

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	9,986	2.94%		22	-6.33%	51	-11.08%	40	-11.08%	40	1.37%		44	11.08%	30	5.85%	39	-0.331	39	-0.468	42
ABSA Asset Management Value v	ALSI	3,932	3.01%		21	-4.23%	20	-8.23%	26	-8.23%	26	3.52%		31	9.56%	6	4.99%	11	-0.248	34	-0.338	36
Aeon Active Equity	SWIX	9,340	2.31%		37	-6.88%	52	-11.46%	42	-11.46%	42	4.30%		22	10.99%	28	5.84%	38	0.176	25	-0.212	22
Aeon Smart Multi-Factor Equity Fund	SWIX	78	2.08%		42	-3.25%	12	-10.80%	37	-10.80%	37	3.28%		35	11.37%	41	5.81%	37	-0.156	32	-0.288	32
Afena Capital Moderate Equity CAPI v	CAPI	419	3.43%		14	-5.69%	44	-6.15%	12	-6.15%	12	5.17%		17	10.35%	16	5.13%	13	0.501	15	-0.151	18
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,492	1.58%		47	-5.06%	34	-9.90%	32	-9.90%	32	7.76%		8	11.15%	34	5.09%	12	0.878	4	0.087	8
African Alliance Equity Prescient Fund	ALSI	179	1.52%		48	-4.60%	27	-7.75%	23	-7.75%	23	0.37%		50	10.49%	18	5.65%	29	-0.890	48	-0.595	51
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	16,722	1.91%		45	-5.01%	33	-12.26%	48	-12.26%	48	1.74%		43	9.83%	8	5.28%	20	-0.573	46	-0.503	44
Allan Gray v	ALSI	49,754	1.45%		49	-6.17%	49	-7.47%	21	-7.47%	21	6.08%		12	9.39%	5	4.66%	6	0.326	20	-0.084	14
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	395	1.93%		44	-4.91%	28	-10.48%	34	-10.48%	34	3.02%		36	12.49%	49	6.88%	52	0.905	3	-0.271	31
Argon SA Equity Fund v	SWIX	685	2.58%		31	-5.68%	43	-7.40%	20	-7.40%	20	2.96%		37	11.18%	35	5.54%	27	-0.209	33	-0.323	35
Aylett Equity	ALSI	670	3.05%		18	-4.26%	21	-2.15%	2	-2.15%	2	9.50%		5	8.09%	2	3.72%	1	0.633	13	0.284	4
Balondoloz Active Equity Fund	FTSE/JSE CAPI Top 40	18	3.95%		9	-5.25%	39	-4.03%	9	-4.03%	9	4.11%		24	11.58%	44	5.91%	41	0.227	23	-0.212	23
Cannon ALSI Institutional Composite	ALSI	59	1.37%		50	-6.00%	47	-6.26%	13	-6.26%	13	4.14%		23	10.25%	14	5.26%	18	-0.029	30	-0.250	28
ClucasGray Equity Prescient Fund	SWIX	709	1.17%		51	-2.82%	8	-4.23%	10	-4.23%	10	7.69%		9	8.98%	4	3.90%	2	0.669	11	0.077	9
Coronation Aggressive Equity v	Capped SWIX All Share	10,033	3.17%		16	-3.87%	16	-11.84%	46	-11.84%	46	5.84%		14	11.29%	39	4.89%	7	0.575	14	-0.073	13
Coronation Core Equity v	SWIX	2,639	2.52%		32	-4.97%	31	-11.79%	44	-11.79%	44	4.32%		21	11.84%	45	6.15%	44	0.379	19	-0.187	19
Coronation Houseview Equity v	Capped SWIX All Share	26,604	2.38%		36	-5.84%	45	-12.45%	51	-12.45%	51	2.67%		39	11.05%	29	5.42%	23	-0.053	31	-0.354	38
Denker SA Equity	SWIX	930	1.97%		43	-2.86%	9	-3.61%	7	-3.61%	7	3.52%		31	11.27%	38	5.44%	24	-0.024	29	-0.271	30
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	2,108	2.65%		30	-7.04%	53	-12.27%	49	-12.27%	49	-0.82%		52	12.80%	51	7.10%	53	-0.357	40	-0.560	48
ELECTUS Equity Portfolio	Capped SWIX All Share	1,068	1.90%		46	-5.37%	40	-3.60%	6	-3.60%	6	4.92%		18	8.25%	3	4.39%	5	0.279	21	-0.242	26
Element Equity v	SWIX	314	3.54%		13	0.38%	2	-2.57%	3	-2.57%	3	11.01%		2	9.94%	9	4.12%	4	0.737	9	0.385	1
Fairtree Equity	Capped SWIX All Share	10,150	4.90%		2	-2.76%	7	-4.00%	8	-4.00%	8	8.89%		6	12.93%	53	5.75%	35	1.100	2	0.173	6
Foord Specialist Domestic Equity v	ALSI	13,327	2.26%		38	-7.06%	54	-12.23%	47	-12.23%	47	-1.57%		54	11.09%	31	6.57%	49	-1.076	51	-0.733	54
Investec Equity v	SWIX	10,787	4.33%		5	-5.55%	42	-7.01%	19	-7.01%	19	2.57%		42	11.11%	33	5.74%	33	-0.267	36	-0.360	40

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Investec Equity Value v	ALSI	5,089	2.73%		29	1.25%	1	-4.84%	11	-4.84%	11	11.94%		1	21.20%	54	9.33%	54	0.425	18	0.301	3
Kagiso Managed Equity	SWIX	1,416	2.24%		39	0.20%	3	-6.42%	15	-6.42%	15	6.41%		10	10.66%	23	5.18%	15	0.474	17	-0.033	10
Mazi Asset Management Equity SWIX Composite	SWIX	1,957	2.44%		34	-5.22%	38	-13.24%	52	-13.24%	52	0.09%		51	11.23%	37	6.37%	47	-1.181	52	-0.573	49
Mergence CAPI Fund v	CAPI	1,196	4.27%		6	-4.41%	26	-6.39%	14	-6.39%	14	3.67%		28	10.17%	12	5.21%	16	-0.326	38	-0.298	33
Mergence SWIX Fund v	SWIX	1,875	3.03%		20	-3.24%	11	-10.72%	36	-10.72%	36	2.83%		38	10.57%	20	5.68%	31	-0.474	43	-0.360	39
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,730	0.34%		53	-4.29%	23	-11.02%	39	-11.02%	39	-1.02%		53	10.94%	26	6.69%	51	-0.293	37	-0.693	53
Oasis Equity v	Ave General Equity Peer Group	9,148	2.77%		28	-4.28%	22	-6.90%	17	-6.90%	17	6.18%		11	9.67%	7	4.93%	9	0.652	12	-0.069	12
Old Mutual Fundamental Equity	Capped SWIX All Share	32,094	2.17%		40	-5.10%	36	-9.58%	30	-9.58%	30	1.20%		45	10.07%	11	5.26%	18	-0.504	44	-0.542	46
Old Mutual RAFI40 Tracker v	SWIX	954	5.69%		1	-4.10%	18	-3.33%	5	-3.33%	5	10.75%		3	12.33%	47	5.59%	28	0.822	5	0.314	2
Old Mutual SWIX tracker v	SWIX	2,202	2.89%		25	-4.09%	17	-11.79%	44	-11.79%	44	3.66%		29	11.37%	41	5.91%	41	-0.358	41	-0.255	29
OMIG Customised Managed Alpha v	Capped SWIX All Share	12,782	3.56%		11	-5.11%	37	-12.35%	50	-12.35%	50	0.39%		49	10.41%	17	5.79%	36	-1.067	50	-0.598	52
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	216	3.08%		17	-4.38%	25	-11.74%	43	-11.74%	43	3.76%		27	12.80%	51	6.67%	50	2.335	1	-0.206	21
OMIG Double Alpha Top40 v	ALSI Top 40	426	4.59%		4	-4.99%	32	-8.04%	24	-8.04%	24	4.77%		19	12.63%	50	6.33%	45	0.037	28	-0.134	17
OMIG Managed Alpha Equity	Capped SWIX All Share	2,073	3.56%		11	-5.39%	41	-13.80%	53	-13.80%	53	0.73%		46	10.55%	19	5.86%	40	-0.870	47	-0.556	47
OMIG Premium Equity v	Capped SWIX All Share	575	3.23%		15	-3.73%	14	-7.52%	22	-7.52%	22	4.70%		20	10.04%	10	5.21%	16	0.709	10	-0.203	20
Perpetua Equity	SWIX	3,469	2.52%		32	-2.56%	6	-10.13%	33	-10.13%	33	6.03%		13	11.92%	46	5.31%	22	0.259	22	-0.048	11
Prescient Equity Quant	ALSI Top 40	88	4.65%		3	-4.93%	30	-8.17%	25	-8.17%	25	3.59%		30	12.38%	48	6.36%	46	-0.541	45	-0.231	24
Prudential Core Equity v	Capped SWIX All Share	7,340	2.89%		25	-5.96%	46	-9.41%	28	-9.41%	28	5.71%		15	10.83%	25	5.29%	21	0.798	7	-0.092	15
Prudential Select Equity v	Capped SWIX All Share	4,255	2.41%		35	-6.12%	48	-8.90%	27	-8.90%	27	5.61%		16	10.23%	13	4.89%	7	0.801	6	-0.113	16
PSG SA Equity Fund	SWIX	94	-1.14%		54	-4.36%	24	-9.42%	29	-9.42%	29	9.68%		4	11.48%	43	4.94%	10	0.497	16	0.242	5
Rezco Equity	-	230	0.81%		52	-3.51%	13	-1.06%	1	-1.06%	1	3.48%		33	7.06%	1	3.94%	3	-	-	-0.492	43
Sentio General Equity	SWIX	8,092	3.61%		10	-4.92%	29	-11.13%	41	-11.13%	41	2.59%		40	11.31%	40	6.55%	48	-0.252	35	-0.348	37
SIM Aggressive Equity	Capped SWIX All Share	244	2.83%		27	-1.06%	4	-2.59%	4	-2.59%	4	7.90%		7	11.10%	32	5.17%	14	0.778	8	0.099	7
SIM Moderate Equity	SWIX	1,619	3.04%		19	-5.06%	34	-10.84%	38	-10.84%	38	3.93%		26	11.18%	35	5.74%	33	0.117	26	-0.239	25
STANLIB Core Equity v	SWIX	2,801	2.16%		41	-4.13%	19	-10.54%	35	-10.54%	35	0.45%		48	10.59%	21	5.67%	30	-1.035	49	-0.580	50
STANLIB Enhanced Index v	Capped SWIX All Share	3,326	2.93%		23	-3.73%	14	-9.58%	30	-9.58%	30	3.46%		34	10.34%	15	5.44%	24	0.192	24	-0.310	34

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Sygnia Absolute Focus Equity Fund	SWIX	3,915	4.05%		8	-2.94%	10	-6.45%	16	-6.45%	16	2.59%	40	10.82%	24	5.70%	32	-0.372	42	-0.370	41
Sygnia Core Equity Fund	SWIX	4,068	2.91%		24	-6.31%	50	-14.17%	54	-14.17%	54	0.60%	47	10.98%	27	6.04%	43	-2.047	53	-0.541	45
Vunani Core Equity v	SWIX	241	4.18%		7	-1.34%	5	-7.00%	18	-7.00%	18	4.04%	25	10.63%	22	5.50%	26	0.081	27	-0.246	27
ALSI			4.25%			-4.87%		-8.53%		-8.53%		4.33%									11.31%
ALSI Top 40			4.76%			-5.26%		-8.30%		-8.30%		4.70%									12.56%
Ave General Equity Peer Group			2.70%			-3.97%		-9.00%		-9.00%		2.65%									9.32%
CAP1			4.19%			-4.85%		-7.67%		-7.67%		4.25%									10.72%
Capped SWIX All Share			2.59%			-3.80%		-10.94%		-10.94%		2.95%									10.23%
FTSE/JSE CAPI Top 40			4.51%			-4.97%		-6.70%		-6.70%		3.58%									11.35%
FTSE/JSE SWIX 40			3.04%			-4.60%		-12.11%		-12.11%		2.69%									12.61%
FTSE/JSE SWIX Top 40			3.04%			-4.60%		-12.11%		-12.11%		0.40%									12.68%
SWIX			2.90%			-3.99%		-11.67%		-11.67%		3.69%									11.35%

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.

