

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	8,712	8.26%		5	5.23%	5	16.45%	3	17.60%	3	21.07%		3	10.62%	32	4.30%	19	0.842	10	1.337	9
ABSA Asset Management Value v	ALSI	9,007	6.49%		43	2.33%	37	6.04%	39	6.23%	40	13.81%		43	10.01%	14	4.31%	20	-0.914	45	0.786	41
Aeon Active Equity	SWIX	2,018	7.42%		19	4.12%	11	13.83%	10	13.81%	14	20.32%		8	10.05%	15	3.92%	6	0.920	7	1.343	8
Aeon Enhanced Equity Fund	SWIX	15	6.95%		33	3.32%	22	12.44%	17	12.29%	20	18.32%		22	9.92%	13	4.22%	13	0.275	19	1.189	17
Afena Equity CAPI v	CAPI	4,303	6.76%		37	2.64%	33	6.02%	40	4.14%	44	11.31%		49	11.83%	54	5.64%	53	-1.291	53	0.492	50
Afena Equity SWIX v	SWIX	3,036	6.50%		42	1.17%	43	5.12%	41	3.74%	45	12.85%		45	10.73%	35	4.92%	44	-1.046	47	0.660	45
Allan Gray v	ALSI	64,327	9.25%		1	4.99%	6	10.39%	26	10.07%	31	17.57%		25	10.85%	38	4.36%	24	0.204	20	1.036	33
Argon SA Equity Fund v	SWIX	6,938	7.49%		17	3.33%	21	15.50%	5	17.48%	6	20.90%		5	10.45%	28	4.16%	10	1.108	2	1.343	7
Aylett Equity	ALSI	576	4.84%		55	1.02%	44	4.08%	44	7.13%	39	15.46%		37	8.30%	1	3.32%	1	-0.247	28	1.104	23
Cannon ALSI Institutional Composite	ALSI	405	3.67%		59	-1.76%	57	-1.67%	55	-3.86%	56	4.87%		56	9.50%	7	4.90%	42	-1.509	56	-0.044	56
Citadel Equity v	ALSI	235	5.08%		53	-0.87%	54	3.36%	46	1.37%	51	11.10%		50	9.87%	12	4.35%	23	-1.153	50	0.549	48
Coronation Aggressive Equity v	SWIX	15,726	6.27%		48	-1.36%	56	1.20%	51	2.26%	48	14.18%		40	11.70%	52	4.91%	43	-0.515	36	0.716	44
Coronation Core Equity v	SWIX	31,205	7.05%		30	0.98%	46	7.60%	35	8.38%	36	17.98%		24	11.43%	47	4.59%	32	0.112	22	1.020	34
Coronation Houseview Equity v	SWIX	24,571	6.64%		39	0.72%	48	8.25%	33	9.43%	35	18.51%		20	11.06%	43	4.22%	13	0.174	21	1.091	26
Efficient Equity	ALSI	303	7.06%		29	2.26%	38	8.02%	34	9.46%	34	13.92%		42	9.05%	5	3.95%	7	-0.680	38	0.870	39
ELECTUS Multi-Cap Portfolio v	SWIX	1,922	4.72%		56	-0.29%	53	3.38%	45	4.51%	42	14.45%		39	10.71%	34	4.26%	15	-0.514	35	0.793	40
Element Equity v	SWIX	294	7.11%		27	1.59%	40	-8.29%	57	-7.28%	57	-0.82%		58	12.94%	57	7.88%	57	-1.808	57	-0.434	58
Foord Specialist Domestic Equity v	ALSI	22,115	7.03%		32	2.06%	39	9.49%	30	11.00%	26	19.88%		14	9.71%	10	3.43%	3	0.680	16	1.349	6
Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,322	6.85%		35	3.71%	16	14.06%	8	15.88%	7	21.86%		1	10.95%	41	4.37%	25	0.012	23	1.359	4
Investec Equity v	SWIX	13,370	9.11%		2	6.65%	2	21.09%	1	25.44%	1	21.52%		2	11.10%	44	4.69%	36	0.717	14	1.317	10
Investec Equity Value v	ALSI	7,796	7.93%		6	8.11%	1	-11.25%	58	-7.98%	58	1.05%		57	18.85%	59	11.08%	59	-0.884	44	-0.148	57
Investment Solutions Pure Equity Local	SWIX	30,145	7.51%		16	2.57%	36	7.54%	36	8.15%	37	15.34%		38	10.13%	17	4.31%	20	-0.664	37	0.911	37
Kagiso Core SWIX	SWIX	2,975	7.04%		31	0.99%	45	2.14%	50	2.33%	47	14.05%		41	11.17%	45	4.70%	38	-0.686	39	0.734	43
Kagiso Managed Equity	SWIX	11,032	7.37%		22	0.48%	51	-1.55%	54	-0.50%	53	11.44%		48	11.59%	51	5.19%	49	-0.799	42	0.510	49
MAZI Capital Equity SWIX Composite	SWIX	7,218	6.55%		41	4.13%	10	15.64%	4	17.60%	3	21.05%		4	8.81%	4	3.89%	5	0.885	8	1.590	1
Mergence CAPI Fund v	CAPI	1,010	7.59%		12	4.61%	7	13.44%	13	13.35%	16	18.38%		21	10.78%	36	4.26%	15	0.798	12	1.107	22
Mergence SWIX Fund v	SWIX	8,007	7.47%		18	3.23%	23	13.11%	14	13.31%	17	19.98%		12	10.45%	28	4.14%	9	0.935	6	1.268	14
Momentum AM Core Equity v	SWIX	17,428	7.52%		14	3.51%	19	11.15%	25	10.93%	27	16.93%		33	10.20%	20	4.50%	30	-0.272	29	1.042	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	228	7.40%		21	2.99%	28	9.39%	31	10.05%	32	16.91%		34	10.17%	18	4.60%	33	-0.734	40	1.043	30
Oasis Equity v	Ave General Equity Peer Group	7,820	6.60%		40	2.59%	35	2.21%	49	2.42%	46	11.91%		46	10.88%	39	5.17%	48	-0.333	32	0.575	46
Old Mutual Equity Portfolio v	SWIX	28,526	7.16%		25	3.96%	12	12.20%	18	12.87%	18	20.18%		10	10.26%	22	4.29%	18	1.013	4	1.307	11
Old Mutual RAFI ALSI v	ALSI	505	6.38%		46	0.58%	49	2.24%	48	1.58%	49	10.84%		51	11.71%	53	5.56%	52	-1.422	55	0.460	51
Old Mutual RAFI40 Tracker v	SWIX	682	6.49%		43	0.78%	47	2.49%	47	1.42%	50	10.77%		52	12.44%	56	5.98%	56	-1.104	49	0.434	52
Old Mutual SWIX tracker v	SWIX	35,916	7.27%		24	2.93%	30	9.59%	29	10.53%	29	17.52%		28	10.11%	16	4.46%	28	-1.374	54	1.101	24
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	183	7.77%		10	3.37%	20	12.08%	19	12.16%	22	19.47%		16	11.49%	49	5.05%	45	-0.082	25	1.126	20
OMIG Double Alpha Top40 v	ALSI Top 40	391	8.28%		4	5.75%	3	14.22%	7	13.63%	15	18.21%		23	12.41%	55	5.53%	51	1.253	1	0.964	36
OMIG Enhanced Indexation v	SWIX	11,206	7.52%		14	3.62%	17	13.49%	12	14.40%	13	19.99%		11	9.75%	11	4.27%	17	1.014	3	1.353	5
OMIG Managed Alpha Equity	ALSI	493	7.42%		19	3.55%	18	13.82%	11	14.79%	10	20.66%		6	9.66%	8	4.20%	12	0.762	13	1.424	3
OMIG Managed Volatility	SWIX	267	6.88%		34	3.10%	27	11.49%	24	15.31%	8	17.17%		29	8.74%	3	3.39%	2	-0.125	26	1.224	16
OMIG Premium Equity v	SWIX	530	6.36%		47	3.11%	26	11.79%	21	12.84%	19	17.09%		30	9.43%	6	4.34%	22	-0.292	31	1.133	19
Perpetua Equity	SWIX	1,733	5.98%		50	0.22%	52	-2.39%	56	-3.04%	55	10.31%		53	11.26%	46	5.69%	54	-1.248	52	0.431	53
Prescient Equity Active Quant	SWIX	235	7.53%		13	4.24%	9	12.60%	16	14.46%	12	17.55%		27	10.19%	19	4.65%	34	-0.026	24	1.095	25
Prescient Equity Quant	ALSI Top 40	289	7.80%		8	5.48%	4	20.05%	2	19.75%	2	19.37%		17	11.53%	50	5.09%	46	0.493	18	1.115	21
Prudential Core Equity ALSI v	ALSI	4,479	7.90%		7	4.51%	8	12.05%	20	12.02%	23	18.53%		19	11.43%	47	4.69%	36	0.818	11	1.061	28
Prudential Core Equity SWIX v	SWIX	15,864	7.60%		11	3.14%	25	11.51%	23	12.02%	23	20.27%		9	10.45%	28	4.18%	11	0.936	5	1.292	12
Prudential Deep Value Equity v	Prudential BMK	5,666	7.80%		8	3.77%	15	11.75%	22	12.27%	21	19.89%		13	10.33%	23	4.07%	8	0.883	9	1.275	13
RECM Equity Composite	ALSI	69	5.04%		54	-4.27%	59	-18.17%	59	-19.08%	59	-3.40%		59	12.96%	58	8.22%	58	-1.849	58	-0.635	59
SIM Aggressive Equity	SWIX	394	6.65%		38	1.57%	41	5.10%	42	5.16%	41	15.53%		36	10.69%	33	4.38%	26	-0.480	33	0.885	38
Sim Moderate Equity	SWIX	2,117	7.10%		28	2.86%	32	9.85%	28	10.14%	30	19.09%		18	10.54%	31	4.52%	31	0.641	17	1.187	18
SIM Unconstrained Equity	SWIX	4,650	4.52%		57	-2.19%	58	1.02%	52	-0.03%	52	11.70%		47	10.79%	37	4.72%	40	-0.981	46	0.561	47
STANLIB Core Equity v	SWIX	2,646	5.63%		52	0.49%	50	4.54%	43	4.37%	43	13.49%		44	9.66%	8	4.65%	34	-1.174	51	0.782	42
STANLIB Enhanced Index v	SWIX	4,855	8.33%		3	2.87%	31	8.95%	32	9.66%	33	16.55%		35	10.42%	26	4.49%	29	-0.510	34	0.990	35
STANLIB FINDI v	FINDI	299	5.89%		51	2.97%	29	12.88%	15	15.15%	9	19.69%		15	10.39%	25	5.13%	47	-0.800	43	1.252	15
STANLIB Research v	SWIX	7,639	6.80%		36	1.42%	42	7.54%	36	7.53%	38	17.04%		31	10.25%	21	4.42%	27	-0.288	30	1.046	29

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 Unconstrained Equity v	ALSI	803	6.18%		49	-1.16%	55	0.21%	53	-0.60%	54	9.44%		55	11.00%	42	5.31%	50	-1.086	48	0.365	55	
STANLIB Value v	ALSI	1,143	4.27%		58	3.86%	13	7.51%	38	10.75%	28	9.69%		54	10.90%	40	5.88%	55	-0.786	41	0.390	54	
Sygnia Absolute Focus Equity Fund	SWIX	2,635	6.47%		45	2.63%	34	15.43%	6	17.58%	5	20.37%		7	8.73%	2	3.51%	4	0.714	15	1.538	2	
Sygnia Core Equity Fund	-	1,445	7.14%		26	3.16%	24	9.86%	27	11.18%	25	17.57%		25	10.42%	26	4.72%	40	-	-	1.075	27	
Vunani Core Equity v	SWIX	1,449	7.33%		23	3.81%	14	14.06%	8	14.75%	11	17.02%		32	10.33%	23	4.71%	39	-0.192	27	1.038	32	
ALSI			7.61%			4.78%		11.25%		11.64%		16.62%			10.82%								
ALSI Top 40			7.89%			5.32%		13.14%		12.32%		16.98%			12.03%								
Ave General Equity Peer Group			6.63%			2.02%		6.62%		7.85%		13.36%			9.16%								
CAP1			7.60%			4.77%		11.24%		11.69%		16.73%			10.71%								
FINDI			7.82%			6.09%		16.51%		20.41%		24.56%			9.99%								
FTSE/JSE SWIX 40			7.58%			4.01%		12.14%		11.75%		19.70%			11.01%								
FTSE/JSE SWIX Top 40			8.24%			6.93%		18.04%		17.63%		21.76%			11.15%								
Momentum MoM Target Equity BMK			7.28%			2.91%		9.68%		10.67%		17.65%			10.09%								
Prudential BMK			7.31%			3.09%		9.83%		10.77%		17.55%			10.10%								
SWIX			7.28%			2.91%		9.69%		10.67%		17.65%			10.09%								
SWIX			7.28%			2.91%		9.69%		10.67%		17.65%			10.09%								

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.

