

Aktie Ansvar

Aktie-Ansvar Trendhedge

STRATEGY DESCRIPTION

Aktie-Ansvar Trendhedge is hedge fund employing a systematic trend following strategy to identify investment opportunities. The fund's statistical models analyze market price movements to identify situations in which there is a high likelihood that future price movements will go in a certain direction. Aktie-Ansvar Trendhedge distributes investments across a high number of markets worldwide to improve diversification. The fund's objective is to generate a positive return that is not correlated with traditional asset classes.

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	1,000 SEK
AUM	28M SEK
Inception Date	Jul 2002
Management Fee	1.50%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Aktie Ansvar
Principal	-
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
2018	6.25	-3.38	-0.02	-0.72	-4.99	-2.89	1.45	1.63	-1.82	-5.59	-6.27	4.21	-12.24
2017	-1.50	0.90	-1.80	0.20	-0.90	-1.60	2.20	-0.47	-1.46	4.60	-0.91	-0.45	-1.37
2016	2.90	3.70	-3.80	-2.10	-3.50	1.20	1.30	-2.50	-2.00	-2.90	2.50	1.20	-4.32
2015	5.50	0.30	-0.50	-2.20	-1.50	-2.90	1.90	-2.90	1.20	-3.30	3.10	-2.60	-4.24
2014	-3.90	2.30	-2.80	-0.20	5.00	1.30	-0.10	4.40	1.60	-1.60	4.80	1.90	12.95
2013	4.70	1.30	1.10	1.60	-1.10	-2.40	-1.40	-5.80	-2.00	1.70	-0.90	1.90	-1.70
2012	0.80	3.50	-4.30	1.50	4.00	-6.00	5.80	-0.90	0.20	-6.90	-2.10	1.00	-4.19
2011	0.46	2.57	-1.20	5.48	-8.60	-2.10	1.50	2.70	0.90	-6.30	-3.70	0.40	-8.44
2010	-7.45	-1.16	4.22	1.22	0.43	1.31	-0.63	3.05	2.37	1.53	-0.76	4.88	8.77
2009	-1.08	-0.36	-3.29	-1.74	9.00	-1.94	2.62	1.96	1.05	-1.05	2.94	-2.64	4.97
2008	7.16	11.30	-3.99	2.73	0.95	3.17	-7.33	0.66	-3.31	10.87	3.81	3.16	31.20
2007	-0.88	-2.65	-1.66	6.55	4.22	1.69	-2.29	-10.97	10.49	5.48	-3.12	0.81	6.10
2006	6.28	-4.80	2.40	5.65	-2.68	-5.43	-3.10	5.72	-2.46	0.70	3.26	-1.46	3.15
2005	-2.75	4.05	-0.66	-2.82	4.33	3.67	-0.45	1.86	-0.91	-2.07	8.42	-0.64	12.00
2004	2.44	7.11	-0.68	-7.76	-2.46	-2.42	-0.75	-3.17	0.66	3.04	7.64	1.76	4.46
2003	9.06	5.98	-7.02	3.06	6.27	-4.63	0.61	-1.04	-0.26	9.63	-1.75	5.22	26.33
2002							2.46	1.86	3.06	-4.27	-1.76	4.79	6.00

PORTFOLIO MANAGERS

No data filled

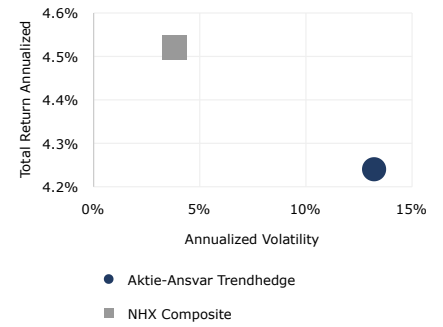
RETURN STATISTICS

Last Month Return	-
3 Month Return	-7.78%
Year to Date Return	-12.24%
12 Month Return	-12.24%
36 Month Return	-17.18%
Total Return Annualized	4.24%
Winning Months (%)	51.52%
Average Winning Month	3.35%
Average Losing Month	-2.69%
Total Return Cumulative	98.40%

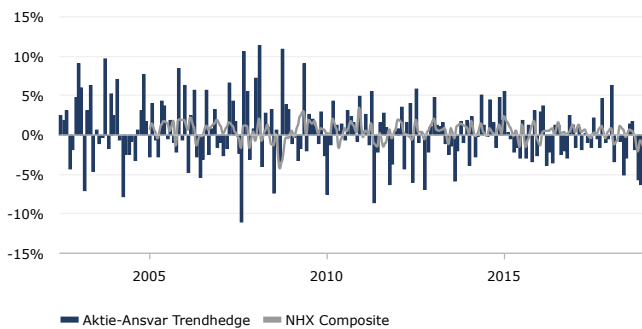
RISK STATISTICS (12M)

Sharpe Ratio	-0.94
Sortino Ratio	-1.19
Sterling	-0.40
Calmar	-0.59
Skewness	0.49
Kurtosis	0.06
Maximum Drawdown	-20.74%
Correlation vs S&P 500	0.15
Annualized Volatility	12.97%
Annualized Down. Deviation	7.41%

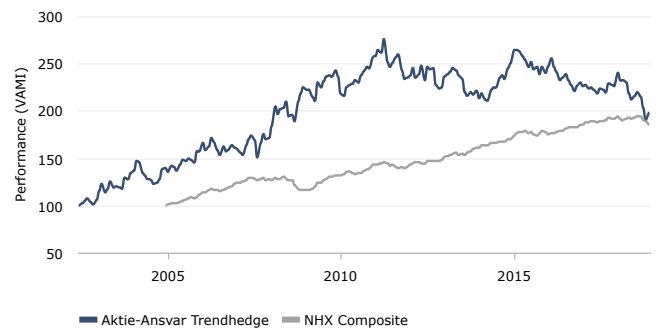
RISK/RETURN COMPARISON



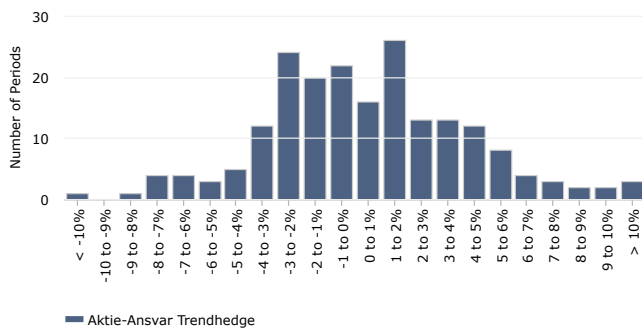
MONTHLY RETURNS



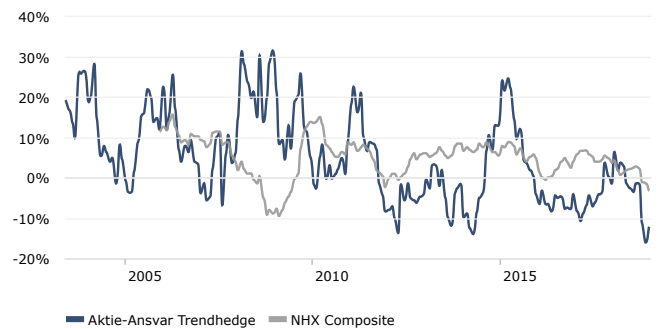
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



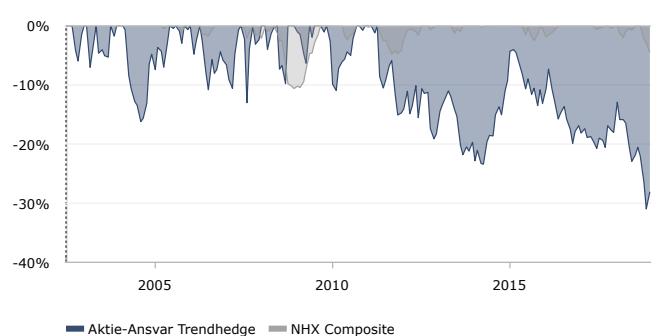
12 MONTH ROLLING ROR RETURN



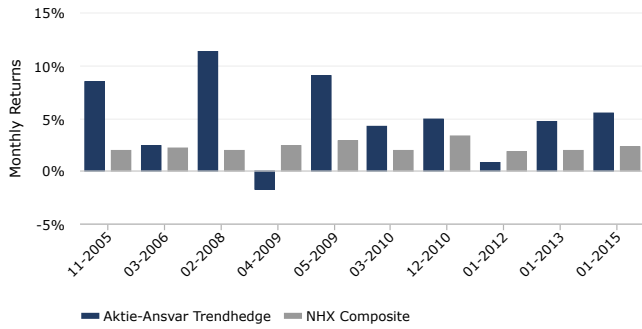
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-30.97%	91	0	05/2011	-
2	-16.20%	6	10	03/2004	06/2005
3	-13.01%	2	2	07/2007	10/2007
4	-10.94%	3	7	12/2009	09/2010
5	-10.82%	3	11	05/2006	06/2007

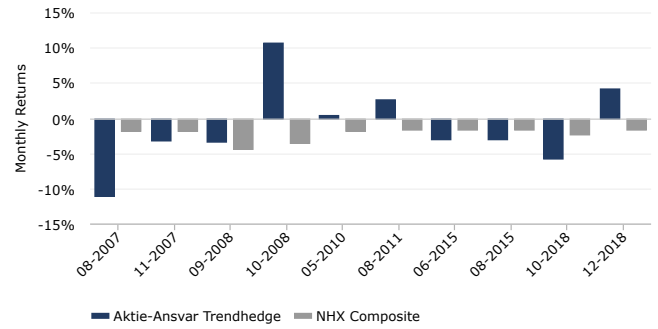
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



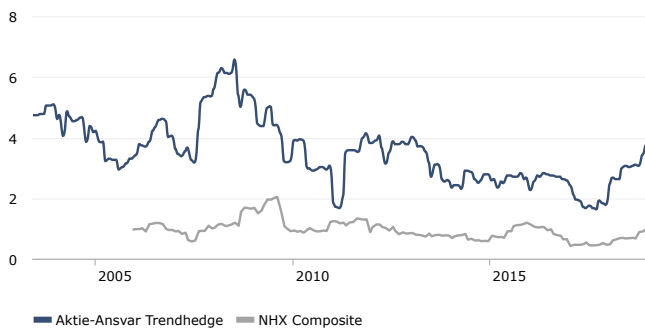
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-2.67%	-1.14%	-1.08%	-0.60%	-0.52%
% Positive	33.33%	50.00%	33.33%	33.33%	38.89%
Avg. Pos. Period	4.21%	2.43%	3.39%	2.68%	2.45%
Avg. Neg. Period	-5.93%	-4.56%	-3.21%	-2.17%	-2.34%
Sharpe Ratio	-1.84	-0.95	-0.94	-0.65	-0.58
Sortino Ratio	-1.90	-1.13	-1.19	-0.89	-0.81
Monthly Volatility	4.79%	3.86%	3.75%	2.97%	2.86%

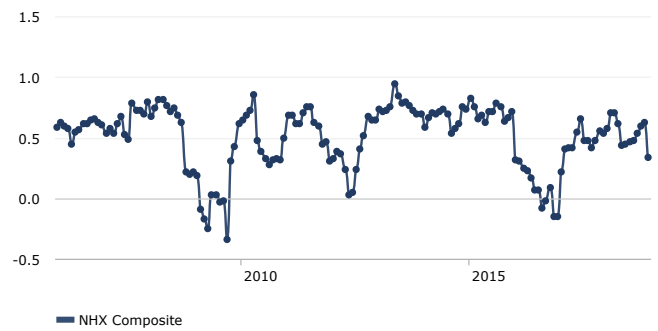
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	11.30%	-10.97%	0.42%	0.35%	4.21%	51.52%
3 Months	21.12%	-13.12%	1.20%	1.33%	-7.78%	60.20%
6 Months	35.76%	-16.20%	2.52%	2.24%	-6.65%	55.96%
1 Year	31.20%	-16.16%	5.04%	3.72%	-12.24%	59.89%
2 Years	56.43%	-16.92%	9.87%	10.16%	-13.44%	68.57%
3 Years	57.61%	-23.42%	16.09%	9.49%	-17.18%	74.85%
5 Years	92.11%	-12.71%	29.33%	22.55%	-10.42%	67.63%

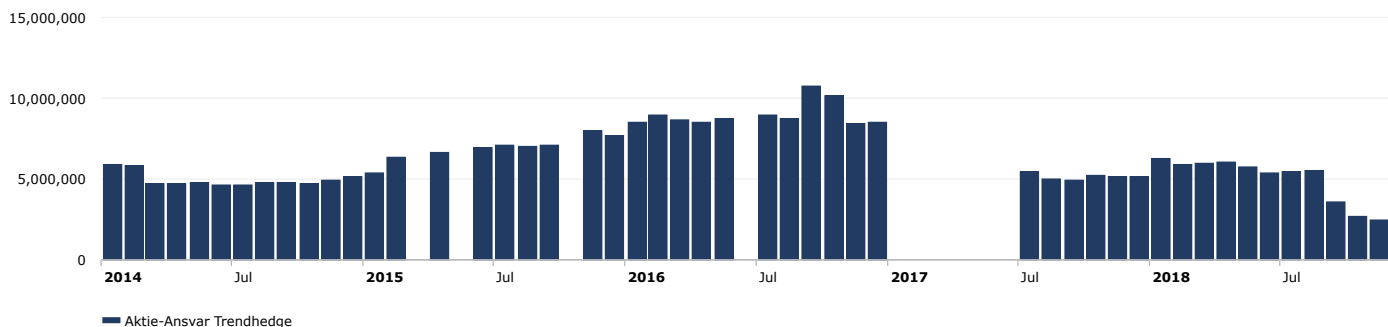
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



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