

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	11,040	1.51%		9	-1.69%	33	-1.67%	21	5.75%	27	4.94%		31	11.24%	30	4.96%	19	0.199	19	-0.142	32
ABSA Asset Management Value v	ALSI	4,781	0.33%		38	-2.66%	48	-3.10%	30	5.64%	28	3.04%		45	10.32%	8	5.40%	36	-0.824	52	-0.341	48
Aeon Active Equity	SWIX	7,648	-0.07%		51	-0.92%	21	-2.73%	26	9.32%	9	6.90%		12	10.95%	23	4.93%	18	0.568	6	0.021	12
Aeon Smart Multi-Factor Equity Fund	SWIX	57	0.41%		36	-1.57%	31	-4.68%	47	6.16%	26	5.06%		29	11.48%	36	5.15%	28	-0.119	35	-0.127	28
Afena Capital Moderate Equity CAPI v	CAPI	416	0.52%		33	-0.78%	18	0.41%	8	7.07%	17	6.13%		16	10.72%	16	5.06%	25	-0.036	29	-0.049	18
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,603	1.63%		8	-2.41%	44	-3.38%	40	4.14%	35	5.24%		26	12.83%	52	6.79%	53	0.212	18	-0.087	23
African Alliance Equity Prescient Fund	ALSI	190	0.63%		27	-2.31%	42	-3.02%	29	5.59%	29	0.22%		54	11.33%	32	5.84%	47	-1.365	55	-0.547	55
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	19,693	1.17%		13	-2.59%	47	-4.77%	49	2.03%	45	3.31%		44	10.35%	10	4.81%	13	-0.374	41	-0.315	43
Allan Gray v	ALSI	59,466	1.13%		14	-0.75%	16	-0.92%	16	7.81%	15	8.53%		4	10.34%	9	4.27%	3	0.419	10	0.163	4
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	436	0.44%		35	0.52%	5	-1.09%	18	11.49%	6	6.01%		18	12.32%	47	5.52%	39	0.244	16	-0.037	16
Argon SA Equity Fund v	SWIX	913	0.58%		29	0.54%	4	-0.76%	15	6.19%	25	4.75%		34	11.36%	33	4.81%	13	-0.183	37	-0.156	34
Aylett Equity	ALSI	772	1.92%		4	-1.20%	26	2.27%	4	13.32%	2	9.21%		3	8.64%	2	3.84%	1	0.328	13	0.250	1
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	178	0.11%		43	1.92%	3	3.79%	1	11.45%	7	6.74%		13	11.73%	38	5.18%	29	0.391	11	0.014	13
Cannon ALSI Institutional Composite	ALSI	393	-0.97%		56	-4.62%	54	-1.07%	17	1.86%	47	2.02%		52	11.03%	25	5.95%	48	-0.410	43	-0.403	51
ClucasGray Equity Prescient Fund	SWIX	669	0.53%		31	-1.72%	34	2.40%	3	13.43%	1	8.36%		5	10.08%	5	4.32%	5	0.541	7	0.149	5
Coronation Aggressive Equity v	Capped SWIX All Share	11,234	0.21%		42	-2.84%	49	-3.72%	43	0.66%	49	4.78%		33	12.25%	45	5.59%	42	0.164	21	-0.133	29
Coronation Core Equity v	SWIX	3,483	-0.24%		53	-1.86%	37	-3.19%	31	6.41%	24	5.47%		22	12.01%	42	5.39%	35	0.092	23	-0.084	22
Coronation Houseview Equity v	Capped SWIX All Share	31,291	0.24%		41	-2.58%	46	-3.35%	38	2.14%	44	3.63%		39	11.53%	37	5.22%	31	-0.102	34	-0.245	38
Denker SA Equity	SWIX	1,347	0.94%		19	-1.78%	36	0.77%	7	1.02%	48	-0.29%		56	12.70%	50	6.90%	54	-0.657	50	-0.515	54
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,333	-0.21%		52	-0.62%	13	-2.92%	27	3.06%	43	3.00%		47	12.05%	43	5.59%	42	-0.476	45	-0.281	41
ELECTUS Equity Portfolio	Capped SWIX All Share	1,159	-0.46%		55	-1.25%	29	1.69%	6	6.65%	20	4.00%		37	8.57%	1	4.32%	5	-0.044	31	-0.322	46
Element Equity v	SWIX	347	-0.30%		54	-2.08%	40	-3.26%	34	3.99%	38	7.57%		11	12.07%	44	6.53%	51	0.218	17	0.083	11
Fairtree Equity	Capped SWIX All Share	8,532	0.91%		22	-0.34%	10	-3.28%	35	8.14%	13	8.11%		7	13.34%	54	5.58%	41	0.776	4	0.124	7
Foord Specialist Domestic Equity v	ALSI	16,636	-0.01%		50	0.38%	7	-3.68%	42	-3.78%	55	0.12%		55	10.83%	20	5.66%	44	-1.168	53	-0.587	56
Investec Equity v	SWIX	11,036	0.63%		27	-1.12%	24	-0.52%	12	6.69%	19	5.42%		23	11.18%	29	4.68%	11	0.009	27	-0.102	25

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Investec Equity Value v	ALSI	5,560	2.24%		2	-1.21%	27	-8.90%	56	-8.38%	56	9.92%		1	22.62%	56	9.99%	56	0.244	15	0.218	2
Kagiso Managed Equity	SWIX	1,422	0.55%		30	-1.11%	23	-6.16%	53	-0.19%	52	4.03%		36	11.84%	40	5.67%	45	-0.232	39	-0.203	36
Mazi Asset Management Equity SWIX Composite	SWIX	2,683	0.26%		39	-2.34%	43	-5.21%	51	3.16%	41	3.54%		40	10.82%	19	5.11%	26	-0.526	46	-0.277	40
Mergence CAPI Fund v	CAPI	1,086	0.94%		19	-0.62%	13	0.39%	9	6.62%	22	5.90%		19	10.25%	7	4.56%	9	-0.181	36	-0.077	20
Mergence SWIX Fund v	SWIX	2,172	0.36%		37	-1.04%	22	-3.37%	39	4.09%	36	4.85%		32	10.72%	16	4.74%	12	-0.293	40	-0.163	35
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,971	0.93%		21	-0.36%	11	-3.34%	37	-1.33%	54	2.04%		51	11.12%	28	5.68%	46	-0.542	47	-0.398	50
Oasis Equity v	Ave General Equity Peer Group	6,764	1.04%		16	-1.74%	35	-0.04%	10	8.52%	12	5.30%		25	11.09%	26	6.15%	50	0.286	14	-0.113	26
Old Mutual Fundamental Equity	Capped SWIX All Share	33,921	0.90%		23	-1.60%	32	-2.66%	25	4.01%	37	3.34%		43	10.24%	6	4.58%	10	-0.219	38	-0.317	44
Old Mutual RAFI40 Tracker v	SWIX	983	2.15%		3	-0.32%	9	2.27%	4	12.52%	4	9.31%		2	12.79%	51	6.03%	49	0.479	8	0.211	3
Old Mutual SWIX tracker v	SWIX	4,902	0.11%		43	-2.05%	39	-4.76%	48	5.04%	32	5.37%		24	11.46%	35	5.00%	22	0.143	22	-0.102	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	12,998	1.48%		10	-4.12%	52	-5.77%	52	0.26%	51	2.55%		50	10.58%	11	5.20%	30	-0.633	48	-0.376	49
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	236	0.25%		40	-0.81%	19	-3.50%	41	6.84%	18	6.30%		15	12.61%	48	5.36%	33	1.149	3	-0.011	15
OMIG Double Alpha Top40 v	ALSI Top 40	461	0.05%		46	0.50%	6	-0.57%	13	8.84%	11	7.64%		9	12.61%	48	5.54%	40	0.081	24	0.088	9
OMIG Managed Alpha Equity	Capped SWIX All Share	2,404	1.04%		16	-5.50%	56	-6.95%	54	-0.73%	53	2.97%		48	10.67%	15	5.22%	31	-0.451	44	-0.333	47
OMIG Managed Volatility	Capped SWIX All Share	281	0.71%		25	-4.46%	53	-8.74%	55	0.42%	50	2.62%		49	9.61%	3	4.41%	7	-0.383	42	-0.417	52
OMIG Premium Equity v	Capped SWIX All Share	611	1.87%		6	-0.65%	15	-1.79%	22	5.31%	30	6.06%		17	9.99%	4	4.52%	8	0.771	5	-0.066	19
Perpetua Equity	SWIX	3,985	1.78%		7	-3.46%	51	-3.00%	28	5.20%	31	4.73%		35	13.21%	53	6.63%	52	-0.040	30	-0.118	27
Prescient Equity Quant	ALSI Top 40	187	3.39%		1	3.75%	1	2.59%	2	11.75%	5	7.61%		10	12.30%	46	5.47%	37	0.034	26	0.086	10
Prudential Core Equity v	Capped SWIX All Share	8,060	0.82%		24	0.19%	8	-0.30%	11	12.88%	3	8.36%		5	10.86%	21	4.28%	4	1.277	1	0.146	6
Prudential Select Equity v	Capped SWIX All Share	5,362	1.07%		15	-1.15%	25	-1.29%	19	11.24%	8	7.98%		8	10.60%	13	4.25%	2	1.260	2	0.113	8
PSG SA Equity Fund	SWIX	92	1.18%		12	-4.77%	55	-4.55%	45	4.61%	34	5.63%		21	13.72%	55	7.20%	55	0.047	25	-0.046	17
Sentio General Equity	SWIX	8,756	0.03%		47	-1.97%	38	-3.77%	44	7.73%	16	4.96%		30	11.10%	27	5.38%	34	-0.095	33	-0.143	33
SIM Aggressive Equity	Capped SWIX All Share	249	0.68%		26	2.04%	2	-0.71%	14	2.00%	46	6.66%		14	12.00%	41	5.47%	37	0.428	9	0.010	14
SIM Moderate Equity	SWIX	1,998	0.00%		49	-1.23%	28	-3.22%	33	5.00%	33	5.67%		20	11.25%	31	4.92%	17	0.172	20	-0.080	21
STANLIB Core Equity v	SWIX	3,267	0.53%		31	-1.45%	30	-4.58%	46	3.83%	40	1.17%		53	10.60%	13	4.97%	21	-1.236	54	-0.504	53
STANLIB Enhanced Index v	Capped SWIX All Share	3,313	1.88%		5	-2.44%	45	-2.59%	24	6.64%	21	5.07%		28	11.01%	24	5.01%	23	0.344	12	-0.136	31

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Sygnia Absolute Focus Equity Fund	SWIX	3,692	0.52%			33	-0.91%	20	-3.21%	32	3.97%	39	3.52%		41	10.58%	11	4.90%	15	-0.649	49	-0.287	42	
Sygnia Core Equity Fund	SWIX	3,875	0.06%			45	-2.18%	41	-5.07%	50	3.16%	41	3.03%		46	10.92%	22	5.02%	24	-1.996	56	-0.319	45	
Vele Core Satellite	SWIX	322	0.03%			47	-0.53%	12	-3.30%	36	7.97%	14	3.42%		42	11.73%	38	5.14%	27	-0.790	51	-0.256	39	
Vele Pure Active Equity Fund	Capped SWIX All Share	1,270	1.29%			11	-0.77%	17	-1.59%	20	9.12%	10	3.95%		38	11.39%	34	4.96%	19	-0.012	28	-0.222	37	
Vunani Core Equity v	SWIX	148	1.04%			16	-3.19%	50	-1.94%	23	6.48%	23	5.16%		27	10.76%	18	4.91%	16	-0.091	32	-0.134	30	
ALSI			-0.25%				-1.04%		-1.96%		7.19%		6.42%			11.30%								
ALSI Top 40			-0.33%				0.12%		-0.84%		8.11%		7.49%			12.39%								
Ave General Equity Peer Group			0.55%				-1.81%		-3.10%		3.20%		3.62%			9.64%								
CAP1			0.55%				-1.80%		-1.47%		6.85%		6.19%			10.79%								
Capped SWIX All Share			1.45%				-3.31%		-4.50%		4.22%		4.09%			10.62%								
FTSE/JSE CAPI Top 40			0.99%				-0.64%		0.29%		8.08%		5.76%			11.41%								
FTSE/JSE SWIX 40			0.15%				-0.94%		-3.71%		6.48%		5.52%			12.32%								
FTSE/JSE SWIX Top 40			0.15%				-0.94%		-3.71%		6.48%		4.92%			12.76%								
SWIX			0.10%				-2.02%		-4.73%		5.12%		5.35%			11.45%								

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.

