



DEInvest

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Monthly asset manager
performance survey

March 2024

Portfolio Manager Details

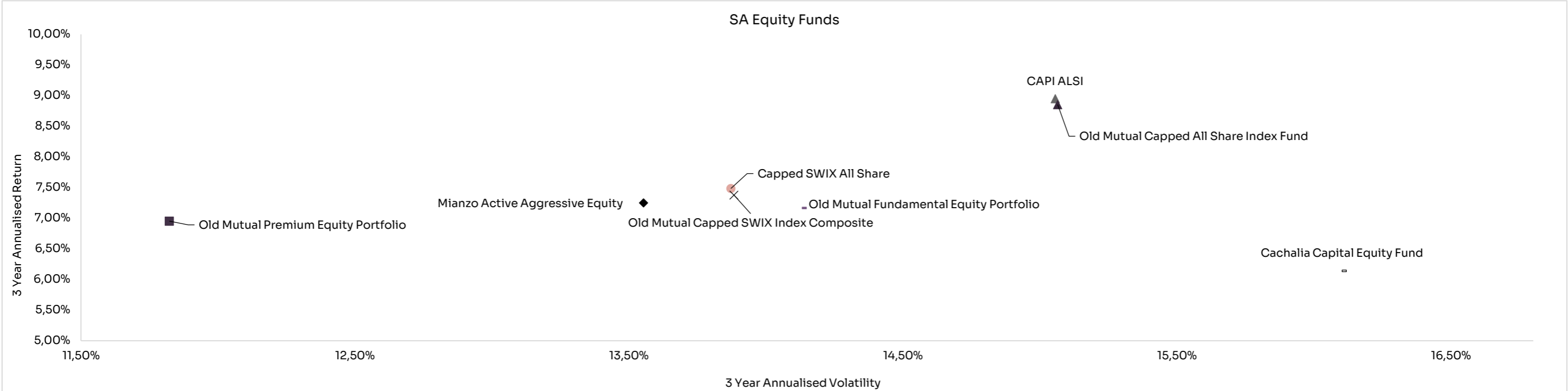
Asset Managers	Fund	Portfolio Manager	Date Since Managing Portfolio	Industry Experience (Years)	Current Fund size (Rm)
ALUWANI Capital Partners	ALUWANI High Yield Credit Fund	Monica Jaglal	May-2018	14	R2 225
Cachalia Capital	Cachalia Capital Equity Fund	Mashuda Cassim	Sep-2014	25	R295
Coronation Fund Managers Ltd	Coronation Global Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R6 502
Coronation Fund Managers Ltd	Coronation Inflation Plus Strategy	Pallavi Ambekar	Oct-2018	21	R6 278
Coronation Fund Managers Ltd	Coronation Medical Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R1 691
Coronation Fund Managers Ltd	Coronation Domestic Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R3 205
Coronation Fund Managers Ltd	Coronation Balanced Defensive Fund	Pallavi Ambekar	Oct-2018	21	R31 041
Coronation Fund Managers Ltd	Coronation Capital Plus Fund	Pallavi Ambekar	Oct-2018	21	R13 901
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	R10 030
Momentum Investments	Momentum Enhanced Yield Fund	Zisanda Gilla	Nov-2016	18	R7 100
Momentum Investments	Momentum Money Market Fund	Zisanda Gilla	Dec-2015	18	R14 256
Ninety One	Ninety One General Equity Fund	Rehana Khan/Unathi Loos/Samantha Hartard	Jul-2020	16/16/16	R13 394
Ninety One	Ninety One Property Equity Fund	Ann-Maree Tippoo	Mar-2021	12	R3 672
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 439
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 560
Old Mutual Investment Group	Old Mutual Capped All Share Index Fund	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R1 006
Old Mutual Investment Group	Old Mutual Capped SWIX Index Composite	Bernisha Lala/Anelisa Balfour	Jan-2021	19/12	R40 202
Old Mutual Investment Group	Old Mutual Inflation-Linked Bond Index Composite	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R113
Old Mutual Investment Group	Old Mutual SA Listed Property Index Fund	Bernisha Lala/Anelisa Balfour	Jul-2017	19/12	R79
Old Mutual Investment Group	Old Mutual All Bond Index Composite	Bernisha Lala/Thobile Mfelang	Jul-2017	19/10	R946
Sanlam Investments	SIM Corporate Money Market Fund*	Rehana Rungasamy	May-2021	20	R12 000
STANLIB Asset Management	STANLIB Money Market Fund	Ansie van Rensburg	Jan-2020	42	R22 862
STANLIB Asset Management	STANLIB Extra Income Fund	Eulali Gouws	Jan-2020	16	R45 617
Terebinth Capital (Pty) Ltd	Terebinth Money Market Strategy	Nomathibana Okello	Aug-2018	12	R1 425
Terebinth Capital (Pty) Ltd	Terebinth Enhanced Income Strategy	Nomathibana Okello	Aug-2018	12	R1 855
Terebinth Capital (Pty) Ltd	Terebinth Strategic Income Strategy	Nomathibana Okello	Aug-2018	12	R19 582
Terebinth Capital (Pty) Ltd	Terebinth SCI Active Bond Fund	Nomathibana Okello	Aug-2020	12	R352
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped ALSI Strategy	Ann Sebastian	Sep-2022	11	R62
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped SWIX Strategy	Ann Sebastian	Sep-2022	11	R364
THINK Capital Investment Management	RCIS THINK GROWTH QI Hedge Fund	Elmien Wagenaar	Nov-2014	24	R209
THINK Capital Investment Management	THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	Elmien Wagenaar	Feb-2018	24	R351

*Name change from Absa Prudential Money Market Fund to SIM Corporate Money Market Fund effective 22 March 2024

Performance as of 31 March 2024 | SA Equity

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	1,88%	4	-3,95%	5	-0,97%	5	7,25%	2	8,91%	1	7,12%	2	-	-	13,55%	3	1,95%	3	-0,12	2	
Old Mutual Fundamental Equity Portfolio	40300	Capped SWIX All Share	1,50%	5	-3,04%	4	1,42%	4	7,17%	3	6,13%	3	-	-	-	-	14,13%	1	4,03%	1	-0,08	1	
Old Mutual Premium Equity Portfolio	11560	Capped SWIX All Share	3,05%	1	-0,93%	1	4,72%	1	6,95%	4	8,03%	2	7,14%	1	7,54%	1	11,82%	4	2,50%	2	-0,21	3	
Old Mutual Capped SWIX Index Composite	40202	Capped SWIX All Share	2,90%	3	-2,28%	3	2,87%	2	7,38%	1	-	-	-	-	-	-	13,88%	2	0,07%	4	-1,45	4	
Terebinth Active Equity Capped SWIX Strategy	364	Capped SWIX All Share	2,91%	2	-2,07%	2	2,84%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	2,90%	-	-2,28%	-	2,84%	-	7,21%	-	8,03%	-	7,13%	-	7,54%	-	13,72%	-	-	-	-	-	-
Capped SWIX All Share	-	-	2,89%	-	-2,30%	-	2,87%	-	7,48%	-	7,65%	-	6,18%	-	4,60%	-	13,87%	-	-	-	-	-	-
Cachalia Capital Equity Fund	295	CAPI ALSI	2,08%	3	-2,76%	3	-2,87%	3	6,14%	2	10,64%	1	10,03%	1	-	-	16,10%	1	3,87%	1	-0,73	1	
Old Mutual Capped All Share Index Fund	1006	CAPI ALSI	3,20%	1	-2,38%	2	1,48%	2	8,85%	1	7,73%	2	-	-	-	-	15,06%	2	0,08%	2	-1,21	2	
Terebinth Active Equity Capped ALSI Strategy	62	CAPI ALSI	3,19%	2	-1,99%	1	2,75%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	3,19%	-	-2,38%	-	1,48%	-	7,50%	-	9,18%	-	10,03%	-	-	-	15,58%	-	-	-	-	-	-
CAPI ALSI	-	-	3,23%	-	-2,34%	-	1,51%	-	8,95%	-	9,95%	-	8,85%	-	7,95%	-	15,06%	-	-	-	-	-	-

3 Year Annualised Volatility & Return



Performance as of 31 March 2024 | SA Fixed Income & SA Listed Property

SA Nominal Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	946	ALBI	-1,91%	1	-1,80%	1	3,91%	1	7,28%	1	6,96%	1	-	-	-	-	7,42%	1	0,11%	1	-1,07	2
Terebinth SCI Active Bond Fund	352	ALBI	-2,15%	2	-2,04%	2	3,40%	2	7,07%	2	-	-	-	-	-	-	7,71%	2	0,65%	2	-0,52	1
Median return	-	-	-2,03%	-	-1,92%	-	3,66%	-	7,18%	-	6,96%	-	-	-	-	-	7,57%	-	-	-	-	-
ALBI	-	-	-1,93%	-	-1,80%	-	4,19%	-	7,41%	-	7,05%	-	7,79%	-	7,69%	-	7,45%	-	-	-	-	-

SA Inflation Linked Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	113	IGOV	0,22%	1	-0,47%	1	5,49%	1	7,00%	1	6,30%	1	-	-	-	-	6,14%	1	0,05%	1	-0,85%	1
IGOV	-	-	0,22%	-	-0,47%	-	5,56%	-	7,05%	-	6,34%	-	5,05%	-	-	-	6,17%	-	-	-	-	-

SA Money Market Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Momentum Money Market Fund	14256	STeFI	0,76%	2	2,24%	2	9,20%	2	6,86%	2	6,79%	1	7,18%	1	-	-	0,54%	2	0,04%	2	18,49	2
Ninety One Money Market Fund	46439	STeFI	0,75%	3	2,22%	3	9,07%	4	6,80%	3	6,68%	2	7,10%	2	7,19%	1	0,53%	3	0,04%	4	19,28	1
Terebinth Money Market Strategy	1425	STeFI	0,70%	5	2,14%	5	8,86%	5	6,57%	4	6,45%	3	-	-	-	-	0,52%	4	0,04%	3	11,64	3
SIM Corporate Money Market Fund	12000	STeFI	0,74%	4	2,22%	4	9,14%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-
STANLIB Money Market Fund	22862	STeFI	0,78%	1	2,31%	1	9,54%	1	7,12%	1	-	-	-	-	-	-	0,58%	1	0,12%	1	8,60	4
Median return	-	-	0,75%	-	2,22%	-	9,14%	-	6,83%	-	6,68%	-	7,14%	-	7,19%	-	0,54%	-	-	-	-	-
STeFI	-	-	0,70%	-	2,06%	-	8,39%	-	6,08%	-	6,00%	-	6,39%	-	6,50%	-	0,53%	-	-	-	-	-

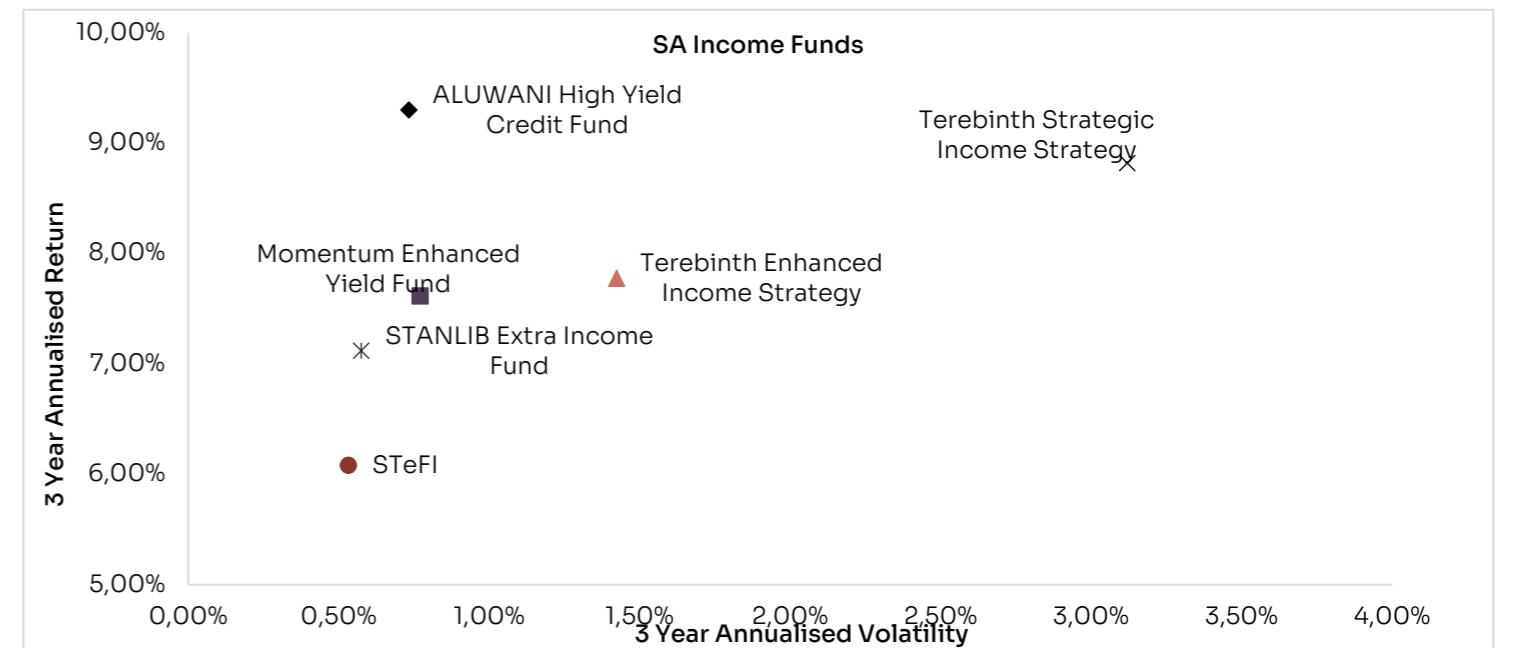
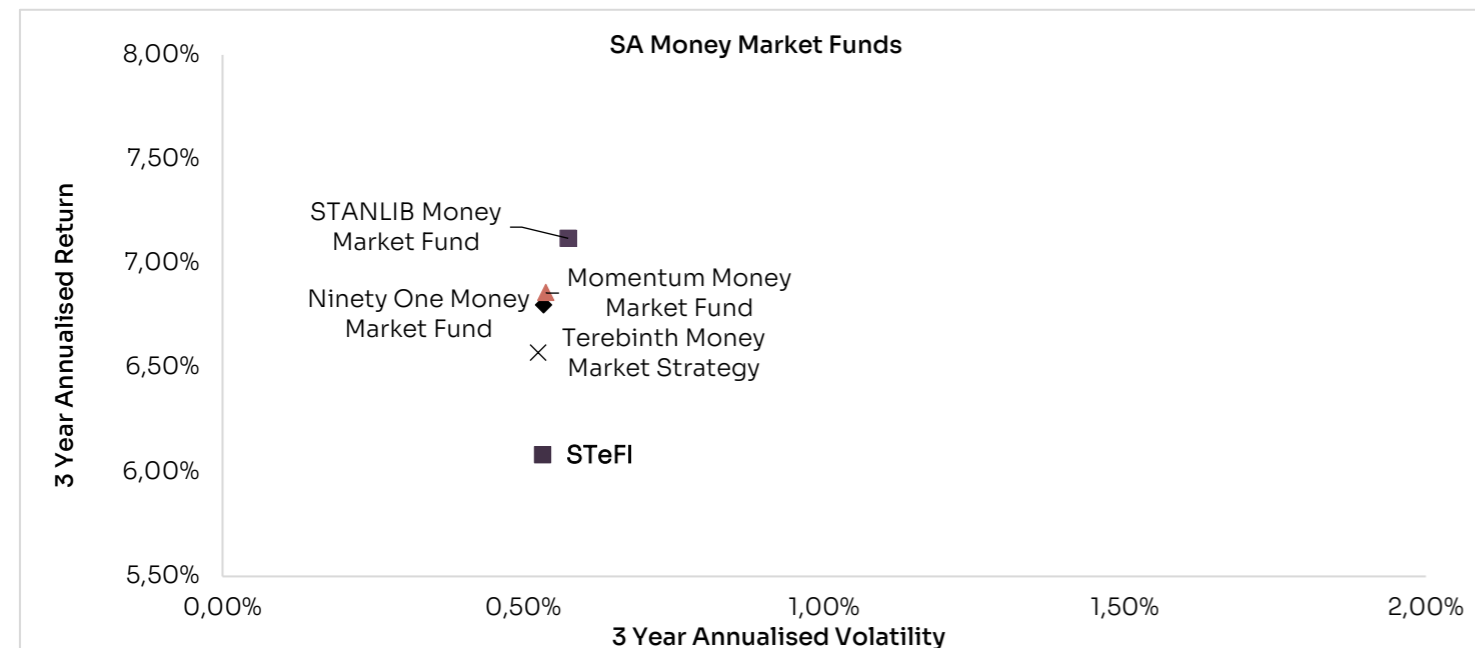
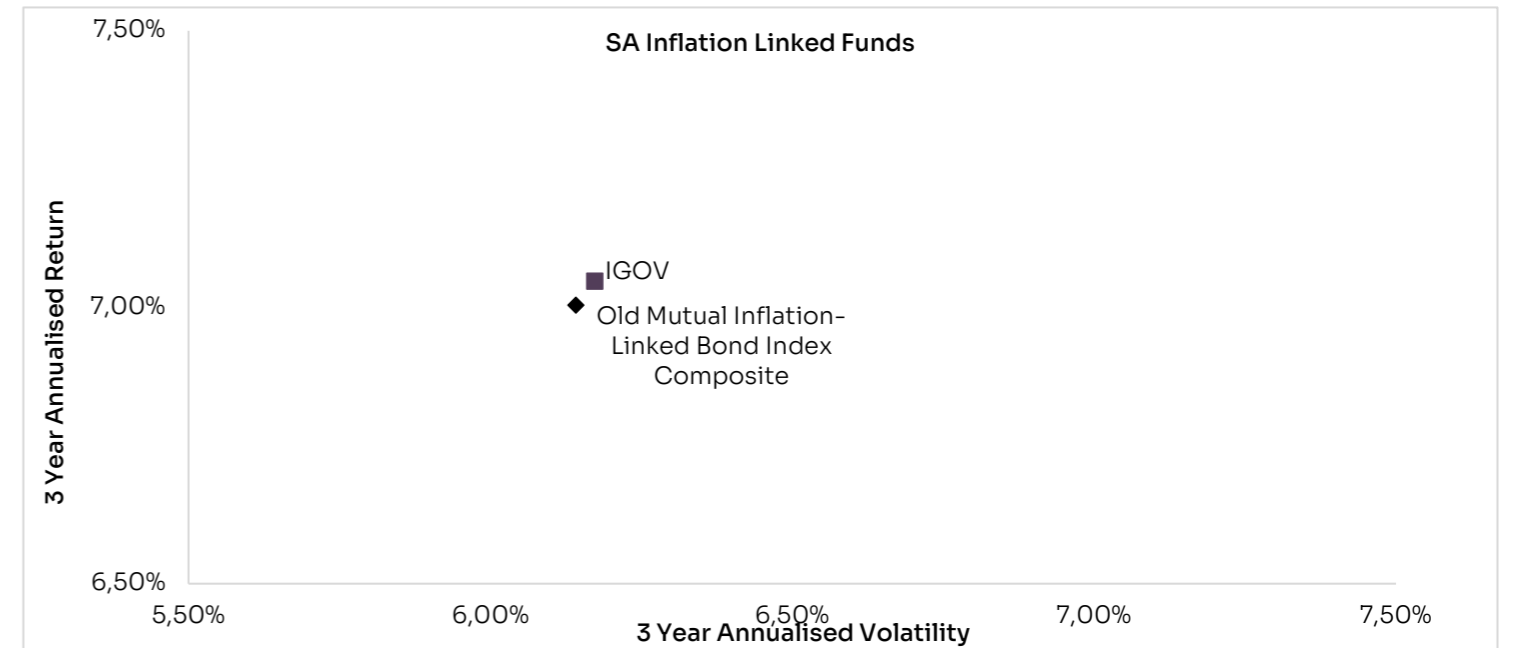
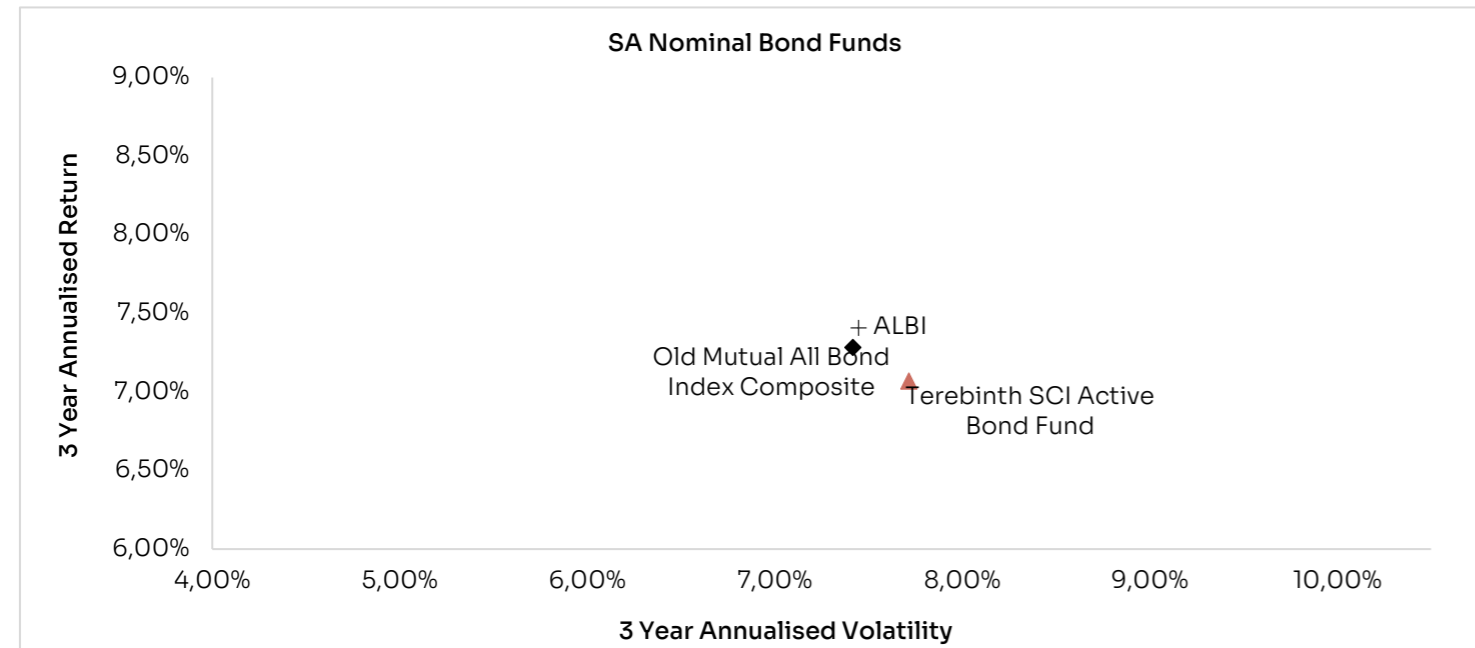
SA Listed Property Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	3672	ALPI	0,28%	1	2,73%	2	20,10%	2	13,95%	1	-	-	-	-	-	-	18,48%	2	17,11%	2	0,06	1
Old Mutual SA Listed Property Index Fund	79	SAPY	-1,02%	2	3,85%	1	20,25%	1	13,74%	2	0,57%	1	-	-	-	-	18,32%	1	0,45%	1	-0,45	2
SAPY	-	-	-1,02%	-	3,85%	-	20,47%	-	13,94%	-	0,71%	-	-1,37%	-	3,14%	-	18,44%	-	-	-	-	-
ALPI	-	-	-0,58%	-	3,47%	-	20,33%	-	12,97%	-	-0,24%	-	-	-	-	-	18,35%	-	-	-	-	-

SA Income Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
ALUWANI High Yield Credit Fund	2225	STeFI +3%	0,98%	1	2,87%	1	12,07%	1	9,30%	1	9,06%	1	-	-	-	-	0,73%	4	0,43%	4	0,02	5
Momentum Enhanced Yield	7100	STeFI	0,83%	2	2,46%	3	10,20%	3	7,62%	4	7,56%	4	7,96%	1	-	-	0,77%	3	0,48%	3	3,22	2
Momentum Income Plus Fund	10030	STeFI +3%	0,79%	3	2,37%	2	11,23%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Terebinth Enhanced Income Strategy	1855	STeFI	0,21%	5	1,52%	4	9,41%	5	7,78%	3	7,81%	3	-	-	-	-	1,42%	2	1,34%	2	1,26	3
Terebinth Strategic Income Strategy	19582	STeFI	-0,39%	6	0,76%	2	8,89%	6	8,82%	2	8,90%	2	-	-	-	-	3,12%	1	3,11%	1	0,88	4
STANLIB Extra Income Fund	45617	STeFI 110%	0,78%	4	2,31%	4	9,54%	4	7,12%	5	-	-	-	-	-	0,58%	5	0,12%	5	3,46	1	
STeFI	-	-	0,70%	-	2,06%	-	8,39%	-	6,08%	-	6,00%	-	6,39%	-	6,50%	-	0,53%	-	-	-	-	-

3 Year Annualised Volatility & Return



Performance as of 31 March 2024 | SA Absolute Return

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Coronation Global Absolute Strategy	6502	CPI	1,11%	1	3,35%	1	15,29%	1	10,57%	1	10,37%	1	-	-	-	-	8,50%	2	8,62%	2	0,52	2
Coronation Inflation Plus Strategy	6278	CPI	0,84%	2	3,12%	2	14,28%	2	9,92%	3	9,74%	3	-	-	-	-	6,16%	5	6,29%	5	0,61	1
Coronation Medical Absolute Strategy	1691	CPI	0,70%	5	0,42%	5	7,98%	5	8,80%	6	8,45%	6	-	-	-	-	6,00%	6	6,11%	6	0,44	3
Coronation Domestic Absolute Strategy	3205	CPI	0,76%	3	-0,26%	6	7,82%	6	9,26%	5	8,55%	5	-	-	-	-	7,23%	3	7,29%	3	0,44	4
Coronation Balanced Defensive Fund	31041	CPI+3	0,59%	6	2,51%	4	13,17%	4	9,83%	4	9,59%	4	-	-	-	-	6,43%	4	6,79%	4	0,10	5
Coronation Capital Plus Fund	13901	CPI+4	0,73%	4	2,74%	3	14,16%	3	10,47%	2	10,13%	2	-	-	-	-	8,76%	1	9,07%	1	0,02	6
Median return	-	-	0,75%	-	2,62%	-	13,67%	-	9,87%	-	9,66%	-	-	-	-	-	-	-	-	-	-	-
CPI	-	-	0,98%	-	1,06%	-	5,56%	-	6,09%	-	5,15%	-	4,82%	-	5,09%	-	1,34%	-	-	-	-	-

Performance as of 31 March 2024 | Multi-Asset Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	2,27%	-	4,75%	-	10,65%	-	7,89%	-	10,09%	-	9,86%	-	10,24%	-	-	-	-	-	-	-
Terebinth Low Equity Multi-Asset Strategy	689	SA Multi Asset Low Equity	0,14%	-	0,81%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
ASISA SA Multi Asset High Equity Category Average	-	-	0,98%	-	1,64%	-	9,43%	-	8,45%	-	7,34%	-	5,19%	-	3,61%	-	-	-	-	-	-	-
ASISA SA Multi Asset Low Equity Category Average	-	-	0,35%	-	1,32%	-	8,63%	-	7,73%	-	7,23%	-	6,79%	-	6,72%	-	-	-	-	-	-	-

Performance as of 31 March 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	31-Mar	#	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	0,15%	-	3,48%	-	9,59%	-	10,19%	-	10,58%	-	9,41%	-	-	-	3,77%	-	3,83%	-	1,07	-
THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	351	STeFI	0,03%	-	1,40%	-	7,06%	-	9,24%	-	7,90%	-	-	-	-	-	2,90%	-	3,02%	-	1,04	-
CPI	-	-	0,70%	-	2,06%	-	8,39%	-	6,08%	-	6,00%	-	6,39%	-	6,50%	-	0,53%	-	-	-	-	-

Performance as of 31 March 2024 | Global Equity

Fund Name	Fund Size (Rm)	Benchmark	31-Mar	#	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	13394	MSCI ACWLD (ZAR)	2,48%	-	1,84%	-	5,40%	-	7,52%	-	-	-	-	-	-	-	12,09%	-	12,60%	-	-0,69	-
MSCI ACWLD (ZAR)	-	-	0,55%	-	10,50%	-	29,90%	-	16,17%	-	17,16%	-	-	-	-	-	15,78%	-	-	-	-	-

DEInvest

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