

| 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 | 7,772 | -0.11% | 24 | -4.49% | 34 | -15.01% | 34 | -13.88% | 39 | -4.55% | 41 | 16.51% | 19 | 11.01% | 27 | -0.157 | 31 | -0.623 | 44 |
| ABSA Asset Management Value v | ALSI | 3,313 | -0.60% | 32 | -4.45% | 33 | -13.34% | 24 | -7.20% | 16 | 0.47% | 8 | 16.88% | 26 | 10.94% | 25 | -0.183 | 34 | -0.302 | 11 |
| Aeon Active Equity Fund | SWIX | 10,592 | 1.02% | 5 | 3.44% | 2 | -8.12% | 5 | -6.23% | 11 | 0.10% | 9 | 16.15% | 14 | 9.31% | 5 | 0.491 | 14 | -0.348 | 14 |
| Aeon Enhanced Equity Fund | SWIX | 163 | -0.09% | 23 | -2.43% | 20 | -11.43% | 13 | -8.39% | 21 | -0.74% | 18 | 17.61% | 39 | 10.69% | 20 | 0.495 | 12 | -0.353 | 17 |
| Afena Capital Equity CAPI v | CAPI | 265 | 1.79% | 2 | -6.16% | 38 | -16.57% | 38 | -16.46% | 47 | -2.83% | 33 | 16.08% | 13 | 11.14% | 29 | 0.651 | 9 | -0.532 | 35 |
| Afena Capital Unconstrained Equity v | Capped SWIX All Share | 1,213 | 0.23% | 17 | -10.54% | 51 | -20.40% | 51 | -21.83% | 56 | -7.20% | 51 | 16.05% | 12 | 12.25% | 42 | -0.659 | 40 | -0.817 | 51 |
| African Alliance Equity Prescient Fund | ALSI | 158 | -1.25% | 46 | 5.00% | 1 | -1.55% | 1 | 0.73% | 4 | 2.56% | 5 | 14.25% | 3 | 7.27% | 1 | 0.152 | 25 | -0.245 | 7 |
| Alexander Forbes Investments Pure Equity Local | Capped SWIX All Share | 8,464 | -0.50% | 28 | -4.61% | 35 | -15.74% | 36 | -13.48% | 35 | -5.36% | 47 | 17.18% | 32 | 11.47% | 34 | -0.670 | 41 | -0.642 | 47 |
| Allan Gray Specialist Domestic Equity v | ALSI | 39,861 | -2.07% | 56 | -11.52% | 52 | -22.15% | 52 | -19.71% | 54 | -6.40% | 50 | 19.00% | 48 | 13.99% | 53 | -1.062 | 50 | -0.617 | 43 |
| ALUWANI Equity Fund | - | 366 | -0.63% | 34 | 0.58% | 5 | -7.82% | 4 | -4.88% | 9 | - | - | - | - | - | - | - | - | - | - |
| Argon SA Equity Fund v | SWIX | 787 | -0.74% | 36 | -2.59% | 23 | -13.43% | 27 | -8.50% | 22 | -0.82% | 19 | 18.08% | 43 | 11.10% | 28 | 0.366 | 17 | -0.343 | 13 |
| Aylett Equity Prescient Fund - A1 institutional cl | ALSI | 687 | 0.71% | 9 | -12.57% | 55 | -18.23% | 45 | -14.76% | 42 | -0.37% | 14 | 16.49% | 18 | 12.96% | 49 | -0.180 | 33 | -0.359 | 19 |
| Cannon ALSI Institutional Composite | ALSI | 43 | -1.47% | 48 | -15.14% | 56 | -25.76% | 56 | -27.43% | 57 | -10.36% | 55 | 15.53% | 8 | 12.42% | 44 | -1.374 | 52 | -1.071 | 56 |
| ClucasGray Equity Prescient Fund | SWIX | 532 | 1.40% | 3 | -12.21% | 54 | -22.85% | 53 | -21.29% | 55 | -3.30% | 34 | 17.45% | 35 | 13.28% | 51 | -0.180 | 32 | -0.502 | 32 |
| Coronation Aggressive Equity v | Capped SWIX All Share | 7,690 | 1.15% | 4 | -2.40% | 19 | -11.73% | 16 | -4.72% | 8 | -1.07% | 22 | 16.23% | 15 | 10.43% | 14 | 0.600 | 10 | -0.416 | 25 |
| Coronation Core Equity v | SWIX | 585 | 0.13% | 19 | -1.74% | 14 | -11.36% | 12 | -6.73% | 12 | -0.60% | 15 | 16.59% | 22 | 10.39% | 12 | 0.539 | 11 | -0.376 | 21 |
| Coronation Houseview Equity v | Capped SWIX All Share | 25,546 | 0.78% | 7 | -0.31% | 8 | -10.45% | 10 | -2.76% | 7 | -1.27% | 24 | 15.41% | 7 | 9.72% | 7 | 0.492 | 13 | -0.461 | 30 |
| Element Equity v | SWIX | 211 | -1.56% | 51 | -10.19% | 49 | -19.65% | 49 | -13.49% | 36 | -2.17% | 30 | 14.79% | 4 | 10.77% | 22 | -0.074 | 30 | -0.545 | 38 |
| Fairtree Equity | Capped SWIX All Share | 13,588 | 0.84% | 6 | 1.22% | 4 | -9.22% | 6 | 6.14% | 1 | 7.02% | 1 | 26.27% | 56 | 14.39% | 54 | 1.146 | 3 | 0.118 | 1 |
| Foord Specialist Domestic Equity v | ALSI | 6,169 | 0.44% | 13 | -1.67% | 13 | -13.60% | 30 | -11.55% | 33 | -7.33% | 52 | 15.11% | 5 | 10.03% | 9 | -1.608 | 53 | -0.891 | 54 |
| Iconic Portable Alpha Fund | RisCura Capped SWIX | 723 | 0.23% | 17 | -3.08% | 26 | -13.26% | 22 | -7.42% | 17 | -2.65% | 31 | 19.01% | 51 | 12.03% | 40 | - | - | -0.415 | 24 |
| Kagiso Managed Equity Fund | SWIX | 1,234 | -1.55% | 50 | -15.61% | 58 | -25.19% | 55 | -14.65% | 41 | -1.75% | 28 | 18.09% | 44 | 13.84% | 52 | 0.054 | 28 | -0.389 | 22 |
| LAFM - Capped SWIX Composite v | SWIX | 1,141 | -1.51% | 49 | -7.10% | 43 | -17.24% | 42 | -13.91% | 40 | -4.95% | 44 | 16.83% | 24 | 11.48% | 35 | -0.940 | 44 | -0.632 | 45 |
| MAZI Capital Equity SWIX Composite | SWIX | 1,033 | -0.18% | 25 | -5.82% | 36 | -15.72% | 35 | -15.70% | 43 | -4.86% | 43 | 17.31% | 34 | 11.71% | 39 | -0.951 | 45 | -0.605 | 41 |
| Mergence CAPI Fund v | CAPI | 1,006 | 0.25% | 16 | -0.12% | 7 | -11.52% | 14 | -10.47% | 26 | -0.85% | 21 | 15.88% | 10 | 9.53% | 6 | 0.670 | 7 | -0.417 | 26 |

| Product* | Benchmark | Market Value (ZAR'm) | Month | # | Quarter | # | Year-to-date | # | 1-year | # | Annualised 3-year | # | Risk | # | Downside Risk | # | Information Ratio | # | Sharpe Ratio | # | | |
|---|-------------------------------|----------------------|--------|---|---------|---------|--------------|---------|--------|---------|-------------------|---------|------|----|---------------|----|-------------------|----|--------------|----|--------|----|
| Mergence SWIX Fund v | SWIX | 2,042 | -1.38% | | 47 | -2.98% | 24 | -13.52% | 29 | -13.87% | 38 | -3.58% | | 37 | 16.45% | 17 | 10.36% | 11 | -1.008 | 47 | -0.566 | 39 |
| Nedgroup Investments Private Wealth Equity Fund | FTSE/JSE SWIX Top 40 | 1,020 | -1.23% | | 45 | -6.58% | 41 | -16.64% | 39 | -17.41% | 49 | -7.95% | | 53 | 16.63% | 23 | 11.52% | 36 | 0.320 | 19 | -0.835 | 53 |
| Ninety One Equity v | SWIX | 20,161 | 0.50% | | 12 | -2.20% | 18 | -12.58% | 18 | -5.72% | 10 | -0.07% | | 10 | 18.70% | 46 | 11.59% | 38 | 0.463 | 15 | -0.285 | 10 |
| Ninety One Value Equity v | ALSI | 3,519 | -1.72% | | 53 | -10.42% | 50 | -26.38% | 57 | -7.61% | 19 | -3.57% | | 36 | 22.80% | 55 | 14.99% | 55 | -0.274 | 36 | -0.351 | 15 |
| Oasis Specialist Domestic Equity v | Ave General Equity Peer Group | 7,811 | -0.93% | | 38 | -1.17% | 11 | -10.69% | 11 | -11.02% | 29 | -1.12% | | 23 | 14.20% | 2 | 8.75% | 3 | 0.353 | 18 | -0.502 | 33 |
| Old Mutual Fundamental Equity | Capped SWIX All Share | 30,284 | -0.58% | | 31 | -8.46% | 46 | -19.18% | 48 | -17.10% | 48 | -5.26% | | 45 | 17.54% | 38 | 12.43% | 45 | -0.378 | 37 | -0.617 | 42 |
| Old Mutual RAFI40 Tracker v | SWIX | 805 | 0.63% | | 11 | -6.17% | 39 | -18.03% | 43 | -16.19% | 45 | -0.24% | | 12 | 19.00% | 48 | 12.39% | 43 | 0.315 | 20 | -0.285 | 9 |
| Old Mutual SWIX tracker v | SWIX | 380 | -0.98% | | 40 | -3.02% | 25 | -13.34% | 24 | -10.51% | 27 | -1.98% | | 29 | 17.15% | 31 | 10.67% | 19 | -1.052 | 49 | -0.440 | 28 |
| OMIG Customised Managed Alpha v | Capped SWIX All Share | 11,663 | 0.00% | | 22 | -3.50% | 30 | -14.38% | 32 | -11.30% | 30 | -4.64% | | 42 | 17.06% | 28 | 11.26% | 31 | -0.257 | 35 | -0.603 | 40 |
| OMIG Double Alpha SWIX40 v | FTSE/JSE SWIX 40 | 572 | -0.95% | | 39 | -0.59% | 9 | -9.92% | 9 | -7.18% | 15 | -0.33% | | 13 | 17.78% | 41 | 10.35% | 10 | 0.818 | 6 | -0.325 | 12 |
| OMIG Managed Alpha Equity | Capped SWIX All Share | 1,536 | 0.06% | | 21 | -3.49% | 29 | -14.33% | 31 | -11.38% | 32 | -5.31% | | 46 | 17.05% | 27 | 11.27% | 32 | -0.558 | 39 | -0.645 | 48 |
| OMIG Premium Equity v | Capped SWIX All Share | 712 | 0.67% | | 10 | -3.20% | 28 | -13.31% | 23 | -9.31% | 24 | -1.55% | | 26 | 16.35% | 16 | 10.56% | 16 | 1.157 | 2 | -0.442 | 29 |
| Perpetua True Value Equity Composite | SWIX | 1,905 | -4.00% | | 58 | -11.53% | 53 | -24.08% | 54 | -18.75% | 51 | -8.56% | | 54 | 17.49% | 36 | 12.92% | 48 | -1.006 | 46 | -0.821 | 52 |
| Prescient Core Equity Composite v | SWIX | 1,429 | -0.62% | | 33 | -2.48% | 21 | -12.63% | 19 | -9.25% | 23 | -1.30% | | 25 | 17.26% | 33 | 10.61% | 17 | 1.451 | 1 | -0.396 | 23 |
| Prescient Equity Quant Fund | ALSI Top 40 | 80 | 0.39% | | 14 | 3.10% | 3 | -7.04% | 3 | -2.71% | 6 | 4.86% | | 2 | 16.52% | 20 | 8.90% | 4 | 0.148 | 26 | -0.055 | 2 |
| Prudential Core Equity SWIX v | Capped SWIX All Share | 8,750 | -1.05% | | 43 | -8.64% | 47 | -19.10% | 47 | -19.27% | 52 | -3.87% | | 38 | 18.58% | 45 | 12.86% | 47 | 0.163 | 24 | -0.494 | 31 |
| Prudential Deep Value Equity v | Capped SWIX All Share | 3,368 | -1.22% | | 44 | -8.98% | 48 | -19.75% | 50 | -19.53% | 53 | -3.95% | | 39 | 17.87% | 42 | 12.45% | 46 | 0.126 | 27 | -0.526 | 34 |
| PSG SA Equity Fund | SWIX | 53 | 2.39% | | 1 | -15.36% | 57 | -29.68% | 58 | -34.59% | 58 | -14.09% | | 56 | 20.52% | 54 | 16.46% | 56 | -1.037 | 48 | -0.966 | 55 |
| Rezco Equity | - | 527 | -1.88% | | 55 | 0.32% | 6 | -6.06% | 2 | 5.17% | 2 | 4.80% | | 3 | 13.32% | 1 | 7.62% | 2 | - | - | -0.108 | 3 |
| Satrix Momentum Equity Fund v | Capped SWIX All Share | 1,886 | -0.91% | | 37 | -6.39% | 40 | -16.90% | 40 | -10.30% | 25 | -0.08% | | 11 | 19.27% | 52 | 12.20% | 41 | 0.982 | 4 | -0.271 | 8 |
| Sentio General Equity | SWIX | 7,387 | -1.04% | | 41 | -1.95% | 17 | -11.65% | 15 | -11.33% | 31 | -1.66% | | 27 | 16.83% | 24 | 10.42% | 13 | 0.045 | 29 | -0.432 | 27 |
| SIM Aggressive Equity | Capped SWIX All Share | 383 | -0.45% | | 27 | -7.24% | 44 | -18.65% | 46 | -6.80% | 13 | 1.93% | | 7 | 19.78% | 53 | 13.01% | 50 | 0.885 | 5 | -0.157 | 6 |
| Sim Moderate Equity | SWIX | 4,179 | -0.50% | | 28 | -1.78% | 15 | -11.89% | 17 | -7.13% | 14 | -0.67% | | 17 | 17.51% | 37 | 10.66% | 18 | 0.667 | 8 | -0.352 | 16 |
| SIM Unconstrained Equity | SWIX | 647 | -0.65% | | 35 | -7.77% | 45 | -18.03% | 43 | -17.81% | 50 | -6.30% | | 49 | 15.20% | 6 | 10.88% | 24 | -0.857 | 43 | -0.810 | 50 |
| STANLIB Core Equity v | SWIX | 1,611 | 0.78% | | 7 | -3.76% | 31 | -14.88% | 33 | -16.29% | 46 | -4.39% | | 40 | 15.96% | 11 | 10.54% | 15 | -0.787 | 42 | -0.640 | 46 |

This document or any part thereof cannot be copied or distributed to anyone without written acknowledgement of its source. RisCura does not warrant the accuracy of the information contained herein. This document does not present investment advice of any kind. Under no circumstances shall RisCura be liable for any damages (whether direct, consequential or incidental) suffered in the course or as a result of using the information and the user shall assume the full risk of relying on it in making an investment decision or in advising anybody in this regard. For more information please contact Fran Troskie at ftroskie@riscura.com or +27 21 673 6999. RisCura Solutions (Pty) Ltd and RisCura Invest (Pty) Ltd are authorised financial services providers.

| Product* | Benchmark | Market Value (ZAR'm) | Month | # | Quarter | # | Year-to-date | # | 1-year | # | Annualised 3-year | # | Risk | # | Downside Risk | # | Information Ratio | # | Sharpe Ratio | # |
|---|-----------------------|----------------------|--------|----|---------|----|--------------|----|---------|----|-------------------|----|--------|----|---------------|----|-------------------|----|--------------|----|
| STANLIB Enhanced Index v | Capped SWIX All Share | 2,754 | 0.29% | 15 | -0.71% | 10 | -12.74% | 20 | -13.78% | 37 | -2.68% | 32 | 15.84% | 9 | 9.84% | 8 | 0.304 | 22 | -0.535 | 37 |
| Sygnia Absolute Focus Equity Fund | SWIX | 4,219 | 0.09% | 20 | -2.48% | 21 | -13.36% | 26 | -7.55% | 18 | -0.60% | 15 | 17.07% | 29 | 10.77% | 22 | 0.436 | 16 | -0.361 | 20 |
| Sygnia Core Equity Fund | SWIX | 2,643 | -1.04% | 41 | -3.11% | 27 | -13.44% | 28 | -10.51% | 27 | -3.49% | 35 | 17.07% | 29 | 10.73% | 21 | -1.242 | 51 | -0.533 | 36 |
| Truffle General Equity Fund v | Capped SWIX All Share | 523 | -0.56% | 30 | -1.43% | 12 | -9.23% | 7 | 1.17% | 3 | 2.69% | 4 | 18.99% | 47 | 11.40% | 33 | - | - | -0.136 | 4 |
| Truffle SCI Institutional Equity Fund v | Capped SWIX All Share | 2,902 | -0.44% | 26 | -1.91% | 16 | -9.84% | 8 | 0.30% | 5 | 2.35% | 6 | 19.00% | 48 | 11.55% | 37 | 0.227 | 23 | -0.153 | 5 |
| Visio Capped Swix Composite v | Capped SWIX All Share | 6,885 | -2.59% | 57 | -6.96% | 42 | -17.08% | 41 | -16.01% | 44 | -6.12% | 48 | 16.55% | 21 | 11.23% | 30 | -0.494 | 38 | -0.721 | 49 |
| Vunani Capped Swix Composite v | - | 1,172 | -1.69% | 52 | -5.89% | 37 | -15.92% | 37 | -12.41% | 34 | - | - | - | - | - | - | - | - | - | - |
| Vunani Core Equity v | SWIX | 226 | -1.80% | 54 | -4.19% | 32 | -13.01% | 21 | -8.15% | 20 | -0.83% | 20 | 17.64% | 40 | 10.98% | 26 | 0.309 | 21 | -0.357 | 18 |
| ALSI | | | 0.31% | | 0.46% | | -10.12% | | -6.01% | | 1.30% | | 16.75% | | | | | | | |
| ALSI Top 40 | | | 0.42% | | 3.11% | | -6.94% | | -2.81% | | 4.70% | | 16.85% | | | | | | | |
| Ave General Equity Peer Group | | | -0.44% | | -4.71% | | -14.99% | | -11.84% | | -2.99% | | 16.36% | | | | | | | |
| CAP1 | | | -0.33% | | -44.12% | | -50.60% | | -48.24% | | -17.32% | | 29.24% | | | | | | | |
| Capped SWIX All Share | | | -0.41% | | -5.27% | | -16.51% | | -14.19% | | -4.19% | | 17.36% | | | | | | | |
| FTSE/JSE SWIX 40 | | | -1.10% | | -36.26% | | -42.38% | | -40.80% | | -14.53% | | 25.65% | | | | | | | |
| FTSE/JSE SWIX Top 40 | | | -1.10% | | -36.26% | | -42.38% | | -40.80% | | -14.53% | | 25.65% | | | | | | | |
| RisCura Capped SWIX | | | -0.65% | | -3.81% | | -14.34% | | -11.95% | | - | | - | | | | | | | |
| SWIX | | | -0.97% | | -3.02% | | -13.33% | | -10.40% | | -1.89% | | 17.22% | | | | | | | |

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.

