

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	8,537	7.41%		33	3.08%	46	3.08%	46	5.84%	5	17.08%		5	11.80%	32	4.63%	12	0.711	5	0.907	6
ABSA Asset Management Value v	ALSI	8,366	5.92%		52	3.91%	37	3.91%	37	-3.21%	50	9.50%		43	11.42%	18	5.48%	38	-1.010	49	0.342	42
Aeon Active Equity	SWIX	1,970	7.36%		36	4.00%	35	4.00%	35	3.40%	21	15.61%		13	11.38%	14	4.55%	9	0.391	16	0.824	13
Aeon Enhanced Equity Fund	SWIX	15	8.09%		20	3.85%	39	3.85%	39	4.42%	15	14.89%		17	11.33%	13	4.75%	18	0.122	19	0.771	17
Afena Equity CAPI v	CAPI	2,707	8.54%		10	6.68%	14	6.68%	14	2.24%	29	8.90%		45	12.92%	46	6.08%	45	-0.896	45	0.273	45
Afena Equity SWIX v	SWIX	711	7.05%		42	5.37%	22	5.37%	22	-0.96%	44	9.69%		41	11.57%	23	5.27%	36	-1.174	52	0.354	41
Allan Gray v	ALSI	62,120	0.07%		56	2.16%	52	2.16%	52	3.25%	23	12.35%		33	11.08%	10	4.67%	14	-0.083	23	0.582	33
Argon SA Equity Fund v	SWIX	5,653	7.97%		22	3.96%	36	3.96%	36	4.82%	13	17.58%		2	11.67%	27	4.48%	6	1.068	2	0.953	4
Aylett Equity	ALSI	1	4.13%		55	3.06%	47	3.06%	47	1.00%	35	10.75%		36	8.79%	1	3.70%	1	-0.444	31	0.544	34
Cannon ALSI Institutional Composite	ALSI	378	5.40%		53	3.05%	48	3.05%	48	-5.87%	54	-0.39%		55	11.43%	20	6.77%	50	-1.617	56	-0.489	55
Citadel Equity v	ALSI	6	7.87%		24	4.16%	32	4.16%	32	-5.07%	52	5.81%		52	11.42%	18	5.63%	40	-1.427	55	0.040	52
Coronation Aggressive Equity v	SWIX	15,537	9.79%		3	11.52%	7	11.52%	7	-1.54%	46	10.34%		39	13.61%	51	5.83%	43	-0.594	36	0.363	40
Coronation Core Equity v	SWIX	10,077	8.50%		11	6.52%	16	6.52%	16	1.02%	34	14.14%		20	12.73%	45	5.06%	31	-0.066	22	0.647	23
Coronation Houseview Equity v	SWIX	23,027	9.04%		8	7.15%	13	7.15%	13	0.82%	37	13.35%		27	12.57%	42	4.97%	26	-0.219	26	0.598	31
Edge Iconic Portable Alpha Fund	FTSE/JSE SWIX Top 40	1,294	7.57%		29	0.53%	56	0.53%	56	5.81%	6	17.40%		3	11.98%	33	4.88%	24	-0.113	24	0.918	5
Efficient Equity	ALSI	277	6.08%		51	2.68%	49	2.68%	49	-0.56%	41	9.56%		42	10.17%	4	4.59%	11	-0.885	43	0.376	39
ELECTUS Multi-Cap Portfolio v	SWIX	1,817	8.18%		18	6.62%	15	6.62%	15	-4.31%	51	11.30%		35	12.18%	36	5.38%	37	-0.566	35	0.462	36
Element Equity v	SWIX	306	7.16%		40	16.78%	2	16.78%	2	0.93%	36	0.20%		54	14.85%	54	8.93%	54	-1.140	50	-0.306	54
Foord Specialist Domestic Equity v	ALSI	21,985	7.19%		38	4.94%	26	4.94%	26	1.92%	31	15.37%		16	11.03%	8	4.28%	4	0.589	11	0.828	12
Investec Equity v	SWIX	13,822	7.54%		31	4.05%	33	4.05%	33	6.39%	3	18.55%		1	12.20%	37	5.05%	30	0.837	3	0.985	2
Investec Equity Value v	ALSI	7,223	9.19%		7	40.41%	1	40.41%	1	16.56%	1	10.29%		40	22.37%	56	11.45%	56	-0.023	20	0.289	44
Investment Solutions Pure Equity Local	SWIX	29,789	7.62%		28	5.07%	24	5.07%	24	0.81%	38	11.56%		34	11.29%	12	4.79%	20	-0.985	48	0.510	35
Kagiso Core SWIX	SWIX	1,885	8.21%		17	6.40%	17	6.40%	17	-0.62%	42	10.48%		37	12.23%	39	5.21%	33	-0.888	44	0.400	38
Kagiso Managed Equity	SWIX	5,426	8.43%		13	8.36%	11	8.36%	11	-0.28%	40	8.41%		46	12.55%	41	5.78%	42	-0.868	40	0.241	46
MAZI Capital Equity SWIX Composite	SWIX	9,178	7.17%		39	1.37%	55	1.37%	55	5.79%	7	16.41%		7	10.27%	5	4.58%	10	0.408	15	0.969	3
Mergence CAPI Fund v	CAPI	993	6.53%		48	3.58%	42	3.58%	42	5.08%	10	14.09%		21	11.68%	28	4.75%	18	0.666	8	0.691	20
Mergence SWIX Fund v	SWIX	7,992	8.16%		19	5.50%	21	5.50%	21	5.35%	8	16.43%		6	11.63%	25	4.53%	7	0.802	4	0.870	8
Oasis Equity v	Ave General Equity Peer Group	7,028	6.40%		49	8.12%	12	8.12%	12	-2.79%	49	7.15%		51	12.59%	43	6.81%	51	-0.541	33	0.148	51

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
Old Mutual Equity Portfolio v	SWIX	27,851	7.41%		33	3.30%	44	3.30%	44	2.08%	30	16.05%		11	11.51%	21	4.67%	14	0.612	9	0.850	9
Old Mutual RAFI ALSI v	ALSI	188	6.92%		43	10.12%	10	10.12%	10	-2.33%	48	7.64%		49	13.21%	47	6.57%	48	-0.950	46	0.182	49
Old Mutual RAFI40 Tracker v	SWIX	699	6.63%		46	10.93%	8	10.93%	8	-1.15%	45	7.98%		48	13.82%	53	6.93%	52	-0.861	39	0.203	48
Old Mutual SWIX tracker v	SWIX	35,670	8.36%		16	5.95%	19	5.95%	19	2.72%	27	14.49%		18	11.38%	14	4.80%	21	-0.954	47	0.737	19
OMIG Customised Managed Alpha v	SWIX	10,951	7.63%		27	2.68%	49	2.68%	49	3.40%	21	15.64%		12	11.08%	10	4.73%	17	0.387	17	0.846	10
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	182	8.42%		14	4.33%	31	4.33%	31	4.12%	17	16.23%		9	12.64%	44	5.26%	35	-0.064	21	0.797	15
OMIG Double Alpha Top40 v	ALSI Top 40	380	6.83%		44	2.53%	51	2.53%	51	5.04%	11	14.00%		22	13.28%	49	5.89%	44	1.353	1	0.617	30
OMIG Managed Alpha Equity	ALSI	469	7.95%		23	3.41%	43	3.41%	43	4.11%	18	16.36%		8	11.07%	9	4.68%	16	0.681	7	0.903	7
OMIG Managed Volatility	SWIX	271	7.31%		37	5.01%	25	5.01%	25	4.35%	16	12.89%		32	9.89%	2	4.06%	3	-0.374	29	0.689	21
OMIG Premium Equity v	SWIX	549	6.78%		45	4.68%	27	4.68%	27	4.73%	14	14.17%		19	10.44%	6	4.65%	13	-0.225	27	0.768	18
Perpetua Equity	SWIX	3,447	9.56%		5	15.01%	4	15.01%	4	-0.79%	43	7.32%		50	13.73%	52	7.07%	53	-0.885	42	0.158	50
Prescient Equity Active Quant	SWIX	193	8.07%		21	3.25%	45	3.25%	45	-1.77%	47	13.27%		28	11.63%	25	5.25%	34	-0.410	30	0.631	28
Prescient Equity Quant	ALSI Top 40	285	6.12%		50	1.93%	53	1.93%	53	3.54%	20	13.00%		31	12.32%	40	5.50%	39	0.141	18	0.583	32
Prudential Core Equity ALSI v	ALSI	4,265	6.57%		47	1.79%	54	1.79%	54	2.74%	26	13.74%		24	12.22%	38	5.01%	28	0.411	14	0.640	25
Prudential Core Equity SWIX v	SWIX	15,273	8.44%		12	4.35%	29	4.35%	29	2.72%	27	16.10%		10	11.78%	29	4.53%	7	0.590	10	0.836	11
Prudential Deep Value Equity v	Prudential BMK	5,697	7.55%		30	3.72%	41	3.72%	41	3.18%	24	15.61%		13	11.41%	17	4.41%	5	0.486	12	0.822	14
RECM Equity Composite	ALSI	58	9.02%		9	15.61%	3	15.61%	3	-13.38%	56	-5.00%		56	15.68%	55	9.63%	55	-1.414	54	-0.621	56
SIM Aggressive Equity	SWIX	402	9.62%		4	10.60%	9	10.60%	9	3.68%	19	13.65%		25	12.14%	35	4.86%	23	-0.195	25	0.637	27
Sim Moderate Equity	SWIX	2,112	8.37%		15	6.36%	18	6.36%	18	2.83%	25	15.38%		15	11.79%	30	4.89%	25	0.441	13	0.782	16
SIM Unconstrained Equity	SWIX	1,137	11.21%		1	11.86%	6	11.86%	6	-5.71%	53	8.16%		47	13.57%	50	6.48%	46	-0.878	41	0.216	47
STANLIB Core Equity v	SWIX	2,463	7.50%		32	5.64%	20	5.64%	20	1.08%	33	10.38%		38	10.67%	7	4.98%	27	-1.159	51	0.433	37
STANLIB Enhanced Index v	SWIX	3,463	7.82%		25	4.35%	29	4.35%	29	-0.03%	39	13.42%		26	11.57%	23	4.82%	22	-0.552	34	0.646	24
STANLIB FINDI v	FINDI	286	9.30%		6	3.78%	40	3.78%	40	4.85%	12	13.83%		23	12.05%	34	5.70%	41	-0.836	38	0.655	22
STANLIB Unconstrained Equity v	ALSI	730	10.05%		2	4.01%	34	4.01%	34	-5.96%	55	3.82%		53	13.27%	48	6.61%	49	-1.299	53	-0.092	53
STANLIB Value v	ALSI	1,186	5.04%		54	13.26%	5	13.26%	5	6.63%	2	9.09%		44	11.79%	30	6.50%	47	-0.364	28	0.303	43
Sygnia Absolute Focus Equity Fund	SWIX	2,864	7.67%		26	3.87%	38	3.87%	38	5.87%	4	17.26%		4	10.13%	3	4.00%	2	0.693	6	1.054	1
Sygnia Core Equity Fund	SWIX	1,285	7.40%		35	4.54%	28	4.54%	28	1.44%	32	13.05%		30	11.51%	21	5.11%	32	-0.649	37	0.620	29
Vunani Core Equity v	SWIX	1,386	7.15%		41	5.09%	23	5.09%	23	5.33%	9	13.24%		29	11.40%	16	5.02%	29	-0.469	32	0.639	26

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	#
ALSI			6.44%			3.87%	3.87%		3.15%		12.78%		11.70%							
ALSI Top 40			6.07%			1.51%	1.51%		3.29%		12.68%		12.83%							
Ave General Equity Peer Group			6.65%			4.36%	4.36%		0.15%		10.25%		10.21%							
CAPI			6.71%			4.52%	4.52%		2.95%		12.76%		11.73%							
FINDI			6.72%			1.32%	1.32%		6.28%		18.64%		11.18%							
FTSE/JSE SWIX 40			8.15%			3.71%	3.71%		3.67%		16.42%		12.20%							
FTSE/JSE SWIX Top 40			6.00%			0.34%	0.34%		8.02%		18.03%		11.94%							
Prudential BMK			8.15%			5.73%	5.73%		2.75%		14.43%		11.34%							
SWIX			8.32%			5.88%	5.88%		2.67%		14.59%		11.36%							

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.

