

Länsförsäkringar Fondförvaltning AB

Länsförsäkringar Multistrategi

STRATEGY DESCRIPTION

Länsförsäkringar Multistrategi is an actively managed multi-strategy fund that invests globally across several asset classes such as equities, corporate bonds, currencies, among others. The fund also invests in securities and asset classes that perform well in times of market turbulence, including government bonds, stable currencies and insurance bonds. Länsförsäkringar Multistrategi seeks attractive risk-adjusted returns at a third of the equity market risk. The portfolio management team tries to find a balance in the portfolio by having exposure to different market betas and at the same time, minimizing drawdowns through the use of defensive strategies.

FUND INFORMATION

NHX Category	Multi-strategy
NHX Country	Sweden
Legal Structure	UCITS
Fund Domicile	Sweden
Minimum Investment	100 SEK
AUM	950M SEK
Inception Date	Jul 2019
Management Fee	1.00%
Performance Fee	0.00%

COMPANY INFORMATION

Company	Länsförsäkringar Fondförvaltning AB
Principal	-
Address	Tegeluddsvägen 11-13 Stockholm, 106 50
Phone	+46 08-588 400 00
E-mail	-
Website	www.lansforsakringar.se
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.63	-0.34	1.76										2.05
2023	1.85	-0.96	1.64	1.08	-1.68	1.23	0.85	-0.01	-1.13	-0.39	2.09	1.53	6.18
2022	-1.28	-1.48	-0.59	-2.07	-1.64	-2.94	1.16	-0.39	-2.14	-1.25	4.23	0.87	-7.46
2021	0.24	-0.27	1.12	0.16	1.16	0.44	0.83	0.78	-1.11	-0.96	0.48	0.79	3.69
2020	1.36	-2.45	-6.34	1.88	1.14	0.47	0.75	0.52	0.59	-1.14	1.80	0.41	-1.31
2019							1.29	1.36	-0.23	-0.56	-0.31	0.15	1.69

PORTFOLIO MANAGERS

Sebastian Hallenius is a fund manager of multi-assets at Länsförsäkringar. Hallenius managed multi-asset strategies at Alfred Berg before joining Länsförsäkringar and had also worked as a proprietary trader at Erik Penser Bank. He holds a Master's Degree in Financial Mathematics from the Royal Institute of Technology.

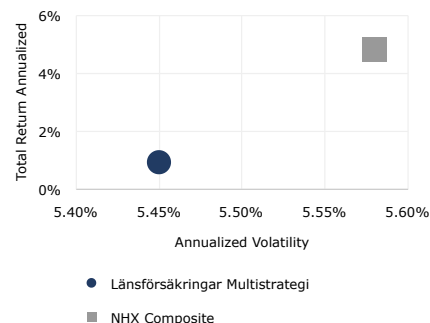
RETURN STATISTICS

Last Month Return	1.76%
3 Month Return	2.05%
Year to Date Return	2.05%
12 Month Return	5.68%
36 Month Return	2.85%
Total Return Annualized	0.90%
Winning Months (%)	57.89%
Average Winning Month	1.11%
Average Losing Month	-1.32%
Total Return Cumulative	4.35%

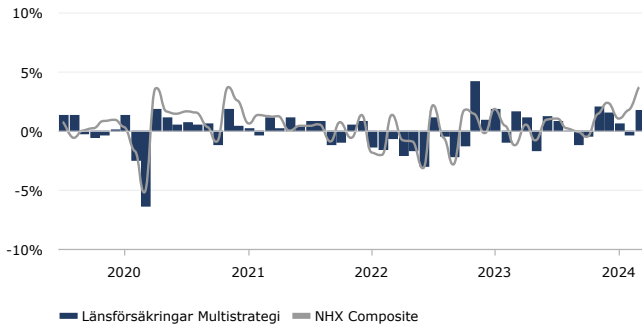
RISK STATISTICS (12M)

Sharpe Ratio	1.43
Sortino Ratio	2.65
Sterling	0.49
Calmar	3.38
Skewness	-0.52
Kurtosis	-0.15
Maximum Drawdown	-1.68%
Correlation vs S&P 500	0.71
Annualized Volatility	3.92%
Annualized Down. Deviation	2.10%

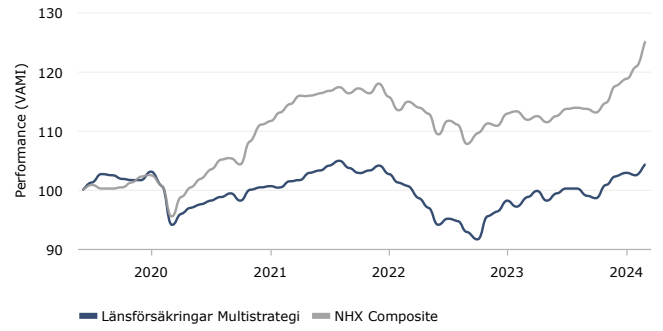
RISK/RETURN COMPARISON



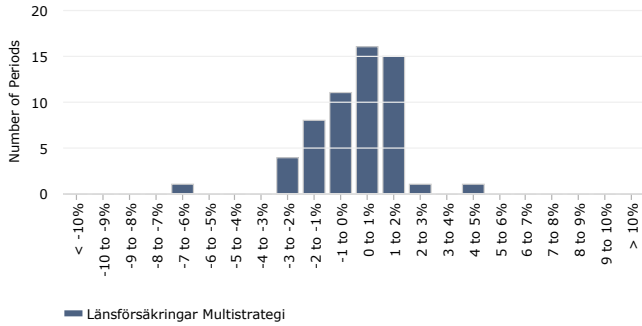
MONTHLY RETURNS



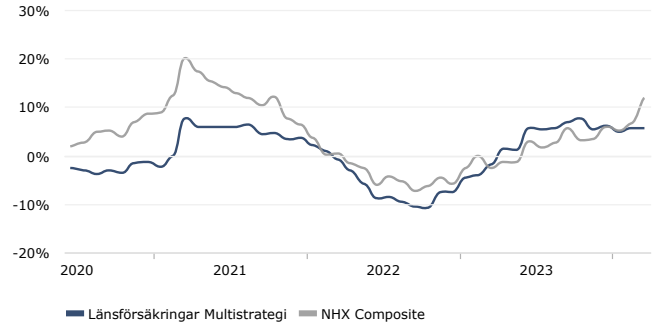
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



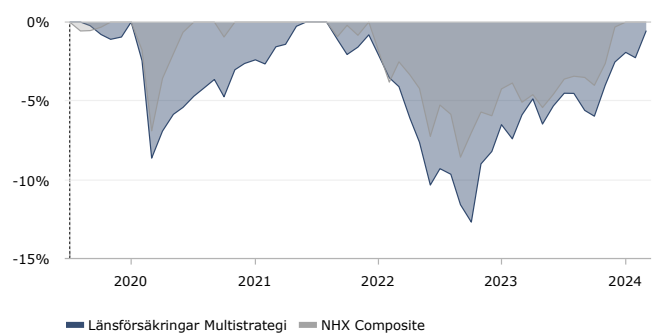
12 MONTH ROLLING ROR RETURN



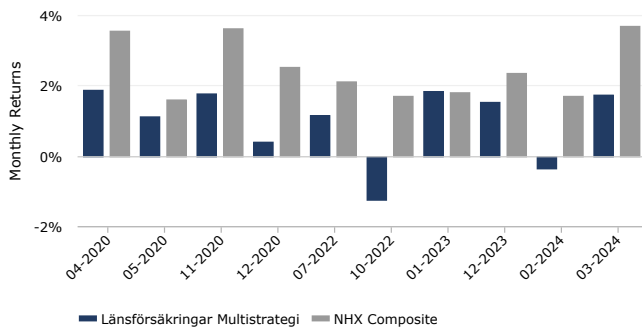
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-12.69%	14	0	09/2021	-
2	-8.63%	2	15	02/2020	06/2021
3	-1.10%	3	2	09/2019	01/2020
4	-	-	-	-	-
5	-	-	-	-	-

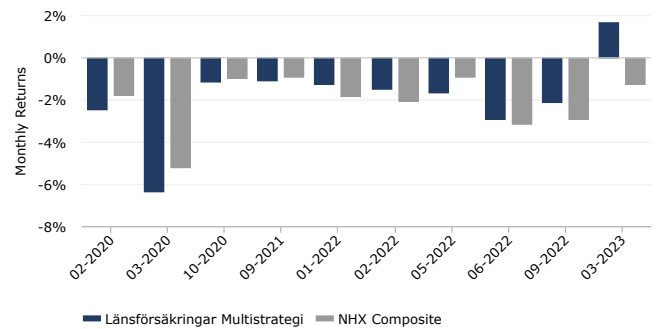
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



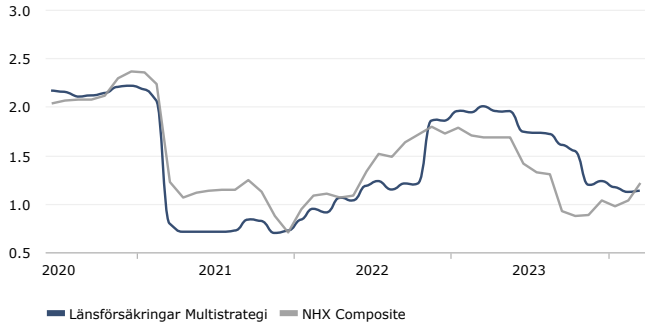
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.68%	0.87%	0.46%	0.15%	0.08%
% Positive	66.67%	66.67%	58.33%	50.00%	52.78%
Avg. Pos. Period	1.19%	1.50%	1.31%	1.58%	1.24%
Avg. Neg. Period	-0.34%	-0.37%	-0.71%	-1.25%	-1.20%
Sharpe Ratio	2.75	3.09	1.43	0.35	0.21
Sortino Ratio	11.82	14.26	2.65	0.49	0.28
Monthly Volatility	0.86%	0.99%	1.13%	1.66%	1.46%

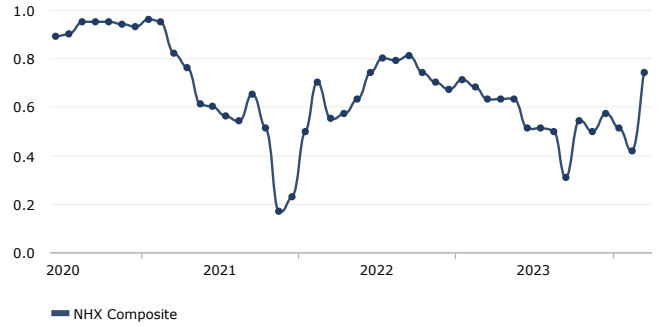
VOLATILITY (12 MONTHS ROLLING)



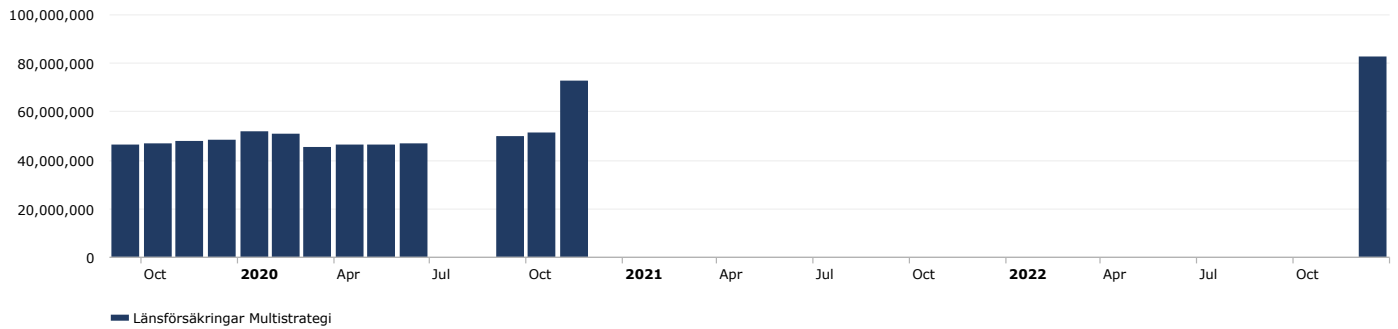
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	4.23%	-6.34%	0.09%	0.44%	1.76%	57.89%
3 Months	7.08%	-7.39%	0.14%	0.60%	2.05%	61.82%
6 Months	8.96%	-9.61%	0.12%	1.95%	5.36%	63.46%
1 Year	7.73%	-10.86%	0.29%	1.06%	5.68%	52.17%
2 Years	6.84%	-6.71%	-1.25%	-2.12%	3.71%	38.24%
3 Years	4.85%	-10.07%	-1.51%	0.62%	2.85%	54.55%
5 Years	-	-	-	-	-	-

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.