Managed Alpha Equity	Capped SWIX All Share	1,481	-4.78%		49	-6.65%	53	-11.59%	33	-10.23%	34	-5.71%		42	17.23%	35	11.31%	33	-0.206	34	-0.639	40
OMIG Premium Equity v	Capped SWIX All Share	713	-4.00%		38	-4.67%	23	-9.01%	20	-7.18%	23	-2.01%		14	16.25%	20	10.58%	20	1.423	1	-0.452	19
Perpetua True Value Equity Composite	SWIX	1,772	-4.68%		47	-3.18%	11	-19.88%	53	-18.75%	54	-8.09%		54	18.03%	45	13.00%	50	-0.670	43	-0.742	49
Prescient Core Equity Composite v	SWIX	1,645	-2.50%		18	-5.03%	27	-8.35%	17	-6.30%	17	-2.78%		23	16.89%	30	10.51%	15	1.039	5	-0.476	24
Prescient Equity Quant Fund	ALSI Top 40	156	-5.13%		53	-6.83%	55	-4.13%	6	-2.82%	8	0.03%		8	16.49%	22	9.05%	4	0.292	18	-0.320	8
Prudential Core Equity SWIX v	Capped SWIX All Share	8,403	-4.20%		41	-6.04%	48	-16.44%	46	-15.07%	45	-6.15%		44	18.49%	48	12.85%	48	-0.192	33	-0.607	36
Prudential Deep Value Equity v	Capped SWIX All Share	4,163	-3.97%		36	-5.44%	34	-17.35%	48	-15.75%	47	-6.35%		46	17.77%	43	12.47%	46	-0.314	39	-0.651	41
PSG SA Equity Fund	SWIX	59	-5.12%		52	-1.21%	4	-22.73%	58	-23.19%	58	-13.64%		58	21.20%	56	16.57%	58	-0.837	47	-0.885	55
Rezco Equity	-	612	-3.44%		28	-3.84%	15	4.78%	2	4.39%	2	6.71%		2	14.58%	4	7.68%	2	-	-	0.063	2
Satrix Momentum Equity Fund v	Capped SWIX All Share	1,908	-5.20%		54	-7.71%	57	-16.69%	47	-15.64%	46	-4.84%		36	18.37%	46	12.25%	44	0.154	24	-0.538	30
Sentio General Equity	SWIX	7,665	-1.87%		4	-4.51%	20	-8.28%	16	-6.71%	19	-2.37%		17	16.31%	21	10.19%	11	0.225	22	-0.473	22
SIM Aggressive Equity	Capped SWIX All Share	376	-3.99%		37	-3.08%	10	-12.83%	37	-8.79%	27	0.38%		7	19.62%	55	13.08%	51	0.831	7	-0.220	6
Sim Moderate Equity	SWIX	4,667	-3.20%		25	-5.71%	38	-7.71%	13	-4.46%	12	-2.36%		16	17.46%	41	10.62%	22	0.500	12	-0.431	16
SIM Unconstrained Equity	SWIX	23	-2.23%		11	-1.28%	5	-13.73%	41	-12.69%	43	-4.65%		33	14.74%	6	10.55%	17	-0.311	38	-0.697	44
STANLIB Core Equity v	SWIX	1,651	-3.26%		26	-4.63%	22	-12.70%	35	-11.86%	39	-6.99%		50	15.21%	8	10.55%	17	-1.096	51	-0.834	54

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STANLIB Enhanced Index v	Capped SWIX All Share	2,537	-3.55%		31	-5.81%	40	-11.32%	31	-9.49%	30	-4.67%	34	15.48%	9	9.81%	8	0.078	28	-0.660	42
Sygnia Absolute Focus Equity Fund	SWIX	4,113	-4.20%		41	-5.69%	37	-10.68%	26	-7.84%	26	-2.37%	17	16.80%	27	10.78%	25	0.261	20	-0.454	20
Sygnia Core Equity Fund	SWIX	2,649	-2.46%		15	-5.11%	30	-9.06%	22	-7.16%	22	-4.50%	32	17.01%	33	10.64%	23	-1.062	50	-0.576	32
Truffle General Equity Fund v	Capped SWIX All Share	548	-2.16%		7	-5.94%	44	-2.32%	4	2.09%	3	2.42%	3	19.29%	54	11.27%	32	1.210	4	-0.125	3
Truffle SCI Institutional Equity Fund v	Capped SWIX All Share	3,253	-2.14%		6	-5.72%	39	-2.93%	5	1.59%	5	2.18%	4	19.17%	53	11.41%	35	1.347	2	-0.139	4
Visio Capital Capped Swix Composite v	Capped SWIX All Share	7,193	-3.05%		22	-4.08%	16	-12.78%	36	-9.50%	31	-6.29%	45	16.69%	24	11.13%	30	-0.273	36	-0.702	46
Vunani Capped Swix Composite v	-	1,270	-5.36%		55	-5.89%	42	-15.93%	44	-14.13%	44	-5.31%	38	17.53%	42	11.66%	40	-	-	-0.601	33
Vunani Core Equity v	SWIX	230	-4.00%		38	-4.72%	24	-11.19%	28	-8.95%	28	-2.91%	25	17.33%	37	11.01%	26	0.099	27	-0.467	21
ALSI			-4.73%			-6.48%		-7.12%		-5.77%		-1.29%		16.59%							
ALSI Top 40			-5.13%			-6.80%		-4.18%		-2.72%		-0.21%		16.80%							
Ave General Equity Peer Group			-3.47%			-4.69%		-11.30%		-9.48%		-4.01%		16.33%							
CAPI			-5.74%			-7.51%		-49.54%		-48.75%		-19.40%		29.17%							
Capped SWIX All Share			-4.24%			-6.10%		-13.61%		-12.25%		-5.30%		17.36%							
FTSE/JSE SWIX 40			-3.61%			-5.69%		-39.70%		-38.30%		-16.15%		25.37%							
FTSE/JSE SWIX Top 40			-3.61%			-5.69%		-39.70%		-38.30%		-16.15%		25.37%							
RisCura Capped SWIX			-3.61%			-5.69%		-10.84%		-9.22%		-		-							
SWIX			-2.38%			-4.96%		-8.86%		-6.97%		-3.25%		16.95%							

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.

