

Aktie-Ansvar Multistrategi

Aktie Ansvar

STRATEGY DESCRIPTION

Aktie-Ansvar Multistrategi is a fund of funds that invests in various underlying hedge funds managed by separate management teams with different management strategies. Aktie-Ansvar has formed partnerships with several leading hedge fund managers in the Nordics to form the pool of underlying funds. Aktie-Ansvar Multistrategi represents an alternative investment with minimal correlation with traditional asset classes such as equities and bonds.

FUND INFORMATION

NHX Category	Multi-Manager
NHX Country	Sweden
Legal Structure	Open Ended Investment Fund
Fund Domicile	Sweden
Minimum Investment	1,000 SEK
AUM	105M SEK
Inception Date	Jul 2002
Management Fee	1.56%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Aktie Ansvar
Address	Biblioteksgatan 29, 6 tr Stockholm, SE-114 35
Phone	+4684073565
E-mail	info@aktieansvar.se
Website	www.aktieansvar.se
Social Media	

MONTHLY PERFORMANCE

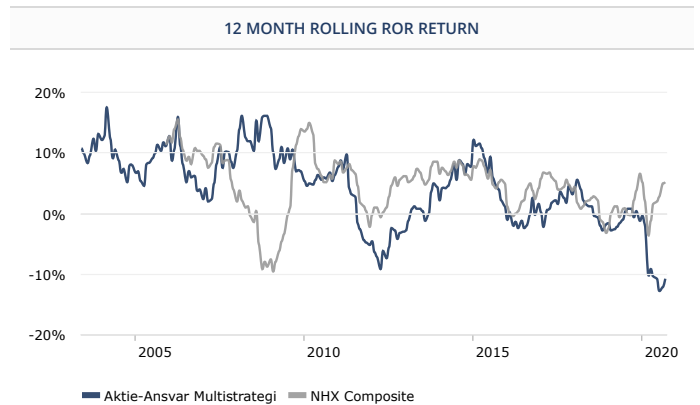
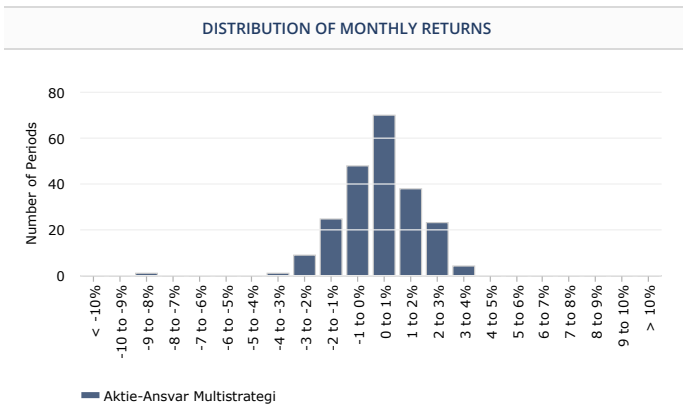
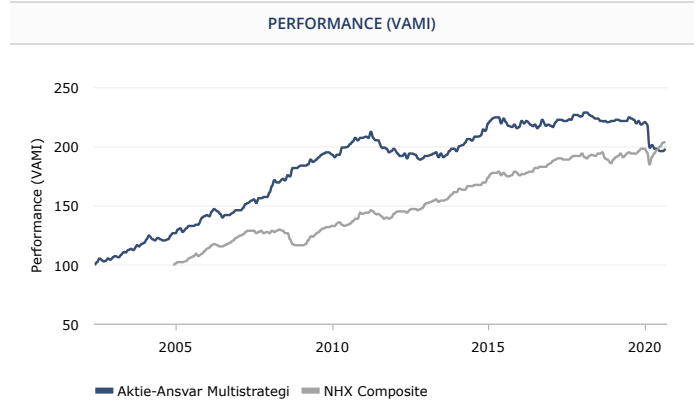
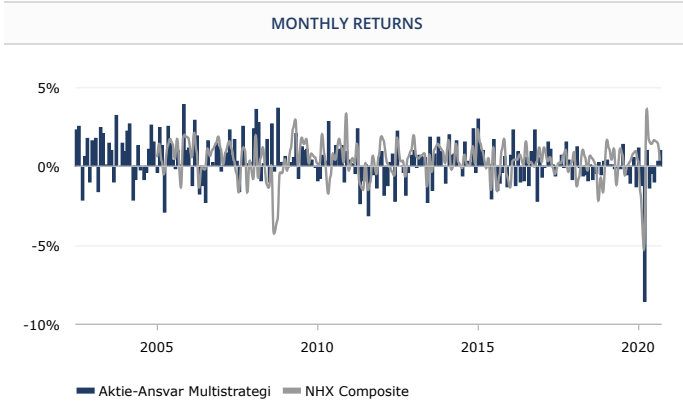
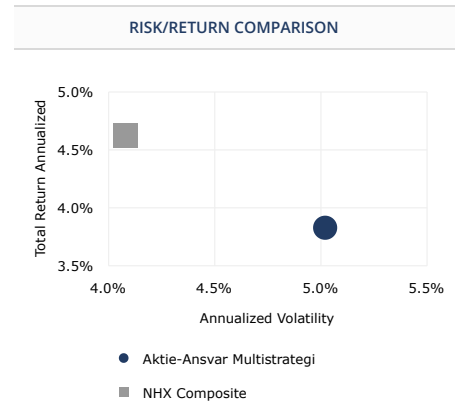
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	1.15	-1.24	-8.58	1.02	-1.41	-0.45	-1.03	0.34	1.02				-9.16
2019	0.41	0.05	0.11	-0.15	-0.05	-0.19	1.41	-0.44	-0.53	-1.10	0.52	-1.28	-1.26
2018	0.37	1.21	-0.05	-0.63	-0.57	-0.90	0.06	-0.86	-0.44	0.24	-0.51	0.27	-1.82
2017	-0.70	-0.10	1.50	1.10	0.10	-0.60	0.05	0.70	-0.11	1.55	0.36	-0.85	3.00
2016	0.70	2.30	-1.20	0.90	-1.00	-0.90	0.50	-1.20	0.90	2.30	-2.20	0.50	1.50
2015	3.00	1.10	1.00	0.10	0.10	-2.10	1.70	-1.50	-1.10	-0.40	0.60	-1.30	1.09
2014	-1.10	2.00	0.70	0.80	1.60	0.00	-0.60	1.50	0.30	0.20	2.40	-0.40	7.59
2013	1.00	-0.10	0.70	0.60	0.50	-2.30	1.80	-1.50	0.80	1.80	0.90	0.00	4.20
2012	0.90	-1.80	-1.20	0.20	0.80	-2.20	2.20	0.00	-0.40	-1.80	-0.40	0.70	-3.05
2011	0.35	0.18	-0.43	2.39	-2.40	-0.90	0.10	-3.10	0.00	-0.50	-1.40	0.50	-5.19
2010	-0.93	-0.76	0.71	0.29	2.82	0.10	0.37	1.28	1.04	1.30	-1.02	0.89	6.19
2009	0.65	-0.06	0.22	0.57	2.05	-0.75	1.20	0.98	1.10	0.40	0.37	-0.05	6.86
2008	2.37	3.60	2.75	-0.94	0.19	1.65	-0.98	2.66	-0.32	3.67	0.22	0.20	15.97
2007	-0.33	0.37	0.84	2.28	0.70	1.65	0.34	-1.64	2.55	0.11	0.12	0.25	7.41
2006	1.14	-1.26	2.92	1.92	-1.76	-1.26	-2.30	1.58	0.02	0.22	1.49	1.26	3.89
2005	-0.40	2.44	1.27	-2.87	2.50	1.45	0.41	-0.13	0.97	0.08	3.92	0.99	10.99
2004	0.89	2.21	2.66	-2.13	-0.87	1.28	-0.21	-0.85	-0.41	1.09	2.61	1.54	7.96
2003	1.64	1.78	-1.59	2.43	2.03	0.05	1.42	1.03	-1.03	3.18	-0.03	1.43	12.94
2002							2.28	2.53	-2.17	0.64	1.77	-1.03	3.99

PORTFOLIO MANAGERS

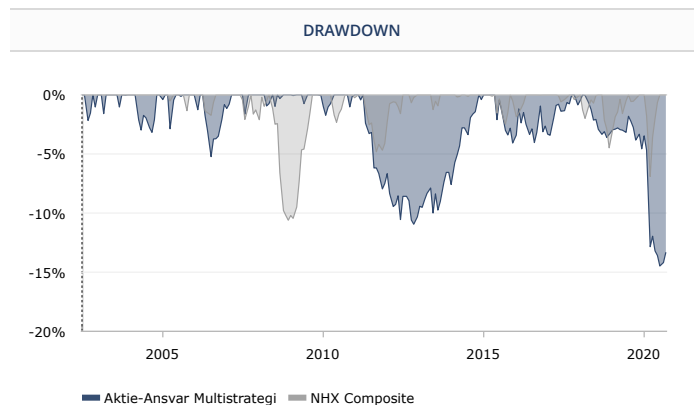
No data filled

RETURN STATISTICS	
Last Month Return	-
3 Month Return	0.32%
Year to Date Return	-9.16%
12 Month Return	-10.85%
36 Month Return	-11.01%
Total Return Annualized	3.82%
Winning Months (%)	61.64%
Average Winning Month	1.16%
Average Losing Month	-1.08%
Total Return Cumulative	98.16%

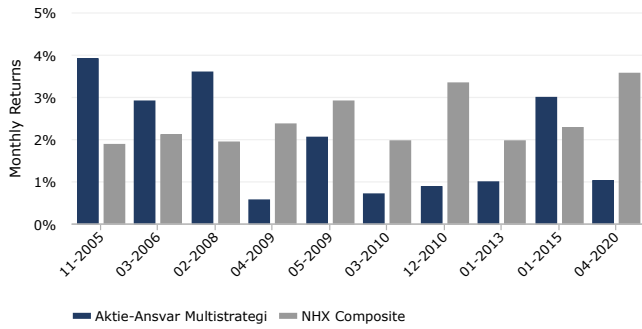
RISK STATISTICS (12M)	
Sharpe Ratio	-1.28
Sortino Ratio	-1.27
Sterling	-0.49
Calmar	-0.90
Skewness	-2.95
Kurtosis	10.11
Maximum Drawdown	-12.05%
Correlation vs S&P 500	0.64
Annualized Volatility	8.65%
Annualized Down. Deviation	9.14%



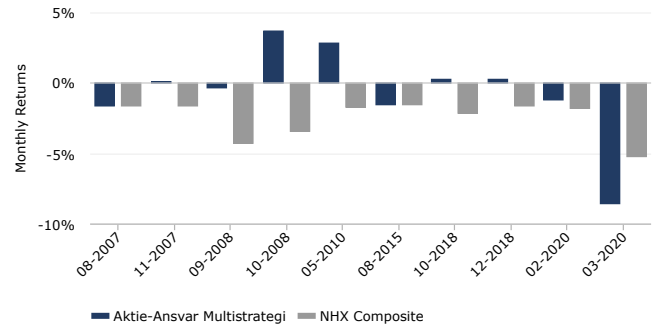
DRAWDOWN REPORT					
No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-14.48%	29	0	03/2018	-
2	-10.95%	19	24	05/2011	11/2014
3	-5.23%	3	8	05/2006	03/2007
4	-4.08%	7	22	06/2015	10/2017
5	-3.18%	6	2	04/2004	11/2004



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



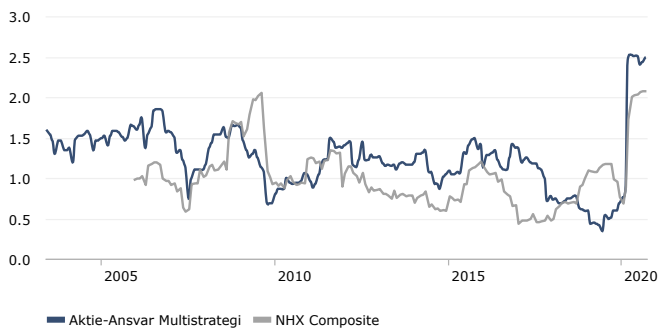
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.11%	-0.09%	-0.95%	-0.45%	-0.32%
% Positive	66.67%	50.00%	41.67%	45.83%	44.44%
Avg. Pos. Period	0.68%	0.79%	0.81%	0.59%	0.63%
Avg. Neg. Period	-1.03%	-0.96%	-2.16%	-1.30%	-1.06%
Sharpe Ratio	0.45	-0.31	-1.28	-0.81	-0.67
Sortino Ratio	0.62	-0.42	-1.27	-0.85	-0.73
Monthly Volatility	0.85%	0.95%	2.50%	1.87%	1.60%

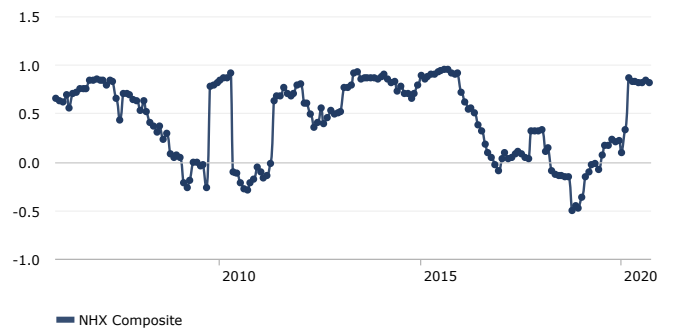
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	3.92%	-8.58%	0.32%	0.29%	1.02%	61.64%
3 Months	8.97%	-8.95%	0.94%	0.95%	0.32%	68.20%
6 Months	10.76%	-11.41%	1.92%	2.22%	-0.54%	71.96%
1 Year	17.44%	-12.90%	4.17%	4.77%	-10.85%	74.52%
2 Years	27.48%	-12.80%	8.88%	10.21%	-10.31%	78.06%
3 Years	36.62%	-12.01%	14.06%	12.92%	-11.01%	84.78%
5 Years	61.63%	-12.50%	24.77%	15.95%	-8.95%	95.00%

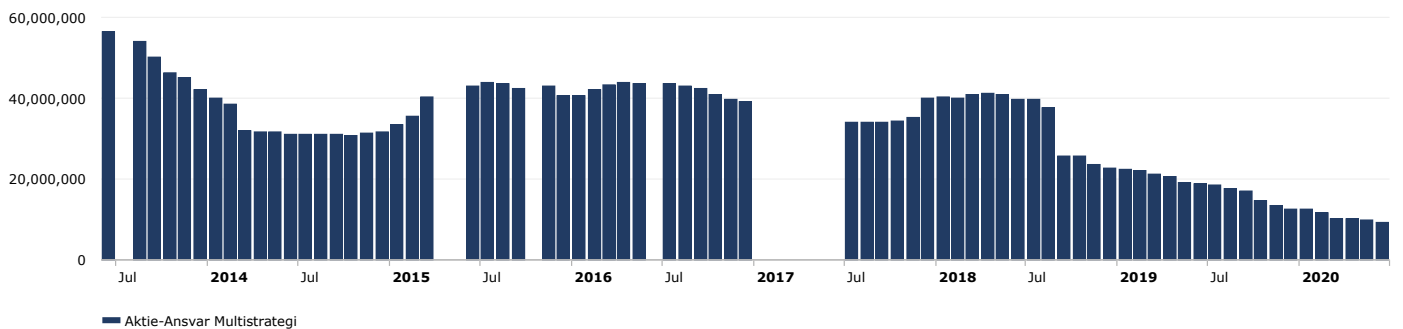
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



DISCLAIMER

This information is intended for institutional investors only. All data including performance numbers have been supplied by the respective managers and funds. HedgeNordic in no way guarantees the accuracy of these numbers and has supplied them to you for information purposes only. This does not constitute a solicitation to buy or an offer to sell. No investment should be made without fully reviewing the associated risk factors, fees and conflicts of interest as outlined in each fund's risk disclosure document. There may be funds which have chosen not to be listed in the HedgeNordic database and the NHX that may have better or worse performance than those in our database.

The risk of loss in investing in hedge funds can be substantial. You should therefore carefully consider whether such trading is suitable for you in light of your financial condition. Past results are not necessarily indicative of future results. Trade only with risk capital. Sales restrictions may apply in your jurisdiction.