



DEInvest

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Monthly asset manager
performance survey

June 2024

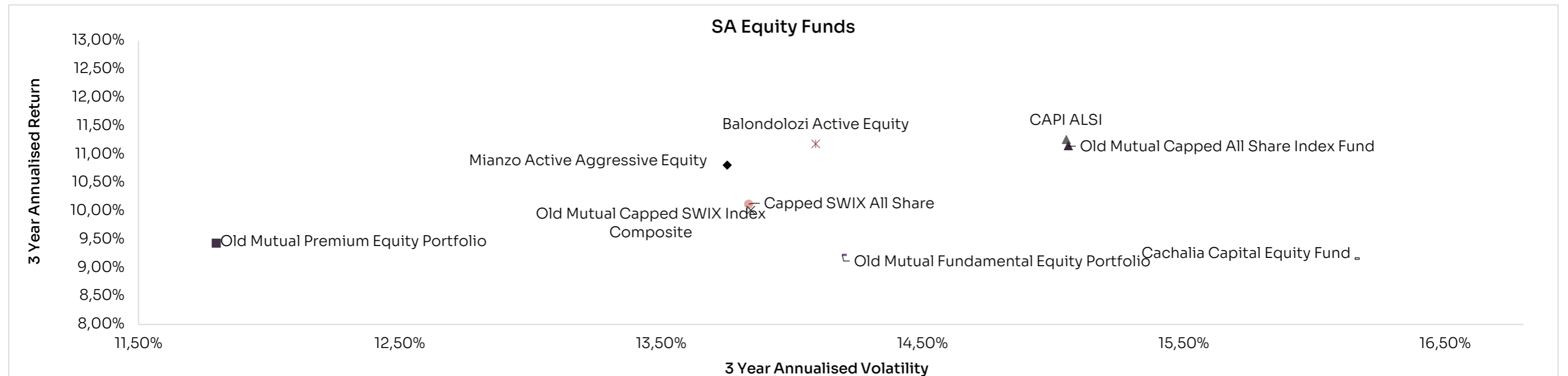
Portfolio Manager Details

Asset Managers	Fund	Portfolio Manager	Date Since Managing Portfolio	Industry Experience (Years)	Current Fund size (Rm)
AIP Capital Management	AIP RCIS Multi-Strategy Retail Hedge Fund	Yonela Makwetu	Feb-2022	11	R74
AIP Capital Management	AIP RCIS Concentrated Growth QI Hedge Fund	Yonela Makwetu	May-2023	11	R204
ALUWANI Capital Partners	ALUWANI High Yield Credit Fund	Monica Jaglal	May-2018	14	R2 306
Balondoloz Investment Services	Balondoloz Active Equity	Sandeele van Wyk	Nov-2018	9	R76
Balondoloz Investment Services	Balondoloz Cash Fund	Karabo Matsepe	Dec-2021	3	R1 087
Balondoloz Investment Services	Balondoloz Income Fund	Karabo Matsepe	Dec-2021	3	R492
Balondoloz Investment Services	Balondoloz Fixed Income Fund	Sindisiwe Mahlangu	Jun-2024	4	R4 383
Balondoloz Investment Services	Balondoloz Inflation Linked Bond Fund	Sindisiwe Mahlangu	Dec-2021	4	R754
Cachalia Capital	Cachalia Capital Equity Fund	Mashuda Cassim	Sep-2014	25	R314
Coronation Fund Managers Ltd	Coronation Global Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R6 574
Coronation Fund Managers Ltd	Coronation Inflation Plus Strategy	Pallavi Ambekar	Oct-2018	21	R6 565
Coronation Fund Managers Ltd	Coronation Medical Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R1 605
Coronation Fund Managers Ltd	Coronation Domestic Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R3 298
Coronation Fund Managers Ltd	Coronation Balanced Defensive Fund	Pallavi Ambekar	Oct-2018	21	R30 842
Coronation Fund Managers Ltd	Coronation Capital Plus Fund	Pallavi Ambekar	Oct-2018	21	R13 942
Fairtree Asset Management	Fairtree Assegai Equity Long Short FR QI Hedge Fund	Clarissa van der Westhuyzen	Mar-2023	20	R1 602
Fairtree Asset Management	Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	Clarissa van der Westhuyzen	Apr-2023	20	R732
Metope Investment Managers	Metope SA Listed Property Fund	Liliane Barnard	Jul-2010	35	R389
Metope Investment Managers	Metope Property Prescient Fund	Liliane Barnard	Feb-2015	35	R104
Mianzo Asset Management	Mianzo Active Aggressive Equity	Thembeke Sobekwa	Mar-2017	13	R1 884
Momentum Investments	Momentum Income Plus Fund	Karabo Seima	Oct-2022	17	R10 301
Momentum Investments	Momentum Enhanced Yield Fund	Zisanda Gilla	Nov-2016	18	R7 584
Momentum Investments	Momentum Money Market Fund	Zisanda Gilla	Dec-2015	18	R14 155
Ninety One	Ninety One General Equity Fund	Rehana Khan/Samantha Hartard	Jul-2020	16/16	R14 037
Ninety One	Ninety One Property Equity Fund	Ann-Maree Tippoo	Mar-2021	12	R3 712
Ninety One	Ninety One Managed Fund	Gail Daniel	Jul-2010	33	R30 463
Ninety One	Ninety One Money Market Fund	Lisa MacLeod	Jul-2010	29	R43 455
Old Mutual Investment Group	Old Mutual Fundamental Equity Portfolio	Meryl Pick	Jul-2018	19	R51 100
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 059
Old Mutual Investment Group	Old Mutual Capped SWIX Index Composite	Bernisha Lala/Anelisa Balfour	Jul-2017	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	R82
Old Mutual Investment Group	Old Mutual All Bond Index Composite	Bernisha Lala/Thobile Mfelang	Jul-2017	19/10	R1 127
Sanlam Investments	SIM Corporate Money Market Fund	Rehana Rungasamy	May-2021	20	R12 299
STANLIB Asset Management	STANLIB Money Market Fund	Ansie van Rensburg	Jan-2020	42	R23 125
STANLIB Asset Management	STANLIB Extra Income Fund	Eulali Gouws	Jan-2020	16	R12 262
Terebinth Capital (Pty) Ltd	Terebinth Money Market Strategy	Nomathibana Okello	Aug-2018	12	R1 271
Terebinth Capital (Pty) Ltd	Terebinth Enhanced Income Strategy	Nomathibana Okello	Aug-2018	12	R1 808
Terebinth Capital (Pty) Ltd	Terebinth Active Bond Strategy	Nomathibana Okello	Aug-2020	12	R387
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped ALSI Strategy	Ann Sebastian	Sep-2022	11	R67
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped SWIX Strategy	Ann Sebastian	Sep-2022	11	R247
Terebinth Capital (Pty) Ltd	Terebinth Low Equity Multi-Asset Strategy	Carmen Nel/Nomathibana Okello/Ann Sebastian	Dec-2023	23/12/11	R699
THINK Capital Investment Management	RCIS THINK GROWTH QI Hedge Fund	Elmien Wagenaar	Nov-2014	24	R221
THINK Capital Investment Management	THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	Elmien Wagenaar	Feb-2018	24	R454

Performance as of 30 June 2024 | SA Equity

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolozzi Active Equity	76	Capped SWIX All Share	4,12%	5	8,09%	4	10,23%	3	11,18%	1	8,70%	3	-	-	-	-	14,09%	2	1,97%	4	1,22	1
Mianzo Active Aggressive Equity	1884	Capped SWIX All Share	5,89%	1	10,46%	1	8,35%	6	10,81%	2	10,57%	1	8,98%	1	-	-	13,75%	4	2,15%	3	0,32	2
Old Mutual Fundamental Equity Portfolio	51100	Capped SWIX All Share	4,74%	2	8,38%	2	9,05%	5	9,23%	5	7,48%	4	-	-	-	-	14,19%	1	3,97%	1	-0,22	3
Old Mutual Premium Equity Portfolio	11560	Capped SWIX All Share	3,56%	6	7,49%	6	10,79%	1	9,43%	4	8,95%	2	8,25%	2	7,60%	1	11,80%	5	2,50%	2	-0,28	4
Old Mutual Capped SWIX Index Composite	40202	Capped SWIX All Share	4,17%	4	8,18%	3	9,99%	4	10,01%	3	-	-	-	-	-	-	13,84%	3	0,07%	5	-1,45	5
Terebinth Active Equity Capped SWIX Strategy	247	Capped SWIX All Share	4,68%	3	8,03%	5	10,33%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return			4,68%		8,18%		9,99%		9,72%		8,95%		8,61%		7,60%		13,80%					
Capped SWIX All Share			4,17%		8,21%		10,04%		10,12%		8,74%		7,53%		5,43%		13,84%					
Cachalia Capital Equity Fund	305	CAPI ALSI	0,08%	3	7,11%	3	1,04%	3	9,16%	2	11,36%	1	11,09%	1	-	-	16,16%	1	4,43%	1	-0,47	1
Old Mutual Capped All Share Index Fund	1026	CAPI ALSI	4,15%	2	8,15%	1	9,07%	2	11,15%	1	9,44%	2	6,65%	2	-	-	15,06%	2	0,08%	2	-1,35	2
Terebinth Active Equity Capped ALSI Strategy	64	CAPI ALSI	4,60%	1	7,97%	2	10,04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return			4,15%		7,97%		9,07%		10,16%		10,40%		8,87%		-	-	15,61%					
CAPI ALSI			4,17%		8,21%		9,22%		11,26%		10,82%		10,24%		8,19%		15,05%					

3 Year Annualised Volatility & Return



Performance as of 30 June 2024 | SA Fixed Income & SA Listed Property

SA Nominal Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolzi Fixed Income Fund	4383	ALBI	5,88%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Old Mutual All Bond Index Composite	1127	ALBI	5,24%	3	7,46%	2	13,43%	2	7,48%	1	7,72%	1	8,64%	1	-	-	7,65%	2	0,11%	2	-1,26	2
Terebinth Active Bond Strategy	387	ALBI	5,48%	2	7,94%	1	13,78%	1	7,33%	2	-	-	-	-	-	-	8,00%	1	0,61%	1	-0,47	1
Median return			5,36%		7,70%		13,61%		7,40%		7,72%		8,64%		-		7,82%					
ALBI			5,24%		7,49%		13,73%		7,62%		7,82%		8,68%		8,21%		7,68%					

SA Inflation Linked Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolzi Inflation Linked Bond Fund	754	CILI	2,88%	2	2,88%	1	9,68%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Old Mutual Inflation-Linked Bond Index Composite	113	IGOV	3,03%	1	2,43%	2	8,97%	2	6,82%	1	6,23%	1	5,24%	1	-	-	6,01%	1	0,05%	1	-0,81	1
IGOV		3,04%	-0,83%		2,43%		9,11%		6,87%		6,27%		5,27%				6,04%					

SA Money Market Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolzi Cash Fund	1087	STeFI	0,81%	1	2,51%	1	10,21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Momentum Money Market Fund	14155	STeFI	0,73%	4	2,24%	3	9,30%	3	7,25%	2	6,84%	1	7,21%	1	-	-	0,53%	3	0,05%	4	16,64	2
Ninety One Money Market Fund	43455	STeFI	0,71%	5	2,19%	5	9,14%	5	7,18%	3	6,72%	2	7,12%	2	7,26%	1	0,52%	4	0,04%	5	17,41	1
Terebinth Money Market Strategy	1271	STeFI	0,71%	5	2,11%	6	8,93%	6	6,95%	5	6,49%	3	-	-	-	-	0,51%	5	0,05%	3	8,89	4
SIM Corporate Money Market Fund	12299	STeFI	0,74%	3	2,22%	4	9,28%	4	7,07%	4	-	-	-	-	-	-	0,57%	2	0,11%	2	5,39	5
STANLIB Money Market Fund	23125	STeFI	0,77%	2	2,34%	2	9,66%	2	7,52%	1	-	-	-	-	-	-	0,57%	1	0,12%	1	9,03	3
Median return			0,74%		2,23%		9,29%		7,18%		6,72%		7,17%		7,26%		0,53%					
STeFI			0,63%		2,02%		8,50%		6,47%		6,05%		6,41%		6,57%		0,52%					

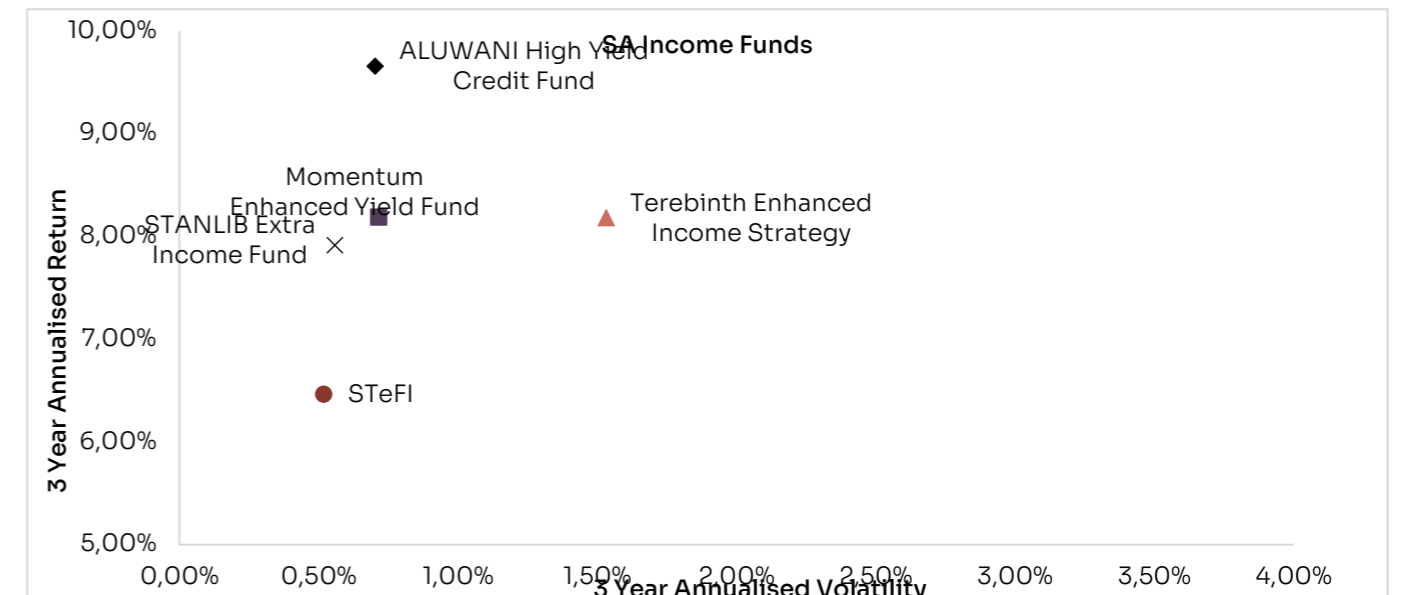
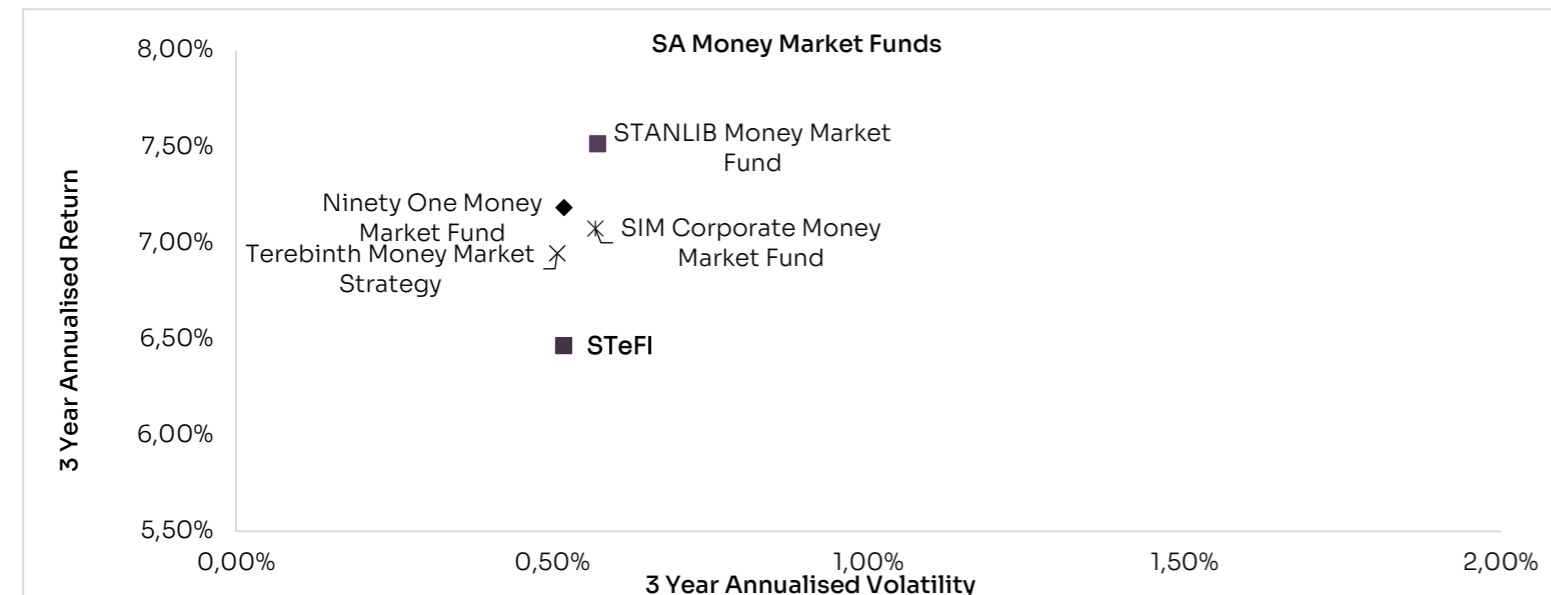
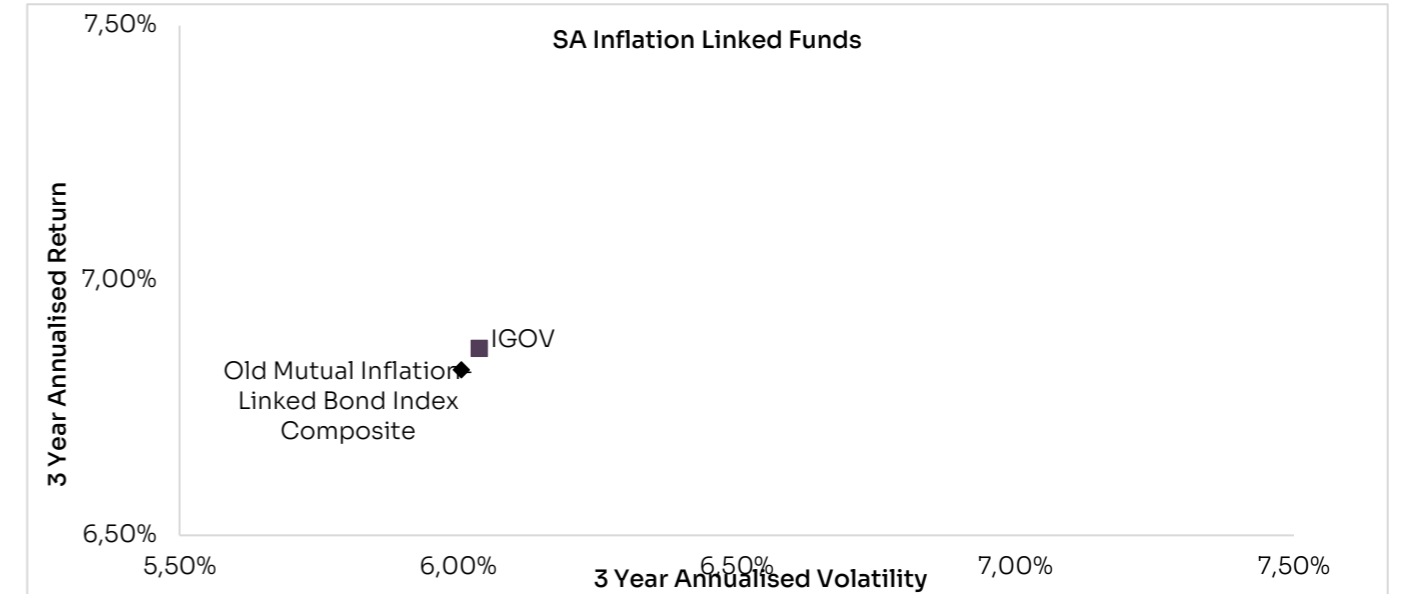
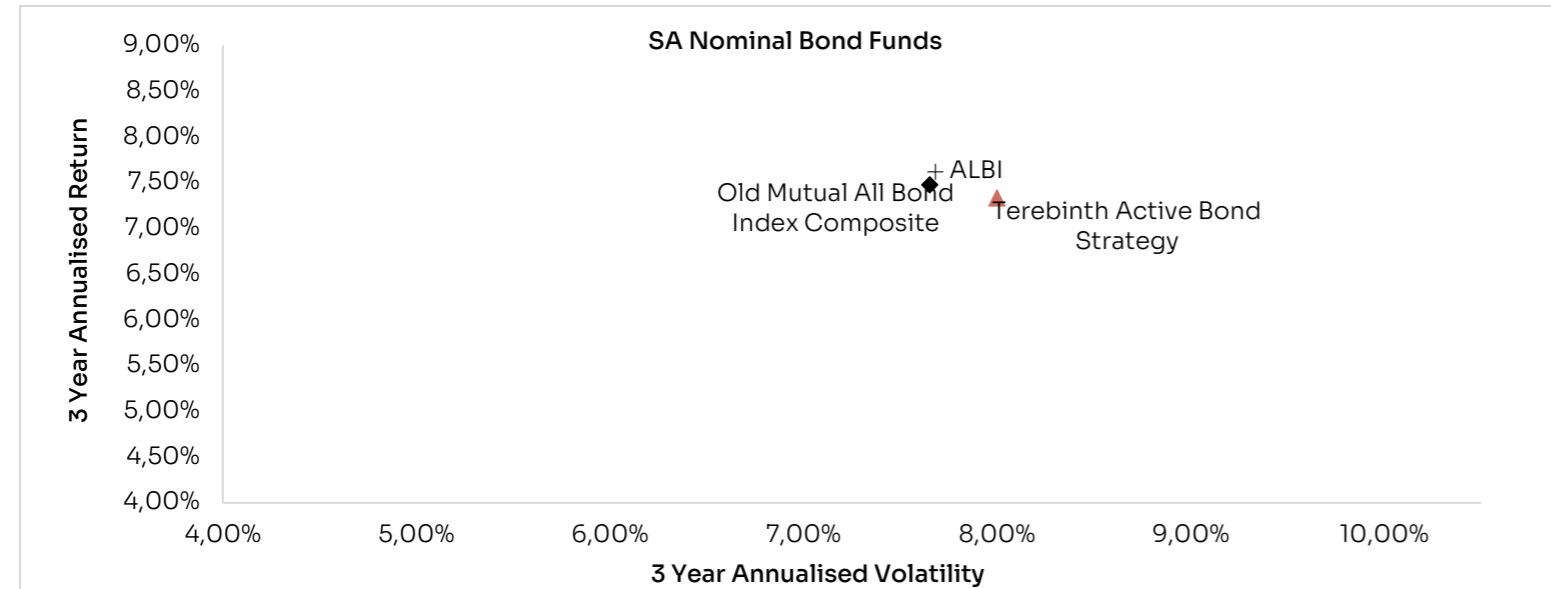
SA Listed Property Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Metope SA Listed Property Fund	389	SAPY	5,50%	4	5,28%	4	25,68%	2	11,61%	2	1,42%	2	0,02%	1	4,89%	1	15,85%	3	2,36%	3	-0,02	2
Metope Property Prescient Fund	104	ALPI	6,10%	1	5,98%	1	24,27%	4	10,45%	4	1,70%	1	-0,49%	2	-	-	15,06%	4	3,97%	2	-0,16	3
Ninety One Property Equity Fund	3712	ALPI	5,72%	3	5,40%	3	24,74%	3	11,75%	1	-	-	-	-	-	-	17,39%	1	17,11%	1	0,04	1
Old Mutual SA Listed Property Index Fund	82	SAPY	5,93%	2	5,46%	2	26,18%	1	11,45%	3	0,78%	3	-0,84%	3	-	-	17,32%	2	0,45%	4	-0,45	4
SAPY			5,95%		5,50%		26,25%		11,65%		0,90%		-0,74%		3,24%		17,43%					
ALPI			6,23%		5,71%		25,99%		11,09%		0,57%		-2,25%				17,39%					

SA Income Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	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	2306	STeFI +3%	0,94%	4	2,66%	4	12,03%	1	9,66%	1	9,07%	1	-	-	-	-	0,70%	3	0,42%	3	-0,07	4
Balondolazi Income Fund	492	STeFI 110%	1,70%	1	3,61%	1	11,59%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Momentum Enhanced Yield Fund	7584	STeFI	0,85%	5	2,55%	5	10,52%	5	8,19%	2	7,64%	3	8,00%	1	-	-	0,72%	2	0,45%	2	3,85	2
Momentum Income Plus Fund	10301	STeFI +3%	1,06%	3	2,70%	3	11,41%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Terebinth Enhanced Income Strategy	1808	STeFI	1,62%	2	3,33%	2	10,98%	4	8,18%	3	7,99%	2	-	-	-	-	1,53%	1	1,40%	1	1,23	3
STANLIB Extra Income Fund	12262	STeFI 110%	0,81%	6	2,42%	6	10,09%	6	7,92%	4	-	-	-	-	-	-	0,56%	4	0,12%	4	6,27	1
STeFI			0,63%		2,02%		8,50%		6,47%		6,05%		6,41%		6,57%		0,52%					

3 Year Annualised Volatility & Return



Performance as of 30 June 2024 | SA Absolute Return

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Coronation Global Absolute Strategy	6574	CPI	0,40%	6	1,74%	3	12,02%	2	10,47%	1	10,41%	1	-	-	-	-	8,51%	2	8,63%	2	0,52	4	
Coronation Inflation Plus Strategy	6565	CPI	0,50%	5	1,72%	4	11,85%	3	9,87%	4	9,72%	3	-	-	-	-	6,17%	5	6,30%	5	0,61	1	
Coronation Medical Absolute Strategy	1605	CPI	2,05%	2	4,39%	2	10,91%	6	9,63%	6	9,00%	6	-	-	-	-	6,00%	6	6,18%	6	0,59	3	
Coronation Domestic Absolute Strategy	3298	CPI	2,69%	1	5,58%	1	12,33%	1	10,41%	2	9,29%	5	-	-	-	-	7,26%	3	7,39%	3	0,60	2	
Coronation Balanced Defensive Fund	30842	CPI+3	0,73%	4	1,64%	6	10,91%	5	9,69%	5	9,63%	4	-	-	-	-	6,43%	4	6,81%	4	0,07	5	
Coronation Capital Plus Fund	13942	CPI+4	0,77%	3	1,68%	5	11,07%	4	10,20%	3	10,21%	2	-	-	-	-	8,76%	1	9,09%	1	-0,01	6	
Median return			0,75%		1,73%		11,46%		10,04%		9,67%		-	-	-	-	-						
CPI			0,26%		1,23%		5,20%		6,00%		5,03%		4,86%		5,03%		1,35%						

Performance as of 30 June 2024 | Multi-Asset Funds

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	Quarter	1 year	3 years	5 years	7 years	10 years
Ninety One Managed Fund	30463	SA Multi Asset High Equity	-0,49%	1,56%	9,24%	8,42%	10,11%	9,90%	9,96%
Terebinth Low Equity Multi-Asset Strategy	699	SA Multi Asset Low Equity	1,59%	3,73%	-	-	-	-	-
ASISA SA Multi Asset High Equity Category Average			1,83%	3,77%	10,26%	9,13%	8,14%	5,75%	3,99%
ASISA SA Multi Asset Low Equity Category Average			1,83%	3,29%	9,86%	8,04%	7,56%	7,17%	6,73%

Performance as of 30 June 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	30-Jun	Quarter	1 year	3 years	5 years	7 years	10 years	Risk Statistics (3 Years)		Information ratio
										Volatility	Tracking Error	
AIP RCIS Multi-Strategy Retail Hedge Fund	74	STeFI	-0,61%	2,36%	9,84%	-	-	-	-	-	-	-
AIP RCIS Concentrated Growth QI Hedge Fund	204	STeFI	-0,99%	2,53%	11,07%	-	-	-	-	-	-	-
Fairtree Assegai Equity Long Short FR QI Hedge Fund	1602	STeFI	4,55%	10,93%	19,75%	-	-	-	-	-	-	-
Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	732	Capped SWIX All Share	6,05%	13,93%	15,08%	-	-	-	-	-	-	-
RCIS THINK GROWTH QI Hedge Fund	221	STeFI	2,77%	4,48%	13,10%	10,89%	11,46%	9,82%	-	3,84%	3,88%	1,14
THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	454	STeFI	2,07%	4,29%	10,41%	10,00%	8,97%	-	-	2,95%	3,04%	1,16
STeFI			0,63%	2,02%	8,50%	6,47%	6,05%	6,41%	6,57%	0,52%		
Capped SWIX All Share			4,17%	8,21%	10,04%	10,12%	8,74%	7,53%	5,43%	13,84%		

Performance as of 30 June 2024 | Global Equity

Fund Name	Fund Size (Rm)	Benchmark	30-Jun	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	14037	MSCI ACWLD (ZAR)	3,25%	6,37%	8,80%	9,52%	-	-	-	12,16%	13,16%	-0,36
MSCI ACWLD (ZAR)			-1,03%	-0,90%	15,54%	14,31%	16,52%			15,61%		

DEInvest

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Skills Development Partnerships

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