



DEInvest

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Monthly asset manager
performance survey

February 2024 | Launch edition

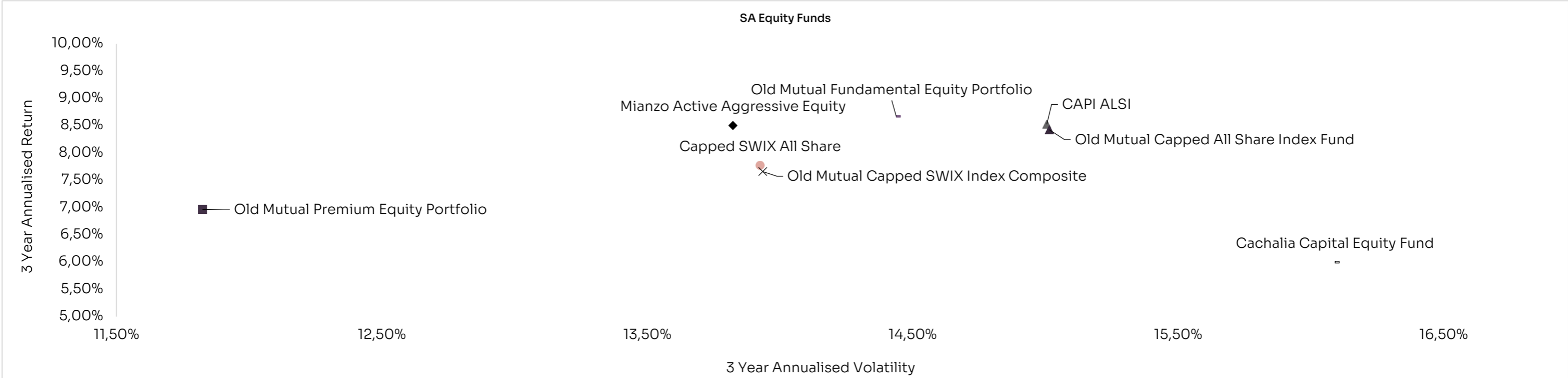
Portfolio Manager Details

Asset Managers	Fund	Portfolio Manager	Date Since Managing Portfolio	Industry Experience (Years)	Current Fund size (Rm)
Cachalia Capital	Cachalia Capital Equity Fund	Mashuda Cassim	Sep-2014	25	R290
Coronation Fund Managers Ltd	Coronation Global Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R6 350
Coronation Fund Managers Ltd	Coronation Inflation Plus Strategy	Pallavi Ambekar	Oct-2018	21	R6 549
Coronation Fund Managers Ltd	Coronation Medical Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R1 672
Coronation Fund Managers Ltd	Coronation Domestic Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R3 335
Mianzo Asset Management	Mianzo Active Aggressive Equity	Thembeke Sobekwa	Mar-2017	13	R1 679
Momentum Investments	Momentum Income Plus Fund	Karabo Seima	Oct-2022	17	R997
Momentum Investments	Momentum Enhanced Yield Fund	Zisanda Gilla	Nov-2016	18	R739
Momentum Investments	Momentum Money Market Fund	Zisanda Gilla	Dec-2015	18	R13 860
Ninety One	Ninety One General Equity Fund	Rehana Khan/Unathi Loos/Samantha Hartard	Jul-2020	16/16/16	R13 100
Ninety One	Ninety One Property Equity Fund	Ann-Maree Tippoo	Mar-2021	12	R3 600
Ninety One	Ninety One Managed Fund	Gail Daniel	Jul-2010	33	R30 500
Ninety One	Ninety One Money Market Fund	Lisa MacLeod	Jul-2010	29	R46 500
Old Mutual Investment Group	Old Mutual Fundamental Equity Portfolio	Meryl Pick	Jul-2018	19	R40 300
Old Mutual Investment Group	Old Mutual Premium Equity Portfolio	Nelisiwe Nzama	Nov-2009	26	R11 323
Old Mutual Investment Group	Old Mutual Capped All Share Index Fund	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R995
Old Mutual Investment Group	Old Mutual Capped SWIX Index Composite	Bernisha Lala/Anelisa Balfour	Jan-2021	19/12	R38 834
Old Mutual Investment Group	Inflation-Linked Bond Index Fund	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R5
Old Mutual Investment Group	Old Mutual SA Listed Property Index Fund	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R80
Old Mutual Investment Group	Old Mutual All Bond Index Fund	Bernisha Lala/Thobile Mfelang	Jul-2017	19/10	R111
Sanlam Investments	Absa Prudential Money Market Fund	Rehana Rungasamy	May-2021	20	R14 000
Terebinth Capital (Pty) Ltd	Sanne Money Market Fund	Nomathibana Okello	Aug-2018	12	R1 377
Terebinth Capital (Pty) Ltd	Terebinth Enhanced Income Fund	Nomathibana Okello	Aug-2018	12	R1 853
Terebinth Capital (Pty) Ltd	Amplify SCI Strategic Income Fund	Nomathibana Okello	Aug-2018	12	R17 126
Terebinth Capital (Pty) Ltd	Terebinth SCI Active Bond Fund	Nomathibana Okello	Aug-2020	12	R3 262
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped ALSI Strategy	Ann Sebastian	Sep-2022	11	R60
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped SWIX Strategy	Ann Sebastian	Sep-2022	11	R354
THINK Capital Investment Management	RCIS THINK GROWTH QI Hedge Fund	Elmien Wagenaar	Oct-2014	24	R209
THINK Capital Investment Management	THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	Elmien Wagenaar	Feb-2018	24	R365

Performance as of 29 February 2024 | SA Equity

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Mianzo Active Aggressive Equity	1679	Capped SWIX All Share	-2,83%	5	-2,99%	4	-4,35%	5	8,50%	2	8,59%	1	7,24%	1	-	-	13,82%	3	2,11%	3	0,35	1
Old Mutual Fundamental Equity Portfolio	40300	Capped SWIX All Share	-2,27%	4	-3,03%	5	-3,43%	4	8,67%	1	5,89%	4	-	-	-	-	14,44%	1	4,11%	1	0,22	2
Old Mutual Premium Equity Portfolio	11323	Capped SWIX All Share	-1,91%	1	-1,66%	1	0,13%	1	6,96%	4	7,48%	2	7,09%	2	7,57%	1	11,82%	4	2,52%	2	-0,32	3
Old Mutual Capped SWIX Index Composite	38834	Capped SWIX All Share	-2,26%	3	-2,30%	2	-1,98%	2	7,66%	3	6,88%	3	-	-	-	-	13,93%	2	0,07%	4	-1,52	4
Terebinth Active Equity Capped SWIX Strategy	354	Capped SWIX All Share	-1,96%	2	-2,32%	3	-2,31%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	-2,26%		-2,32%	-	-2,31%	-	8,08%	-	7,18%	-	7,16%	-	7,57%	-	13,88%	-	-	-	-	-
Capped SWIX All Share	-	-	-2,27%		-2,30%	-	-1,97%	-	7,77%	-	7,00%	-	-	-	4,30%	-	13,92%	-	-	-	-	-
Cachalia Capital Equity Fund	290	CAPI ALSI	-1,34%	1	-2,36%	1	-6,97%	3	6,00%	2	10,47%	1	10,21%	1	-	-	16,09%	1	3,83%	1	-0,66	1
Old Mutual Capped All Share Index Fund	995	CAPI ALSI	-2,51%	2	-3,38%	2	-3,14%	2	8,42%	1	-	-	-	-	-	-	15,01%	2	0,08%	2	-1,23	2
Terebinth Active Equity Capped ALSI Strategy	60	CAPI ALSI	-3,40%	3	-9,69%	3	7,27%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	-2,51%	-	-3,38%	-	-3,14%	-	7,21%	-	10,47%	-	10,21%	-	-	-	15,55%	-	-	-	-	-
CAPI ALSI	-	-	-2,49%	-	-3,33%	-	-3,12%	-	8,52%	-	9,41%	-	8,72%	-	7,95%	-	15,01%	-	-	-	-	-

3 Year Annualised Volatility & Return



Performance as of 29 February 2024 | SA Fixed Income & SA Listed Property

SA Nominal Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Old Mutual All Bond Index Fund	111	ALBI	-0,60%	2	1,57%	1	7,55%	1	7,15%	1	7,71%	-	-	-	-	-	7,52%	1	0,03%	1	-1,18	2
Terebinth SCI Active Bond Fund	3262	ALBI	-0,49%	1	1,51%	2	6,91%	2	7,11%	2	-	-	-	-	-	-	7,70%	2	0,71%	2	-0,11	1
Median return	-	-	-0,54%	-	1,54%	-	7,23%	-	7,13%	-	7,71%	-	-	-	-	-	7,61%	-	-	-	-	-
Capped SWIX All Share	-	-	-0,58%	-	1,62%	-	7,64%	-	7,18%	-	7,75%	-	8,15%	-	8,09%	-	7,53%	-	-	-	-	-

SA Inflation Linked Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Old Mutual Inflation-Linked Bond Index Fund	5	IGOV	-0,76%	1	1,45%	1	6,78%	1	7,12%	1	6,08%	1	-	-	-	-	6,14%	1	0,05%	1	-1,17	1
IGOV	-	-	-0,77%	-	1,46%	-	6,89%	-	7,18%	-	6,13%	-	4,67%	-	-	-	6,17%	-	-	-	-	-

SA Money Market Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Absa Prudential Money Market Fund	14000	STeFI	0,69%	3	2,22%	3	9,02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Momentum Money Market Fund	13010	STeFI	0,71%	1	2,23%	1	9,13%	1	6,72%	1	6,78%	1	7,17%	1	-	-	0,53%	1	0,04%	1	18,44	1
Ninety One Money Market Fund	46500	STeFI	0,70%	2	2,22%	2	8,99%	3	6,68%	2	6,66%	2	7,09%	2	7,17%	1	0,53%	2	0,04%	2	17,44	2
Sanne Money Market Fund	1377	STeFI	0,69%	3	2,18%	4	8,81%	4	6,45%	3	6,44%	3	-	-	-	-	0,53%	3	0,04%	3	14,05	3
Median return	-	-	0,69%	-	2,22%	-	9,01%	-	6,68%	-	6,66%	-	7,13%	-	7,17%	-	0,53%	-	-	-	-	-
STeFI	-	-	0,65%	-	2,06%	-	8,30%	-	5,95%	-	5,98%	-	6,38%	-	6,48%	-	0,53%	-	-	-	-	-

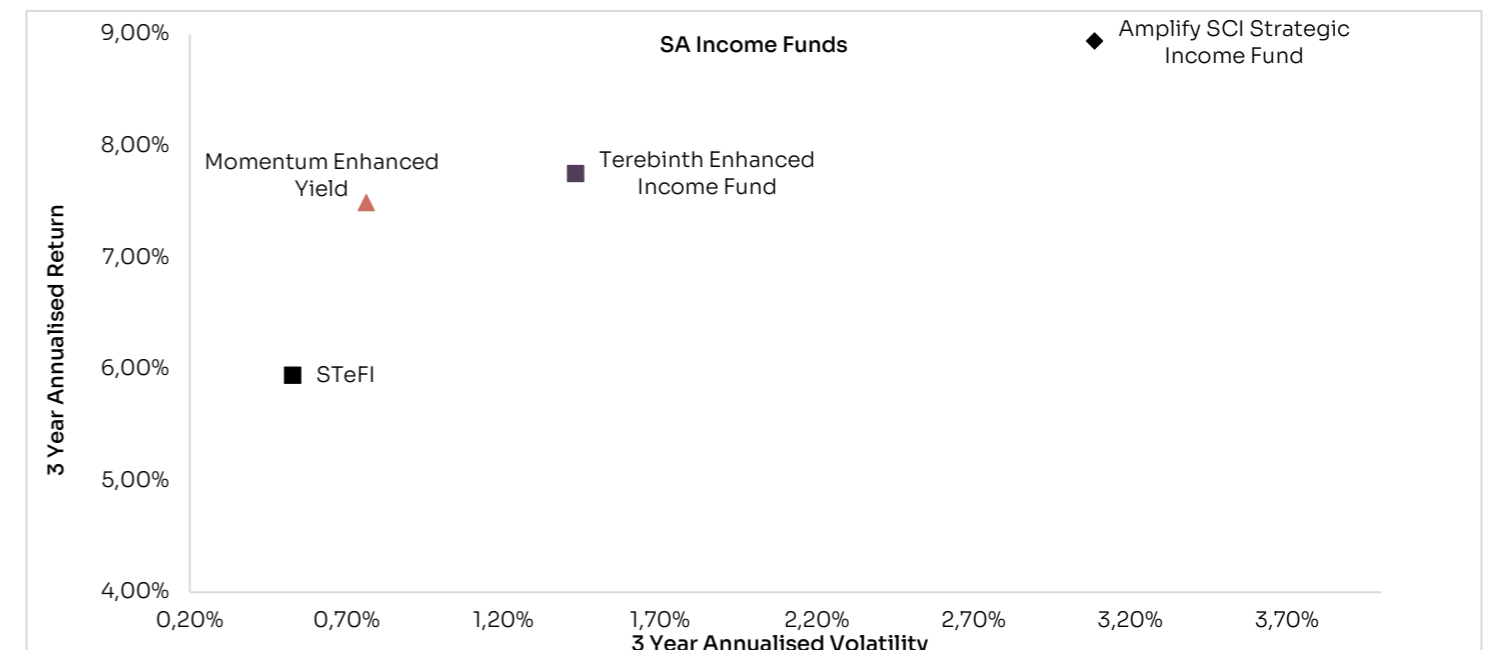
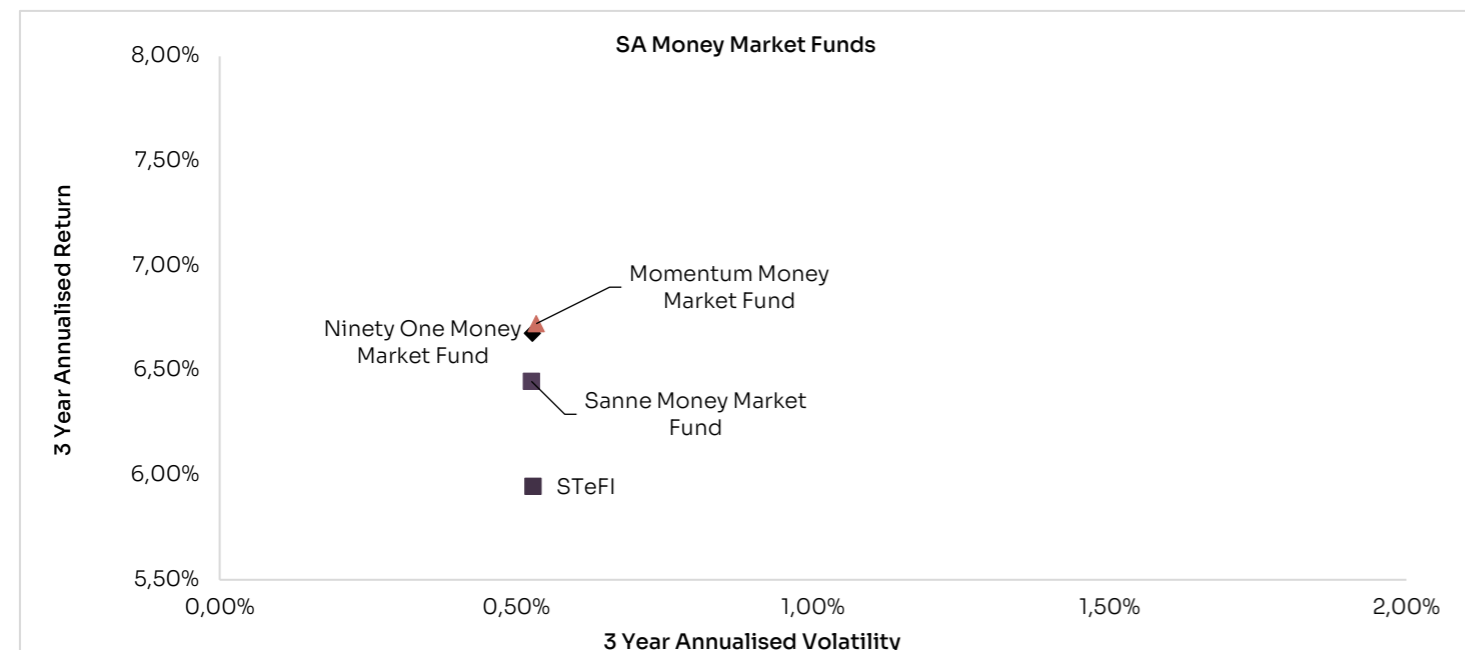
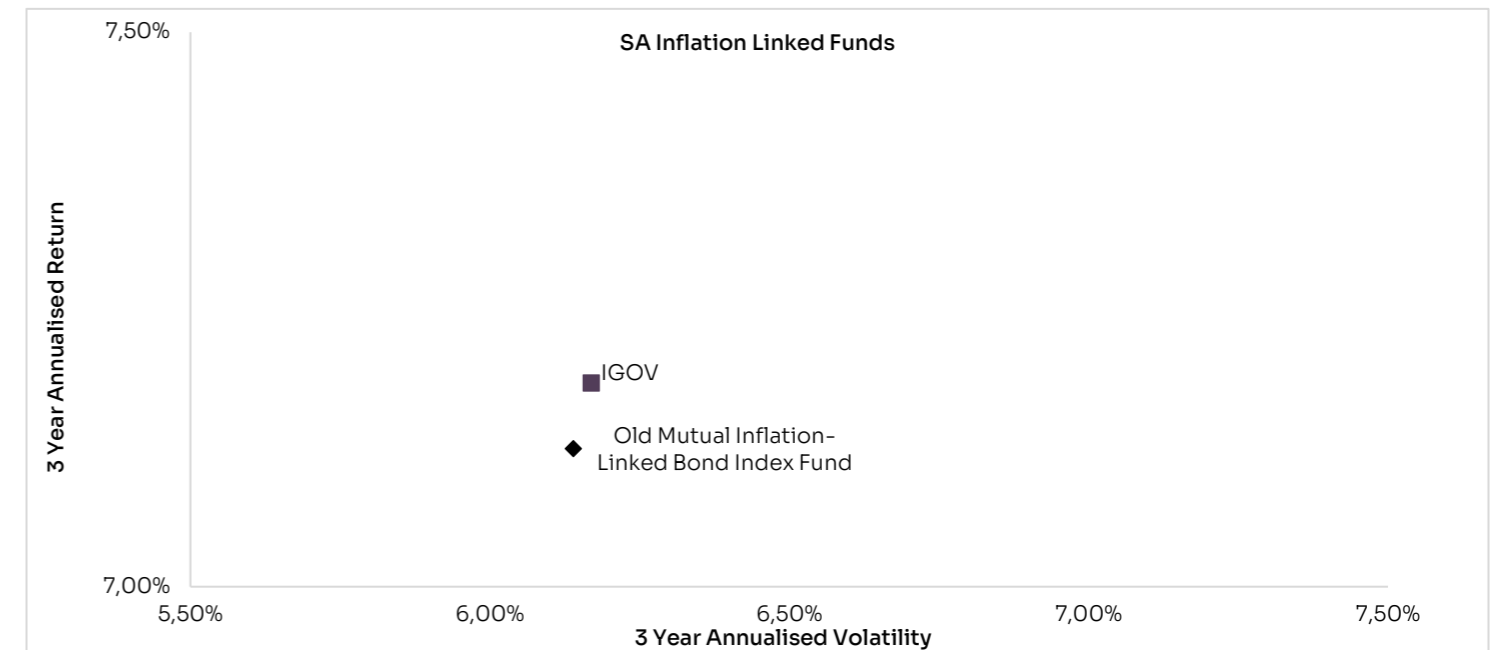
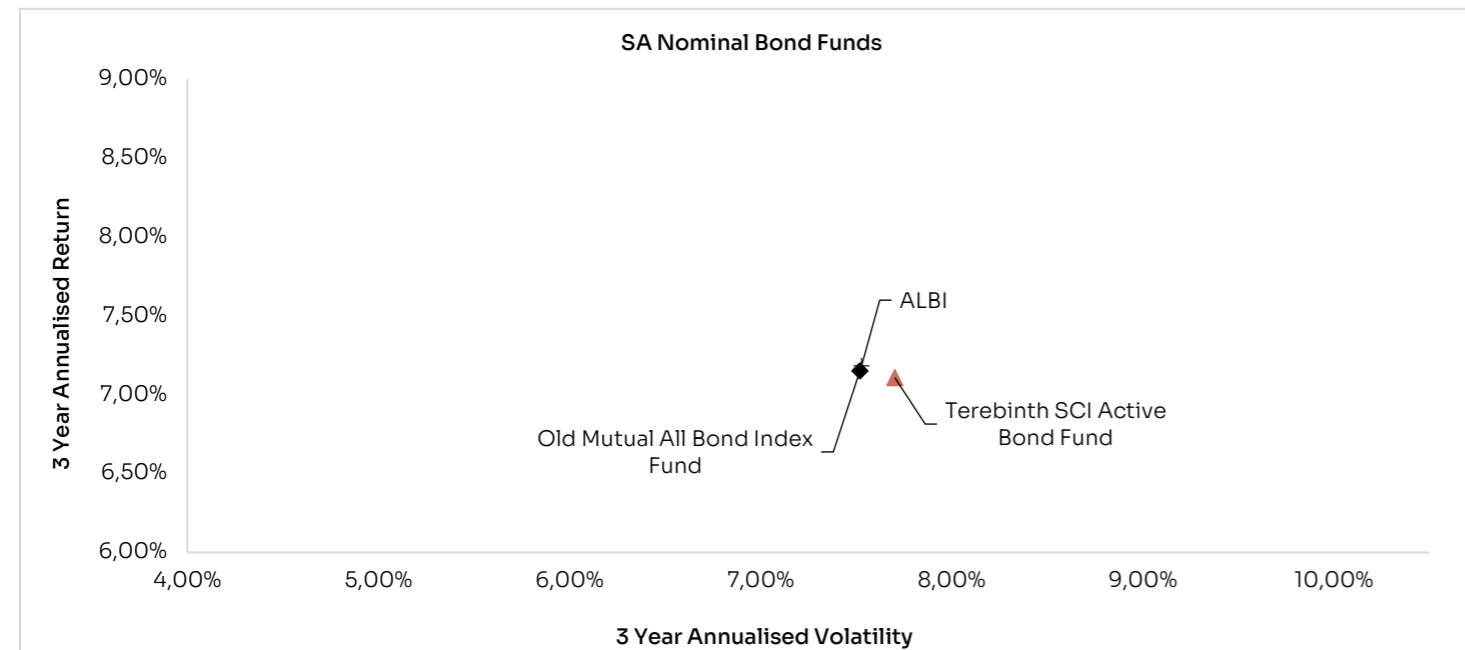
SA Listed Property Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Ninety One Property Equity Fund	3600	ALPI	-1,24%	2	12,54%	2	14,45%	2	14,78%	1	-	-	-	-	-	-	18,49%	2	17,11%	1	0,06	1
Old Mutual SA Listed Property Index Fund	80	SAPY	0,83%	1	15,28%	1	17,37%	1	14,57%	2	0,48%	1	-1,44%	-	-1,01%	-	18,27%	1	-	-	-0,51	2
SAPY	-	-	0,83%	-	15,31%	-	17,58%	-	14,80%	-	0,62%	-	-1,21%	-	3,73%	-	18,39%	-	-	-	-	-
ALPI	-	-	-0,34%	-	14,39%	-	16,28%	-	13,77%	-	-0,51%	-	-	-	-	-	18,32%	-	-	-	-	-

SA Income Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Amplify SCI Strategic Income Fund	17126	STeFI	0,13%	4	2,60%	1	10,59%	2	8,94%	1	9,13%	1	7,14%	2	4,94%	1	3,09%	1	3,03%	1	0,99	3
Momentum Enhanced Yield	7390	STeFI	0,76%	1	2,46%	3	10,11%	4	7,49%	3	7,55%	3	7,95%	1	-	-	0,76%	3	0,48%	3	3,24	1
Momentum Income Plus Fund	9970	STeFI +3%	0,76%	2	2,51%	2	11,20%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Terebinth Enhanced Income Fund	1853	STeFI	0,49%	3	2,30%	4	10,17%	3	7,75%	2	7,93%	2	-	-	-	-	1,43%	2	1,30%	2	1,39	2
STeFI			0,65%		2,06%		8,30%		5,95%		5,98%		6,38%		6,48%		0,53%					

3 Year Annualised Volatility & Return



Performance as of 29 February 2024 | SA Absolute Return

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Coronation Global Absolute Strategy	6350	CPI	2,00%	1	4,78%	1	11,62%	2	10,39%	1	10,50%	1	-	-	-	-	8,50%	1	8,62%	1	0,51	2
Coronation Inflation Plus Strategy	6549	CPI	1,77%	2	4,33%	2	11,95%	1	9,72%	2	9,87%	2	-	-	-	-	6,17%	3	6,30%	3	0,60	1
Coronation Medical Absolute Strategy	1672	CPI	-0,15%	3	1,10%	3	6,54%	3	8,92%	4	8,50%	4	-	-	-	-	6,00%	4	6,11%	4	0,48	4
Coronation Domestic Absolute Strategy	3335	CPI	-0,49%	4	0,62%	4	6,15%	4	9,61%	3	8,60%	3	-	-	-	-	7,26%	2	7,30%	2	0,50	3
Median return	-	-	0,81%	-	2,71%	-	9,08%	-	9,67%	-	9,24%	-	-	-	-	-	-	-	-	-	-	-
CPI	-	-	0,09%	-	0,00%	-	5,32%	-	5,97%	-	5,11%	-	4,84%	-	5,11%	-	1,32%	-	-	-	-	-

Performance as of 29 February 2024 | Multi-Asset Funds

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Ninety One Managed Fund	30500	SA Multi Asset High Equity	1,36%	-	3,95%	-	7,39%	-	7,37%	-	10,03%	-	9,90%	-	9,94%	-	-	-	-	-	-	-
CPI	-	-	0,76%	-	2,67%	-	6,71%	-	8,60%	-	7,13%	-	5,05%	-	3,51%	-	-	-	-	-	-	-

Performance as of 29 February 2024 | SA Hedge Funds

- Please Note:**
- All Returns are gross except Hedge Funds.
 - Inflation numbers are lagged by one month.

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
RCIS THINK GROWTH QI Hedge Fund	209	STeFI	1,38%	-	3,52%	-	3,52%	-	11,37%	-	11,18%	-	9,57%	-	-	-	4,03%	-	4,11%	-	1,32	-
THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	365	STeFI	0,27%	-	2,07%	-	2,07%	-	10,64%	-	8,44%	-	-	-	-	-	3,40%	-	3,54%	-	1,33	-
CPI	-	-	0,65%	-	2,06%	-	2,06%	-	5,95%	-	5,98%	-	6,38%	-	6,48%	-	0,53%	-	-	-	-	-

Performance as of 29 February 2024 | Global Equity

Fund Name	Fund Size (Rm)	Benchmark	29-Feb	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Ninety One General Equity Fund	13100	MSCI ACWLD (ZAR)	0,53%	-	0,33%	-	1,68%	-	7,74%	-	-	-	-	-	-	-	12,13%	-	12,66%	-	-0,66	-
MSCI ACWLD (ZAR)	-	-	6,98%	-	11,81%	-	29,16%	-	16,09%	-	18,00%	-	-	-	-	-	15,78%	-	-	-	-	-

DEInvest

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