

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	3,498	3.07%		21	1.93%	18	11.62%	24	19.75%	13	18.43%		9	11.15%	17	3.61%	11	0.231	15	1.025	8
Absa Asset Management Core Equity v	ALSI	1,535	3.07%		21	0.61%	35	10.50%	34	17.45%	27	17.58%		17	10.66%	13	3.53%	9	0.384	12	0.999	11
ABSA Asset Management Value v	ALSI	2,516	2.69%		31	0.45%	40	11.20%	27	18.32%	22	18.53%		8	11.28%	19	3.87%	16	0.577	7	1.022	10
Aeon Active Equity	SWIX	70	2.95%		24	2.14%	13	12.56%	17	18.91%	17	15.90%		35	11.61%	26	4.20%	22	-0.640	45	0.801	31
Aeon Enhanced Equity Fund	SWIX	7	4.37%		2	3.69%	6	14.17%	11	19.43%	15	-		-	-	-	-	-	-	-	-	-
Afena Equity CAPI v	CAPI	5,307	0.72%		64	-0.94%	54	3.52%	68	6.06%	71	11.73%		62	12.20%	38	4.71%	43	-1.538	63	0.464	64
Afena Equity SWIX v	SWIX	6,359	1.10%		60	-0.15%	49	5.52%	62	8.44%	65	12.97%		57	11.43%	20	4.35%	26	-1.454	62	0.585	56
Allan Gray v	ALSI	52,266	1.84%		47	2.03%	15	7.89%	53	16.46%	32	16.86%		25	8.67%	4	2.51%	1	0.100	24	1.135	4
Argon SA Value Equity v	SWIX	3,508	2.34%		37	0.34%	43	10.45%	35	14.98%	42	15.17%		39	10.72%	14	4.08%	20	-0.547	40	0.798	32
Aylett Equity	ALSI	456	2.18%		39	2.25%	10	8.21%	51	15.85%	35	17.26%		20	9.04%	6	3.11%	5	0.146	23	1.130	5
Cadiz Equity SWIX v	SWIX	5,302	1.43%		56	-1.66%	63	8.72%	47	13.64%	50	14.74%		47	13.11%	60	5.42%	65	-0.903	51	0.645	48
Cadiz Mastermind v	SWIX	83	1.40%		57	-2.25%	66	8.50%	48	14.09%	46	16.49%		30	12.60%	50	5.38%	63	-0.168	29	0.788	34
Cannon All Equities SWIX	SWIX	822	-0.83%		71	-6.53%	73	5.08%	66	6.59%	70	12.21%		59	12.24%	40	5.03%	52	-0.845	50	0.498	63
Cannon ALSI Institutional Composite	ALSI	347	-1.61%		72	-8.02%	74	2.70%	71	3.34%	72	10.73%		64	12.68%	53	5.35%	61	-0.699	47	0.379	67
Citadel Equity v	ALSI	2,074	1.78%		48	-0.51%	51	10.99%	29	15.00%	41	16.19%		32	12.94%	58	5.14%	53	0.156	21	0.750	38
Community Growth Equity v	ALSI	2,228	1.91%		46	0.57%	38	5.45%	64	8.66%	62	10.76%		63	12.08%	36	5.18%	56	-1.229	59	0.394	66
Coronation Aggressive Equity v	SWIX	15,870	1.53%		54	-1.29%	59	8.97%	44	14.17%	45	18.66%		7	12.84%	57	4.50%	33	0.468	8	0.921	17
Coronation Core Equity v	SWIX	18,827	2.85%		28	0.42%	41	10.57%	33	16.65%	31	18.15%		11	12.55%	49	4.38%	27	0.371	13	0.904	21
Coronation Houseview Equity v	SWIX	19,278	1.98%		45	0.00%	45	9.93%	39	14.85%	43	17.88%		14	12.13%	37	4.23%	25	0.197	17	0.912	18
Dibanisa RAFI ALSI v	ALSI	154	2.04%		42	-0.44%	50	8.92%	46	13.32%	51	15.29%		37	13.68%	63	5.30%	59	-0.145	28	0.659	47
Dibanisa RAFI40 Tracker v	SWIX	466	1.78%		48	-1.01%	55	8.06%	52	12.63%	54	14.74%		47	13.81%	65	5.30%	59	-0.590	44	0.619	51
Dibanisa SWIX tracker v	SWIX	32,110	3.21%		16	2.19%	11	12.79%	15	18.44%	20	17.21%		21	12.05%	34	4.58%	36	-1.707	64	0.870	25
ELECTUS GARPSWIX	SWIX	1,638	0.48%		66	-1.46%	61	5.93%	59	8.65%	63	13.27%		56	11.44%	22	4.47%	32	-1.138	57	0.608	53
ELECTUS Multi-Cap Portfolio v	SWIX	8,854	0.46%		67	-1.31%	60	6.14%	58	8.96%	61	13.28%		55	11.53%	24	4.42%	30	-1.278	60	0.605	54
Element Equity v	SWIX	3,924	1.05%		61	0.58%	36	3.14%	70	7.78%	67	10.51%		66	8.26%	3	3.05%	4	-1.117	55	0.503	62
Element Specialist Equity v	Element Specialist Equity BM	4,170	1.11%		59	0.92%	29	3.31%	69	8.03%	66	10.55%		65	7.68%	1	2.78%	2	-1.046	53	0.541	60
Foord Specialist Domestic Equity v	ALSI	9,967	3.83%		6	1.64%	20	16.70%	4	24.97%	3	22.58%		3	12.02%	33	4.21%	23	1.304	3	1.250	3
Huysamer Equity	CAPI	24	2.00%		43	-1.46%	61	5.05%	67	10.69%	56	14.27%		51	12.69%	54	4.78%	44	-0.428	35	0.629	50
Investec Active Quants v	SWIX	1,501	3.77%		7	0.72%	34	12.25%	22	20.22%	12	18.85%		6	12.30%	42	5.15%	54	0.466	9	0.969	13
Investec Equity v	SWIX	4,991	3.36%		14	1.52%	23	10.74%	31	15.42%	37	15.16%		40	11.47%	23	4.44%	31	-0.569	42	0.752	37
Investec Equity Growth v	ALSI	1,990	1.51%		55	-2.42%	67	11.42%	25	17.80%	24	16.62%		28	13.16%	61	5.29%	58	0.255	14	0.768	36
Investec Equity Value v	ALSI	30,781	-1.96%		73	-5.18%	72	-4.19%	74	0.81%	74	11.74%		61	10.47%	12	3.56%	10	-0.561	41	0.523	61
Investec RI Equity v	SWIX	315	-0.44%		70	-3.12%	70	1.99%	72	6.74%	69	11.83%		60	9.98%	9	3.80%	15	-1.066	54	0.552	59

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Investment Solutions Pure Equity Local	SWIX	32,748	1.73%		50	0.00%	45	9.02%	43	14.27%	44	16.42%		31	11.07%	16	3.96%	19	-0.489	38	0.875	23
Kagiso Core SWIX	SWIX	10,348	1.62%		52	-0.53%	52	9.53%	42	15.19%	40	15.87%		36	11.98%	31	4.40%	28	-0.647	46	0.777	35
Kagiso Managed Equity	SWIX	11,072	0.57%		65	-2.11%	65	7.65%	55	12.10%	55	15.93%		34	11.21%	18	4.10%	21	-0.431	36	0.827	29
Mazi Capital Equity SWIX composite	SWIX	2,610	3.73%		8	5.37%	1	19.33%	2	29.83%	2	26.02%		1	10.40%	11	3.23%	6	1.494	1	1.698	1
Mergence CAPI Fund v	CAPI	561	2.49%		34	0.54%	39	8.35%	50	13.97%	47	13.83%		54	13.10%	59	5.16%	55	-1.371	61	0.584	57
Mergence SWIX Fund v	SWIX	2,154	2.86%		27	1.53%	22	10.45%	35	17.51%	26	14.97%		42	12.24%	40	4.81%	46	-1.153	58	0.699	43
Momentum AM Aggressive Equity v	Momentum AM Capped Shareholder Weighted index	791	3.21%		16	1.57%	21	13.97%	12	20.81%	10	18.36%		10	12.46%	46	4.58%	36	-	-	0.925	16
Momentum AM Houseview Equity v	Momentum AM Capped Shareholder Weighted index	285	2.89%		25	0.58%	36	10.63%	32	16.88%	29	16.52%		29	12.51%	48	4.63%	40	-	-	0.794	33
Momentum MoM Classic Equity	SWIX	3,627	2.35%		36	1.00%	27	10.88%	30	16.72%	30	17.05%		24	10.87%	15	3.92%	17	-0.265	33	0.940	15
Momentum MoM Target Equity	Momentum MoM Target Equity BMK	83	3.24%		15	2.17%	12	12.86%	14	18.79%	19	17.99%		13	11.71%	27	3.95%	18	0.183	19	0.949	14
Oasis Equity v	Ave General Equity Peer Group	11,687	1.34%		58	1.08%	25	10.14%	38	16.08%	34	17.34%		19	10.16%	10	3.46%	7	0.975	4	1.023	9
Old Mutual Albaraka Equity	ALSI	1,083	2.80%		29	2.03%	15	11.80%	23	18.36%	21	16.71%		27	9.33%	7	3.71%	12	0.086	25	1.047	7
Old Mutual Equity SWIX v	SWIX	17,906	2.55%		33	0.80%	32	11.02%	28	16.12%	33	14.92%		44	12.22%	39	4.64%	41	-1.124	56	0.696	44
OMIGSA Active Quants Equity	ALSI	254	3.71%		9	3.56%	8	16.25%	5	21.51%	8	18.90%		5	11.94%	28	4.21%	23	0.784	5	0.998	12
OMIGSA Double Alpha SWIX40 v	FTSE/JSE SWIX 40	477	3.40%		13	2.00%	17	12.50%	19	18.86%	18	-		-	-	-	-	-	-	-	-	-
OMIGSA Double Alpha Top40 v	ALSI Top 40	289	3.20%		18	0.89%	31	9.93%	39	15.20%	39	-		-	-	-	-	-	-	-	-	-
OMIGSA Enhanced Indexation v	SWIX	154	3.48%		11	3.02%	9	15.07%	9	21.21%	9	-		-	-	-	-	-	-	-	-	-
OMIGSA Managed Volatility	SWIX	322	2.76%		30	3.58%	7	15.76%	7	24.15%	4	-		-	-	-	-	-	-	-	-	-
OMIGSA Premium Equity v	SWIX	787	3.61%		10	4.34%	3	15.22%	8	22.65%	6	-		-	-	-	-	-	-	-	-	-
Plexus RAFI Enhanced Fund	ALSI	133	2.00%		43	-1.67%	64	5.91%	60	10.54%	58	14.20%		52	12.46%	46	4.79%	45	-0.283	34	0.634	49
Prescient Equity Active Quant	SWIX	1,144	3.11%		20	1.67%	19	12.49%	20	17.75%	25	17.40%		18	11.94%	28	4.57%	35	-0.029	26	0.890	22
Prescient Equity Quant	ALSI Top 40	551	3.41%		12	0.77%	33	8.96%	45	13.71%	49	14.88%		45	14.16%	66	5.39%	64	0.386	11	0.615	52
Prudential Core Equity ALSI v	ALSI	2,052	2.09%		40	-0.57%	53	9.92%	41	13.86%	48	15.94%		33	13.65%	62	5.23%	57	0.166	20	0.701	42
Prudential Core Equity SWIX v	SWIX	6,095	3.01%		23	1.23%	24	13.68%	13	18.95%	16	17.83%		15	12.76%	55	4.84%	47	0.187	18	0.870	24
Prudential Deep Value Equity v	Prudential BMK	3,194	2.05%		41	-0.02%	47	11.34%	26	15.40%	38	16.77%		26	12.65%	52	4.84%	47	-0.530	39	0.805	30
RE:CM Equity Composite	ALSI	4,969	-2.13%		74	-3.30%	71	0.36%	73	3.13%	73	12.53%		58	8.12%	2	2.98%	3	-0.435	37	0.736	39

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SIM Aggressive Equity	SWIX	509	1.04%		62	-3.02%	69	5.51%	63	9.44%	60	15.22%		38	12.44%	44	4.89%	49	-0.582	43	0.707	41
SIM Core Houseview Equity	SWIX	733	2.42%		35	-0.02%	47	10.19%	37	15.52%	36	17.10%		23	12.38%	43	4.62%	39	-0.136	27	0.842	28
SIM Unconstrained Equity	ALSI	5,207	0.86%		63	-2.65%	68	5.64%	61	9.55%	59	14.95%		43	11.60%	25	4.66%	42	-0.210	30	0.730	40
STANLIB Core Equity v	SWIX	1,947	3.86%		5	3.96%	5	17.55%	3	24.01%	5	20.46%		4	12.62%	51	4.53%	34	1.376	2	1.056	6
STANLIB Enhanced Index v	SWIX	2,764	3.87%		4	4.20%	4	16.04%	6	21.76%	7	18.11%		12	12.44%	44	4.94%	51	0.429	10	0.909	19
STANLIB FINDI v	FINDI	291	5.05%		1	5.21%	2	21.30%	1	31.73%	1	23.10%		2	11.43%	20	3.77%	14	0.219	16	1.346	2
STANLIB Growth Equity v	ALSI	593	2.26%		38	0.91%	30	12.36%	21	17.15%	28	14.70%		49	11.98%	31	5.37%	62	-0.223	32	0.692	45
STANLIB Research v	SWIX	6,480	2.87%		26	1.00%	27	12.67%	16	19.63%	14	17.66%		16	11.97%	30	4.40%	28	0.154	22	0.907	20
STANLIB Shariah Equity v	ALSI	286	0.44%		68	0.41%	42	5.42%	65	7.74%	68	10.35%		67	8.88%	5	3.74%	13	-0.784	48	0.458	65
STANLIB Value v	ALSI	1,425	0.25%		69	-1.27%	58	7.68%	54	13.02%	52	14.78%		46	9.55%	8	3.49%	8	-0.219	31	0.848	27
Taquantia Active All Share v	ALSI	1,555	1.62%		52	-1.19%	57	6.22%	57	8.57%	64	14.07%		53	13.80%	64	5.43%	66	-0.838	49	0.577	58
Taquantia Active SWIX v	SWIX	5,570	1.72%		51	-1.04%	56	7.27%	56	10.56%	57	15.14%		41	12.77%	56	4.89%	49	-0.949	52	0.687	46
Vunani Domestic Passive Equity (J200)	ALSI Top 40	168	2.59%		32	0.21%	44	8.43%	49	12.76%	53	14.56%		50	14.20%	67	5.58%	67	0.635	6	0.595	55
Vunani Domestic Passive Equity (J403)	SWIX	65	3.17%		19	2.04%	14	12.53%	18	18.22%	23	17.12%		22	12.07%	35	4.59%	38	-3.395	65	0.862	26
Vunani Managed Equity	SWIX	437	3.98%		3	1.01%	26	14.92%	10	20.54%	11	-		-	-	-	-	-	-	-	-	-
ALSI			2.71%			0.85%		9.94%		14.48%		15.65%			13.17%							
ALSI Top 40			2.55%			0.21%		8.39%		12.55%		13.70%			14.01%							
Ave General Equity Peer Group			2.28%			1.05%		9.44%		14.28%		14.54%			10.45%							
CAPI			2.71%			0.88%		9.99%		14.80%		16.02%			12.95%							
Element Specialist Equity BM			2.92%			2.13%		11.87%		17.38%		16.35%			10.86%							
FINDI			4.76%			4.97%		20.21%		27.37%		22.46%			11.70%							
FTSE/JSE SWIX 40			3.01%			1.48%		11.15%		16.66%		-			-							
Momentum AM Capped Shareholder Weighted index			3.17%			2.30%		14.00%		20.17%		-			-							
Momentum MoM Target Equity BMK			3.19%			2.20%		12.84%		18.67%		17.42%			12.06%							
Prudential BMK			3.15%			2.07%		12.55%		18.29%		18.40%			12.11%							
SWIX			3.19%			2.20%		12.84%		18.67%		17.42%			12.06%							

Should you need any additional data or related analysis, please contact Christina Belo from RisCura Consulting on cbelo@riscura.com or +27 21 673 6999.

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