

Agenta Investment Management AB

Agenta Alternativa Investeringar

STRATEGY DESCRIPTION

Agenta Alternativa Investeringar is a multi-strategy absolute return fund with a broad investment mandate, which allows investing in different asset classes via both listed and unlisted securities, both direct and indirect investments. The fund has the ability to invest across a company's entire capital structure in order to obtain the best risk-adjusted return. Agenta Alternativa Investeringar can invest in transferable securities, money market instruments, derivative instruments and fund units, as well as units in special funds, foreign alternative investment funds and UCITS funds. The fund can allocate a significant portion of its capital to hedge funds. Agenta Alternativa Investeringar's investments are predominantly focused in Sweden, but the investment mandate allows the fund to invest globally as well.

FUND INFORMATION

NHX Category	Multi-strategy
NHX Country	Sweden
Legal Structure	Alternative Investment Fund
Fund Domicile	Sweden
Minimum Investment	1,000,000 SEK
AUM	-
Inception Date	Jan 2019
Management Fee	0.24%
Performance Fee	15.00%

COMPANY INFORMATION

Company	Agenta Investment Management AB
Principal	Peter Agardh
Address	Kungsgatan 3 Stockholm, 111 43
Phone	+46 8 402 19 01
E-mail	fondorder@agenta.nu
Website	www.agenta.nu
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	1.42	1.07											2.51
2022	0.04	0.00	0.49	0.92	-0.24	-1.89	1.04	1.23	-0.69	-0.17	0.59	0.79	2.09
2021	0.77	1.36	0.93	1.81	0.73	1.02	0.91	1.37	0.20	1.25	0.35	0.96	12.29
2020	0.79	-1.22	-14.49	2.56	2.07	5.14	1.67	2.12	1.05	-0.08	2.09	1.07	1.36
2019	0.79	0.46	0.61	0.88	0.60	0.87	1.66	0.18	0.60	-0.20	0.67	0.85	8.26

PORTFOLIO MANAGERS

Stefan Engström, portfolio manager of Agenta Alternativa Investeringar.

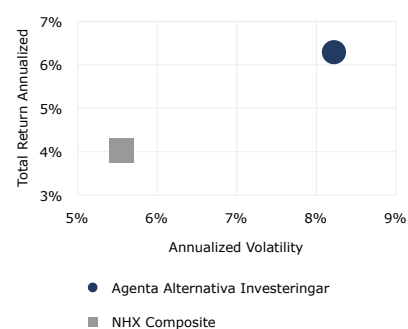
RETURN STATISTICS

Last Month Return	1.07%
3 Month Return	3.31%
Year to Date Return	2.51%
12 Month Return	4.60%
36 Month Return	19.63%
Total Return Annualized	6.29%
Winning Months (%)	82.00%
Average Winning Month	1.12%
Average Losing Month	-2.37%
Total Return Cumulative	28.93%

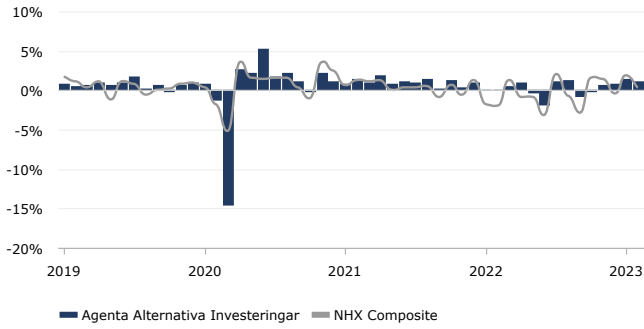
RISK STATISTICS (12M)

Sharpe Ratio	1.43
Sortino Ratio	2.22
Sterling	0.38
Calmar	2.17
Skewness	-1.49
Kurtosis	2.56
Maximum Drawdown	-2.13%
Correlation vs S&P 500	0.36
Annualized Volatility	3.20%
Annualized Down. Deviation	2.39%

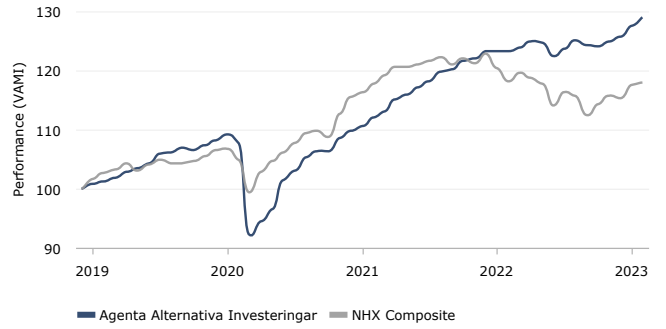
RISK/RETURN COMPARISON



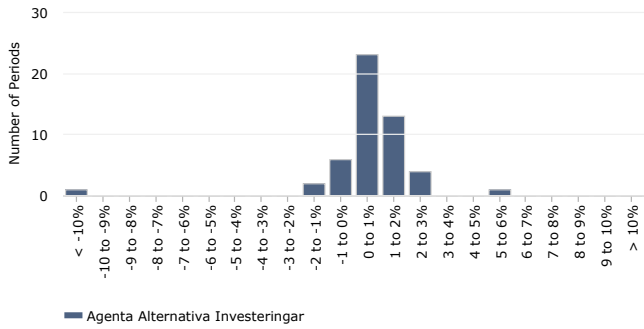
MONTHLY RETURNS



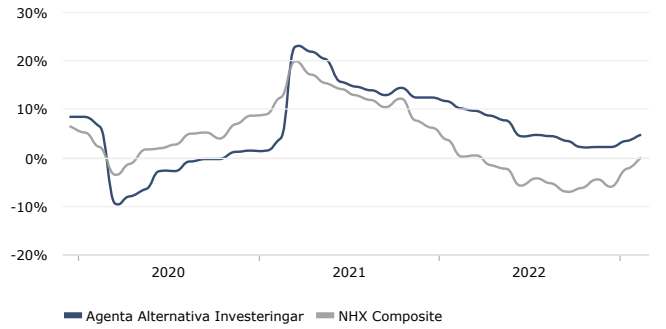
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



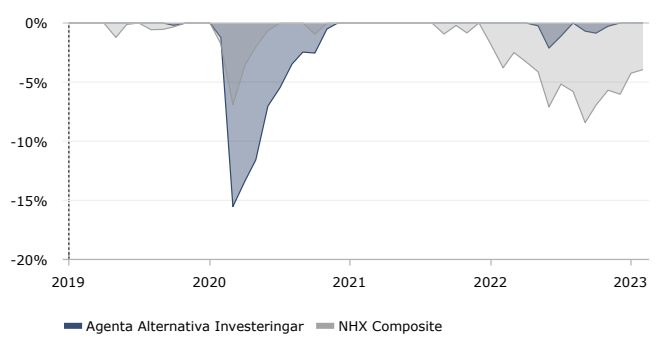
12 MONTH ROLLING ROR RETURN



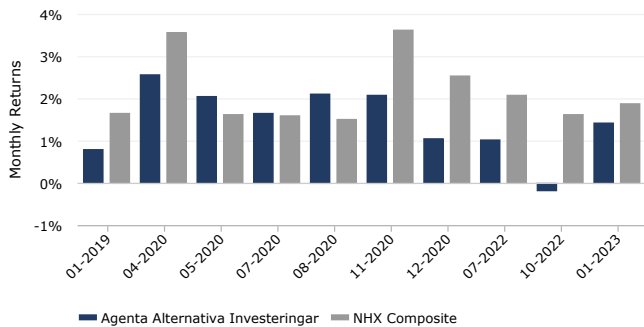
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-15.53%	2	9	02/2020	12/2020
2	-2.13%	2	2	05/2022	08/2022
3	-0.86%	2	2	09/2022	12/2022
4	-0.20%	1	1	10/2019	11/2019
5	-	-	-	-	-

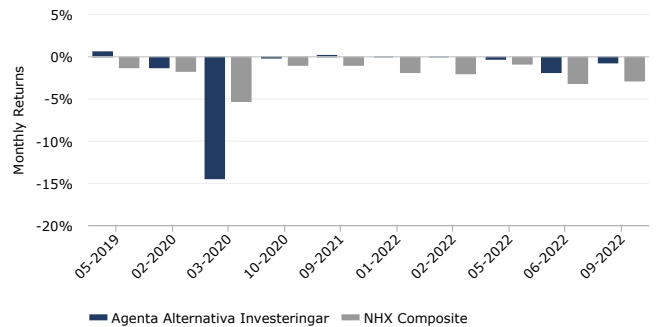
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



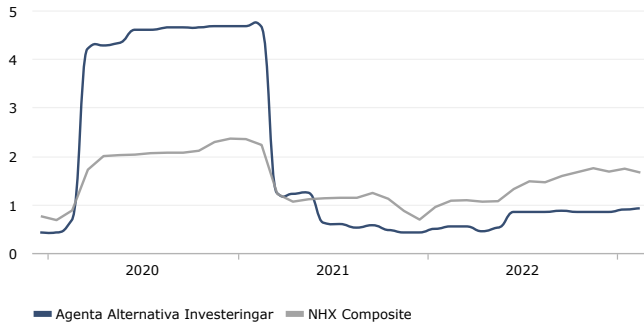
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	1.09%	0.50%	0.38%	0.59%	0.50%
% Positive	100.00%	66.67%	66.67%	79.17%	80.56%
Avg. Pos. Period	1.09%	0.97%	0.94%	0.90%	1.28%
Avg. Neg. Period	-	-0.43%	-0.75%	-0.75%	-2.93%
Sharpe Ratio	14.70	2.41	1.43	2.61	0.68
Sortino Ratio	0.00	5.96	2.22	4.89	0.71
Monthly Volatility	0.26%	0.72%	0.92%	0.78%	2.77%

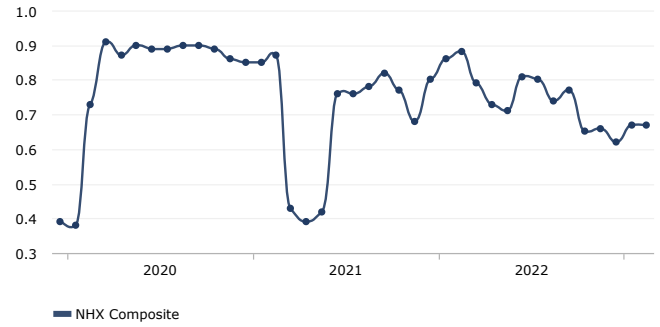
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	5.14%	-14.49%	.54%	.82%	1.07%	82.00%
3 Months	10.06%	-14.87%	1.58%	2.35%	3.31%	87.50%
6 Months	15.47%	-13.74%	3.05%	3.81%	3.03%	82.22%
1 Year	22.73%	-9.53%	6.12%	4.54%	4.60%	79.49%
2 Years	34.40%	9.70%	16.01%	14.05%	15.05%	100.00%
3 Years	23.21%	16.19%	18.97%	17.83%	19.63%	100.00%
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



DISCLAIMER

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