

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	Capped SWIX All Share	10,330	5.80%		31	6.59%	31	17.26%	21	17.69%	19	9.19%		15	11.04%	29	4.45%	17	0.456	7	0.234	15
ABSA Asset Management Value v	ALSI	7,177	3.98%		54	5.73%	43	10.50%	46	13.54%	39	4.36%		50	10.18%	8	5.01%	38	-1.157	53	-0.201	52
Aeon Active Equity	SWIX	6,133	5.94%		27	8.17%	10	21.08%	5	20.19%	6	9.73%		9	10.51%	17	4.46%	19	0.375	9	0.288	9
Aeon Enhanced Equity Fund	SWIX	17	6.35%		25	7.57%	22	19.03%	9	17.55%	20	8.49%		25	10.97%	26	4.68%	28	-0.059	32	0.176	25
Afena Equity CAPI v	CAPI	470	5.06%		39	6.45%	34	14.96%	30	16.53%	25	6.44%		46	11.27%	36	4.98%	37	-0.756	48	0.004	46
Afena Equity SWIX v	SWIX	424	6.21%		26	6.38%	36	15.50%	25	15.66%	31	6.76%		40	11.16%	33	4.60%	25	-0.661	45	0.029	40
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	24,393	5.35%		37	6.34%	37	14.35%	32	14.95%	32	6.61%		44	10.12%	6	4.27%	10	-0.217	36	0.008	45
Allan Gray v	ALSI	60,069	5.85%		29	5.52%	45	11.04%	45	12.59%	45	9.47%		12	10.52%	19	4.06%	4	0.081	21	0.264	13
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	435	6.81%		10	8.55%	6	20.45%	6	19.50%	10	9.00%		19	11.84%	45	5.03%	39	0.035	24	0.210	21
Argon SA Equity Fund v	SWIX	2,314	6.68%		16	7.80%	19	18.34%	14	19.74%	8	9.87%		8	10.98%	27	4.36%	16	0.379	8	0.292	8
Aylett Equity	ALSI	653	3.60%		57	6.04%	39	8.15%	52	13.66%	38	9.13%		16	7.39%	1	3.15%	1	-0.033	26	0.298	7
Cannon ALSI Institutional Composite	ALSI	436	4.33%		48	2.68%	57	-0.83%	57	5.12%	55	1.56%		55	11.26%	35	6.25%	49	-0.719	46	-0.414	56
Citadel Equity v	ALSI	6	4.32%		49	4.75%	52	9.49%	48	14.16%	36	3.32%		53	11.14%	32	5.50%	47	-0.977	52	-0.265	54
Coronation Aggressive Equity v	SWIX	13,350	5.62%		35	6.47%	33	18.09%	16	18.85%	15	8.05%		30	12.46%	50	5.34%	45	-0.064	33	0.136	30
Coronation Core Equity v	SWIX	9,480	6.75%		12	7.76%	20	19.53%	8	19.15%	14	8.43%		26	11.59%	43	4.65%	26	-0.053	30	0.168	26
Coronation Houseview Equity v	Capped SWIX All Share	34,517	5.71%		33	5.74%	42	15.81%	24	15.67%	30	7.77%		32	11.58%	42	4.88%	34	0.200	15	0.114	32
Denker SA Equity	SWIX	1,242	5.58%		36	2.73%	56	0.74%	56	4.00%	56	1.01%		56	13.32%	52	6.81%	54	-0.874	50	-0.373	55
Edge RCIS Portable Alpha I QI Hedge Fund	FTSE/JSE SWIX Top 40	1,341	6.92%		7	7.05%	26	16.61%	22	14.65%	33	8.69%		23	11.44%	40	5.09%	42	-0.043	27	0.190	23
ELECTUS Equity Portfolio	Capped SWIX All Share	1,268	4.01%		53	5.75%	41	12.22%	41	13.95%	37	7.06%		34	8.90%	2	4.29%	11	-0.031	25	0.044	37
Element Equity v	SWIX	361	4.34%		47	7.03%	27	14.99%	28	19.48%	11	5.83%		47	13.35%	53	7.54%	56	-0.230	37	-0.020	47
Fairtree Equity	Capped SWIX All Share	5,663	7.35%		3	9.16%	2	18.59%	11	18.78%	17	13.70%		1	12.71%	51	4.75%	32	1.306	2	0.540	1
Foord Specialist Domestic Equity v	ALSI	22,678	6.66%		17	6.90%	28	12.76%	40	14.29%	35	6.64%		42	9.83%	5	4.46%	19	-0.521	43	0.008	44
Investec Equity v	SWIX	9,777	6.36%		24	8.08%	11	14.11%	35	16.46%	27	11.77%		2	11.05%	30	4.34%	15	0.683	4	0.447	2
Investec Equity Value v	ALSI	7,327	8.67%		1	8.07%	13	3.12%	55	0.49%	57	10.06%		5	24.26%	57	11.22%	57	0.146	18	0.234	16
Kagiso Core SWIX	SWIX	147	6.72%		14	7.25%	24	16.39%	23	17.13%	23	5.62%		48	11.12%	31	4.74%	31	-0.807	49	-0.068	48
Kagiso Managed Equity	SWIX	3,672	7.22%		6	8.08%	11	18.08%	17	18.83%	16	6.48%		45	11.71%	44	5.16%	43	-0.322	40	0.011	43
MAZI Capital Equity SWIX Composite	SWIX	9,759	6.90%		8	7.96%	16	17.64%	19	17.03%	24	9.47%		12	10.36%	15	4.32%	12	0.194	16	0.267	12
Mergence CAPI Fund v	CAPI	1,118	4.87%		42	6.81%	30	14.62%	31	17.88%	18	8.84%		22	10.22%	10	4.33%	13	0.090	20	0.212	20

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#		
Mergence SWIX Fund v	SWIX	2,069	5.84%		30	6.50%	32	15.03%	27	16.51%	26	8.98%		20	10.33%	12	4.14%	6	0.113	19	0.224	18
Mvunonala Core Satellite	-	998	6.56%		20	8.05%	14	18.48%	12	17.29%	22	6.96%		36	11.31%	37	4.91%	36	-	-	0.047	35
Mvunonala Pure Active Equity Fund	SWIX	1,393	6.74%		13	8.47%	7	21.15%	4	19.32%	13	8.40%		27	11.38%	39	4.88%	34	-0.049	29	0.166	27
Oasis Equity v	Ave General Equity Peer Group	11,208	4.03%		52	5.41%	47	8.54%	51	13.43%	41	4.23%		51	11.56%	41	6.27%	50	-0.320	39	-0.175	50
Old Mutual Equities Houseview	Capped SWIX All Share	34,432	5.71%		33	6.16%	38	13.74%	36	12.85%	43	6.94%		38	10.19%	9	4.49%	21	-0.055	31	0.039	39
Old Mutual RAFI40 Tracker v	SWIX	916	4.83%		43	7.52%	23	14.97%	29	19.40%	12	7.90%		31	13.65%	55	6.28%	51	-0.044	28	0.125	31
Old Mutual SWIX tracker v	SWIX	4,673	6.51%		21	7.19%	25	17.83%	18	17.34%	21	8.63%		24	11.01%	28	4.58%	24	-0.138	35	0.187	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,539	4.16%		51	3.81%	54	12.00%	43	11.85%	49	7.23%		33	10.30%	11	4.68%	28	0.037	23	0.066	33
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	239	7.35%		3	7.98%	15	22.37%	3	21.10%	4	9.62%		10	12.08%	47	5.04%	40	1.432	1	0.256	14
OMIG Double Alpha Top40 v	ALSI Top 40	463	6.79%		11	9.38%	1	24.97%	1	25.06%	1	10.43%		3	12.41%	48	5.34%	45	0.172	17	0.312	3
OMIG Managed Alpha Equity	Capped SWIX All Share	480	3.97%		55	3.78%	55	12.99%	38	12.62%	44	8.16%		29	10.35%	13	4.72%	30	0.358	11	0.150	29
OMIG Managed Volatility	Capped SWIX All Share	294	4.35%		46	5.37%	48	12.20%	42	10.81%	50	8.25%		28	9.74%	4	4.01%	2	0.268	13	0.162	28
OMIG Premium Equity v	Capped SWIX All Share	612	5.13%		38	5.46%	46	15.49%	26	16.06%	28	9.35%		14	9.58%	3	4.17%	8	0.873	3	0.270	11
Perpetua Equity	SWIX	4,173	4.18%		50	4.34%	53	4.47%	54	8.44%	52	3.31%		54	13.55%	54	6.77%	53	-0.529	44	-0.197	51
Prescient Equity Quant	ALSI Top 40	214	6.69%		15	8.94%	3	23.30%	2	23.20%	2	9.05%		18	11.92%	46	5.23%	44	-0.447	42	0.214	19
Prudential Core Equity v	SWIX	15,450	6.58%		19	8.81%	4	18.37%	13	20.08%	7	10.03%		6	10.76%	23	4.11%	5	0.541	6	0.309	5
Prudential Deep Value Equity v	Prudential BMK	6,606	6.50%		22	8.35%	9	18.30%	15	20.26%	5	9.88%		7	10.51%	17	4.01%	2	0.644	5	0.301	6
PSG SA Equity Fund	SWIX	90	3.66%		56	4.79%	51	5.20%	53	12.13%	48	7.00%		35	13.99%	56	6.94%	55	-0.106	34	0.065	34
Sentio General Equity	SWIX	8,144	5.02%		41	4.91%	50	8.76%	50	8.28%	53	6.94%		38	10.75%	22	5.04%	40	-0.443	41	0.042	38
SIM Aggressive Equity	SWIX	471	7.70%		2	8.57%	5	20.43%	7	21.23%	3	10.17%		4	11.25%	34	4.14%	6	0.368	10	0.311	4
Sim Moderate Equity	SWIX	2,077	6.64%		18	7.88%	17	18.88%	10	19.63%	9	9.09%		17	10.80%	24	4.45%	17	0.275	12	0.228	17
STANLIB Core Equity v	SWIX	2,023	7.29%		5	8.37%	8	12.93%	39	12.58%	46	3.92%		52	10.36%	15	4.53%	23	-1.244	54	-0.237	53
STANLIB Enhanced Index v	SWIX	3,363	5.03%		40	5.53%	44	17.28%	20	16.01%	29	6.96%		36	10.83%	25	4.76%	33	-0.721	47	0.045	36
STANLIB FINDI v	FINDI	46	4.78%		44	5.05%	49	9.23%	49	10.69%	51	5.34%		49	10.35%	13	4.33%	13	-0.892	51	-0.107	49
STANLIB Unconstrained Equity v	ALSI	649	6.83%		9	7.87%	18	11.71%	44	13.10%	42	0.83%		57	12.41%	48	5.96%	48	-1.317	55	-0.424	57
STANLIB Value v	ALSI	900	4.38%		45	5.83%	40	9.88%	47	8.08%	54	6.63%		43	11.37%	38	6.44%	52	-0.239	38	0.022	42
Sygnia Absolute Focus Equity Fund	SWIX	4,394	6.44%		23	7.75%	21	13.15%	37	12.58%	46	9.61%		11	10.13%	7	4.22%	9	0.237	14	0.284	10

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 Core Equity Fund	SWIX	3,538	5.75%		32	6.44%	35	14.12%	34	13.52%	40	6.74%		41	10.56%	20	4.65%	26	-1.591	56	0.024	41
Vunani Core Equity v	SWIX	839	5.89%		28	6.83%	29	14.14%	33	14.59%	34	8.85%		21	10.65%	21	4.52%	22	0.066	22	0.209	22
ALSI			6.26%			8.13%		19.62%		20.12%		9.01%			11.07%							
ALSI Top 40			6.60%			8.91%		22.95%		22.92%		10.09%			12.11%							
Ave General Equity Peer Group			5.19%			6.18%		12.30%		13.12%		6.57%			9.53%							
CAP1			5.23%			7.17%		16.66%		17.88%		8.59%			10.76%							
Capped SWIX All Share			4.88%			5.55%		12.67%		13.43%		7.11%			10.42%							
FINDI			6.05%			7.27%		19.53%		19.39%		10.38%			10.75%							
FTSE/JSE SWIX 40			7.02%			7.99%		21.08%		19.52%		8.59%			11.79%							
FTSE/JSE SWIX Top 40			7.02%			7.99%		21.08%		19.52%		8.82%			12.07%							
Prudential BMK			6.00%			6.73%		16.64%		16.32%		8.32%			10.81%							
SWIX			6.51%			7.20%		17.77%		17.28%		8.65%			11.00%							

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.

