

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	8,229	0.15%		16	0.19%	34	8.33%	11	10.71%	15	23.16%	6	9.66%	29	3.98%	18	0.668	14	1.650	10
ABSA Asset Management Value v	ALSI	7,834	-0.77%		38	-0.62%	48	3.24%	49	3.24%	39	16.42%	43	9.27%	20	4.17%	24	-0.890	46	1.100	42
Aeon Active Equity	SWIX	1,997	0.28%		15	1.01%	18	8.85%	9	10.81%	14	22.63%	13	9.12%	12	3.72%	7	0.675	13	1.695	6
Aeon Enhanced Equity Fund	SWIX	14	0.79%		8	1.59%	9	8.31%	12	10.16%	17	21.04%	20	9.18%	16	3.93%	14	0.162	21	1.540	17
Afena Equity CAPI v	CAPI	4,250	-1.83%		54	0.33%	30	3.84%	44	-2.34%	51	13.68%	52	11.11%	52	5.41%	51	-1.226	52	0.718	52
Afena Equity SWIX v	SWIX	3,129	-0.53%		33	0.53%	27	5.32%	38	2.17%	42	16.09%	44	9.80%	32	4.70%	41	-0.940	47	1.017	44
Allan Gray v	ALSI	627	-1.53%		48	-0.44%	45	3.60%	46	3.39%	38	18.27%	35	9.53%	27	4.25%	28	-0.170	25	1.241	36
Argon SA Equity Fund v	SWIX	8,106	-0.13%		26	0.90%	22	9.89%	6	12.23%	6	23.18%	5	9.51%	26	3.91%	13	0.885	5	1.677	8
Aylett Equity	ALSI	656	-1.10%		42	-0.27%	43	1.91%	53	4.63%	35	17.22%	40	7.73%	1	3.15%	2	-0.361	31	1.391	30
Cannon All Equities SWIX	SWIX	116	-2.18%		55	3.82%	1	12.61%	2	-	-	-	-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	417	-1.75%		50	3.75%	2	1.27%	55	-5.72%	56	7.62%	55	9.15%	14	4.76%	45	-1.448	54	0.247	55
Citadel Equity v	ALSI	260	-1.78%		52	1.27%	12	5.07%	39	1.84%	43	14.83%	47	8.92%	9	3.71%	6	-0.879	45	0.984	45
Coronation Aggressive Equity v	SWIX	16,327	-1.82%		53	1.03%	17	4.30%	43	1.27%	45	19.67%	28	10.62%	48	4.37%	34	-0.123	24	1.236	37
Coronation Core Equity v	SWIX	32,128	-0.11%		24	1.62%	8	7.51%	22	8.22%	26	22.93%	11	10.42%	45	4.20%	25	0.551	19	1.519	18
Coronation Houseview Equity v	SWIX	24,054	-1.26%		46	1.17%	15	7.63%	19	6.61%	31	22.97%	10	10.16%	39	3.87%	10	0.430	20	1.560	16
Efficient Equity	ALSI	362	-0.76%		37	0.27%	32	6.50%	29	6.80%	29	17.73%	38	8.04%	3	3.61%	4	-0.341	30	1.397	29
ELECTUS Multi-Cap Portfolio v	SWIX	1,956	-0.75%		36	0.96%	19	6.15%	33	6.77%	30	17.88%	37	9.90%	33	3.94%	15	-0.433	34	1.163	40
Element Equity v	SWIX	312	-3.28%		58	-2.95%	59	-5.83%	59	-14.49%	58	2.20%	56	11.79%	57	7.48%	57	-1.880	57	-0.224	57
Foord Specialist Domestic Equity v	ALSI	21,489	-0.74%		35	0.14%	37	6.08%	34	9.41%	23	23.07%	8	8.76%	6	2.97%	1	0.892	3	1.801	3
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,268	0.34%		13	1.51%	10	9.77%	7	12.03%	9	25.95%	1	10.39%	44	4.23%	26	0.633	15	1.761	4
Investec Equity v	SWIX	11,285	0.82%		7	-0.23%	41	12.46%	3	18.35%	1	23.72%	3	10.20%	41	4.68%	40	0.580	18	1.614	13
Investec Equity Value v	ALSI	11,330	-7.15%		61	-8.42%	61	-10.45%	61	-17.51%	60	2.11%	57	17.11%	58	10.35%	58	-1.134	50	-0.115	56
Investment Solutions Pure Equity Local	SWIX	31,020	-0.92%		39	-0.94%	52	4.42%	42	3.66%	37	17.73%	38	9.07%	11	4.08%	21	-0.802	41	1.247	35
Kagiso Core SWIX	SWIX	4,153	-1.04%		41	0.52%	28	2.53%	51	0.31%	47	18.00%	36	10.11%	37	4.41%	36	-0.481	35	1.152	41
Kagiso Managed Equity	SWIX	12,873	-2.29%		56	0.93%	20	0.12%	56	-3.00%	53	14.83%	47	10.29%	42	4.71%	43	-0.751	40	0.865	46
MAZI Capital Equity SWIX Composite	SWIX	5,933	0.77%		9	2.65%	3	10.66%	5	16.39%	2	23.83%	2	8.04%	3	3.65%	5	0.854	7	2.034	1
Mergence CAPI Fund v	CAPI	957	-0.63%		34	1.15%	16	7.46%	24	6.35%	33	20.72%	23	9.91%	34	3.89%	12	0.788	10	1.406	26
Mergence SWIX Fund v	SWIX	7,719	0.95%		5	1.70%	7	9.28%	8	11.53%	11	22.92%	12	9.47%	25	3.82%	9	0.891	4	1.660	9
Momentum AM Core Equity v	SWIX	16,774	-0.31%		29	-0.99%	54	5.52%	37	6.50%	32	18.70%	34	9.29%	22	4.36%	33	-0.805	42	1.310	33

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	239	0.10%		18	-0.78%	50	6.41%	31	9.43%	22	19.96%		27	9.20%	17	4.44%	37	-0.663	38	1.437	25
Mvunonala Pure Active Equity Fund	SWIX	1,705	0.07%		19	1.89%	5	11.96%	4	15.94%	3	-		-	-	-	-	-	-	-	-	-
Oasis Equity v	Ave General Equity Peer Group	9,212	-1.24%		43	-0.73%	49	-0.07%	57	-2.68%	52	14.33%		49	10.17%	40	5.08%	48	-0.278	26	0.831	47
Old Mutual Equity Portfolio v	SWIX	27,503	0.33%		14	-0.33%	44	7.70%	18	9.74%	21	22.44%		16	9.35%	23	4.03%	19	0.717	12	1.638	11
Old Mutual RAFI ALSI v	ALSI	572	-1.76%		51	-0.78%	50	3.19%	50	-0.42%	48	14.90%		46	10.93%	51	5.42%	52	-1.187	51	0.827	48
Old Mutual RAFI40 Tracker v	SWIX	645	-1.57%		49	-0.24%	42	3.49%	47	-1.34%	49	14.91%		45	11.70%	55	5.85%	53	-0.871	44	0.781	51
Old Mutual SWIX tracker v	SWIX	34,386	0.61%		10	-0.18%	40	6.64%	28	9.98%	20	20.48%		25	9.14%	13	4.25%	28	-1.550	55	1.494	22
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	177	1.79%		1	1.26%	13	8.20%	14	10.05%	19	23.01%		9	10.56%	46	4.72%	44	0.142	22	1.507	20
OMIG Double Alpha Top40 v	ALSI Top 40	364	-0.34%		31	0.93%	20	6.71%	27	3.95%	36	20.80%		22	11.51%	54	5.13%	49	1.308	1	1.231	38
OMIG Enhanced Indexation v	SWIX	10,378	1.41%		3	0.15%	36	7.98%	16	11.72%	10	22.45%		15	8.79%	8	3.96%	17	0.867	6	1.739	5
OMIG Managed Alpha Equity	ALSI	471	1.40%		4	0.24%	33	8.30%	13	12.20%	7	23.08%		7	8.70%	5	3.88%	11	0.766	11	1.815	2
OMIG Managed Volatility	SWIX	258	-1.25%		44	-0.51%	47	7.58%	21	12.91%	4	18.90%		33	7.76%	2	3.26%	3	-0.367	33	1.573	15
OMIG Premium Equity v	SWIX	510	1.50%		2	1.48%	11	7.63%	19	10.07%	18	20.00%		26	8.77%	7	4.14%	22	-0.330	29	1.509	19
Perpetua Equity	SWIX	1,631	-2.39%		57	-2.14%	57	-1.33%	58	-4.54%	55	-		-	-	-	-	-	-	-	-	-
Prescient Equity Active Quant	SWIX	279	-0.12%		25	-2.22%	58	8.77%	10	12.13%	8	19.53%		30	9.20%	17	4.52%	39	-0.306	27	1.399	28
Prescient Equity Quant	ALSI Top 40	274	-0.02%		21	1.19%	14	13.77%	1	11.23%	12	22.40%		17	10.70%	50	4.70%	41	0.611	16	1.441	24
Prudential Core Equity ALSI v	ALSI	4,187	-1.25%		44	0.17%	35	6.17%	32	5.19%	34	20.86%		21	10.56%	46	4.40%	35	0.798	8	1.337	32
Prudential Core Equity SWIX v	SWIX	16,952	0.04%		20	0.31%	31	7.83%	17	11.17%	13	23.25%		4	9.45%	24	3.95%	16	0.909	2	1.693	7
Prudential Deep Value Equity v	Prudential BMK	6,193	-0.02%		21	0.66%	24	7.48%	23	10.20%	16	22.14%		18	9.25%	19	3.79%	8	0.583	17	1.629	12
RECM Equity Composite	ALSI	81	-5.13%		60	-1.99%	56	-9.08%	60	-17.28%	59	0.77%		58	11.37%	53	6.85%	56	-1.967	58	-0.362	58
SIM Aggressive Equity	SWIX	398	-0.49%		32	0.47%	29	5.06%	40	3.13%	40	18.95%		32	9.71%	31	4.14%	22	-0.362	32	1.279	34
Sim Moderate Equity	SWIX	1,758	0.11%		17	0.08%	38	7.07%	25	8.65%	25	22.58%		14	9.66%	29	4.31%	32	0.797	9	1.602	14
SIM Unconstrained Equity	SWIX	5,185	-1.50%		47	0.79%	23	5.56%	36	1.53%	44	16.94%		42	9.97%	35	4.23%	26	-0.614	37	1.074	43
STANLIB Core Equity v	SWIX	2,658	-0.97%		40	-1.68%	55	2.36%	52	3.10%	41	17.03%		41	9.02%	10	4.29%	31	-1.080	49	1.187	39
STANLIB Enhanced Index v	SWIX	4,190	0.59%		11	-0.97%	53	6.44%	30	9.11%	24	19.48%		31	9.16%	15	4.25%	28	-0.592	36	1.399	27
STANLIB FINDI v	FINDI	284	0.89%		6	2.27%	4	7.05%	26	12.39%	5	21.97%		19	9.99%	36	4.90%	47	-0.728	39	1.501	21

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	7,843	-0.07%		23	0.63%	25	5.83%	35	7.77%	28	20.70%	24	9.28%	21	4.03%	19	0.039	23	1.493	23	
STANLIB Unconstrained Equity v	ALSI	834	-0.28%		28	1.84%	6	1.43%	54	-1.87%	50	13.78%	51	10.12%	38	4.89%	46	-0.845	43	0.787	50	
STANLIB Value v	ALSI	1,169	-4.02%		59	-4.30%	60	4.47%	41	-6.06%	57	11.20%	54	10.69%	49	5.92%	54	-0.944	48	0.534	54	
Taquantia Active All Share v	ALSI	505	-0.32%		30	0.05%	39	3.35%	48	-3.22%	54	12.59%	53	11.73%	56	6.06%	55	-1.448	53	0.603	53	
Taquantia Active SWIX v	SWIX	316	-0.22%		27	-0.47%	46	3.66%	45	0.71%	46	14.01%	50	10.35%	43	5.29%	50	-1.610	56	0.791	49	
Vunani Core Equity v	SWIX	1,518	0.49%		12	0.61%	26	8.02%	15	7.99%	27	19.67%	28	9.59%	28	4.47%	38	-0.314	28	1.358	31	
ALSI			-0.76%			-0.20%		5.63%		4.79%		18.95%		9.97%								
ALSI Top 40			-0.24%			0.74%		6.44%		3.39%		19.40%		11.20%								
Ave General Equity Peer Group			-1.10%			-0.54%		4.64%		4.58%		15.64%		8.25%								
CAPI			-0.76%			-0.20%		5.63%		4.94%		19.05%		9.85%								
FINDI			0.32%			0.58%		7.73%		15.88%		26.37%		9.11%								
FTSE/JSE SWIX 40			1.70%			1.10%		7.98%		9.41%		22.78%		10.16%								
FTSE/JSE SWIX Top 40			0.69%			1.34%		8.24%		9.68%		22.88%		9.90%								
Momentum MoM Target Equity BMK			0.64%			-0.12%		6.74%		10.19%		20.64%		9.11%								
Prudential BMK			0.51%			-0.13%		6.64%		9.67%		20.48%		9.14%								
SWIX			0.64%			-0.12%		6.74%		10.20%		20.64%		9.11%								
SWIX			0.64%			-0.12%		6.74%		10.20%		20.54%		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.

