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Monthly asset manager
performance survey

August 2024

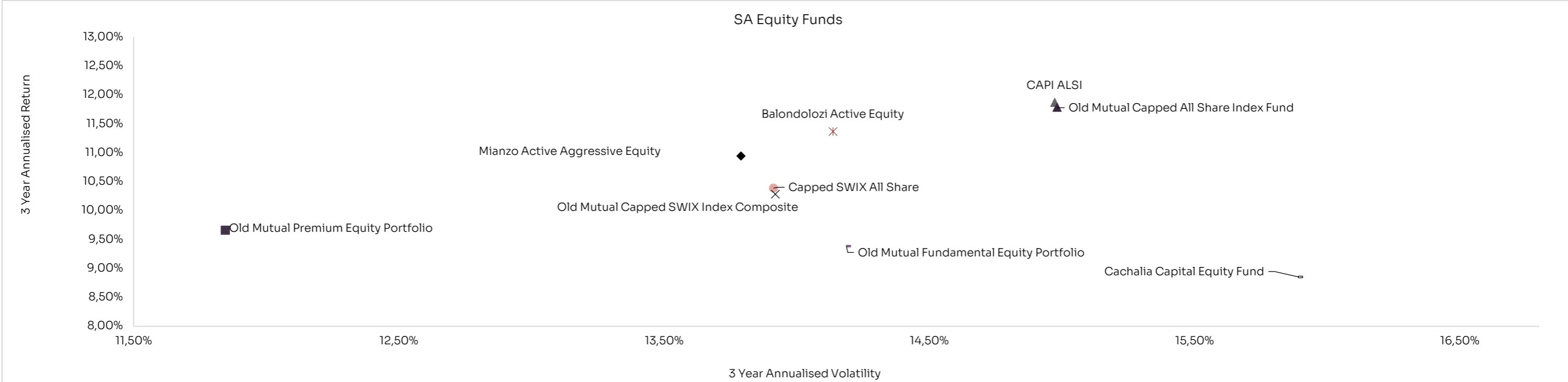
Portfolio Manager Details

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	R76
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 439
Balondoloz Investment Services	Balondoloz Active Equity	Sandeele van Wyk	Nov-2018	9	R694
Balondoloz Investment Services	Balondoloz Cash Fund	Karabo Matsepe	Dec-2021	3	R1 106
Balondoloz Investment Services	Balondoloz Income Fund	Karabo Matsepe	Dec-2021	3	R525
Balondoloz Investment Services	Balondoloz Fixed Income Fund	Sindisiwe Mahlangu	Jun-2024	4	R4 764
Balondoloz Investment Services	Balondoloz Inflation Linked Bond Fund	Sindisiwe Mahlangu	Dec-2021	4	R787
Cachalia Capital	Cachalia Capital Equity Fund	Mashuda Cassim	Sep-2014	25	R318
Coronation Fund Managers Ltd	Coronation Global Absolute Strategy	Pallavi Ambekar	Oct-2018	22	R6 949
Coronation Fund Managers Ltd	Coronation Inflation Plus Strategy	Pallavi Ambekar	Oct-2018	22	R6 710
Coronation Fund Managers Ltd	Coronation Medical Absolute Strategy	Pallavi Ambekar	Oct-2018	22	R1 660
Coronation Fund Managers Ltd	Coronation Domestic Absolute Strategy	Pallavi Ambekar	Oct-2018	22	R3 465
Coronation Fund Managers Ltd	Coronation Balanced Defensive Fund	Pallavi Ambekar	Oct-2018	22	R31 288
Coronation Fund Managers Ltd	Coronation Capital Plus Fund	Pallavi Ambekar	Oct-2018	22	R14 212
Fairtree Asset Management	Fairtree Assegai Equity Long Short FR QI Hedge Fund	Clarissa van der Westhuyzen	Mar-2023	20	R1 898
Fairtree Asset Management	Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	Clarissa van der Westhuyzen	Apr-2023	20	R802
Metope Investment Managers	Metope SA Listed Property Fund	Liliane Barnard	Jul-2010	35	R436
Metope Investment Managers	Metope Property Prescient Fund	Liliane Barnard	Feb-2015	35	R116
Mianzo Asset Management	Mianzo Active Aggressive Equity	Thembeke Sobekwa	Mar-2017	13	R210
Momentum Investments	Momentum Income Plus Fund	Karabo Seima	Oct-2022	17	R10 331
Momentum Investments	Momentum Enhanced Yield Fund	Zisanda Gilla	Nov-2016	18	R7 534
Momentum Investments	Momentum Money Market Fund	Zisanda Gilla	Dec-2015	18	R14 764
Ninety One	Ninety One General Equity Fund	Rehana Khan/Samantha Hartard	Jul-2020	16/16	R15 976
Ninety One	Ninety One Property Equity Fund	Ann-Maree Tippoo	Mar-2021	12	R4 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	R43 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	R117
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	R13 629
STANLIB Asset Management	STANLIB Money Market Fund	Ansie van Rensburg	Jan-2020	42	R22 782
STANLIB Asset Management	STANLIB Extra Income Fund	Eulali Gouws	Jan-2020	16	R12 638
Terebinth Capital (Pty) Ltd	Terebinth Money Market Strategy	Nomathibana Okello	Aug-2018	12	R1 376
Terebinth Capital (Pty) Ltd	Terebinth Enhanced Income Strategy	Nomathibana Okello	Aug-2018	12	R1 890
Terebinth Capital (Pty) Ltd	Terebinth Active Bond Strategy	Nomathibana Okello	Aug-2020	12	R412
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped ALSI Strategy	Ann Sebastian	Sep-2022	11	R71
Terebinth Capital (Pty) Ltd	Terebinth Active Equity Capped SWIX Strategy	Ann Sebastian	Sep-2022	11	R260
Terebinth Capital (Pty) Ltd	Terebinth Low Equity Multi-Asset Strategy	Carmen Nel/Nomathibana Okello/Ann Sebastian	Dec-2023	23/12/11	R729
THINK Capital Investment Management	RCIS THINK GROWTH QI Hedge Fund	Elmien Wagenaar	Nov-2014	24	R234
THINK Capital Investment Management	THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	Elmien Wagenaar	Feb-2018	24	R472

Performance as of 31 August 2024 | SA Equity

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Balondolozzi Active Equity	694	Capped SWIX All Share	1,89%	2	10,23%	4	17,50%	1	11,37%	1	11,66%	2	-	-	-	-	14,14%	4	1,53%	2	0,91	1	
Mianzo Active Aggressive Equity	210	Capped SWIX All Share	2,19%	1	12,40%	1	16,53%	5	10,94%	2	12,72%	1	8,61%	1	-	-	13,79%	2	2,17%	3	0,26	2	
Old Mutual Fundamental Equity Portfolio	51100	Capped SWIX All Share	1,84%	3	11,07%	2	14,89%	6	9,39%	5	9,87%	4	-	-	-	-	14,19%	5	3,67%	5	-0,27	3	
Old Mutual Premium Equity Portfolio	11560	Capped SWIX All Share	1,63%	4	8,86%	6	16,79%	4	9,66%	4	11,19%	3	7,89%	2	7,93%	1	11,85%	1	2,53%	4	-0,29	4	
Old Mutual Capped SWIX Index Composite	40202	Capped SWIX All Share	1,30%	6	9,83%	5	17,00%	2	10,28%	3	-	-	-	-	-	-	13,92%	3	0,07%	1	-1,40	5	
Terebinth Active Equity Capped SWIX Strategy	260	Capped SWIX All Share	1,49%	5	10,26%	3	16,85%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Median return			1,63%		10,26%		16,79%		9,97%		11,19%		8,25%		7,93%		13,85%						
Capped SWIX All Share			1,29%		9,83%		17,03%		10,39%		11,20%		7,16%		5,99%		13,91%						
Cachalia Capital Equity Fund	305	CAPI ALSI	0,89%	3	1,57%	3	7,39%	3	8,85%	2	12,82%	1	9,78%	1	8,74%	1	15,89%	2	4,75%	2	-0,64	1	
Old Mutual Capped All Share Index Fund	1026	CAPI ALSI	1,30%	2	9,81%	2	16,09%	2	11,79%	1	10,60%	2	7,46%	2	-	-	14,98%	1	0,08%	1	-1,06	2	
Terebinth Active Equity Capped ALSI Strategy	64	CAPI ALSI	1,53%	1	10,22%	1	16,61%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Median return			1,30%		9,81%		16,09%		10,32%		11,71%		8,62%		8,74%	1	15,44%						
CAPI ALSI			1,29%		9,83%		16,24%		11,87%		13,24%		9,66%		8,71%		14,97%						

3 Year Annualised Volatility & Return



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

SA Nominal Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Balondolzi Fixed Income Fund	4764	ALBI	2,63%	1	13,17%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Old Mutual All Bond Index Composite	1174	ALBI	2,37%	3	12,01%	3	18,51%	2	8,82%	1	9,02%	1	9,22%	1	-	-	7,93%	1	0,11%	1	-1,20	2	
Terebinth Active Bond Strategy	412	ALBI	2,34%	2	12,40%	2	18,96%	1	8,76%	2	-	-	-	-	-	-	8,28%	2	0,61%	2	-0,33	1	
Median return			2,35%		12,21%		18,74%		8,79%		9,02%		9,22%		-		8,11%						
ALBI			2,38%		12,00%		18,60%		8,96%		9,12%		9,25%		8,47%		7,96%						

SA Inflation Linked Bond Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	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	787	CILI	2,37%	1	7,48%	1	12,55%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Old Mutual Inflation-Linked Bond Index Composite	113	IGOV	2,21%	2	7,20%	2	11,25%	2	7,64%	1	7,13%	1	5,80%	1	-	-	6,11%	1	0,05%	1	-0,91	1
IGOV			2,22%		7,23%		11,34%		7,69%		7,18%		5,84%				6,14%					

SA Money Market Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#	
																	Volatility	#	Tracking Error	#			
Balondolzi Cash Fund	1106	STeFI	0,84%	1	2,59%	1	10,41%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Momentum Money Market Fund	14764	STeFI	0,75%	4	2,26%	4	9,31%	3	7,52%	2	6,88%	1	7,24%	1	-	-	0,51%	3	0,05%	2	14,56	1	
Ninety One Money Market Fund	43381	STeFI	0,74%	5	2,21%	5	9,14%	5	7,45%	3	6,76%	2	7,14%	2	7,31%	1	0,50%	2	0,05%	1	13,31	2	
Terebinth Money Market Strategy	1376	STeFI	0,68%	6	2,11%	6	8,85%	6	7,17%	5	6,51%	3	-	-	-	-	0,49%	1	0,06%	3	6,69	4	
SIM Corporate Money Market Fund	13629	STeFI	0,77%	3	2,28%	3	9,22%	4	7,34%	4	-	-	-	-	-	-	0,56%	5	0,12%	4	5,09	5	
STANLIB Money Market Fund	22782	STeFI	0,84%	1	2,40%	2	9,67%	2	7,82%	1	-	-	-	-	-	-	0,56%	4	0,13%	5	8,33	3	
Median return			0,76%		2,27%		9,26%		7,45%		6,76%		7,19%		7,31%		0,51%						
STeFI			0,67%		2,05%		8,53%		6,74%		6,09%		6,44%		6,61%		0,51%						

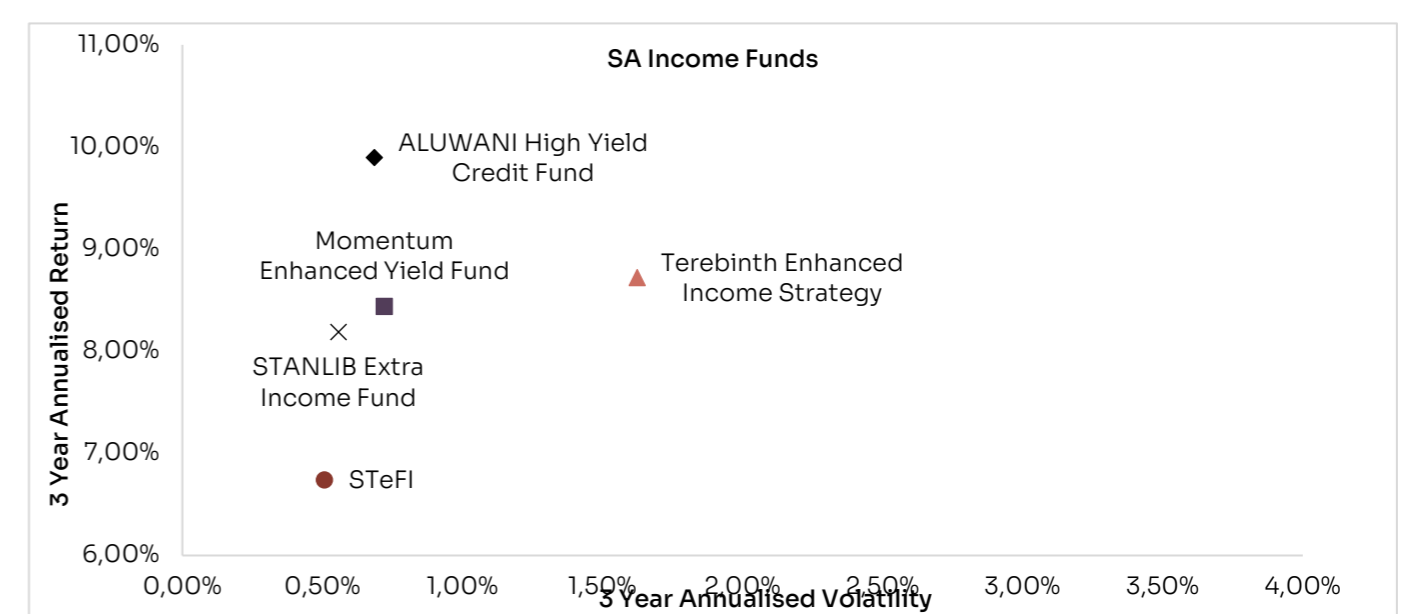
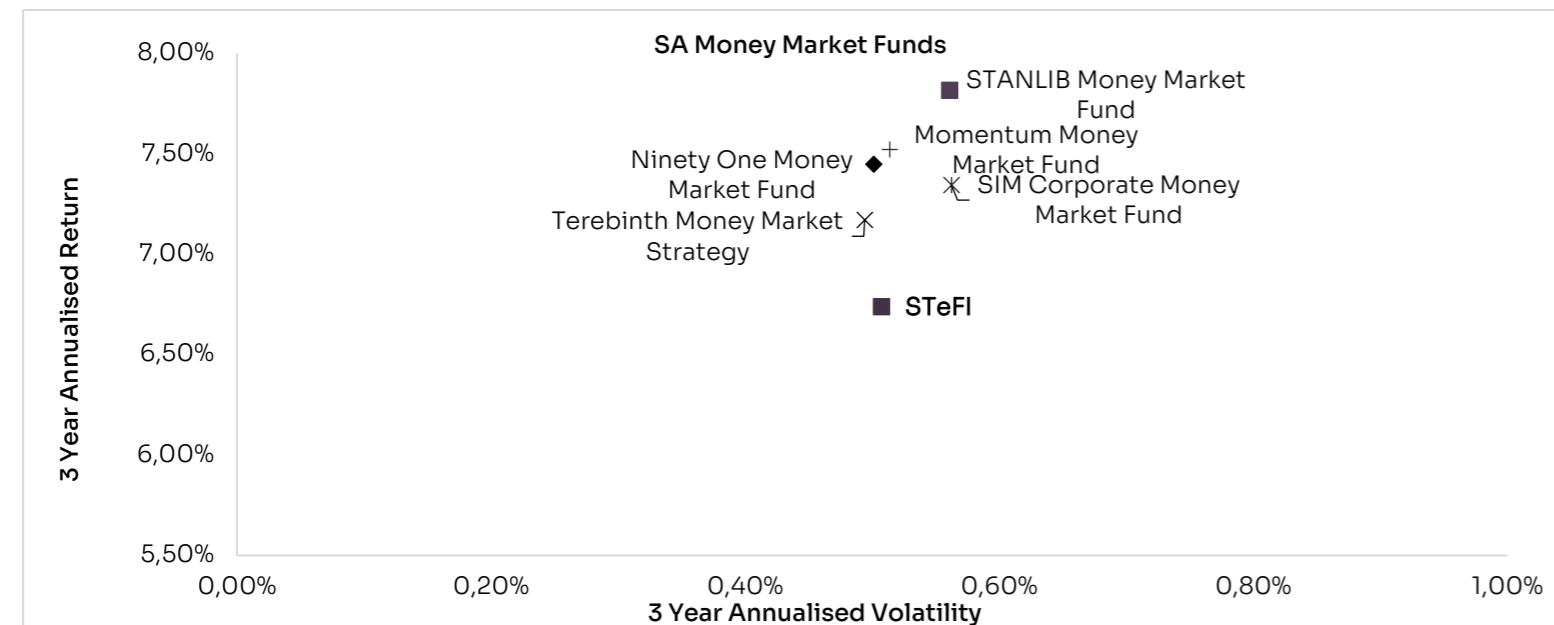
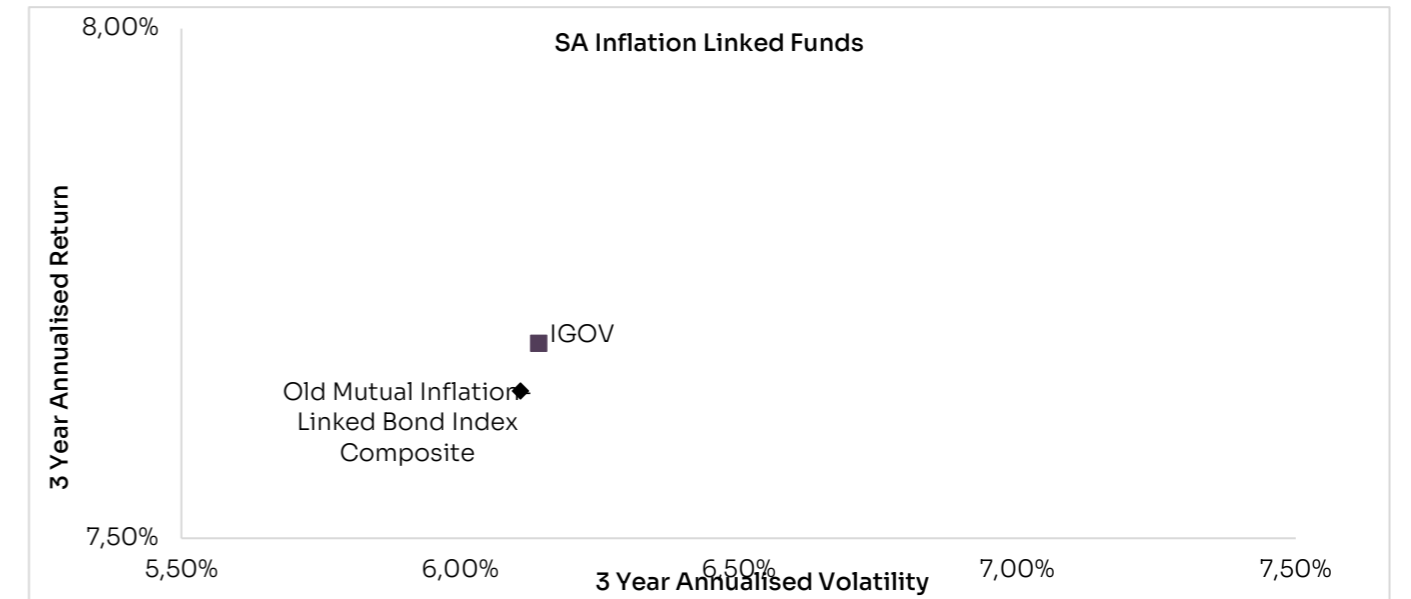
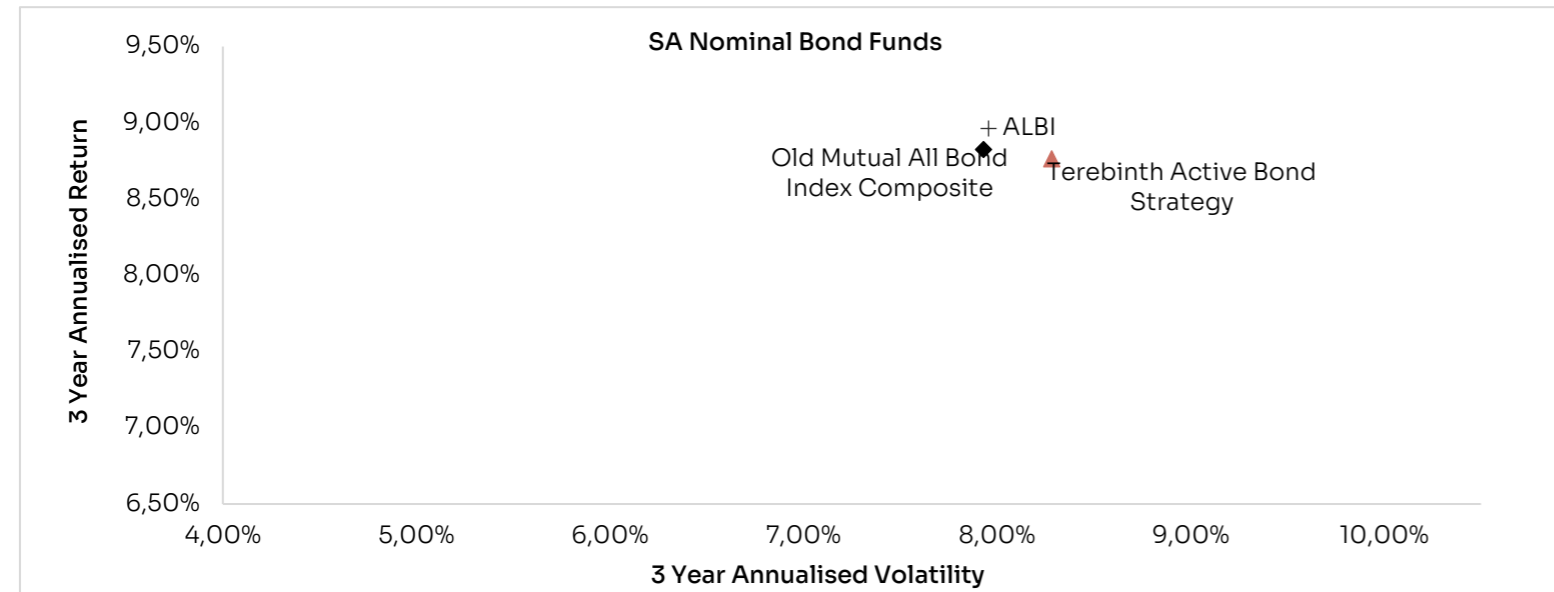
SA Listed Property Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	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	436	SAPY	6,98%	4	18,27%	3	37,04%	2	13,54%	3	4,85%	2	0,96%	1	5,41%	1	15,97%	2	2,46%	2	-0,10	2	
Metope Property Prescient Fund	116	ALPI	6,99%	3	18,12%	4	35,36%	4	12,21%	4	5,06%	1	0,19%	3	-	-	15,18%	1	4,04%	3	-0,28	3	
Ninety One Property Equity Fund	4901	ALPI	7,94%	2	19,41%	2	36,76%	3	14,21%	1	-	-	-	-	-	-	17,57%	4	17,11%	4	0,05	1	
Old Mutual SA Listed Property Index Fund	117	SAPY	8,25%	1	19,68%	1	38,09%	1	13,59%	2	4,29%	3	0,27%	2	-	-	17,50%	3	0,45%	1	-0,43	4	
SAPY			8,25%		19,73%		38,20%		13,78%		4,40%		0,37%		4,01%		17,61%						
ALPI			8,37%		20,34%		38,16%		13,34%		4,31%		-0,50%				17,64%						

SA Income Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	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	2439	STeFI +3%	0,92%	4	2,76%	4	11,91%	2	9,90%	1	9,12%	1	-	-	-	-	0,69%	2	0,42%	2	-0,17		
Balondolozzi Income Fund	525	STeFI 110%	1,63%	1	4,84%	1	12,77%	1	-	-	-	-	-	-	-	-	-	-	-	-	-		
Momentum Enhanced Yield Fund	7534	STeFI	0,83%	6	2,59%	5	10,43%	5	8,44%	3	7,70%	3	8,04%	1	-	-	0,72%	3	0,44%	3	3,82	2	
Momentum Income Plus Fund	10331	STeFI +3%	0,96%	3	2,93%	3	11,30%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Terebinth Enhanced Income Strategy	1890	STeFI	1,37%	2	4,35%	2	11,90%	3	8,72%	2	8,21%	2	-	-	-	-	1,62%	4	1,45%	4	1,37	3	
STANLIB Extra Income Fund	12638	STeFI 110%	0,84%	5	2,50%	6	10,07%	6	8,19%	4	-	-	-	-	-	-	0,56%	1	0,12%	1	6,08	1	
STeFI			0,67%		2,05%		8,53%		6,74%		6,09%		6,44%		6,61%		0,51%						

3 Year Annualised Volatility & Return



Performance as of 31 August 2024 | SA Absolute Return

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	#	Quarter	#	1 year	#	3 years	#	5 years	#	7 years	#	10 years	#	Risk Statistics (3 Years)				Information ratio	#
																	Volatility	#	Tracking Error	#		
Coronation Global Absolute Strategy	6949	CPI	1,72%	2	3,41%	5	12,72%	3	10,51%	2	10,99%	1	-	-	-	-	8,50%	5	8,61%	5	0,56	4
Coronation Inflation Plus Strategy	6710	CPI	1,47%	3	3,29%	6	12,22%	4	10,00%	4	10,14%	4	-	-	-	-	6,17%	2	6,29%	5	0,68	1
Coronation Medical Absolute Strategy	1660	CPI	1,42%	4	6,14%	2	13,50%	2	9,90%	5	9,88%	6	-	-	-	-	6,06%	1	6,27%	6	0,67	3
Coronation Domestic Absolute Strategy	3465	CPI	1,86%	1	7,75%	1	15,96%	1	10,78%	1	10,62%	3	-	-	-	-	7,34%	4	7,51%	3	0,68	2
Coronation Balanced Defensive Fund	31288	CPI+3	1,00%	6	3,58%	4	11,62%	6	9,89%	6	10,03%	5	-	-	-	-	6,45%	3	6,84%	4	0,11	5
Coronation Capital Plus Fund	14212	CPI+4	1,08%	5	3,89%	3	12,08%	5	10,34%	3	10,82%	2	-	-	-	-	8,78%	6	9,11%	1	0,01	6
Median return			1,45%		3,73%		12,47%		10,17%		10,38%		-	-	-	-	-					
CPI			0,09%		0,70%		4,60%		5,72%		5,00%		4,87%		4,96%		1,30%					

Performance as of 31 August 2024 | Multi-Asset Funds

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	Quarter	1 year	3 years	5 years	7 years	10 years
Ninety One Managed Fund	30371	SA Multi Asset High Equity	1,08%	0,85%	10,35%	8,02%	9,69%	9,27%	10,18%
Terebinth Low Equity Multi-Asset Strategy	729	SA Multi Asset Low Equity	1,65%	5,51%	-	-	-	-	-
ASISA SA Multi Asset High Equity Category Average			1,24%	5,29%	13,01%	9,21%	8,87%	6,26%	4,34%
ASISA SA Multi Asset Low Equity Category Average			1,31%	5,19%	12,02%	8,36%	8,22%	7,27%	7,00%

Performance as of 31 August 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-Aug	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	76	STeFI	0,84%	1,83%	9,16%	-	-	-	-	-	-	-
AIP RCIS Concentrated Growth QI Hedge Fund	206	STeFI	0,31%	0,87%	11,40%	-	-	-	-	-	-	-
Fairtree Assegai Equity Long Short FR QI Hedge Fund	1898	STeFI	2,77%	9,93%	21,88%	-	-	-	-	-	-	-
Fairtree Silver Oak Equity Long Short FR Retail Hedge Fund	802	Capped SWIX All Share	2,32%	13,90%	24,03%	-	-	-	-	-	-	-
RCIS THINK GROWTH QI Hedge Fund	234	STeFI	1,22%	5,92%	13,20%	10,94%	12,09%	9,94%	-	3,86%	3,85%	1,09
THINK FLEXIBLE GROWTH RCIS RI Hedge Fund	472	STeFI	1,44%	5,04%	11,24%	10,08%	9,44%	-	-	2,96%	3,00%	1,11
STeFI			0,67%	2,05%	8,53%	6,74%	6,09%	6,44%	6,61%	0,51%		
Capped SWIX All Share			1,29%	9,83%	17,03%	10,39%	11,20%	7,16%	5,99%	13,91%		

Performance as of 31 August 2024 | Global Equity

Fund Name	Fund Size (Rm)	Benchmark	31-Aug	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	15976	MSCI ACWLD (ZAR)	0,89%	6,15%	13,32%	8,61%	-	-	-	12,08%	13,16%	-0,20
MSCI ACWLD (ZAR)			-0,06%	0,04%	14,08%	11,23%	13,79%			15,59%		

DEInvest

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