

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	8,831	2.03%		52	2.41%	39	2.03%	52	3.91%	54	10.01%		17	10.22%	31	4.24%	18	0.073	22	0.356	16
ABSA Asset Management Value v	ALSI	7,853	3.54%		16	6.38%	11	3.54%	16	13.36%	18	6.98%		40	9.72%	20	4.95%	43	-0.417	34	0.080	40
Aeon Active Equity	SWIX	3,237	3.01%		27	2.25%	42	3.01%	27	8.47%	39	9.66%		20	9.51%	14	4.15%	14	-0.053	25	0.341	17
Aeon Enhanced Equity Fund	SWIX	15	2.47%		42	1.20%	54	2.47%	42	6.69%	44	9.05%		26	10.09%	29	4.48%	31	-0.241	31	0.271	26
Afena Equity CAPI v	CAPI	385	4.36%		8	5.78%	13	4.36%	8	15.43%	15	5.66%		47	10.46%	39	4.84%	39	-0.912	51	-0.039	48
Afena Equity SWIX v	SWIX	1,429	2.72%		35	2.85%	36	2.72%	35	13.69%	16	6.38%		43	10.07%	26	4.42%	27	-1.002	52	0.024	44
Allan Gray v	ALSI	58,967	2.54%		39	3.97%	25	2.54%	39	16.27%	13	12.85%		2	10.08%	27	3.79%	3	0.973	2	0.613	3
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	429	1.78%		55	0.97%	58	1.78%	55	2.99%	56	8.97%		27	10.47%	40	4.56%	33	0.013	23	0.258	28
Argon SA Equity Fund v	SWIX	6,682	2.06%		50	3.27%	32	2.06%	50	4.93%	52	10.22%		13	10.12%	30	4.24%	18	0.152	16	0.377	15
Aylett Equity	ALSI	561	1.47%		57	6.64%	9	1.47%	57	21.30%	9	10.98%		8	7.23%	1	3.07%	1	0.347	11	0.590	4
Cannon ALSI Institutional Composite	ALSI	447	3.00%		28	9.18%	2	3.00%	28	33.97%	3	2.57%		54	11.09%	46	6.50%	52	-0.606	44	-0.297	55
Citadel Equity v	ALSI	6	2.37%		45	6.73%	8	2.37%	45	12.95%	19	3.89%		52	10.40%	38	5.44%	45	-0.780	48	-0.202	53
Coronation Aggressive Equity v	SWIX	15,917	4.25%		10	4.93%	20	4.25%	10	23.37%	7	6.31%		44	11.89%	49	5.53%	46	-0.476	38	0.031	43
Coronation Core Equity v	SWIX	9,432	3.63%		14	3.30%	31	3.63%	14	11.85%	22	8.09%		34	10.31%	34	4.52%	32	-0.566	42	0.182	35
Coronation Houseview Equity v	SWIX	23,051	3.37%		20	3.25%	33	3.37%	20	13.41%	17	7.35%		38	10.65%	43	4.81%	37	-0.534	41	0.114	38
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,166	2.93%		29	1.20%	54	2.93%	29	3.08%	55	9.44%		22	10.08%	27	4.58%	34	0.099	19	0.307	22
Efficient Equity	ALSI	155	3.04%		25	3.54%	26	3.04%	25	11.60%	23	6.26%		45	8.53%	2	3.91%	7	-0.666	46	-0.002	46
ELECTUS Equity Portfolio	ALSI	1,256	3.03%		26	4.62%	23	3.03%	26	15.87%	14	8.03%		35	8.55%	3	4.22%	16	-0.113	27	0.194	33
Element Equity v	SWIX	316	4.29%		9	8.37%	3	4.29%	9	25.11%	6	1.89%		55	13.86%	55	8.15%	55	-0.628	45	-0.261	54
Foord Specialist Domestic Equity v	ALSI	21,144	1.47%		57	2.85%	36	1.47%	57	7.60%	41	8.88%		29	9.24%	8	4.07%	12	0.076	21	0.271	27
Investec Equity v	SWIX	7,646	3.61%		15	5.74%	15	3.61%	15	9.93%	31	14.05%		1	10.24%	32	3.95%	10	0.920	3	0.710	1
Investec Equity Value v	ALSI	7,931	8.83%		1	6.06%	12	8.83%	1	46.55%	2	12.42%		4	24.07%	57	11.51%	57	0.267	13	0.339	18
Investment Solutions Pure Equity Local	SWIX	26,469	2.63%		37	3.17%	34	2.63%	37	10.20%	30	6.80%		41	9.47%	12	4.26%	20	-1.119	54	0.061	42
Kagiso Core SWIX	SWIX	2,000	3.43%		18	4.09%	24	3.43%	18	12.93%	20	5.15%		50	10.31%	34	4.87%	41	-1.149	55	-0.088	50
Kagiso Managed Equity	SWIX	4,429	4.84%		4	5.51%	16	4.84%	4	19.09%	12	4.48%		51	11.11%	47	5.58%	47	-0.787	49	-0.132	51
MAZI Capital Equity SWIX Composite	SWIX	11,934	3.09%		23	2.55%	38	3.09%	23	5.42%	51	10.68%		10	9.18%	7	4.13%	13	0.213	14	0.451	9
Mergence CAPI Fund v	CAPI	1,038	3.78%		13	6.74%	7	3.78%	13	12.32%	21	10.04%		16	9.48%	13	4.03%	11	0.633	5	0.379	14
Mergence SWIX Fund v	SWIX	11,271	2.17%		49	3.49%	27	2.17%	49	9.73%	32	10.96%		9	9.69%	17	3.94%	9	0.542	9	0.459	8
Mvunonala Core Satellite	-	973	2.32%		48	1.29%	53	2.32%	48	-	-	-		-	-	-	-	-	-	-	-	-

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
Mvunonala Pure Active Equity Fund	SWIX	1,621	2.50%		41	0.95%	59	2.50%	41	-	-	-	-	-	-	-	-	-	-	-	-	
Oasis Equity v	Ave General Equity Peer Group	7,974	3.08%		24	7.72%	5	3.08%	24	20.92%	10	6.10%		46	11.41%	48	6.38%	51	-0.072	26	0.011	45
Old Mutual Equities Classic Portfolio	SWIX	28,751	2.85%		32	2.04%	46	2.85%	32	6.05%	49	9.40%		23	9.76%	21	4.41%	26	-0.147	29	0.310	21
Old Mutual RAFI40 Tracker v	SWIX	811	3.92%		11	7.92%	4	3.92%	11	25.27%	5	7.59%		36	12.50%	52	5.96%	48	-0.204	30	0.133	36
Old Mutual SWIX tracker v	SWIX	36,845	2.58%		38	2.15%	45	2.58%	38	9.34%	34	9.67%		18	9.93%	25	4.35%	23	-0.835	50	0.332	20
OMIG Customised Managed Alpha v	SWIX	10,959	2.35%		46	2.21%	43	2.35%	46	6.64%	45	10.19%		15	9.78%	22	4.43%	29	0.173	15	0.384	13
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	200	2.52%		40	1.45%	52	2.52%	40	6.30%	47	9.59%		21	10.77%	44	4.81%	37	1.391	1	0.307	23
OMIG Double Alpha Top40 v	ALSI Top 40	389	5.10%		2	5.17%	18	5.10%	2	9.04%	36	8.67%		30	10.90%	45	4.95%	43	0.102	18	0.227	31
OMIG Managed Alpha Equity	ALSI	461	2.72%		35	2.39%	40	2.72%	35	8.75%	37	11.08%		6	9.81%	23	4.40%	25	0.550	8	0.465	7
OMIG Managed Volatility	SWIX	269	2.40%		44	1.13%	57	2.40%	44	8.61%	38	10.21%		14	9.28%	9	3.92%	8	0.096	20	0.401	12
OMIG Premium Equity v	SWIX	545	2.91%		30	3.42%	28	2.91%	30	11.43%	25	11.08%		6	8.71%	4	3.79%	3	0.579	6	0.514	5
Perpetua Equity	SWIX	4,350	3.51%		17	7.44%	6	3.51%	17	28.06%	4	6.58%		42	13.35%	54	6.90%	53	-0.284	32	0.061	41
Prescient Equity Active Quant	SWIX	133	3.38%		19	2.98%	35	3.38%	19	6.07%	48	8.42%		32	10.55%	41	4.90%	42	-0.399	33	0.208	32
Prescient Equity Quant	ALSI Top 40	217	4.86%		3	4.77%	21	4.86%	3	7.27%	42	7.41%		37	10.36%	37	4.84%	39	-0.438	35	0.120	37
Prudential Core Equity ALSI v	ALSI	9,809	4.48%		7	6.61%	10	4.48%	7	11.25%	26	9.19%		25	9.71%	19	4.21%	15	0.273	12	0.292	24
Prudential Core Equity SWIX v	SWIX	15,123	3.19%		22	4.68%	22	3.19%	22	11.60%	23	11.16%		5	9.69%	17	3.88%	6	0.567	7	0.478	6
Prudential Deep Value Equity v	Prudential BMK	6,245	3.26%		21	4.97%	19	3.26%	21	11.25%	26	10.68%		10	9.42%	11	3.83%	5	0.411	10	0.442	10
RECM Equity Composite	ALSI	75	4.81%		5	9.28%	1	4.81%	5	51.14%	1	-0.78%		57	16.12%	56	9.70%	56	-0.605	43	-0.368	56
Sentio General Equity	SWIX	6,096	1.99%		53	1.54%	50	1.99%	53	10.84%	28	10.29%		12	9.39%	10	4.27%	21	0.133	17	0.406	11
SIM Aggressive Equity	SWIX	418	4.54%		6	5.24%	17	4.54%	6	19.36%	11	9.22%		24	10.35%	36	4.22%	16	-0.120	28	0.282	25
Sim Moderate Equity	SWIX	2,195	2.73%		34	3.38%	29	2.73%	34	10.25%	29	9.67%		18	9.92%	24	4.31%	22	-0.048	24	0.332	19
SIM Unconstrained Equity	SWIX	1,988	2.45%		43	5.76%	14	2.45%	43	22.42%	8	5.57%		48	12.66%	53	6.19%	49	-0.479	39	-0.019	47
STANLIB Core Equity v	SWIX	1,945	1.81%		54	1.49%	51	1.81%	54	4.14%	53	5.47%		49	9.12%	6	4.43%	29	-1.179	56	-0.078	49
STANLIB Enhanced Index v	SWIX	3,044	2.76%		33	1.65%	49	2.76%	33	6.40%	46	8.20%		33	10.25%	33	4.64%	36	-0.735	47	0.192	34
STANLIB FINDI v	FINDI	96	-0.14%		59	1.20%	54	-0.14%	59	2.82%	57	8.94%		28	10.57%	42	4.37%	24	-0.510	40	0.254	29
STANLIB Unconstrained Equity v	ALSI	611	2.06%		50	3.33%	30	2.06%	50	9.52%	33	0.91%		56	11.96%	50	6.20%	50	-1.105	53	-0.406	57
STANLIB Value v	ALSI	971	3.91%		12	2.20%	44	3.91%	12	5.91%	50	3.32%		53	12.44%	51	7.31%	54	-0.458	37	-0.193	52

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 Solutions (Pty) Ltd and RisCura Invest (Pty) Ltd are authorised financial services providers.

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#			
Sygnia Absolute Focus Equity Fund	SWIX	3,434	2.87%			31	2.36%	41	2.87%	31	9.28%	35	12.59%		3	8.94%	5	3.75%	2	0.762	4	0.655	2
Sygnia Core Equity Fund	SWIX	2,658	2.35%			46	1.81%	48	2.35%	46	6.97%	43	7.26%		39	9.58%	15	4.58%	34	-1.785	57	0.107	39
Vunani Core Equity v	SWIX	1,544	1.58%			56	1.98%	47	1.58%	56	8.11%	40	8.52%		31	9.67%	16	4.42%	27	-0.442	36	0.228	30
ALSI			4.31%				4.74%		4.31%		10.38%		8.53%			9.74%							
ALSI Top 40			4.67%				4.65%		4.67%		10.60%		8.48%			10.61%							
Ave General Equity Peer Group			2.29%				3.04%		2.29%		11.44%		6.87%			8.79%							
CAPI			4.23%				5.31%		4.23%		11.73%		8.73%			9.81%							
FINDI			2.45%				2.33%		2.45%		2.39%		12.02%			10.11%							
FTSE/JSE SWIX 40			2.43%				1.11%		2.43%		4.91%		8.64%			10.52%							
FTSE/JSE SWIX Top 40			2.43%				1.11%		2.43%		-2.08%		8.87%			10.83%							
Prudential BMK			2.73%				2.45%		2.73%		9.59%		9.68%			9.84%							
SWIX			2.57%				2.14%		2.57%		9.35%		9.75%			9.92%							

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.

