

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	6,698	-15.27%		24	-24.60%	29	-24.60%	29	-24.70%	41	-6.60%		37	14.95%	22	11.02%	27	0.224	21	-0.854	40
ABSA Asset Management Value v	ALSI	2,750	-16.01%		33	-23.83%	25	-23.83%	25	-19.22%	11	-3.59%		13	14.71%	17	10.93%	25	-0.350	37	-0.654	17
Aeon Active Equity	SWIX	9,257	-10.65%		5	-20.64%	6	-20.64%	6	-19.32%	13	-3.08%		10	13.92%	6	9.31%	5	0.374	15	-0.665	21
Aeon Smart Multi-Factor Equity Fund	SWIX	125	-15.29%		25	-23.10%	17	-23.10%	17	-20.91%	22	-3.99%		17	15.31%	33	10.70%	19	0.261	19	-0.651	16
Afena Capital Moderate Equity CAPI v	CAPI	253	-15.97%		32	-25.29%	36	-25.29%	36	-26.43%	46	-5.68%		32	15.07%	25	11.10%	28	0.496	12	-0.781	34
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,111	-18.14%		42	-27.16%	43	-27.16%	43	-30.41%	53	-9.71%		50	15.13%	28	12.21%	39	-0.602	40	-1.062	49
African Alliance Equity Prescient Fund	ALSI	140	-7.43%		1	-13.21%	1	-13.21%	1	-12.76%	2	-0.67%		3	11.51%	2	7.29%	1	0.186	22	-0.618	12
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	7,597	-16.39%		35	-26.15%	40	-26.15%	40	-25.05%	43	-8.65%		45	14.86%	19	11.47%	33	-0.765	41	-1.008	47
Allan Gray v	ALSI	32,489	-21.30%		54	-30.75%	54	-30.75%	54	-31.77%	54	-9.46%		49	16.82%	47	14.01%	51	-1.077	48	-0.920	43
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	331	-9.78%		3	-17.32%	3	-17.32%	3	-15.34%	3	-0.52%		2	14.62%	14	9.33%	6	0.670	5	-0.448	4
Argon SA Equity Fund v	SWIX	388	-15.54%		27	-24.94%	32	-24.94%	32	-22.03%	30	-3.81%		15	15.64%	36	11.14%	29	0.268	18	-0.622	13
Aylett Equity	ALSI	598	-21.15%		53	-26.25%	41	-26.25%	41	-23.07%	35	-4.36%		20	15.43%	34	12.94%	47	-0.244	35	-0.664	20
Cannon ALSI Institutional Composite	ALSI	41	-18.67%		46	-28.85%	48	-28.85%	48	-31.87%	55	-12.56%		53	15.01%	23	12.36%	42	-1.345	50	-1.283	53
ClucasGray Equity Prescient Fund	SWIX	523	-20.40%		50	-30.05%	50	-30.05%	50	-29.57%	51	-6.15%		35	16.67%	44	13.25%	49	-0.209	33	-0.718	26
Coronation Aggressive Equity v	Capped SWIX All Share	6,740	-14.65%		21	-22.81%	14	-22.81%	14	-17.81%	7	-4.75%		28	14.40%	11	10.39%	12	0.538	8	-0.757	29
Coronation Core Equity v	SWIX	520	-12.76%		12	-21.31%	9	-21.31%	9	-18.45%	9	-3.41%		12	15.08%	26	10.35%	11	0.592	7	-0.624	14
Coronation Houseview Equity v	Capped SWIX All Share	22,329	-11.74%		8	-20.72%	7	-20.72%	7	-16.75%	5	-4.54%		23	13.81%	4	9.67%	8	0.529	9	-0.780	33
Denker SA Equity	SWIX	598	-15.52%		26	-24.92%	31	-24.92%	31	-23.58%	39	-9.37%		48	13.96%	7	10.86%	24	-0.958	45	-1.138	52
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	772	-16.55%		38	-25.31%	37	-25.31%	37	-20.99%	25	-5.97%		33	16.75%	46	12.03%	38	-	-	-0.705	25
Element Equity v	SWIX	198	-16.29%		34	-25.10%	33	-25.10%	33	-22.63%	31	-4.55%		24	13.96%	7	10.77%	23	-0.018	30	-0.768	32
Fairtree Equity	Capped SWIX All Share	9,991	-22.64%		55	-30.62%	53	-30.62%	53	-21.90%	29	-1.95%		7	20.01%	53	14.34%	52	0.896	3	-0.348	1
Foord Specialist Domestic Equity v	ALSI	5,498	-10.69%		6	-21.53%	10	-21.53%	10	-20.15%	16	-8.95%		46	14.10%	10	10.03%	10	-1.363	51	-1.096	50
Investec Equity v	SWIX	17,107	-16.52%		37	-25.38%	38	-25.38%	38	-21.27%	26	-4.75%		28	16.09%	42	11.54%	34	-0.012	29	-0.661	19
Investec Equity Value v	ALSI	3,166	-20.95%		51	-35.03%	55	-35.03%	55	-25.01%	42	-9.32%		47	21.03%	54	15.01%	53	-0.469	39	-0.692	22
Kagiso Managed Equity	SWIX	1,139	-21.13%		52	-30.08%	51	-30.08%	51	-20.81%	21	-3.78%		14	17.41%	49	13.84%	50	0.182	23	-0.535	10

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Mazi Asset Management Equity SWIX Composite	SWIX	969	-15.85%			31	-24.69%	30	-24.69%	30	-25.80%	45	-7.33%			40	15.83%	38	11.72%	37	-0.945	44	-0.847	38
Mergence CAPI Fund v	CAPI	894	-12.48%			10	-22.47%	12	-22.47%	12	-21.47%	27	-4.31%			19	13.81%	4	9.49%	7	0.511	11	-0.763	31
Mergence SWIX Fund v	SWIX	1,733	-13.67%			15	-23.05%	15	-23.05%	15	-22.98%	33	-6.05%			34	14.40%	11	10.39%	12	-0.916	43	-0.852	39
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,003	-15.23%			23	-24.36%	28	-24.36%	28	-23.97%	40	-9.75%			51	15.21%	30	11.57%	35	0.088	25	-1.061	48
Oasis Equity v	Ave General Equity Peer Group	7,058	-10.73%			7	-19.33%	5	-19.33%	5	-19.96%	15	-4.56%			25	12.44%	3	8.75%	3	0.365	16	-0.883	42
Old Mutual Fundamental Equity	Capped SWIX All Share	27,128	-18.54%			44	-28.08%	44	-28.08%	44	-26.78%	47	-7.63%			42	15.92%	40	12.45%	43	-0.055	31	-0.860	41
Old Mutual RAFI40 Tracker v	SWIX	704	-18.38%			43	-28.70%	47	-28.70%	47	-27.75%	48	-4.58%			26	17.17%	48	12.33%	41	0.050	27	-0.597	11
Old Mutual SWIX tracker v	SWIX	338	-14.06%			16	-23.21%	19	-23.21%	19	-20.93%	23	-4.62%			27	15.22%	31	10.70%	19	-0.803	42	-0.699	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	10,204	-15.59%			28	-25.11%	35	-25.11%	35	-22.99%	34	-7.76%			43	14.90%	20	11.25%	30	-0.232	34	-0.941	45
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	503	-12.59%			11	-20.80%	8	-20.80%	8	-18.53%	10	-2.49%			9	15.85%	39	10.39%	12	0.627	6	-0.527	9
OMIG Managed Alpha Equity	Capped SWIX All Share	1,362	-15.62%			29	-25.10%	33	-25.10%	33	-23.11%	36	-8.20%			44	14.90%	20	11.27%	31	-0.413	38	-0.973	46
OMIG Premium Equity v	Capped SWIX All Share	626	-14.96%			22	-23.84%	26	-23.84%	26	-20.66%	20	-4.41%			21	14.62%	14	10.56%	17	1.493	1	-0.719	27
Perpetua Equity	SWIX	1,900	-18.58%			45	-30.13%	52	-30.13%	52	-28.51%	49	-11.00%			52	15.60%	35	12.88%	46	-0.996	46	-1.117	51
Prescient Equity Quant	ALSI Top 40	74	-10.02%			4	-18.87%	4	-18.87%	4	-15.74%	4	-0.92%			4	14.55%	13	8.92%	4	0.517	10	-0.479	6
Prudential Core Equity v	Capped SWIX All Share	6,744	-19.15%			48	-28.41%	46	-28.41%	46	-29.89%	52	-6.80%			39	16.70%	45	12.86%	45	0.247	20	-0.758	30
Prudential Select Equity v	Capped SWIX All Share	3,007	-18.67%			46	-28.29%	45	-28.29%	45	-28.94%	50	-6.69%			38	16.11%	43	12.47%	44	0.316	17	-0.785	35
PSG SA Equity Fund	SWIX	114	-25.89%			56	-38.43%	56	-38.43%	56	-43.39%	56	-19.09%			54	19.01%	52	16.37%	54	-1.303	49	-1.374	54
Rezco Equity	-	448	-9.17%			2	-14.95%	2	-14.95%	2	-6.03%	1	1.74%			1	11.28%	1	7.61%	2	-	-	-0.419	2
Satrix Momentum Equity Fund v	Capped SWIX All Share	1,667	-17.20%			41	-26.50%	42	-26.50%	42	-19.28%	12	-3.12%			11	17.52%	51	12.22%	40	1.053	2	-0.496	8
Sentio General Equity	SWIX	6,549	-13.09%			13	-21.68%	11	-21.68%	11	-21.59%	28	-4.88%			30	14.85%	18	10.41%	15	-0.106	32	-0.739	28
SIM Aggressive Equity	Capped SWIX All Share	395	-19.65%			49	-29.54%	49	-29.54%	49	-20.36%	18	-2.31%			8	17.50%	50	13.02%	48	0.751	4	-0.447	3
SIM Moderate Equity	SWIX	4,346	-14.26%			19	-23.08%	16	-23.08%	16	-19.68%	14	-3.82%			16	15.26%	32	10.68%	18	0.422	14	-0.643	15
STANLIB Core Equity v	SWIX	1,960	-13.63%			14	-23.62%	23	-23.62%	23	-25.11%	44	-7.35%			41	14.67%	16	10.51%	16	-1.043	47	-0.929	44
STANLIB Enhanced Index v	Capped SWIX All Share	2,425	-12.11%			9	-22.75%	13	-22.75%	13	-23.26%	38	-5.52%			31	14.06%	9	9.84%	9	0.426	13	-0.837	36
Sygnia Absolute Focus Equity Fund	SWIX	3,537	-14.51%			20	-24.05%	27	-24.05%	27	-20.63%	19	-4.43%			22	15.08%	26	10.72%	21	0.038	28	-0.694	23
Sygnia Core Equity Fund	SWIX	2,240	-14.18%			18	-23.33%	20	-23.33%	20	-20.96%	24	-6.47%			36	15.01%	23	10.73%	22	-1.472	52	-0.841	37

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Truffle General Equity Fund v	Capped SWIX All Share	432	-16.50%		36	-23.11%	18	-23.11%	18	-17.42%	6	-1.37%	5	15.75%	37	11.40%	32	-0.284	36	-0.457	5
Truffle SCI Institutional Equity Fund v	Capped SWIX All Share	2,348	-17.00%		40	-23.71%	24	-23.71%	24	-18.10%	8	-1.93%	6	15.95%	41	11.63%	36	0.069	26	-0.484	7
Visio Capped Swix Composite v	Capped SWIX All Share	6,523	-14.10%		17	-23.43%	21	-23.43%	21	-22.93%	32	-	-	-	-	-	-	-	-	-	-
Vunani Capped Swix Composite v	-	1,002	-16.91%		39	-25.77%	39	-25.77%	39	-23.15%	37	-	-	-	-	-	-	-	-	-	-
Vunani Core Equity v	SWIX	199	-15.73%		30	-23.49%	22	-23.49%	22	-20.34%	17	-3.99%	17	15.15%	29	11.00%	26	0.167	24	-0.659	18
ALSI			-12.13%			-21.38%		-21.38%		-18.47%		-2.09%		14.79%							
ALSI Top 40			-10.44%			-19.17%		-19.17%		-16.22%		-1.24%		14.76%							
Ave General Equity Peer Group			-15.71%			-24.80%		-24.80%		-23.03%		-6.34%		14.30%							
CAPI			-45.82%			-52.10%		-52.10%		-50.17%		-17.50%		29.23%							
Capped SWIX All Share			-16.69%			-26.58%		-26.58%		-24.53%		-7.38%		15.29%							
FTSE/JSE SWIX 40			-37.52%			-43.51%		-43.51%		-42.14%		-13.41%		25.81%							
FTSE/JSE SWIX Top 40			-37.52%			-43.51%		-43.51%		-42.14%		-13.41%		25.81%							
Global Peer Group Average			-9.33%			-12.58%		-12.58%		-8.56%		1.66%		9.26%							
RisCura Capped SWIX			-15.18%			-24.46%		-24.46%		-22.48%		-		-							
SWIX			-14.15%			-23.28%		-23.28%		-20.88%		-4.56%		15.26%							

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.

