

DEInvest

Gender.conomics™

Monthly asset manager  
performance survey

July 2024

# Portfolio Manager Details

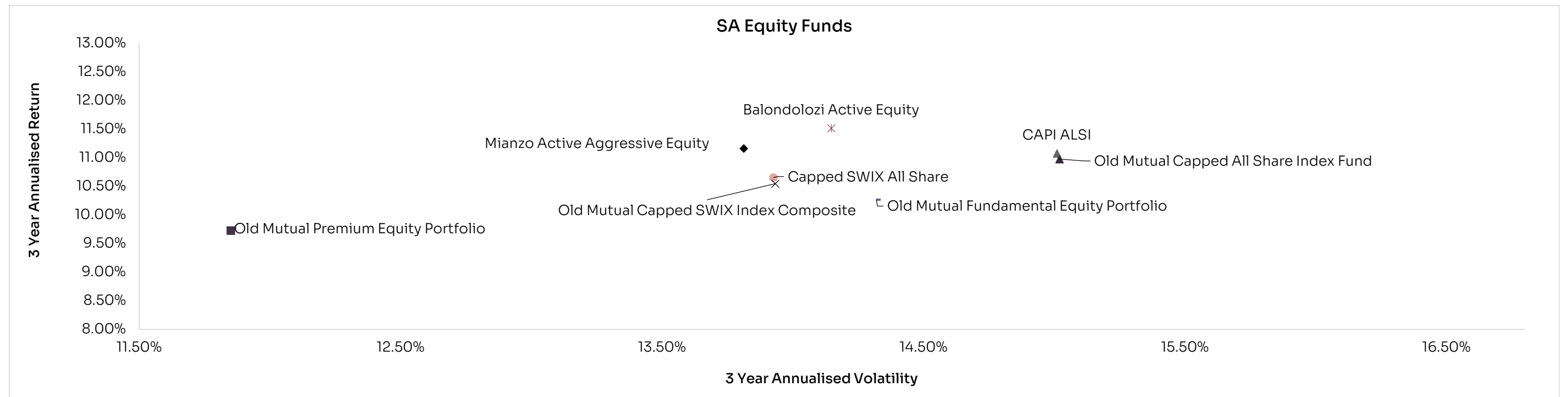
Asset Managers	Fund	Portfolio Manager	Date Since Managing Portfolio	Industry Experience (Years)	Current Fund size (Rm)
AIP Capital Management	AIP RCIS Multi-Strategy Retail Hedge Fund	Yonela Makwetu	Feb-2022	11	R75
AIP Capital Management	AIP RCIS Concentrated Growth QI Hedge Fund	Yonela Makwetu	May-2023	11	R206
ALUWANI Capital Partners	ALUWANI High Yield Credit Fund	Monica Jaglal	May-2018	14	R2,326
Balondoloz Investment Services	Balondoloz Active Equity	Sandeele van Wyk	Nov-2018	9	R702
Balondoloz Investment Services	Balondoloz Cash Fund	Karabo Matsepe	Dec-2021	3	R1,088
Balondoloz Investment Services	Balondoloz Income Fund	Karabo Matsepe	Dec-2021	3	R520
Balondoloz Investment Services	Balondoloz Fixed Income Fund	Sindisiwe Mahlangu	Jun-2024	4	R4,558
Balondoloz Investment Services	Balondoloz Inflation Linked Bond Fund	Sindisiwe Mahlangu	Dec-2021	4	R769
Cachalia Capital	Cachalia Capital Equity Fund	Mashuda Cassim	Sep-2014	25	R315
Coronation Fund Managers Ltd	Coronation Global Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R6,848
Coronation Fund Managers Ltd	Coronation Inflation Plus Strategy	Pallavi Ambekar	Oct-2018	21	R6,637
Coronation Fund Managers Ltd	Coronation Medical Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R1,637
Coronation Fund Managers Ltd	Coronation Domestic Absolute Strategy	Pallavi Ambekar	Oct-2018	21	R3,404
Coronation Fund Managers Ltd	Coronation Balanced Defensive Fund	Pallavi Ambekar	Oct-2018	21	R31,160
Coronation Fund Managers Ltd	Coronation Capital Plus Fund	Pallavi Ambekar	Oct-2018	21	R14,141
Fairtree Asset Management	Fairtree Assegai Equity Long Short FR QI Hedge Fund	Clarissa van der Westhuyzen	Mar-2023	20	R1,636
Fairtree Asset Management	Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	Clarissa van der Westhuyzen	Apr-2023	20	R779
Metope Investment Managers	Metope SA Listed Property Fund	Liliane Barnard	Jul-2010	35	R408
Metope Investment Managers	Metope Property Prescient Fund	Liliane Barnard	Feb-2015	35	R108
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	R10,279
Momentum Investments	Momentum Enhanced Yield Fund	Zisanda Gilla	Nov-2016	18	R7,601
Momentum Investments	Momentum Money Market Fund	Zisanda Gilla	Dec-2015	18	R14,282
Ninety One	Ninety One General Equity Fund	Rehana Khan/Samantha Hartard	Jul-2020	16/16	R14,376
Ninety One	Ninety One Property Equity Fund	Ann-Maree Tippoo	Mar-2021	12	R3,901
Ninety One	Ninety One Managed Fund	Gail Daniel	Jul-2010	33	R30,371
Ninety One	Ninety One Money Market Fund	Lisa MacLeod	Jul-2010	29	R42,381
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	R1,076
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	R1,174
Sanlam Investments	SIM Corporate Money Market Fund	Rehana Rungasamy	May-2021	20	R11,970
STANLIB Asset Management	STANLIB Money Market Fund	Ansie van Rensburg	Jan-2020	42	R22,676
STANLIB Asset Management	STANLIB Extra Income Fund	Eulali Gouws	Jan-2020	16	R12,685
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	R232
THINK Capital Investment Management	THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	Elmien Wagenaar	Feb-2018	24	R462

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

# Performance as of 31 July 2024 | SA Equity

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Balondoloz Active Equity	702	Capped SWIX All Share	3.91%	3	9.14%	5	9.74%	3	11.51%	1	10.44%	2	-	-	-	-	14.15%	2	1.84%	4	1.04	1	
Mianzo Active Aggressive Equity	1884	Capped SWIX All Share	3.87%	4	11.14%	1	7.99%	6	11.16%	2	11.71%	1	8.79%	1	-	-	13.81%	4	2.15%	3	0.24	2	
Old Mutual Fundamental Equity Portfolio	51100	Capped SWIX All Share	4.12%	1	10.65%	2	8.92%	5	10.27%	4	9.09%	4	-	-	-	-	14.32%	1	3.89%	1	-0.10	3	
Old Mutual Premium Equity Portfolio	11560	Capped SWIX All Share	3.42%	6	8.27%	6	10.73%	1	9.73%	5	10.32%	3	7.99%	2	7.81%	1	11.85%	5	2.52%	2	-0.37	4	
Old Mutual Capped SWIX Index Composite	40202	Capped SWIX All Share	4.08%	2	9.44%	3	9.95%	2	10.55%	3	-	-	-	-	-	-	13.93%	3	0.07%	5	-1.48	5	
Terebinth Active Equity Capped SWIX Strategy	247	Capped SWIX All Share	3.79%	5	9.29%	4	9.69%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	3.87%		9.44%		9.69%		10.41%		10.32%		8.39%		7.81%		13.87%	-	-	-	-	-	-
Capped SWIX All Share	-	-	4.09%		9.45%		10.01%		10.65%		10.31%		7.36%		5.85%		13.93%						
Cachalia Capital Equity Fund	315	CAPI ALSI	0.59%	3	3.81%	3	-0.32%	3	7.71%	2	12.11%	1	10.12%	1	-	-	15.99%	1	4.80%	1	-0.70	1	
Old Mutual Capped All Share Index Fund	1076	CAPI ALSI	4.08%	1	9.38%	1	9.13%	2	10.98%	1	10.31%	2	7.26%	2	-	-	15.02%	2	0.08%	2	-1.27	2	
Terebinth Active Equity Capped ALSI Strategy	67	CAPI ALSI	3.78%	2	9.23%	2	9.68%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Median return	-	-	3.78%		9.23%		9.13%		9.34%		11.21%		8.69%				15.51%	-	-	-	-	-	-
CAPI ALSI	-	-	4.09%		9.45%		9.30%		11.08%		12.38%		9.89%		8.53%		15.01%						

## 3 Year Annualised Volatility & Return



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

## SA Nominal Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolozzi Fixed Income Fund	4558	ALBI	4.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Old Mutual All Bond Index Composite	1174	ALBI	3.97%	3	10.24%	2	15.51%	2	8.59%	1	8.72%	1	9.01%	1	-	-	7.89%	2	0.11%	2	-1.19	2
Terebinth Active Bond Strategy	387	ALBI	4.12%	2	10.72%	1	15.97%	1	8.56%	2	-	-	-	-	-	-	8.25%	1	0.61%	1	-0.26	1
Median return	-	-	4.05%		10.48%		15.74%		8.57%		8.72%		9.01%				8.07%	-	-	-	-	-
ALBI	-	-	3.96%		10.22%		15.58%		8.72%		8.82%		9.05%				7.92%	-	-	-	-	-

## SA Inflation Linked Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolozzi Inflation Linked Bond Fund	769	CILI	2.05%	1	4.37%	1	10.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Old Mutual Inflation-Linked Bond Index Composite	113	IGOV	1.80%	2	4.02%	2	9.29%	2	7.29%	1	6.62%	1	5.49%	1	-	-	6.05%	1	0.05%	1	-0.87	1
CILI	-	-	1.74%		3.94%		9.43%		7.36%		6.73%		5.64%				5.89%	-	-	-	-	-
IGOV	-	-	1.80%		4.03%		9.38%		7.34%		6.66%		5.52%				6.08%					

## SA Money Market Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Balondolozzi Cash Fund	1088	STeFI	0.92%	1	2.56%	1	10.40%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Momentum Money Market Fund	14282	STeFI	0.76%	3	2.27%	3	9.31%	3	7.39%	2	6.86%	1	7.22%	1	-	-	0.52%	3	0.05%	4	14.55	1
Ninety One Money Market Fund	42381	STeFI	0.74%	5	2.21%	5	9.14%	5	7.32%	3	6.74%	2	7.13%	2	7.28%	1	0.51%	4	0.05%	5	13.31	2
Terebinth Money Market Strategy	1271	STeFI	0.71%	6	2.12%	6	8.91%	6	7.07%	5	6.50%	3	-	-	-	-	0.50%	5	0.07%	3	6.84	4
SIM Corporate Money Market Fund	11970	STeFI	0.75%	4	2.25%	4	9.24%	4	7.21%	4	-	-	-	-	-	-	0.57%	1	0.11%	2	5.13	5
STANLIB Money Market Fund	22676	STeFI	0.77%	2	2.36%	2	9.63%	2	7.66%	1	-	-	-	-	-	-	0.56%	2	0.12%	1	8.77	3
Median return	-	-	0.75%		2.26%		9.27%		7.32%		6.74%		7.18%		7.28%		0.52%	-	-	-	-	-
STeFI	-	-	0.74%		2.08%		8.56%		6.62%		6.08%		6.43%		6.59%		0.52%	-	-	-	-	-

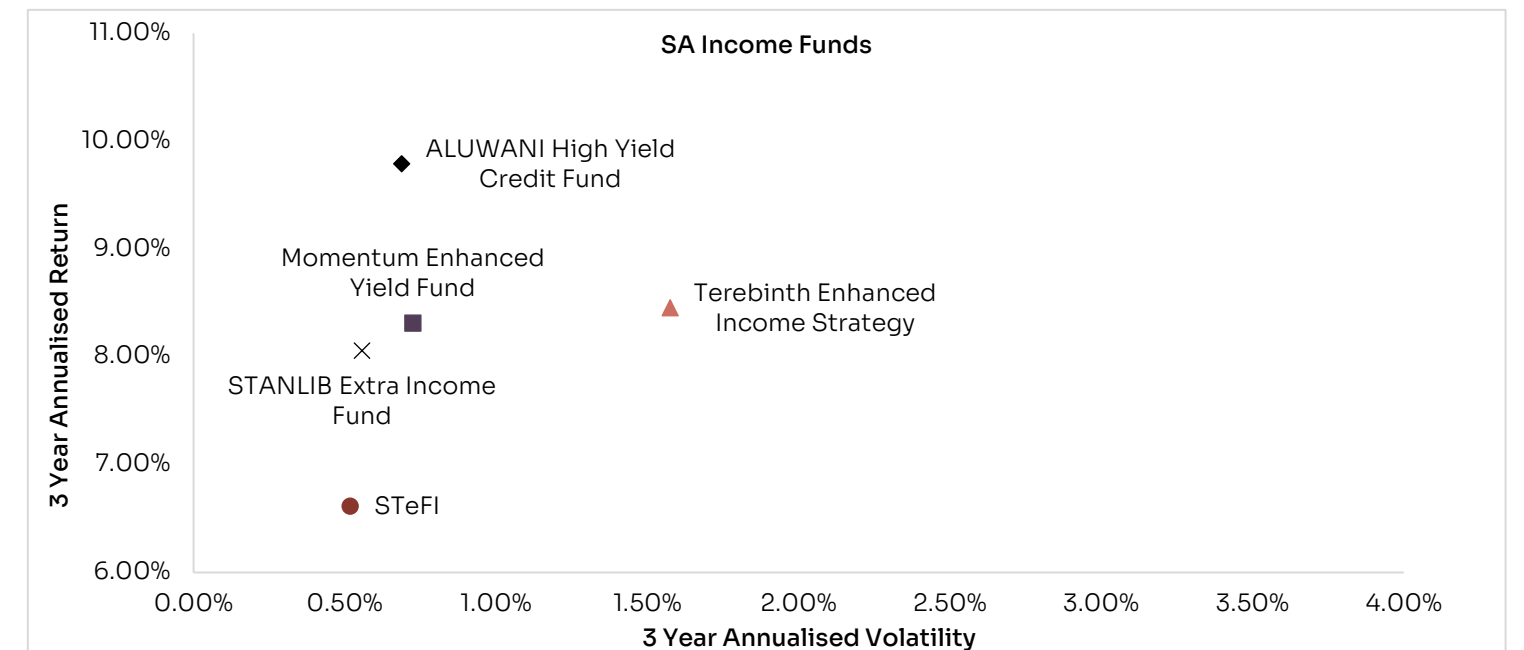
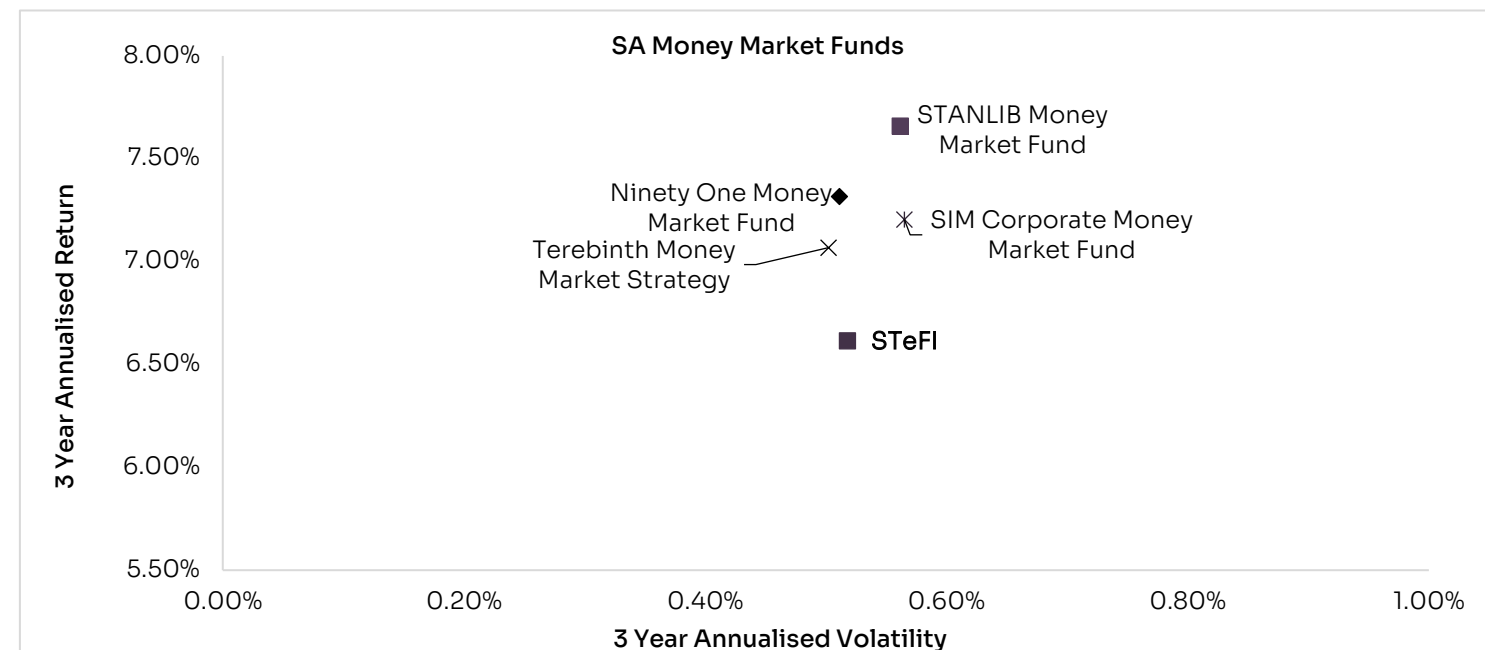
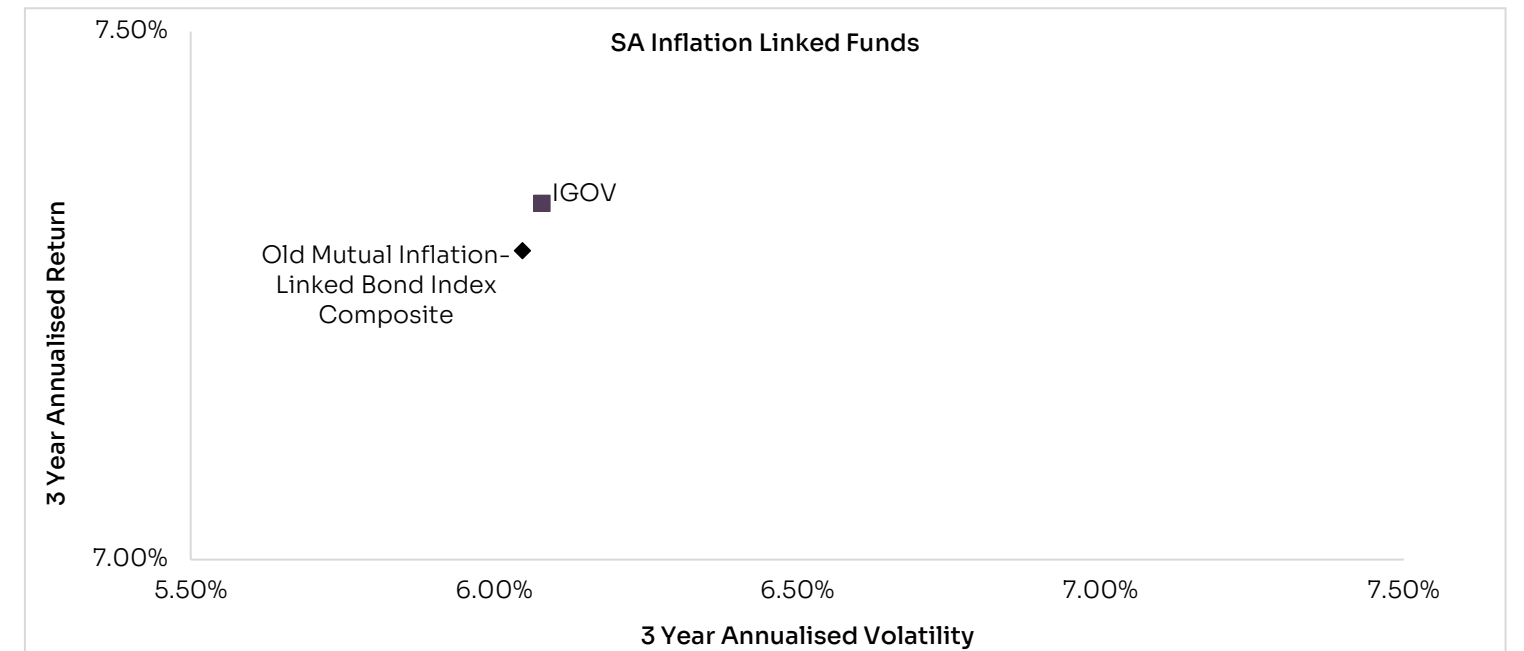
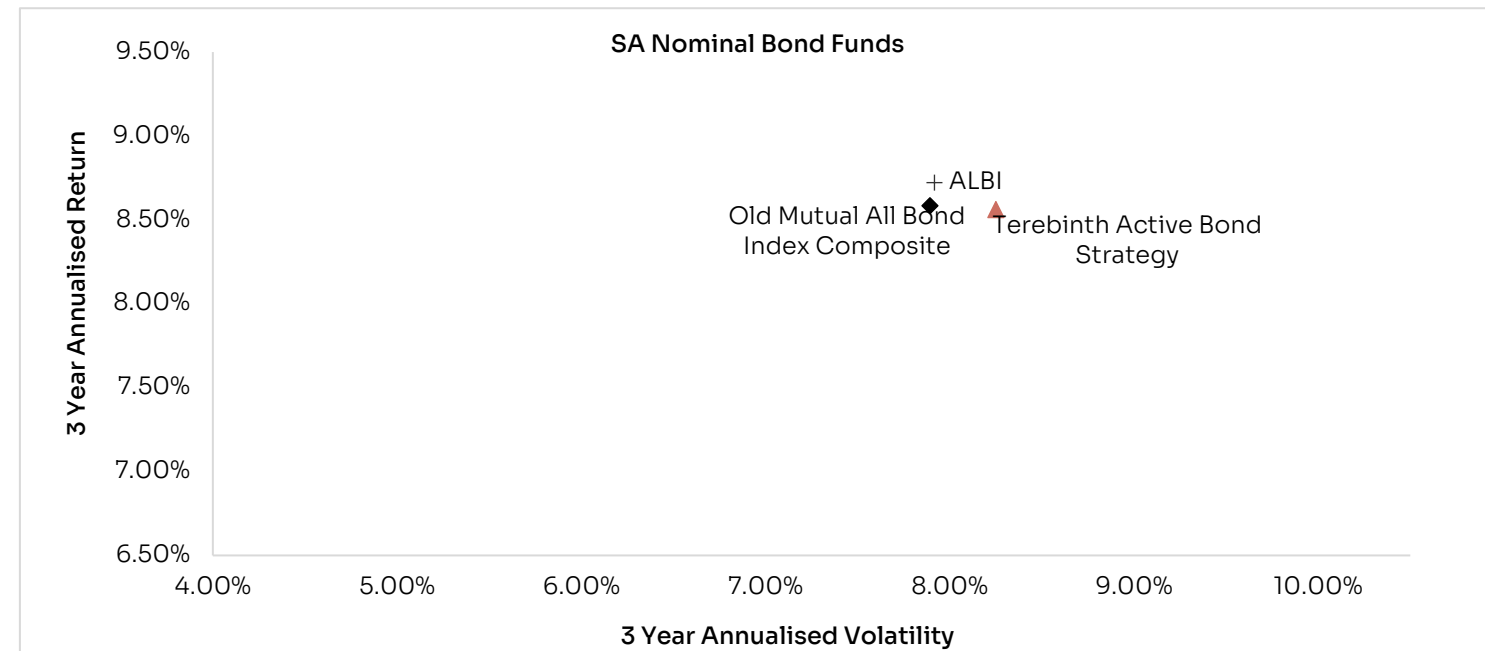
## SA Listed Property Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	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	408	SAPY	4.79%	1	11.33%	2	29.25%	1	13.55%	2	2.71%	2	0.13%	1	5.13%	1	15.97%	3	2.37%	3	0.02	2
Metope Property Prescient Fund	108	ALPI	4.06%	4	11.51%	1	27.53%	4	12.11%	4	2.91%	1	-0.52%	2	-	-	15.15%	4	3.98%	2	-0.20	3
Ninety One Property Equity Fund	3901	ALPI	4.64%	2	10.98%	3	27.85%	3	13.88%	1	-	-	-	-	-	-	17.46%	1	17.11%	1	0.06	1
Old Mutual SA Listed Property Index Fund	82	SAPY	4.37%	3	10.72%	4	28.80%	2	13.30%	3	1.90%	3	-0.75%	3	-	-	17.40%	2	0.45%	4	-0.45	4
SAPY			4.39%		10.78%		28.84%		13.50%		2.01%		-0.65%		3.49%		17.51%					
ALPI			4.54%		11.04%		28.54%		12.90%		2.01%						17.48%					

## SA Income Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	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	2326	STeFI +3%	0.87%	5	2.71%	4	11.88%	2	9.79%	1	9.08%	1	-	-	-	-	0.69%	3	0.42%	3	-0.12	4	
Balondolozu Income Fund	520	STeFI 110%	1.43%	1	4.13%	1	12.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Momentum Enhanced Yield Fund	7601	STeFI	0.89%	3	2.63%	5	10.51%	5	8.31%	3	7.68%	3	8.02%	1	-	-	0.72%	2	0.44%	2	3.82	2	
Momentum Income Plus Fund	10279	STeFI +3%	0.88%	4	2.80%	3	11.33%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Terebinth Enhanced Income Strategy	1808	STeFI	1.30%	2	3.70%	2	11.34%	3	8.45%	2	8.12%	2	-	-	-	-	1.57%	1	1.42%	1	1.30	3	
STANLIB Extra Income Fund	12685	STeFI 110%	0.83%	6	2.48%	6	10.07%	6	8.06%	4	-	-	-	-	-	-	0.56%	4	0.13%	4	6.00	1	
STeFI			0.74%		2.08%		8.56%		6.62%		6.08%		6.43%		6.59%		0.52%						

## 3 Year Annualised Volatility & Return



## Performance as of 31 July 2024 | SA Absolute Return, Multi-Asset & SA Hedge

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Coronation Global Absolute Strategy	6848	CPI	1.25%	6	3.04%	5	11.97%	6	10.20%	3	10.63%	1	-	-	-	-	8.49%	2	8.60%	2	0.49	4	
Coronation Inflation Plus Strategy	6637	CPI	1.29%	5	2.98%	6	12.22%	4	9.75%	6	9.92%	5	-	-	-	-	6.15%	5	6.29%	5	0.60	3	
Coronation Medical Absolute Strategy	1637	CPI	2.56%	2	6.15%	2	12.31%	2	9.89%	4	9.57%	6	-	-	-	-	6.06%	6	6.26%	6	0.63	2	
Coronation Domestic Absolute Strategy	3404	CPI	3.01%	1	7.65%	1	13.90%	1	10.75%	1	10.01%	3	-	-	-	-	7.33%	3	7.48%	3	0.64	1	
Coronation Balanced Defensive Fund	31160	CPI+3	1.81%	4	3.65%	4	12.13%	5	9.86%	5	9.94%	4	-	-	-	-	6.45%	4	6.83%	4	0.09	5	
Coronation Capital Plus Fund	14141	CPI+4	1.99%	3	3.94%	3	12.23%	3	10.35%	2	10.58%	2	-	-	-	-	8.78%	1	9.11%	1	0.01	6	
Median return			1.90%		3.79%		12.23%		10.05%		9.97%		-	-	-	-	-						
CPI			0.17%		0.52%		5.10%		5.96%		4.98%		4.84%		5.01%		1.36%						

## Performance as of 31 July 2024 | Multi-Asset Funds

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Ninety One Managed Fund	30371	SA Multi Asset High Equity	0.27%		1.61%		11.26%		7.61%		10.22%		9.32%		9.94%		-		-		-		
Terebinth Low Equity Multi-Asset Strategy	699	SA Multi Asset Low Equity	2.17%		5.21%		-		-		-		-		-		-		-		-		
ASISA SA Multi Asset High Equity Category Average			2.13%		5.44%		11.46%		9.19%		8.60%		6.07%		4.21%		-		-		-		
ASISA SA Multi Asset Low Equity Category Average			1.95%		4.89%		11.15%		8.25%		8.01%		7.16%		6.86%		-		-		-		

## Performance as of 31 July 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-July	#	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	75	STeFI	1.60%		1.73%		9.21%		-		-		-		-		-		-		-		
AIP RCIS Concentrated Growth QI Hedge Fund	206	STeFI	1.57%		1.53%		12.21%		-		-		-		-		-		-		-		
Fairtree Assegai Equity Long Short FR QI Hedge Fund	1636	3-month JIBAR	2.32%		8.20%		21.48%		-		-		-		-		-		-		-		
Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	779	Capped SWIX All Share	4.97%		13.32%		15.91%		-		-		-		-		-		-		-		
RCIS THINK GROWTH QI Hedge Fund	232	STeFI	1.82%		4.89%		13.29%		11.05%		11.70%		9.94%		-		3.87%		3.88%		1.14		
THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	462	STeFI	1.44%		4.22%		10.74%		10.10%		9.16%		-		-		2.96%		3.03%		1.15		
STeFI			0.74%		2.08%		8.56%		6.62%		6.08%		6.43%		6.59%		0.52%						
Capped SWIX All Share			4.09%		9.45%		10.01%		10.65%		10.31%		7.36%		5.85%		13.93%						

## Performance as of 31 July 2024 | Global Equity

Fund Name	Fund Size (Rm)	Benchmark	31-July	#	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	14376	MSCI ACWLD (ZAR)	1.90%		6.34%		9.34%		9.17%		-		-		-		12.11%		13.15%		-0.21		
MSCI ACWLD (ZAR)			1.16%		4.07%		17.60%		11.91%		14.82%						15.59%						

# DEInvest

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Skills Development Partnerships

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