

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	9,179	0.73%			28	-4.63%	30	1.35%	42	-5.06%	45	0.97%			37	11.14%	29	6.58%	41	0.002	25	-0.503	35
ABSA Asset Management Value v	ALSI	3,595	1.36%			17	-2.11%	11	7.07%	9	2.55%	10	4.24%			11	9.86%	9	5.39%	5	-0.199	31	-0.258	16
Aeon Active Equity	SWIX	10,041	0.07%			47	-5.06%	35	5.29%	21	-1.95%	34	4.00%			14	11.52%	36	6.34%	32	0.411	13	-0.226	14
Aeon Smart Multi-Factor Equity Fund	SWIX	151	0.99%			25	-5.12%	37	3.18%	32	-0.17%	23	2.49%			28	11.74%	41	6.44%	37	-0.069	26	-0.345	25
Afena Capital Moderate Equity CAPI v	CAPI	484	0.41%			33	-5.64%	45	5.73%	14	-0.28%	28	4.22%			12	11.03%	28	5.81%	16	-0.124	28	-0.222	12
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,519	0.37%			35	-4.89%	33	2.05%	37	-3.11%	39	0.11%			41	10.10%	12	6.05%	20	-0.258	32	-0.650	44
African Alliance Equity Prescient Fund	ALSI	189	0.43%			32	-1.92%	9	6.12%	12	1.24%	13	2.50%			26	10.55%	18	6.05%	20	-0.554	40	-0.395	30
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	11,876	1.01%			24	-5.17%	39	-0.50%	49	-5.49%	47	-0.62%			48	10.01%	11	5.99%	19	-0.909	46	-0.731	48
Allan Gray v	ALSI	47,738	1.17%			18	-3.21%	16	-1.09%	50	-7.19%	52	1.08%			35	9.99%	10	6.19%	25	-0.845	44	-0.562	40
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	409	-0.49%			53	-4.13%	24	5.63%	15	0.44%	15	4.08%			13	12.80%	50	7.44%	52	0.623	8	-0.185	10
Argon SA Equity Fund v	SWIX	633	1.49%			16	-3.64%	21	4.65%	22	-1.29%	31	3.51%			19	11.58%	38	6.34%	32	0.266	19	-0.265	17
Aylett Equity	ALSI	772	1.55%			14	-2.02%	10	4.44%	24	-0.01%	21	6.02%			6	8.19%	3	4.24%	2	0.107	21	-0.121	8
Cannon ALSI Institutional Composite	ALSI	56	2.76%			4	-6.49%	50	-2.78%	53	-8.61%	53	-1.78%			51	9.43%	4	5.41%	6	-0.771	43	-0.906	53
ClucasGray Equity Prescient Fund	SWIX	731	2.50%			6	-4.72%	32	0.26%	46	-2.57%	37	4.87%			10	10.13%	13	5.58%	9	0.344	15	-0.189	11
Coronation Aggressive Equity v	Capped SWIX All Share	8,146	3.30%			1	-1.66%	7	8.42%	7	4.23%	8	2.50%			26	10.60%	21	5.47%	7	0.305	17	-0.393	29
Coronation Core Equity v	SWIX	2,651	1.14%			20	-3.42%	19	5.61%	16	0.37%	16	3.17%			22	12.31%	46	6.96%	45	0.319	16	-0.269	18
Coronation Houseview Equity v	Capped SWIX All Share	27,738	2.79%			3	-0.86%	6	6.49%	10	0.26%	18	1.12%			34	10.86%	24	6.08%	22	0.029	23	-0.505	36
Denker SA Equity	SWIX	830	1.55%			14	-5.48%	43	3.28%	30	0.33%	17	-0.08%			43	9.72%	6	5.76%	14	-0.466	36	-0.699	47
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,107	0.32%			37	-3.31%	18	6.00%	13	-1.46%	32	0.30%			39	12.67%	48	7.33%	50	-	-	-0.481	33
ELECTUS Equity Portfolio	Capped SWIX All Share	1,005	0.56%			31	-6.27%	48	-0.14%	47	-5.50%	48	2.20%			31	8.10%	2	4.86%	3	0.168	20	-0.577	42
Element Equity v	SWIX	286	1.91%			10	-1.86%	8	5.57%	17	5.97%	5	5.55%			9	9.53%	5	4.97%	4	0.296	18	-0.139	9
Fairtree Equity	Capped SWIX All Share	12,224	-0.38%			52	-2.77%	13	8.10%	8	5.12%	7	6.80%			4	13.21%	51	6.49%	39	0.942	6	0.020	3
Foord Specialist Domestic Equity v	ALSI	8,267	1.09%			21	-3.54%	20	1.51%	39	-5.65%	50	-2.62%			53	11.39%	34	7.11%	46	-1.305	50	-0.809	52
Investec Equity v	SWIX	15,755	1.04%			22	-3.22%	17	5.34%	19	-0.51%	29	2.94%			24	11.55%	37	6.40%	35	0.058	22	-0.314	23
Investec Equity Value v	ALSI	5,053	2.35%			7	5.27%	1	13.71%	2	15.13%	1	-1.77%			50	15.89%	53	8.70%	53	-0.469	37	-0.487	34

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Kagiso Managed Equity	SWIX	1,408	2.28%		8	1.31%	3	13.63%	3	13.86%	2	5.90%		7	10.62%	23	5.73%	12	0.546	9	-0.083	7
Mazi Asset Management Equity SWIX Composite	SWIX	1,624	1.90%		11	-6.58%	51	0.73%	43	-4.53%	43	-0.02%		42	11.89%	43	7.24%	48	-0.895	45	-0.547	38
Mergence CAPI Fund v	CAPI	1,209	-0.22%		51	-6.28%	49	4.55%	23	-0.05%	22	3.79%		17	10.60%	21	5.47%	7	-0.366	34	-0.275	20
Mergence SWIX Fund v	SWIX	2,346	-0.20%		50	-5.60%	44	3.09%	33	-0.24%	26	1.69%		32	10.99%	27	6.31%	30	-0.528	39	-0.447	32
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,502	1.03%		23	-4.06%	23	3.27%	31	-1.16%	30	-2.19%		52	11.60%	39	7.28%	49	-0.982	47	-0.754	51
Oasis Equity v	Ave General Equity Peer Group	8,274	0.11%		45	-5.10%	36	2.66%	36	-1.73%	33	3.12%		23	9.82%	8	5.70%	11	0.541	11	-0.369	26
Old Mutual Fundamental Equity	Capped SWIX All Share	36,170	0.79%		27	-4.22%	25	3.02%	34	-2.23%	35	0.69%		38	10.49%	15	5.97%	18	-0.126	29	-0.568	41
Old Mutual RAFI40 Tracker v	SWIX	999	-0.19%		49	-6.58%	51	4.10%	28	-0.17%	23	6.48%		5	12.15%	45	6.08%	22	0.542	10	-0.014	5
Old Mutual SWIX tracker v	SWIX	388	0.32%		37	-4.36%	26	4.19%	27	0.03%	20	2.58%		25	11.75%	42	6.58%	41	-1.132	49	-0.337	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,169	0.22%		41	-5.21%	40	1.95%	38	-3.27%	40	-0.20%		44	10.50%	16	6.30%	29	-0.611	41	-0.652	45
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	584	0.32%		37	-4.99%	34	4.33%	25	-0.24%	26	3.38%		20	13.32%	52	7.40%	51	2.024	1	-0.224	13
OMIG Managed Alpha Equity	Capped SWIX All Share	1,856	0.22%		41	-5.29%	41	1.49%	41	-3.98%	42	-0.56%		47	10.55%	18	6.34%	32	-0.700	42	-0.682	46
OMIG Premium Equity v	Capped SWIX All Share	772	0.65%		29	-4.44%	28	3.93%	29	0.05%	19	3.52%		18	10.54%	17	5.76%	14	1.302	2	-0.301	22
Perpetua Equity	SWIX	3,269	1.95%		9	0.91%	4	-0.21%	48	-2.76%	38	-0.41%		45	9.73%	7	5.91%	17	-0.473	38	-0.733	49
Prescient Equity Quant	ALSI Top 40	124	0.19%		43	-5.15%	38	10.12%	4	12.20%	4	7.60%		1	12.73%	49	6.48%	38	0.458	12	0.078	1
Prudential Core Equity v	Capped SWIX All Share	6,892	0.33%		36	-5.94%	46	1.51%	39	-4.54%	44	3.97%		15	11.26%	31	6.31%	30	0.958	5	-0.236	15
Prudential Select Equity v	Capped SWIX All Share	4,225	0.08%		46	-6.22%	47	0.53%	44	-5.62%	49	3.80%		16	10.59%	20	5.75%	13	1.035	4	-0.274	19
PSG SA Equity Fund	SWIX	79	3.16%		2	-6.96%	53	-8.99%	54	-12.96%	54	-0.92%		49	10.31%	14	6.11%	24	-0.339	33	-0.736	50
Rezco Equity	-	477	0.61%		30	2.27%	2	9.74%	6	5.89%	6	7.09%		3	7.22%	1	3.71%	1	-	-	-0.008	4
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,141	0.04%		48	-2.95%	14	10.02%	5	4.22%	9	5.66%		8	12.64%	47	6.73%	44	1.051	3	-0.070	6
Sentio General Equity	SWIX	8,212	0.14%		44	-4.71%	31	5.37%	18	-0.18%	25	1.24%		33	12.02%	44	7.12%	47	-0.376	35	-0.435	31
SIM Aggressive Equity	Capped SWIX All Share	280	2.57%		5	-0.56%	5	14.39%	1	13.18%	3	7.50%		2	11.35%	33	5.63%	10	0.866	7	0.062	2
SIM Moderate Equity	SWIX	1,560	0.90%		26	-3.75%	22	6.28%	11	0.90%	14	3.36%		21	11.60%	39	6.43%	36	0.392	14	-0.277	21
STANLIB Core Equity v	SWIX	2,676	0.26%		40	-5.34%	42	0.53%	44	-3.62%	41	-0.51%		46	11.27%	32	6.53%	40	-1.012	48	-0.628	43
STANLIB Enhanced Index v	Capped SWIX All Share	3,366	-4.19%		54	-10.03%	54	-1.76%	51	-5.43%	46	1.00%		36	10.94%	25	6.20%	26	0.003	24	-0.512	37
Sygnia Absolute Focus Equity Fund	SWIX	3,993	1.15%		19	-3.10%	15	5.30%	20	2.20%	11	2.21%		30	11.18%	30	6.20%	26	-0.147	30	-0.391	28

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Sygnia Core Equity Fund	SWIX	4,166	0.39%			34	-4.37%	27	4.29%	26	-2.29%	36	0.21%	40	11.49%	35	6.66%	43	-1.742	51	-0.550	39
Visio Capped Swix Composite v	Capped SWIX All Share	14,200	1.80%			12	-4.61%	29	-2.21%	52	-6.11%	51	-	-	-	-	-	-	-	-	-	-
Vunani Core Equity v	SWIX	246	1.77%			13	-2.44%	12	2.81%	35	1.44%	12	2.48%	29	10.98%	26	6.20%	26	-0.069	27	-0.377	27
ALSI			0.26%				-5.14%		6.44%		1.25%		4.86%									11.93%
ALSI Top 40			0.01%				-5.22%		9.62%		11.28%		7.34%									12.83%
Ave General Equity Peer Group			0.90%				-3.87%		4.02%		-0.11%		1.24%									9.67%
CAP1			0.19%				-4.57%		6.02%		0.88%		4.47%									11.06%
Capped SWIX All Share			0.67%				-5.11%		1.40%		-2.45%		1.05%									10.40%
FTSE/JSE SWIX 40			0.23%				-5.08%		3.79%		-0.98%		2.52%									13.14%
FTSE/JSE SWIX Top 40			0.23%				-5.08%		3.79%		-0.98%		2.52%									13.14%
RisCura Capped SWIX			0.49%				-4.90%		2.61%		-1.36%		-									-
SWIX			0.37%				-4.31%		4.34%		0.18%		2.64%									11.76%

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.

