

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	SWIX	8,377	2.15%		2	-1.56%	3	10.67%	7	12.57%	7	22.80%	3	9.64%	29	3.98%	17	0.863	10	1.621	7
ABSA Asset Management Value v	ALSI	7,891	0.38%		22	-4.48%	36	3.62%	42	2.03%	40	15.54%	43	9.24%	20	4.17%	23	-0.907	48	1.017	42
Aeon Active Equity	SWIX	2,007	0.44%		20	-2.47%	14	9.33%	14	9.73%	13	21.57%	13	9.11%	13	3.72%	7	0.765	14	1.597	8
Aeon Enhanced Equity Fund	SWIX	14	0.48%		19	-2.80%	18	8.83%	15	8.58%	22	19.51%	24	9.06%	11	3.93%	14	0.078	23	1.414	18
Afena Equity CAPI v	CAPI	4,231	-0.52%		39	-6.12%	48	3.30%	45	-3.57%	49	13.21%	50	11.14%	52	5.39%	51	-1.172	50	0.677	51
Afena Equity SWIX v	SWIX	2,991	-1.35%		48	-6.36%	51	3.90%	40	-0.05%	43	15.15%	44	9.92%	34	4.70%	41	-0.889	45	0.920	44
Allan Gray v	ALSI	63,085	1.49%		7	-3.85%	29	5.14%	36	4.55%	34	18.14%	30	9.52%	28	4.25%	29	-0.004	24	1.227	34
Argon SA Equity Fund v	SWIX	8,133	1.73%		4	-1.98%	7	11.79%	4	13.36%	4	22.93%	2	9.50%	27	3.91%	13	1.206	2	1.654	6
Aylett Equity	ALSI	653	1.10%		12	-2.01%	8	3.03%	47	4.33%	36	16.80%	38	7.72%	1	3.15%	2	-0.281	30	1.344	25
Cannon All Equities SWIX	SWIX	112	-1.33%		47	-2.78%	17	11.11%	5	-	-	-	-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	412	-1.16%		45	-1.94%	6	0.09%	55	-8.48%	57	7.79%	55	9.11%	13	4.74%	44	-1.378	53	0.262	55
Citadel Equity v	ALSI	258	-0.77%		41	-5.02%	41	4.26%	38	0.57%	42	13.76%	46	8.97%	10	3.69%	6	-0.922	49	0.871	45
Coronation Aggressive Equity v	SWIX	16,001	-1.64%		53	-5.67%	46	2.60%	48	-2.01%	45	18.42%	29	10.77%	50	4.39%	34	-0.112	25	1.118	38
Coronation Core Equity v	SWIX	31,539	-0.89%		43	-4.55%	37	6.55%	30	5.46%	30	21.42%	16	10.51%	45	4.19%	25	0.512	19	1.385	22
Coronation Houseview Equity v	SWIX	24,010	-0.14%		33	-3.94%	31	7.47%	25	4.80%	32	22.12%	8	10.21%	40	3.87%	10	0.523	18	1.479	15
Efficient Equity	ALSI	354	-0.82%		42	-4.62%	39	5.63%	35	4.63%	33	16.29%	40	8.08%	4	3.60%	4	-0.475	36	1.233	33
ELECTUS Multi-Cap Portfolio v	SWIX	1,924	-2.33%		58	-5.40%	43	3.68%	41	2.90%	38	16.78%	39	10.11%	35	4.05%	20	-0.404	33	1.045	40
Element Equity v	SWIX	293	-4.15%		59	-12.70%	59	-10.55%	59	-21.00%	58	0.12%	56	12.13%	57	7.70%	57	-1.937	57	-0.387	57
Foord Specialist Domestic Equity v	ALSI	22,037	1.13%		11	-1.61%	4	7.29%	27	10.32%	12	21.99%	9	8.69%	6	2.97%	1	0.853	11	1.711	3
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,278	0.88%		16	-2.70%	16	9.98%	8	11.31%	10	25.28%	1	10.45%	42	4.22%	26	0.580	17	1.697	4
Investec Equity v	SWIX	11,982	0.96%		14	-2.11%	10	13.54%	2	19.32%	1	22.75%	4	10.17%	37	4.68%	40	0.644	16	1.537	13
Investec Equity Value v	ALSI	8,970	-8.33%		61	-21.13%	61	-17.91%	61	-25.31%	60	-0.15%	57	17.76%	58	10.98%	58	-1.189	51	-0.231	56
Investment Solutions Pure Equity Local	SWIX	30,516	0.40%		21	-4.37%	34	4.84%	37	2.73%	39	17.21%	36	9.08%	12	4.08%	21	-0.597	37	1.194	35
Kagiso Core SWIX	SWIX	2,144	-1.36%		49	-5.61%	45	1.13%	53	-2.34%	47	16.84%	37	10.23%	41	4.41%	36	-0.457	35	1.039	41
Kagiso Managed Equity	SWIX	7,187	-2.14%		55	-6.28%	49	-2.02%	57	-6.28%	53	13.79%	45	10.46%	44	4.76%	45	-0.726	41	0.763	47
MAZI Capital Equity SWIX Composite	SWIX	5,951	0.36%		23	-1.41%	2	11.06%	6	14.58%	2	22.47%	5	8.00%	3	3.65%	5	0.850	12	1.900	1
Mergence CAPI Fund v	CAPI	966	0.92%		15	-2.44%	13	8.45%	16	6.79%	28	20.09%	21	9.90%	33	3.89%	12	0.904	8	1.352	24
Mergence SWIX Fund v	SWIX	7,738	0.26%		25	-2.48%	15	9.57%	12	10.78%	11	21.87%	10	9.49%	26	3.82%	9	1.012	3	1.564	10
Momentum AM Core Equity v	SWIX	17,049	1.76%		3	-3.23%	21	7.38%	26	7.64%	24	18.14%	30	9.23%	18	4.36%	33	-0.411	34	1.263	30

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#				
Momentum MoM Target Equity	Momentum MoM Target Equity BMK	241	-0.19%			35	-5.25%	42	6.21%	32	7.61%	25	18.61%			28	9.20%	17	4.43%	37	-0.699	39	1.311	27
Mvunonala Pure Active Equity Fund	SWIX	1,705	-0.09%			32	-2.81%	19	11.87%	3	13.86%	3	-			-	-	-	-	-	-	-	-	-
Oasis Equity v	Ave General Equity Peer Group	9,106	-0.30%			37	-6.28%	49	-0.37%	56	-4.77%	52	13.71%			47	10.20%	39	5.07%	48	-0.211	27	0.773	46
Old Mutual Equity Portfolio v	SWIX	27,556	0.21%			26	-3.91%	30	7.93%	23	9.07%	19	21.50%			14	9.38%	23	4.03%	18	0.893	9	1.548	12
Old Mutual RAFI ALSI v	ALSI	543	-1.49%			51	-8.25%	55	1.65%	51	-3.54%	48	13.56%			49	11.02%	51	5.40%	52	-1.272	52	0.712	48
Old Mutual RAFI40 Tracker v	SWIX	654	-1.73%			54	-8.71%	58	1.70%	50	-4.32%	50	13.58%			48	11.82%	54	5.84%	53	-0.879	44	0.672	52
Old Mutual SWIX tracker v	SWIX	34,374	-0.15%			34	-4.45%	35	6.48%	31	8.34%	23	19.16%			25	9.15%	16	4.24%	28	-1.647	56	1.369	23
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	177	0.21%			26	-3.33%	22	8.42%	17	9.10%	18	21.74%			11	10.56%	46	4.72%	43	0.136	22	1.405	20
OMIG Double Alpha Top40 v	ALSI Top 40	369	1.22%			10	-2.95%	20	8.01%	22	4.40%	35	20.02%			22	11.48%	53	5.13%	49	1.246	1	1.175	36
OMIG Enhanced Indexation v	SWIX	10,536	1.44%			9	-2.16%	11	9.53%	13	12.30%	8	21.64%			12	8.73%	8	3.96%	16	1.008	4	1.670	5
OMIG Managed Alpha Equity	ALSI	478	1.49%			7	-2.07%	9	9.91%	9	12.68%	6	22.19%			6	8.63%	5	3.88%	11	0.763	15	1.742	2
OMIG Managed Volatility	SWIX	259	0.52%			18	-4.15%	33	8.14%	19	11.88%	9	18.03%			33	7.74%	2	3.26%	3	-0.281	29	1.478	16
OMIG Premium Equity v	SWIX	514	0.73%			17	-1.70%	5	8.42%	17	9.34%	17	18.88%			26	8.70%	7	4.14%	22	-0.232	28	1.408	19
Perpetua Equity	SWIX	1,615	-1.30%			46	-8.45%	57	-2.61%	58	-8.17%	56	-			-	-	-	-	-	-	-	-	-
Prescient Equity Active Quant	SWIX	281	-0.68%			40	-6.02%	47	8.03%	21	8.92%	20	18.04%			32	9.23%	18	4.51%	39	-0.354	32	1.254	31
Prescient Equity Quant	ALSI Top 40	267	0.05%			30	-3.54%	23	13.82%	1	9.71%	14	21.06%			18	10.70%	48	4.70%	41	0.464	20	1.335	26
Prudential Core Equity ALSI v	ALSI	4,222	0.99%			13	-3.65%	26	7.22%	28	5.13%	31	20.43%			20	10.57%	47	4.40%	35	0.989	6	1.300	28
Prudential Core Equity SWIX v	SWIX	15,549	0.27%			24	-3.99%	32	8.12%	20	9.68%	15	22.15%			7	9.46%	24	3.95%	15	0.994	5	1.592	9
Prudential Deep Value Equity v	Prudential BMK	6,219	0.20%			28	-3.62%	25	7.69%	24	8.86%	21	21.40%			17	9.28%	21	3.79%	8	0.814	13	1.553	11
RECM Equity Composite	ALSI	76	-5.98%			60	-13.34%	60	-14.52%	60	-23.50%	59	-0.57%			58	11.83%	55	7.34%	56	-1.968	58	-0.458	58
SIM Aggressive Equity	SWIX	392	-1.52%			52	-5.51%	44	3.47%	44	0.84%	41	17.94%			34	9.86%	32	4.17%	23	-0.302	31	1.171	37
Sim Moderate Equity	SWIX	1,803	-0.27%			36	-4.59%	38	6.79%	29	7.41%	26	21.50%			14	9.72%	30	4.30%	31	0.929	7	1.498	14
SIM Unconstrained Equity	SWIX	5,377	-2.16%			56	-7.17%	52	3.28%	46	-0.60%	44	15.76%			42	10.17%	37	4.30%	31	-0.598	38	0.953	43
STANLIB Core Equity v	SWIX	2,705	1.63%			6	-3.82%	28	4.03%	39	4.27%	37	16.18%			41	8.90%	9	4.29%	30	-0.892	46	1.117	39
STANLIB Enhanced Index v	SWIX	4,194	-0.50%			38	-4.96%	40	5.91%	34	7.38%	27	17.78%			35	9.12%	15	4.23%	27	-0.829	42	1.243	32
STANLIB FINDI v	FINDI	290	2.41%			1	-0.10%	1	9.63%	11	13.21%	5	20.95%			19	9.81%	31	4.90%	47	-0.713	40	1.438	17

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 is a licensed financial services provider.

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
STANLIB Research v	SWIX	7,856	0.20%		28	-3.61%	24	6.04%	33	6.30%	29	19.65%	23	9.29%	22	4.03%	18	0.166	21	1.395	21	
STANLIB Unconstrained Equity v	ALSI	830	-0.04%		31	-3.81%	27	1.39%	52	-4.43%	51	12.92%	51	10.12%	36	4.89%	46	-0.852	43	0.709	49	
STANLIB Value v	ALSI	1,138	-0.91%		44	-8.31%	56	3.52%	43	-7.08%	54	10.77%	54	10.73%	49	5.89%	54	-0.905	47	0.494	53	
Taquantia Active All Share v	ALSI	332	-2.19%		57	-7.42%	54	1.09%	54	-7.30%	55	11.16%	53	11.87%	56	6.07%	55	-1.511	54	0.487	54	
Taquantia Active SWIX v	SWIX	311	-1.41%		50	-7.19%	53	2.20%	49	-2.24%	46	12.83%	52	10.45%	42	5.28%	50	-1.598	55	0.682	50	
Vunani Core Equity v	SWIX	1,543	1.72%		5	-2.39%	12	9.88%	10	9.50%	16	18.79%	27	9.48%	25	4.47%	38	-0.156	26	1.292	29	
ALSI			0.52%			-4.18%		6.18%		4.37%		18.10%		9.96%								
ALSI Top 40			0.93%			-3.30%		7.43%		3.76%		18.77%		11.19%								
Ave General Equity Peer Group			-0.12%			-4.48%		4.51%		2.77%		14.74%		8.26%								
CAPI			0.52%			-4.18%		6.18%		4.56%		18.20%		9.84%								
FINDI			1.94%			-1.54%		9.82%		18.60%		25.22%		8.96%								
FTSE/JSE SWIX 40			-0.15%			-3.72%		7.82%		8.17%		21.51%		10.19%								
FTSE/JSE SWIX Top 40			1.98%			-1.33%		10.39%		10.75%		22.47%		9.87%								
Momentum MoM Target Equity BMK			-0.15%			-4.39%		6.58%		8.55%		19.32%		9.12%								
Prudential BMK			-0.09%			-4.37%		6.54%		8.15%		19.21%		9.15%								
SWIX			-0.15%			-4.39%		6.58%		8.55%		19.32%		9.12%								
SWIX			-0.15%			-4.39%		6.58%		8.55%		19.23%		9.11%								

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.

