



Stenham Selects MSCI's RiskMetrics HedgePlatform

25 October 2012: Stenham Asset Management, the multi-award winning investment management firm, today announced that it has selected MSCI Inc.'s RiskMetrics HedgePlatform to further enhance the transparency the firm receives from its underlying hedge fund investments.

RiskMetrics HedgePlatform will allow Stenham to augment their risk management processes through enhanced analysis, monitoring and management of their hedge fund investments based on the position-level holdings of the underlying funds.

Pablo Balan, Head of Risk Management and Quantitative Research at Stenham Asset Management said: "We are continuously strengthening and deepening our investment process to better manage risk in our portfolios and to meet the growing needs of our sophisticated clients. In considering the options available to address risk and transparency, we feel that the RiskMetrics HedgePlatform is an excellent fit".

HedgePlatform helps firms to perform manager due diligence, monitoring, portfolio construction, and risk management for hedge fund investments.

Roveen Bhansali, Managing Director and Head of the Risk Management Analytics Business at MSCI, added: "We continue to see a strong demand for risk transparency from a range of leading institutions that invest in hedge funds. We are excited to be working with Stenham to provide them with tools to assist with their investment and risk management processes. We look forward to a long, successful relationship with Stenham."

Stenham Asset Management offers a range of 10 funds of hedge funds ranging in strategies including Multi Strategy, Global Macro, Equity Hedged, and Commodities. It also offers discretionary bespoke portfolios for larger investors with specific investment needs, a service

which the firm has been offering since the 1980s. Stenham has US\$ 2.4 billion invested in hedge fund strategies and is part of the US\$ 9.2 billion Peregrine Group, listed on the Johannesburg StockExchange.

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NOTES TO EDITORS

Stenham Asset Management has been active in fund management for over 25 years focusing exclusively on delivering absolute returns achieving a multiple award-winning track record. It provides market leading solutions for pension funds, charities, family offices and high net worth individuals, including both discretionary portfolios and funds of hedge funds. Its clients are mainly located in the UK, the Channel Islands, the Caribbean, Europe, South Africa, North America, Latin America, Japan, Asia-Pacific and the Middle East. Total assets as at August 2012 are US\$ 2.4 billion.

The contents of this release have been prepared for information purposes only and should not be construed as an invitation or inducement to engage in investment activity with any of the Stenham Group of companies.