

| 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 | 9,478 | 3.29% | | 20 | 3.68% | 34 | 19.66% | 33 | 35.01% | 37 | 6.68% | | 52 | 16.84% | 19 | 10.57% | 26 | -0.761 | 52 | 0.140 | 53 |
| ABSA Asset Management Value v | ALSI | 3,645 | 2.93% | | 28 | 2.54% | 42 | 19.89% | 32 | 37.34% | 32 | 12.00% | | 16 | 17.73% | 29 | 10.73% | 29 | -0.098 | 34 | 0.416 | 17 |
| Aeon Active Equity Fund | SWIX | 17,082 | 3.69% | | 17 | 2.54% | 42 | 15.33% | 46 | 31.66% | 43 | 9.75% | | 29 | 16.42% | 10 | 8.86% | 6 | -0.002 | 29 | 0.310 | 26 |
| Aeon Smart Multi-Factor Equity Fund | SWIX | 243 | 2.20% | | 42 | 2.63% | 41 | 13.95% | 52 | 26.89% | 52 | 9.03% | | 40 | 17.07% | 22 | 10.11% | 20 | -0.183 | 36 | 0.268 | 42 |
| African Alliance Equity Prescient Fund | ALSI | 611 | 4.09% | | 13 | 3.80% | 32 | 13.86% | 53 | 23.73% | 54 | 10.33% | | 22 | 14.33% | 1 | 6.77% | 1 | -0.370 | 46 | 0.370 | 20 |
| Alexander Forbes Investments Pure Equity Local | Capped SWIX All Share | 9,178 | 3.55% | | 19 | 3.81% | 31 | 24.45% | 19 | 45.12% | 17 | 9.68% | | 30 | 18.41% | 36 | 11.21% | 37 | 0.269 | 22 | 0.293 | 31 |
| Allan Gray Specialist Domestic Equity v | ALSI | 40,383 | 3.78% | | 16 | 7.62% | 12 | 25.41% | 17 | 45.43% | 16 | 6.56% | | 53 | 20.26% | 50 | 13.99% | 52 | -0.618 | 50 | 0.145 | 52 |
| Aluwani Equity Fund | FTSE/JSE SWIX Top 40 | 404 | 2.23% | | 40 | 1.09% | 51 | 12.47% | 54 | 24.13% | 53 | 9.50% | | 33 | 14.96% | 3 | 7.85% | 3 | 0.530 | 16 | 0.311 | 25 |
| Argon SA Equity Fund v | SWIX | 1,139 | 2.30% | | 39 | 3.83% | 30 | 16.01% | 43 | 30.84% | 46 | 9.30% | | 36 | 18.08% | 34 | 10.71% | 28 | -0.039 | 30 | 0.276 | 37 |
| Aylett Equity Prescient Fund - A1 institutional cl | ALSI | 1,274 | 7.03% | | 3 | 8.77% | 8 | 39.88% | 3 | 61.66% | 3 | 14.93% | | 10 | 19.36% | 43 | 13.21% | 49 | 0.276 | 20 | 0.533 | 10 |
| Cannon ALSI Institutional Composite | ALSI | 27 | 1.17% | | 54 | 10.12% | 5 | 36.02% | 4 | 54.25% | 8 | 6.08% | | 54 | 18.42% | 37 | 12.50% | 44 | -0.495 | 48 | 0.114 | 54 |
| ClucasGray Equity Prescient Fund | SWIX | 661 | 3.07% | | 26 | 10.13% | 4 | 35.50% | 5 | 57.66% | 4 | 9.78% | | 26 | 18.97% | 40 | 13.28% | 50 | 0.065 | 28 | 0.298 | 30 |
| Coronation Aggressive Equity v | Capped SWIX All Share | 12,979 | 5.11% | | 8 | 5.80% | 18 | 26.37% | 16 | 50.52% | 11 | 16.63% | | 8 | 17.78% | 30 | 10.40% | 23 | 1.438 | 5 | 0.643 | 7 |
| Coronation Core Equity v | SWIX | 801 | 3.11% | | 23 | 4.18% | 27 | 17.02% | 40 | 32.41% | 42 | 11.55% | | 18 | 15.74% | 6 | 9.38% | 10 | 0.547 | 15 | 0.421 | 16 |
| Coronation Houseview Equity v | Capped SWIX All Share | 26,643 | 5.51% | | 5 | 7.80% | 11 | 27.91% | 13 | 52.74% | 9 | 16.30% | | 9 | 16.94% | 20 | 9.60% | 12 | 1.097 | 7 | 0.648 | 6 |
| Edge RCIS Portable Alpha 1 QIHF | Capped SWIX All Share | 581 | 2.89% | | 30 | 1.36% | 49 | 18.78% | 36 | 38.52% | 30 | 13.38% | | 12 | 19.08% | 41 | 11.19% | 36 | 1.094 | 8 | 0.464 | 15 |
| Element Equity v | SWIX | 63 | 4.23% | | 12 | 10.82% | 3 | 34.33% | 6 | 49.61% | 12 | 8.97% | | 43 | 16.32% | 9 | 10.78% | 30 | -0.082 | 33 | 0.270 | 41 |
| Fairtree Equity | Capped SWIX All Share | 22,127 | 5.97% | | 4 | -3.11% | 55 | 15.04% | 47 | 34.51% | 40 | 20.97% | | 2 | 27.41% | 55 | 14.44% | 54 | 0.938 | 9 | 0.628 | 8 |
| Foord Specialist Domestic Equity v | ALSI | 6,221 | 1.27% | | 52 | 6.08% | 16 | 22.59% | 22 | 39.15% | 28 | 8.98% | | 41 | 14.70% | 2 | 8.99% | 7 | -0.522 | 49 | 0.281 | 36 |
| Kagiso Managed Equity Fund | SWIX | 7,006 | 7.82% | | 2 | 9.57% | 6 | 28.52% | 12 | 49.21% | 14 | 20.07% | | 3 | 20.01% | 49 | 13.63% | 51 | 1.113 | 6 | 0.744 | 3 |
| Legacy Africa Capped SWIX Composite v | Capped SWIX All Share | 2,011 | 2.23% | | 40 | 3.20% | 35 | 16.66% | 41 | 35.21% | 36 | 7.84% | | 49 | 17.65% | 27 | 11.18% | 35 | -0.703 | 51 | 0.203 | 49 |
| MAZI Capital Equity SWIX Composite | SWIX | 179 | 3.10% | | 25 | 3.69% | 33 | 20.07% | 31 | 36.77% | 35 | 8.46% | | 45 | 17.55% | 26 | 11.06% | 34 | -0.275 | 40 | 0.236 | 45 |
| Mergence CAPI Fund v | CAPI | 1,360 | 4.25% | | 11 | 3.07% | 38 | 22.59% | 22 | 42.72% | 23 | 11.75% | | 17 | 17.52% | 25 | 9.64% | 13 | 0.700 | 12 | 0.404 | 18 |
| Mergence SWIX Fund v | SWIX | 1,668 | 2.11% | | 43 | 4.80% | 24 | 17.29% | 38 | 30.89% | 45 | 8.84% | | 44 | 16.59% | 15 | 9.70% | 14 | -0.316 | 42 | 0.259 | 44 |

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|---|-------------------------------|----------------------|--------|---|---------|--------|--------------|--------|--------|--------|-------------------|--------|------|----|---------------|----|-------------------|----|--------------|----|-------|----|
| Nedgroup Investments Private Wealth Equity Fund | FTSE/JSE SWIX Top 40 | 1,036 | 3.11% | | 23 | 5.95% | 17 | 22.11% | 26 | 40.26% | 25 | 9.11% | | 39 | 16.43% | 12 | 10.48% | 25 | 0.603 | 13 | 0.276 | 39 |
| Ninety One Equity v | SWIX | 29,636 | 1.85% | | 45 | 2.67% | 40 | 22.62% | 21 | 43.19% | 21 | 13.92% | | 11 | 19.19% | 42 | 11.23% | 39 | 0.811 | 11 | 0.487 | 11 |
| Ninety One Value Equity v | ALSI | 4,832 | 10.13% | | 1 | 8.06% | 10 | 32.65% | 7 | 55.18% | 5 | 16.94% | | 7 | 23.94% | 53 | 14.41% | 53 | 0.434 | 19 | 0.545 | 9 |
| Oasis Specialist Domestic Equity v | Ave General Equity Peer Group | 10,396 | 3.29% | | 20 | 5.80% | 18 | 22.28% | 25 | 36.84% | 34 | 9.79% | | 25 | 15.03% | 4 | 8.19% | 4 | -0.337 | 45 | 0.327 | 23 |
| OMIG Double Alpha SWIX40 v | FTSE/JSE SWIX 40 | 671 | 2.36% | | 38 | 0.19% | 53 | 10.38% | 55 | 22.95% | 55 | 9.76% | | 28 | 16.71% | 16 | 9.20% | 8 | 0.600 | 14 | 0.309 | 27 |
| OMIG Fundamental Equity | Capped SWIX All Share | 40,594 | 1.18% | | 53 | 5.25% | 23 | 25.02% | 18 | 44.41% | 18 | 8.06% | | 46 | 18.55% | 38 | 12.35% | 42 | -0.260 | 38 | 0.214 | 46 |
| OMIG Managed Alpha Portfolio | Capped SWIX All Share | 18,062 | 2.44% | | 37 | 3.16% | 37 | 20.58% | 30 | 39.65% | 27 | 9.78% | | 26 | 18.02% | 32 | 10.90% | 31 | 0.274 | 21 | 0.301 | 28 |
| OMIG Premium Equity v | Capped SWIX All Share | 1,135 | 2.04% | | 44 | 2.29% | 45 | 17.05% | 39 | 33.60% | 41 | 10.75% | | 21 | 16.58% | 14 | 10.18% | 21 | 0.509 | 17 | 0.365 | 21 |
| OMIG RAFI40 Tracker v | SWIX | 1,136 | 1.08% | | 55 | 4.14% | 28 | 28.56% | 11 | 54.85% | 7 | 11.12% | | 20 | 21.02% | 51 | 12.90% | 47 | 0.255 | 24 | 0.343 | 22 |
| OMIG SWIX tracker v | SWIX | 400 | 2.84% | | 31 | 1.65% | 47 | 14.43% | 51 | 28.80% | 51 | 9.39% | | 35 | 16.78% | 18 | 9.88% | 16 | -1.474 | 53 | 0.288 | 34 |
| Perpetua True Value Equity Composite | SWIX | 4,677 | 5.17% | | 7 | 9.47% | 7 | 28.61% | 10 | 49.53% | 13 | 7.43% | | 51 | 19.67% | 46 | 13.04% | 48 | -0.210 | 37 | 0.183 | 51 |
| Prescient Core Equity Composite v | SWIX | 1,800 | 2.55% | | 35 | 1.33% | 50 | 14.51% | 50 | 28.87% | 50 | 9.96% | | 23 | 16.73% | 17 | 9.82% | 15 | 0.484 | 18 | 0.320 | 24 |
| Prescient Equity Quant Fund | ALSI Top 40 | 788 | 4.90% | | 9 | -1.73% | 54 | 14.71% | 49 | 31.45% | 44 | 13.20% | | 13 | 17.12% | 23 | 8.45% | 5 | -0.302 | 41 | 0.486 | 12 |
| Prudential Core Equity SWIX v | Capped SWIX All Share | 9,686 | 2.57% | | 34 | 7.11% | 14 | 28.92% | 9 | 51.28% | 10 | 9.62% | | 31 | 19.81% | 48 | 12.63% | 45 | 0.197 | 26 | 0.284 | 35 |
| Prudential Deep Value Equity v | Capped SWIX All Share | 4,767 | 3.97% | | 14 | 8.26% | 9 | 31.86% | 8 | 55.10% | 6 | 9.91% | | 24 | 19.63% | 44 | 12.35% | 42 | 0.245 | 25 | 0.298 | 29 |
| PSG SA Equity Fund | SWIX | 118 | 3.57% | | 18 | 14.68% | 1 | 40.84% | 2 | 69.61% | 2 | 4.13% | | 55 | 24.38% | 54 | 16.74% | 55 | -0.266 | 39 | 0.066 | 55 |
| Rezco Equity | - | 1,436 | 1.74% | | 50 | 6.66% | 15 | 22.30% | 24 | 40.69% | 24 | 19.67% | | 4 | 15.06% | 5 | 7.67% | 2 | - | - | 0.902 | 2 |
| Sentio General Equity | SWIX | 993,953 | 2.45% | | 36 | 0.40% | 52 | 15.41% | 45 | 29.89% | 49 | 9.41% | | 34 | 16.42% | 10 | 9.28% | 9 | -0.119 | 35 | 0.292 | 32 |
| SIM Aggressive Equity | Capped SWIX All Share | 767 | 3.96% | | 15 | 13.52% | 2 | 47.67% | 1 | 75.52% | 1 | 25.41% | | 1 | 21.23% | 52 | 12.75% | 46 | 2.203 | 1 | 0.917 | 1 |
| SIM Moderate Equity | SWIX | 6,224 | 2.81% | | 32 | 4.75% | 25 | 21.40% | 28 | 37.92% | 31 | 13.20% | | 13 | 17.69% | 28 | 10.05% | 19 | 1.453 | 4 | 0.476 | 13 |
| SIM Satrix Momentum Equity Fund v | Capped SWIX All Share | 2,125 | 2.90% | | 29 | 3.17% | 36 | 16.24% | 42 | 34.64% | 39 | 9.56% | | 32 | 18.32% | 35 | 11.56% | 41 | 0.104 | 27 | 0.289 | 33 |
| SIM Unconstrained Equity | SWIX | 62 | 3.12% | | 22 | 7.13% | 13 | 27.26% | 14 | 47.87% | 15 | 11.32% | | 19 | 16.49% | 13 | 10.45% | 24 | 0.262 | 23 | 0.397 | 19 |
| STANLIB Core Equity v | SWIX | 1,651 | 3.04% | | 27 | 3.85% | 29 | 18.90% | 35 | 37.18% | 33 | 7.94% | | 48 | 16.04% | 7 | 10.03% | 18 | -0.388 | 47 | 0.211 | 47 |
| STANLIB Enhanced Index v | Capped SWIX All Share | 986 | 1.79% | | 49 | 1.68% | 46 | 17.99% | 37 | 34.86% | 38 | 7.96% | | 47 | 16.20% | 8 | 9.39% | 11 | -0.318 | 43 | 0.211 | 48 |
| Sygnia Absolute Focus Equity Fund | SWIX | 5,143 | 4.46% | | 10 | 4.58% | 26 | 21.10% | 29 | 40.16% | 26 | 13.09% | | 15 | 17.47% | 24 | 10.37% | 22 | 0.911 | 10 | 0.475 | 14 |
| Sygnia Core Equity Fund | SWIX | 4,732 | 2.79% | | 33 | 2.76% | 39 | 15.98% | 44 | 30.56% | 48 | 9.18% | | 38 | 16.99% | 21 | 9.94% | 17 | -0.321 | 44 | 0.276 | 37 |

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|---|-----------------------|----------------------|-------|---|---------|--------|--------------|--------|--------|--------|-------------------|--------|------|--------|---------------|--------|-------------------|--------|--------------|-------|----|
| Truffle General Equity Fund v | Capped SWIX All Share | 903 | 1.83% | | 47 | 5.27% | 22 | 22.11% | 26 | 42.87% | 22 | 18.72% | 5 | 19.66% | 45 | 10.97% | 32 | 1.700 | 3 | 0.691 | 4 |
| Truffle SCI Institutional Equity Fund v | Capped SWIX All Share | 4,479 | 1.83% | | 47 | 5.32% | 21 | 22.71% | 20 | 43.73% | 20 | 18.28% | 6 | 19.77% | 47 | 11.21% | 37 | 1.707 | 2 | 0.669 | 5 |
| Visio Capital Capped Swix Composite v | Capped SWIX All Share | 1,060 | 5.30% | | 6 | 5.79% | 20 | 27.13% | 15 | 43.97% | 19 | 8.98% | 41 | 18.02% | 32 | 11.02% | 33 | -0.047 | 31 | 0.260 | 43 |
| Vunani Capped Swix Composite v | - | 2,539 | 1.30% | | 51 | 2.32% | 44 | 19.38% | 34 | 38.70% | 29 | 7.56% | 50 | 18.69% | 39 | 11.34% | 40 | - | - | 0.187 | 50 |
| Vunani Core Equity v | SWIX | 299 | 1.84% | | 46 | 1.65% | 47 | 14.92% | 48 | 30.70% | 47 | 9.20% | 37 | 17.92% | 31 | 10.62% | 27 | -0.054 | 32 | 0.272 | 40 |
| ALSI | | | 5.15% | | | 0.08% | | 18.03% | | 35.96% | | 12.60% | | 17.46% | | | | | | | |
| ALSI Top 40 | | | 5.27% | | | -0.91% | | 16.27% | | 33.44% | | 13.42% | | 17.39% | | | | | | | |
| Ave General Equity Peer Group | | | 3.26% | | | 4.79% | | 22.53% | | 40.84% | | 11.12% | | 17.33% | | | | | | | |
| CAPI | | | 4.95% | | | 0.82% | | 20.85% | | 41.80% | | -7.39% | | 30.60% | | | | | | | |
| Capped SWIX All Share | | | 2.69% | | | 3.29% | | 20.07% | | 39.78% | | 9.14% | | 18.26% | | | | | | | |
| FTSE/JSE SWIX 40 | | | 2.82% | | | 2.56% | | 17.79% | | 35.57% | | -2.93% | | 25.77% | | | | | | | |
| FTSE/JSE SWIX Top 40 | | | 2.82% | | | 2.56% | | 17.79% | | 35.57% | | -2.93% | | 25.77% | | | | | | | |
| SWIX | | | 2.82% | | | 1.72% | | 14.93% | | 29.39% | | 9.65% | | 16.86% | | | | | | | |

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.

