RisCView - Pan-Africa ex SA January 2020 - Page 01

RisCview - Pan-Afric	a ex SA																		Januar	y 202	20 - Pag	Je oi
Product*	Benchmark	Market Value (USD'm)	r	Лonth	#	Quarter	#	Year-to-date	#	1-year	#	Annual	lised 3-year	#	Risk	#	Downside Risk	#	Information Ratio	# S	harpe Rati	o #
27four Pangaea Africa FoF #	MSCI EFM Africa ex SA Index	7	1.84%		4	5.31%	5	1.84%	4	4.57%	7	6.75%		13	10.53%	6	5.38%	6	-0.206	12	-	-
Absa Africa Equity Fund v	MSCI EFM Africa ex SA Index	29	-0.24%		12	2.64%	15	-0.24%	12	13.97%	3	17.39%		1	9.69%	3	3.93%	2	1.136	1	-	-
Allan Gray Africa ex-SA Fund	Standard Bank Africa Total Return Index	385	6.71%		1	11.76%	1	6.71%	1	-2.74%	13	13.18%		5	17.78%	16	7.81%	13	0.300	6	-	-
Aluwani Africa Equity Fund	MSCI EFM Africa ex SA Index	1	0.05%		11	4.48%	10	0.05%	11	4.05%	9	11.77%		6	14.55%	14	7.13%	12	0.427	5	-	-
Ashmore EM Frontier Africa Equity Composite	MSCI EFM Africa ex SA Index	230	-0.26%		13	4.57%	8	-0.26%	13	4.16%	8	8.85%		8	10.38%	4	5.38%	6	0.077	8	-	-
Coronation Africa Frontiers	3M USD Libor + 5%	491	-0.48%		14	3.99%	13	-0.48%	14	-7.67%	16	8.59%		9	13.77%	13	9.30%	16	0.520	4	-	-
Duet Africa Opportunities Fund	-	99	1.32%		5	2.48%	16	1.32%	5	-1.94%	12	2.88%		14	12.79%	11	5.17%	5	-	-	-	-
Gondo Visio Metsi Fund v	MSCI EFM Africa Index	37	0.59%		9	4.24%	11	0.59%	9	16.62%	1	13.54%		4	11.35%	9	6.13%	10	0.583	3	-	-
Investec Africa Fund	-	112	1.03%		6	5.29%	6	1.03%	6	4.05%	9	8.24%		10	10.75%	7	6.09%	9	-	-	-	-
Laurium Limpopo Africa Fund	-	255	0.36%	Ī	10	4.11%	12	0.36%	10	5.96%	5	14.44%		3	10.42%	5	4.75%	3	-	-	-	-
Old Mutual African Frontiers Fund	MSCI EFM Africa ex SA Index	333	2.63%		2	6.02%	3	2.63%	2	16.45%	2	16.03%		2	8.66%	1	3.37%	1	1.122	2	-	-
Prudential Africa ex SA Equity Fund	MSCI EFM Africa ex SA Index	525	0.81%		7	8.55%	2	0.81%	7	4.58%	6	7.47%		12	11.39%	10	6.06%	8	-0.108	10	-	-
Sanlam Africa Equity Fund	MSCI EFM Africa ex SA Index	68	-0.97%		16	4.72%	7	-0.97%	16	-0.44%	11	10.59%		7	15.69%	15	7.94%	14	0.230	7	-	-
Sanlam African Frontier Markets Fund	MSCI EFM Africa ex SA Index	77	0.67%		8	4.50%	9	0.67%	8	-3.67%	14	7.73%		11	13.69%	12	8.19%	15	0.002	9	-	-
Sanlam Centre Sub Saharan Africa Equity Fund	MSCI EFM Africa ex SA Index	73	-0.95%		15	2.91%	14	-0.95%	15	-4.64%	15	0.25%		15	9.51%	2	5.13%	4	-1.342	13	-	-
Sustainable Capital Africa Alpha Fund v	S&P Pan Africa ex-SA Net TR Index	280	2.63%		2	5.77%	4	2.63%	2	6.50%	4	-0.58%		16	11.22%	8	6.19%	11	-0.195	11	-	-
3M USD Libor + 5%			0.16%			0.48%		0.16%		2.31%		2.05%			0.16%							
MSCI EFM Africa ex SA Index			1.92%			8.36%		1.92%		15.26%		8.07%			11.03%							
MSCI EFM Africa Index			-0.95%			2.08%		-0.95%		-7.11%		1.25%	<u>I</u>		18.91%							
S&P Pan Africa ex-SA Net TR Index			-0.72%			1.07%		-0.72%		1.56%		1.62%			11.81%							
Standard Bank Africa Total Return Index			6.71%			12.66%		6.71%		17.53%		8.74%			12.76%							



RisCView - Pan-Africa ex SA

January 2020 - Page 02

Should you need any additional data or related analysis, please contact Fran Troskie from RisCura on ftroskie@riscura.com or +27 21 673 6999.

* These products invest in companies either listed on African markets, or generating more than 50% of their revenues on the continent. These products exclude exposure to South Africa. Performance is in US Dollars and gross of fees. # Manager uses a Fund of Funds structure; return is NET of underlying manager fees. v GIPS compliant.

- No data available.

This document or any part thereof cannot be copied or distributed to anyone without written acknowledgement of its source. RisCura does not warrant the accuracy of the information contained herein. This document does not present investment advice of any kind. Under no circumstances shall RisCura be liable for any damages (whether direct, consequential or incidental) suffered in the course or as a result of using the information and the user shall assume the full risk of relying on it in making an investment decision or in advising anybody in this regard. For more information please contact Fran Troskie at ftroskie@riscura.com or +27 21 673 6999. RisCura Solutions (Pty) Ltd and RisCura Invest (Pty) Ltd are authorised financial services providers.

RisCView - Pan-Africa ex SA

January 2020 - Page 03

