

FACT SHEET

Nabo Money Market Fund (US\$)

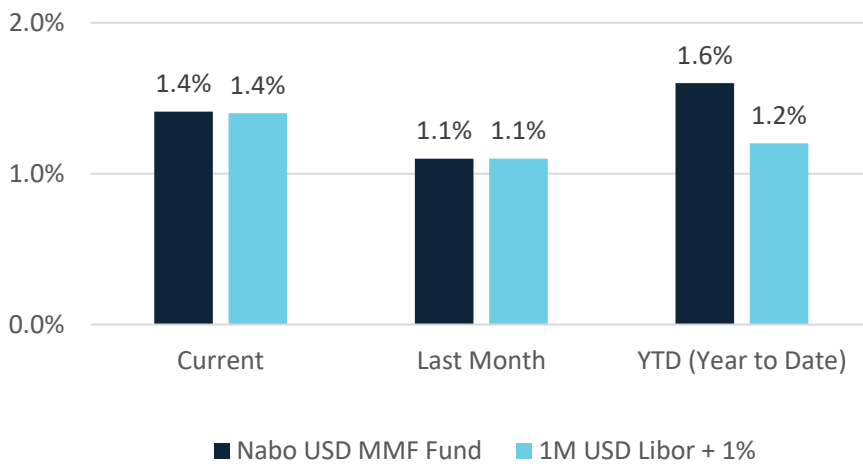
March 2022



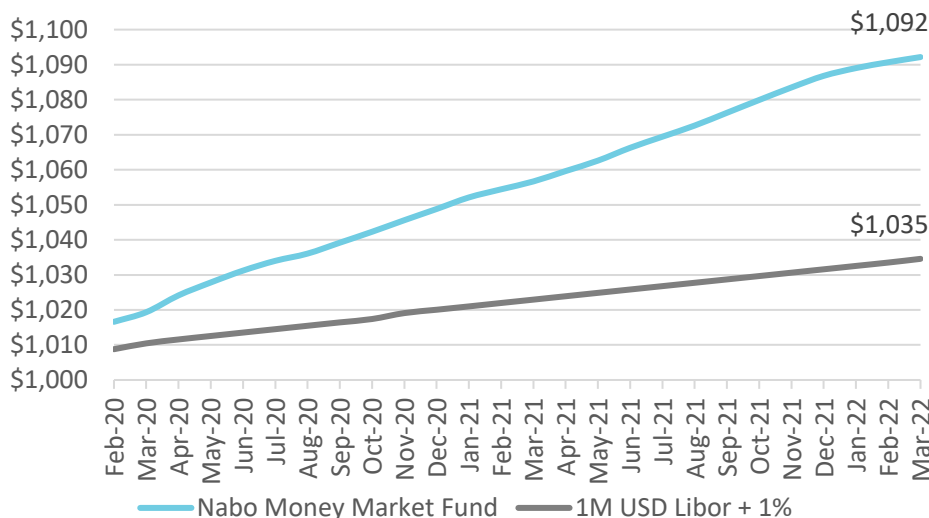
Fund Description

The fund seeks to maximize current income by investing primarily in a diversified portfolio of short-term debt securities whilst aiming to preserve capital and maintain a high degree of liquidity.

Net Fund Performance (Annualized)



Growth of hypothetical \$1,000 investment (Last 1 year)



Fund Performance is net of fees gross of tax. Past performance is no guarantee of future results.

Risk Profile



Fund Features

Fund Structure	Unit Trust
Inception Date	August 2014
Fund Size	USD 1.08 M
Reporting Currency	USD
Benchmark	ICE LIBOR USD 1 Month + 1%
Fund Manager	Nabo Capital LTD
Portfolio Manager	Damitha Pathmalal
Assistant	Charles Miano
Portfolio Manager	
Trustee	KCB
Auditor	Grant Thornton
Custodian	Stanbic Bank

Investment Terms

Minimum Investment	USD 10,000
Top-Ups	USD 1,000 minimum
Investor Reporting	Monthly Statement Monthly Fact Sheet
Initial Fee	Nil
Management Fee	Up to 1.00%
Redemption Fee	Nil

Best 12 Month over Tracking period 1.15%

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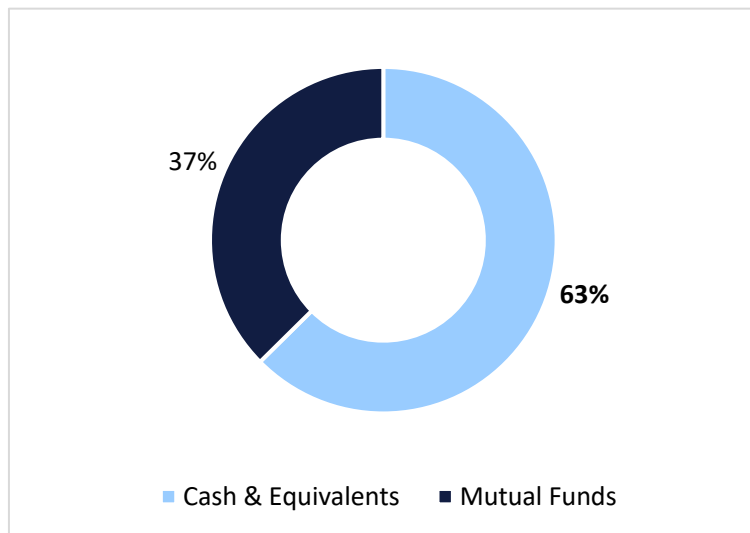
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Portfolio Distribution



The fund aims to maximize returns by compounding gains at a meaningful annual rate – while minimizing volatility while diversifying assets and geographies; consistent with preservation of capital and providing daily liquidity

Commentary

The yield on the Nabo Money Market Fund (USD) has experienced a drop in yields of c. 60 bps, arising from a call option to mature of a high yielding USD corporate Eurobond by the issuer.

We aim to improve the yield in the coming month by diversifying the cash exposure to USD sovereign and corporate bonds to generate net annualized return in excess of 3.0%

Disclosures

Track Record: Net of Fees

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annualized Return
2014	-	-	-	-	-	-	-	-	-0.6%	1.1%	-0.1%	0.6%	3.0%
2015	-0.2%	1.3%	-0.5%	-1.3%	-2.3%	-0.8%	-1.0%	0.2%	0.2%	0.4%	0.0%	0.6%	-3.4%
2016	0.5%	0.9%	0.8%	0.8%	0.5%	0.2%	0.1%	0.1%	0.1%	0.3%	0.1%	-0.2%	4.2%
2017	-0.1%	0.1%	0.1%	0.1%	0.3%	0.0%	0.0%	0.1%	0.0%	0.0%	0.0%	0.1%	0.7%
2018	0.2%	0.3%	0.1%	0.2%	0.3%	0.2%	0.2%	0.3%	0.3%	0.3%	0.2%	0.3%	2.9%
2019	0.3%	0.3%	0.2%	0.3%	0.2%	0.2%	0.2%	0.4%	0.4%	0.6%	0.4%	0.4%	3.9%
2020	0.6%	0.3%	0.3%	0.5%	0.4%	0.3%	-0.3%	0.2%	0.3%	0.3%	0.3%	0.3%	3.5%
2021	0.3%	0.3%	0.3%	0.4%	0.2%	0.7%	0.2%	0.3%	0.3%	0.3%	0.3%	0.2%	3.6%
2022	0.2%	0.1%	0.1%										1.6%

Risks

Frontier market investing involves some degree of risk and volatility. Changes in currency exchange rates and differences in taxation policies outside Kenya can raise or lower return. Also, some countries may have relatively unstable governments and economies and risks may include potential constraints on liquidity and the repatriation of funds. The portfolio management team is cognizant of these risks and looks to minimize impact of risk exposures on the portfolio where such may arise. The fund may also invest in derivatives to manage currency risks.

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Disclaimer

Investment returns and principal value of an investment will fluctuate, and past performance is not necessarily a guide to future performance. The portfolio allocation and holdings are subject to change and should not be considered recommendations to purchase or sell a particular security.