

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	9,761	-2.47%		24	-3.16%	43	0.62%	42	-9.87%	47	0.10%		39	11.19%	30	6.54%	41	-0.110	28	-0.577	37
ABSA Asset Management Value v	ALSI	3,592	-1.13%		10	-1.17%	15	5.63%	11	-2.32%	10	3.51%		17	9.86%	9	5.36%	5	-0.279	34	-0.328	20
Aeon Active Equity	SWIX	10,044	-2.53%		26	-1.45%	18	5.21%	15	-6.47%	33	3.65%		13	11.55%	36	6.30%	31	0.434	12	-0.254	13
Aeon Smart Multi-Factor Equity Fund	SWIX	150	-3.41%		44	-2.64%	36	2.17%	35	-6.40%	32	1.71%		32	11.76%	41	6.39%	36	-0.233	32	-0.408	27
Afena Capital Moderate Equity CAPI v	CAPI	476	-3.75%		47	-1.69%	22	5.30%	13	-3.34%	14	4.12%		10	11.03%	28	5.81%	16	-0.010	25	-0.229	10
Afena Capital Unconstrained Equity v	Capped SWIX All Share	1,513	-3.50%		46	-2.79%	39	1.68%	38	-5.16%	25	0.59%		36	10.15%	13	6.05%	22	0.007	23	-0.598	39
African Alliance Equity Prescient Fund	ALSI	188	0.15%		3	0.45%	9	5.67%	9	-2.48%	11	1.80%		29	10.60%	20	6.02%	21	-0.618	41	-0.456	32
Alexander Forbes Investments Pure Equity Local	Capped SWIX All Share	11,942	-2.78%		33	-4.00%	47	-1.50%	48	-10.70%	49	-1.17%		48	10.00%	11	5.95%	19	-0.944	46	-0.786	51
Allan Gray v	ALSI	46,760	-1.78%		15	-2.95%	41	-2.23%	51	-10.70%	49	0.98%		35	9.99%	10	6.19%	27	-0.762	44	-0.571	36
ALUWANI Equity Fund	FTSE/JSE SWIX Top 40	412	-1.35%		12	0.08%	11	6.15%	8	-5.39%	26	3.61%		15	12.86%	49	7.43%	52	0.658	10	-0.218	9
Argon SA Equity Fund v	SWIX	605	-2.22%		21	-2.40%	33	3.12%	29	-5.94%	29	2.57%		23	11.59%	38	6.30%	31	0.108	22	-0.342	21
Aylett Equity	ALSI	730	-2.03%		17	-1.57%	19	2.85%	30	-2.86%	12	6.49%		5	8.29%	3	4.24%	2	0.219	20	-0.063	6
Cannon ALSI Institutional Composite	ALSI	54	-4.58%		52	-7.53%	53	-5.39%	53	-12.03%	52	-1.62%		51	9.48%	4	5.41%	6	-0.688	43	-0.881	52
ClucasGray Equity Prescient Fund	SWIX	730	-4.55%		51	-6.46%	52	-2.19%	50	-9.18%	46	3.87%		11	10.07%	12	5.56%	9	0.252	18	-0.285	15
Coronation Aggressive Equity v	Capped SWIX All Share	7,882	-2.96%		38	-2.14%	31	4.96%	16	-3.36%	15	1.78%		30	10.46%	15	5.47%	8	0.266	17	-0.465	33
Coronation Core Equity v	SWIX	2,626	-2.83%		35	-1.58%	20	4.42%	18	-6.04%	30	2.67%		22	12.30%	46	6.94%	45	0.284	16	-0.308	18
Coronation Houseview Equity v	Capped SWIX All Share	25,825	-2.69%		29	-1.27%	16	3.60%	25	-6.52%	34	0.17%		37	10.75%	25	6.08%	23	-0.081	26	-0.599	40
Denker SA Equity	SWIX	819	-4.27%		49	-4.56%	48	1.70%	37	-3.79%	16	-0.41%		41	9.68%	6	5.76%	15	-0.452	39	-0.735	48
Edge RCIS Portable Alpha I QI Hedge Fund	RisCura Capped SWIX	2,101	-2.09%		18	-0.32%	13	5.66%	10	-7.26%	37	-0.42%		42	12.72%	48	7.28%	49	-	-	-0.535	35
ELECTUS Equity Portfolio	Capped SWIX All Share	1,012	-4.41%		50	-5.96%	50	-0.69%	46	-7.94%	41	1.90%		28	8.11%	2	4.84%	3	0.205	21	-0.611	41
Element Equity v	SWIX	281	-0.84%		8	2.87%	4	3.59%	26	2.48%	7	4.50%		9	9.54%	5	4.95%	4	0.230	19	-0.242	11
Fairtree Equity	Capped SWIX All Share	12,017	-0.52%		6	4.02%	3	8.51%	7	2.70%	6	6.93%		3	13.20%	51	6.51%	38	1.053	5	0.030	2
Foord Specialist Domestic Equity v	ALSI	8,602	-1.72%		14	-2.98%	42	0.42%	44	-12.14%	53	-3.73%		53	11.43%	34	7.08%	46	-1.447	50	-0.904	53
Investec Equity v	SWIX	15,316	-1.24%		11	0.18%	10	4.25%	20	-4.98%	23	2.22%		25	11.56%	37	6.35%	35	-0.003	24	-0.373	25
Investec Equity Value v	ALSI	4,946	3.68%		1	8.48%	1	11.10%	2	15.19%	1	-1.29%		49	15.99%	53	8.70%	53	-0.391	36	-0.452	31

Product*	Benchmark	Market Value (ZAR'm)	Month	#	Quarter	#	Year-to-date	#	1-year	#	Annualised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	#	Sharpe Ratio	#	
Kagiso Managed Equity	SWIX	1,377	-0.77%		7	1.73%	5	11.10%	2	9.45%	2	4.66%	8	10.61%	21	5.70%	11	0.411	13	-0.194	8
Mazi Asset Management Equity SWIX Composite	SWIX	1,521	-4.90%		53	-6.17%	51	-1.15%	47	-10.69%	48	-0.84%	46	11.85%	43	7.20%	48	-1.106	48	-0.618	43
Mergence CAPI Fund v	CAPI	1,220	-2.73%		32	-2.06%	29	4.78%	17	-3.96%	17	3.63%	14	10.61%	21	5.45%	7	-0.283	35	-0.287	16
Mergence SWIX Fund v	SWIX	2,333	-2.78%		33	-2.94%	40	3.31%	27	-4.84%	22	1.45%	34	11.01%	27	6.28%	30	-0.439	38	-0.466	34
Nedgroup Investments Private Wealth Equity Fund	FTSE/JSE SWIX Top 40	1,542	-4.07%		48	-2.46%	34	2.22%	33	-8.42%	42	-2.32%	52	11.59%	38	7.28%	49	-0.880	45	-0.764	50
Oasis Equity v	Ave General Equity Peer Group	8,332	-2.26%		22	-2.65%	37	2.55%	31	-5.11%	24	3.29%	18	9.82%	8	5.70%	11	0.525	11	-0.351	23
Old Mutual Fundamental Equity	Capped SWIX All Share	35,884	-1.71%		13	-2.60%	35	2.21%	34	-7.26%	37	0.17%	37	10.49%	16	5.93%	18	-0.133	30	-0.616	42
Old Mutual RAFI40 Tracker v	SWIX	1,003	-2.72%		31	-1.98%	27	4.29%	19	-3.17%	13	7.35%	1	12.18%	45	6.09%	24	0.705	9	0.055	1
Old Mutual SWIX tracker v	SWIX	397	-2.50%		25	-1.70%	23	3.86%	24	-4.80%	21	2.16%	26	11.77%	42	6.54%	41	-1.069	47	-0.370	24
OMIG Customised Managed Alpha v	Capped SWIX All Share	13,142	-2.12%		19	-2.03%	28	1.72%	36	-6.84%	35	-0.63%	44	10.52%	17	6.25%	29	-0.578	40	-0.690	44
OMIG Double Alpha SWIX40 v	FTSE/JSE SWIX 40	624	-2.84%		36	-1.96%	26	3.99%	22	-6.09%	31	2.82%	21	13.35%	52	7.35%	51	1.984	1	-0.263	14
OMIG Managed Alpha Equity	Capped SWIX All Share	1,876	-2.17%		20	-2.10%	30	1.26%	39	-7.42%	39	-0.97%	47	10.56%	18	6.30%	31	-0.662	42	-0.719	47
OMIG Premium Equity v	Capped SWIX All Share	764	-2.28%		23	-1.78%	25	3.25%	28	-4.70%	20	2.98%	19	10.57%	19	5.72%	13	1.292	2	-0.348	22
Perpetua Equity	SWIX	3,220	-0.45%		5	0.98%	8	-2.12%	49	-8.83%	44	-0.56%	43	9.70%	7	5.91%	17	-0.431	37	-0.750	49
Prescient Equity Quant	ALSI Top 40	123	-2.84%		36	-0.17%	12	9.90%	5	4.49%	4	6.47%	6	12.89%	50	6.51%	38	0.383	14	-0.006	5
Prudential Core Equity v	Capped SWIX All Share	6,868	-3.47%		45	-3.77%	44	1.18%	40	-9.15%	45	3.80%	12	11.27%	31	6.30%	31	1.070	4	-0.249	12
Prudential Select Equity v	Capped SWIX All Share	4,223	-3.23%		41	-3.96%	46	0.45%	43	-8.45%	43	3.55%	16	10.61%	21	5.72%	13	1.155	3	-0.295	17
PSG SA Equity Fund	SWIX	77	-5.96%		54	-11.30%	54	-11.78%	54	-16.84%	54	-0.65%	45	10.41%	14	6.11%	25	-0.269	33	-0.700	45
Rezco Equity	-	374	1.01%		2	4.77%	2	9.08%	6	3.33%	5	7.10%	2	7.22%	1	3.71%	1	-	-	-0.004	4
Satrix Momentum Equity Fund v	Capped SWIX All Share	2,141	-0.30%		4	1.18%	7	9.98%	4	-1.04%	8	5.05%	7	12.70%	47	6.69%	44	1.031	6	-0.114	7
Sentio General Equity	SWIX	8,265	-2.98%		39	-1.67%	21	5.23%	14	-4.67%	19	1.69%	33	12.05%	44	7.12%	47	-0.125	29	-0.396	26
SIM Aggressive Equity	Capped SWIX All Share	273	-3.35%		43	1.49%	6	11.52%	1	8.69%	3	6.89%	4	11.30%	32	5.63%	10	0.857	8	0.012	3
SIM Moderate Equity	SWIX	1,560	-2.69%		29	-1.30%	17	5.33%	12	-4.07%	18	2.87%	20	11.61%	40	6.40%	37	0.355	15	-0.317	19
STANLIB Core Equity v	SWIX	2,697	-3.16%		40	-3.88%	45	0.28%	45	-7.52%	40	-1.48%	50	11.37%	33	6.53%	40	-1.147	49	-0.707	46
STANLIB Enhanced Index v	Capped SWIX All Share	3,177	-2.65%		28	-2.73%	38	2.54%	32	-5.43%	27	2.26%	24	10.64%	24	5.96%	20	0.912	7	-0.412	28
Sygnia Absolute Focus Equity Fund	SWIX	3,896	-1.95%		16	-0.55%	14	4.11%	21	-2.07%	9	1.93%	27	11.17%	29	6.20%	28	-0.104	27	-0.415	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 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	4,089	-2.58%		27	-1.73%	24	3.89%	23	-7.07%	36	-0.26%	40	11.51%	35	6.62%	43	-1.790	51	-0.589	38
Visio Capped Swix Composite v	Capped SWIX All Share	14,000	-3.30%		42	-5.36%	49	-3.94%	52	-10.82%	51	-	-	-	-	-	-	-	-	-	-
Vunani Core Equity v	SWIX	242	-1.01%		9	-2.16%	32	1.02%	41	-5.90%	28	1.76%	31	10.94%	26	6.18%	26	-0.160	31	-0.442	30
ALSI			-2.52%			-0.86%		6.17%		-3.22%		4.44%		11.96%							
ALSI Top 40			-2.67%			-0.12%		9.61%		3.85%		6.26%		12.99%							
Ave General Equity Peer Group			-2.33%			-2.14%		3.09%		-4.76%		1.45%		9.69%							
CAP1			-2.44%			-0.20%		5.81%		-3.28%		4.14%		11.08%							
Capped SWIX All Share			-2.70%			-3.02%		0.73%		-7.20%		0.54%		10.41%							
FTSE/JSE SWIX 40			-2.86%			-2.08%		3.55%		-6.57%		1.99%		13.18%							
FTSE/JSE SWIX Top 40			-2.86%			-2.08%		3.55%		-6.57%		1.99%		13.18%							
RisCura Capped SWIX			-2.63%			-2.56%		2.11%		-6.12%		-		-							
SWIX			-2.50%			-1.69%		3.96%		-4.72%		2.21%		11.77%							

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.

