

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	8,100	0.61%	4	-0.71%	2	7.57%	4	11.40%	6	19.65%	4	10.04%	29	4.30%	18	0.859	8	1.292	6
ABSA Asset Management Value v	ALSI	8,594	-1.17%	29	-3.55%	24	-0.43%	38	0.50%	39	12.69%	42	9.60%	18	4.31%	19	-0.890	44	0.714	39
Aeon Active Equity	SWIX	1,942	-0.28%	17	-2.64%	19	5.97%	9	8.29%	13	18.59%	11	9.49%	12	3.92%	5	0.834	10	1.265	9
Aeon Enhanced Equity Fund	SWIX	14	-0.14%	11	-2.93%	21	5.13%	16	7.02%	18	17.05%	21	9.47%	11	4.22%	12	0.373	18	1.128	16
Afena Equity CAPI v	CAPI	4,073	0.02%	10	-4.36%	36	-0.69%	39	-3.22%	44	10.32%	46	11.47%	52	5.64%	51	-1.236	52	0.428	47
Afena Equity SWIX v	SWIX	2,848	-1.73%	39	-6.29%	43	-1.30%	43	-2.13%	42	11.62%	43	10.32%	34	4.92%	42	-1.000	47	0.578	43
Allan Gray v	ALSI	59,520	-1.60%	37	-2.47%	17	1.04%	32	1.20%	37	15.33%	30	9.90%	25	4.36%	23	-0.020	22	0.933	32
Argon SA Equity Fund v	SWIX	7,695	-0.82%	22	-2.21%	14	7.45%	5	11.67%	5	19.38%	5	9.94%	27	4.16%	9	1.104	1	1.281	7
Aylett Equity	ALSI	574	-1.69%	38	-2.59%	18	-0.72%	40	3.06%	32	14.60%	33	8.07%	1	3.32%	1	-0.182	28	1.044	22
Cannon All Equities SWIX	SWIX	107	-2.66%	48	-6.23%	42	5.59%	11	-	-	-	-	-	-	-	-	-	-	-	-
Cannon ALSI Institutional Composite	ALSI	390	-2.72%	49	-6.34%	44	-5.15%	52	-7.27%	52	4.33%	54	9.36%	9	4.90%	40	-1.464	55	-0.099	54
Citadel Equity v	ALSI	223	-0.84%	23	-6.39%	45	-1.64%	45	-2.82%	43	9.97%	48	9.59%	16	4.35%	22	-1.144	50	0.458	46
Coronation Aggressive Equity v	SWIX	14,814	-3.77%	53	-8.69%	56	-4.77%	51	-3.88%	46	13.27%	38	11.42%	51	4.91%	41	-0.428	32	0.662	41
Coronation Core Equity v	SWIX	29,290	-1.93%	42	-6.50%	46	0.52%	36	2.46%	35	16.94%	22	11.07%	48	4.59%	31	0.217	20	0.970	29
Coronation Houseview Equity v	SWIX	23,518	-2.80%	50	-5.68%	40	1.51%	31	3.20%	31	17.50%	18	10.74%	41	4.22%	12	0.264	19	1.042	23
Efficient Equity	ALSI	316	-1.21%	30	-5.26%	38	0.90%	33	2.80%	33	12.86%	39	8.54%	4	3.95%	6	-0.642	35	0.810	36
ELECTUS Multi-Cap Portfolio v	SWIX	1,836	-2.42%	46	-7.00%	51	-1.28%	42	0.79%	38	13.31%	37	10.52%	37	4.26%	14	-0.467	34	0.713	40
Element Equity v	SWIX	276	-5.31%	56	-9.09%	57	-15.15%	56	-18.62%	55	-2.56%	56	12.43%	55	7.96%	55	-1.849	57	-0.597	56
Foord Specialist Domestic Equity v	ALSI	20,419	-1.26%	31	-3.57%	26	2.30%	28	6.50%	20	18.73%	7	9.29%	8	3.43%	3	0.711	15	1.304	4
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,238	-0.27%	15	-2.09%	10	6.75%	6	9.96%	7	21.31%	1	10.76%	43	4.37%	24	0.194	21	1.342	3
Investec Equity v	SWIX	12,009	-0.78%	21	-1.32%	5	10.98%	2	18.42%	1	19.89%	2	10.38%	35	4.69%	35	0.699	16	1.272	8
Investec Equity Value v	ALSI	7,551	-5.57%	57	-8.17%	53	-17.77%	57	-20.18%	56	-0.90%	55	18.34%	57	11.08%	57	-0.946	45	-0.263	55
Investment Solutions Pure Equity Local	SWIX	28,484	-1.56%	36	-4.21%	33	0.02%	37	1.54%	36	13.83%	36	9.53%	13	4.31%	19	-0.684	37	0.826	35
Kagiso Core SWIX	SWIX	2,525	-2.61%	47	-6.93%	49	-4.58%	50	-4.08%	47	12.75%	40	10.71%	40	4.70%	37	-0.658	36	0.655	42
Kagiso Managed Equity	SWIX	10,805	-4.41%	55	-8.42%	54	-8.31%	55	-7.56%	53	9.74%	50	11.01%	46	5.19%	47	-0.842	43	0.393	49
MAZI Capital Equity SWIX Composite	SWIX	6,792	0.48%	6	-1.92%	8	8.54%	3	13.34%	3	19.82%	3	8.39%	3	3.89%	4	0.981	6	1.544	1
Mergence CAPI Fund v	CAPI	939	0.93%	3	-1.88%	7	5.44%	14	6.56%	19	17.20%	19	10.31%	33	4.26%	14	0.840	9	1.056	21
Mergence SWIX Fund v	SWIX	7,440	-0.55%	19	-3.69%	27	5.25%	15	8.13%	14	18.64%	9	9.97%	28	4.14%	8	0.998	4	1.214	12
Momentum AM Core Equity v	SWIX	16,332	-1.03%	27	-2.04%	9	3.37%	25	5.50%	25	15.23%	31	9.59%	16	4.50%	29	-0.366	31	0.950	31

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	212	-1.31%			33	-4.29%	35	1.85%	30	4.99%	27	15.44%		29	9.61%	19	4.60%	32	-0.738	38	0.967	30
Oasis Equity v	Ave General Equity Peer Group	7,409	-0.85%			24	-4.05%	31	-4.12%	49	-4.30%	48	10.76%		45	10.48%	36	5.17%	46	-0.345	30	0.497	45
Old Mutual Equity Portfolio v	SWIX	26,699	0.13%			8	-2.78%	20	4.71%	19	7.78%	16	18.64%		9	9.77%	22	4.29%	17	0.995	5	1.236	10
Old Mutual RAFI ALSI v	ALSI	489	-2.39%			45	-6.86%	48	-3.90%	48	-4.80%	49	9.97%		48	11.40%	50	5.56%	50	-1.349	54	0.402	48
Old Mutual RAFI40 Tracker v	SWIX	632	-1.89%			41	-7.00%	51	-3.76%	47	-5.39%	50	10.01%		47	12.18%	54	5.98%	54	-0.976	46	0.387	50
Old Mutual SWIX tracker v	SWIX	33,504	-0.98%			26	-4.19%	32	2.16%	29	5.95%	23	16.06%		24	9.58%	15	4.46%	27	-1.254	53	1.027	24
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	170	-0.21%			13	-3.88%	29	4.00%	21	7.06%	17	18.14%		15	11.01%	46	5.05%	43	-0.115	26	1.070	20
OMIG Double Alpha Top40 v	ALSI Top 40	361	2.19%			1	-1.15%	3	5.49%	13	5.86%	24	16.94%		22	11.93%	53	5.53%	49	1.034	2	0.909	33
OMIG Enhanced Indexation v	SWIX	10,440	-0.27%			15	-2.24%	15	5.55%	12	9.37%	9	18.53%		12	9.20%	7	4.27%	16	1.032	3	1.297	5
OMIG Managed Alpha Equity	ALSI	459	-0.25%			14	-2.17%	12	5.95%	10	9.77%	8	19.15%		6	9.11%	6	4.20%	11	0.713	14	1.367	2
OMIG Managed Volatility	SWIX	250	-1.88%			40	-3.04%	22	4.31%	20	9.02%	11	15.19%		32	8.12%	2	3.39%	2	-0.223	29	1.101	17
OMIG Premium Equity v	SWIX	498	-0.16%			12	-2.35%	16	5.11%	17	8.11%	15	16.05%		25	9.06%	5	4.34%	21	-0.082	23	1.080	19
Perpetua Equity	SWIX	1,625	-3.68%			51	-6.66%	47	-7.90%	54	-9.24%	54	9.23%		51	10.93%	44	5.69%	52	-1.193	51	0.353	51
Prescient Equity Active Quant	SWIX	236	-0.28%			17	-3.72%	28	4.72%	18	8.97%	12	15.70%		28	9.57%	14	4.65%	33	-0.132	27	0.996	26
Prescient Equity Quant	ALSI Top 40	268	2.08%			2	-2.11%	11	11.37%	1	11.75%	4	18.53%		12	11.18%	49	5.09%	44	0.543	17	1.085	18
Prudential Core Equity ALSI v	ALSI	4,169	0.40%			7	-2.19%	13	3.84%	22	4.48%	28	17.20%		19	10.93%	44	4.69%	35	0.787	11	1.003	25
Prudential Core Equity SWIX v	SWIX	14,519	-1.31%			33	-3.89%	30	3.64%	24	6.33%	21	18.65%		8	9.90%	25	4.18%	10	0.894	7	1.222	11
Prudential Deep Value Equity v	Prudential BMK	5,244	-0.59%			20	-3.55%	24	3.66%	23	6.32%	22	18.14%		15	9.72%	21	4.07%	7	0.777	12	1.198	13
RECM Equity Composite	ALSI	70	-8.23%			58	-14.32%	58	-22.10%	58	-25.05%	57	-4.24%		57	12.69%	56	8.22%	56	-1.829	56	-0.718	57
SIM Aggressive Equity	SWIX	371	-2.17%			44	-6.20%	41	-1.46%	44	-0.47%	41	14.21%		35	10.27%	32	4.38%	25	-0.449	33	0.805	37
Sim Moderate Equity	SWIX	1,976	-0.87%			25	-4.21%	33	2.57%	27	5.21%	26	17.86%		17	10.12%	31	4.52%	30	0.756	13	1.131	15
SIM Unconstrained Equity	SWIX	5,211	-3.68%			51	-8.44%	55	-3.35%	46	-3.65%	45	11.38%		44	10.70%	39	4.72%	39	-0.810	41	0.541	44
STANLIB Core Equity v	SWIX	2,516	-1.04%			28	-3.32%	23	-1.03%	41	0.30%	40	12.72%		41	9.40%	10	4.65%	33	-1.005	48	0.731	38
STANLIB Enhanced Index v	SWIX	4,486	-2.14%			43	-5.51%	39	0.58%	35	3.81%	29	14.56%		34	9.63%	20	4.49%	28	-0.832	42	0.885	34
STANLIB FINDI v	FINDI	283	0.54%			5	-0.41%	1	6.60%	7	14.20%	2	18.20%		14	10.08%	30	5.13%	45	-0.771	40	1.165	14
STANLIB Research v	SWIX	7,172	-1.27%			32	-4.85%	37	0.69%	34	3.23%	30	15.94%		26	9.86%	24	4.42%	26	-0.097	24	0.990	27

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](mailto: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 Unconstrained Equity v	ALSI	759	-3.86%			54	-6.95%	50	-5.63%	53	-5.81%	51	8.50%		53	10.67%	38	5.31%	48	-1.051	49	0.295	53		
STANLIB Value v	ALSI	1,100	-1.46%			35	-1.30%	4	3.11%	26	2.47%	34	8.96%		52	10.74%	41	5.88%	53	-0.742	39	0.333	52		
Vunani Core Equity v	SWIX	1,388	0.04%			9	-1.62%	6	6.27%	8	9.35%	10	15.81%		27	9.85%	23	4.71%	38	-0.104	25	0.979	28		
ALSI			0.95%				-2.13%		3.39%		4.79%		15.38%											10.32%	
ALSI Top 40			1.96%				-1.48%		4.87%		4.88%		15.94%												11.62%
Ave General Equity Peer Group			-1.66%				-4.44%		-0.01%		1.23%		12.24%												8.69%
CAP1			0.95%				-2.13%		3.39%		4.89%		15.47%												10.21%
FINDI			2.50%				0.31%		8.06%		16.71%		22.81%												9.42%
FTSE/JSE SWIX 40			-0.23%				-3.47%		4.24%		6.83%		18.43%												10.55%
FTSE/JSE SWIX Top 40			3.76%				0.75%		9.05%		11.77%		20.23%												10.59%
Momentum MoM Target Equity BMK			-1.00%				-4.21%		2.24%		6.08%		16.17%												9.55%
Prudential BMK			-0.81%				-4.02%		2.35%		5.96%		16.10%												9.57%
SWIX			-1.00%				-4.21%		2.24%		6.08%		16.17%												9.55%
SWIX			-1.00%				-4.21%		2.24%		6.08%		16.17%												9.55%

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.

