

Agenta Investment Management AB

Agenta Alternative Fixed Income

STRATEGY DESCRIPTION

Agenta Alternative Fixed Income is an absolute return, fixed income-based fund investing primarily in corporate bonds (buy and hold), credit funds and fixed income, Libor Plus absolute return type of funds. The fund invests internationally and is hedged in Swedish Krona. The fund aims to allocate dynamically between interest rate and credit risk over a cycle to produce stable, net real return above a risk free rate of return (SSVX3M). Average credit quality is expected to be A (Standard & Poor's), with an average duration of 1-3 years.

FUND INFORMATION

NHX Category	Fixed Income
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	-
Inception Date	Jan 2012
Management Fee	0.51%
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

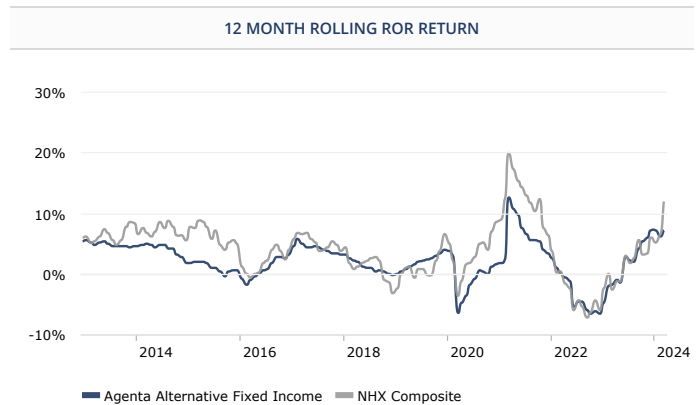
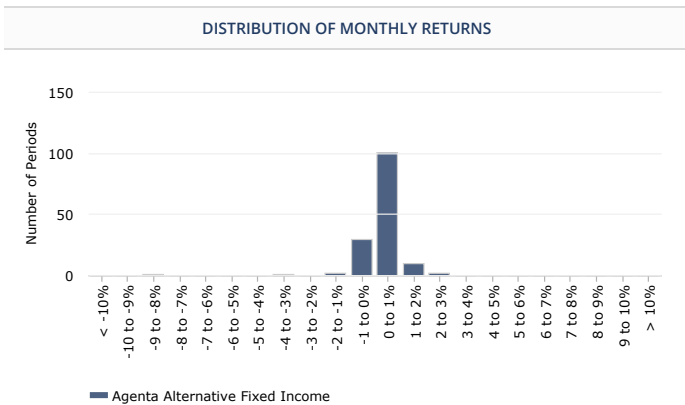
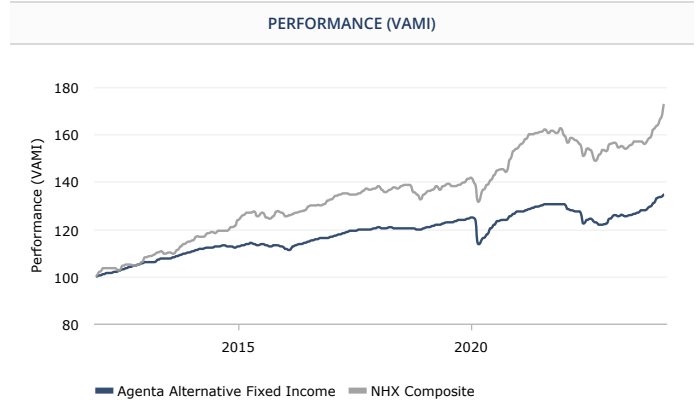
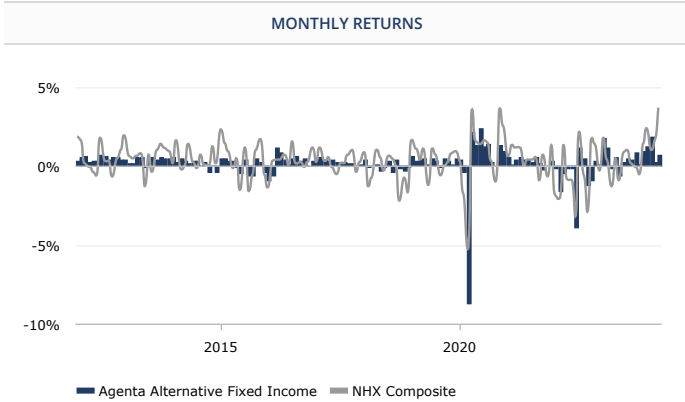
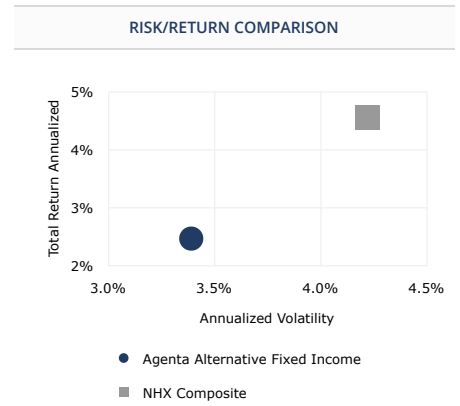
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.82	0.20	0.69										2.73
2023	1.78	1.15	-0.17	0.50	-0.58	0.26	0.47	0.39	0.88	0.11	0.91	1.25	7.15
2022	-0.18	-1.60	-0.46	-0.19	-0.19	-3.89	1.15	0.48	-1.24	-0.95	0.34	0.05	-6.57
2021	0.51	0.07	0.35	0.54	0.40	0.40	0.23	0.51	0.13	-0.21	-0.01	0.33	3.29
2020	0.35	-0.42	-8.75	2.13	1.32	2.40	1.24	1.38	0.25	0.00	1.27	0.94	1.63
2019	0.60	0.31	0.36	0.49	0.05	0.49	0.33	-0.05	0.45	0.31	0.07	0.48	3.96
2018	0.40	-0.11	0.03	0.10	-0.32	-0.05	0.31	-0.36	0.36	-0.19	-0.32	-0.09	-0.24
2017	0.40	0.50	0.40	0.31	0.40	0.25	0.23	0.23	0.14	0.17	0.03	0.05	3.15
2016	-0.90	-0.60	1.17	0.88	0.41	0.10	0.48	0.58	0.32	0.46	0.00	0.30	3.23
2015	0.48	0.49	0.32	0.27	-0.04	-0.48	0.38	-0.58	-0.59	0.44	0.23	-0.37	0.54
2014	0.52	0.26	0.43	0.33	0.17	0.28	0.29	0.03	0.24	-0.35	0.02	-0.39	1.84
2013	0.40	0.19	0.17	0.57	0.56	-0.10	0.30	0.50	0.40	0.50	0.44	0.48	4.50
2012	0.28	0.57	0.59	0.20	0.27	0.30	0.70	0.61	0.38	0.50	0.50	0.38	5.41

PORTFOLIO MANAGERS

No data filled

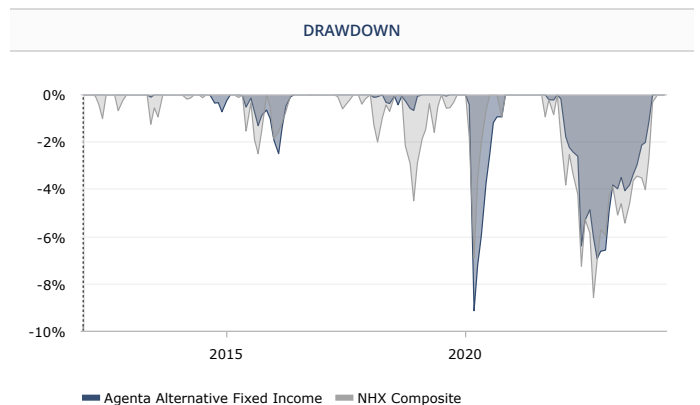
RETURN STATISTICS	
Last Month Return	0.69%
3 Month Return	2.73%
Year to Date Return	2.73%
12 Month Return	7.10%
36 Month Return	5.25%
Total Return Annualized	2.45%
Winning Months (%)	76.87%
Average Winning Month	0.49%
Average Losing Month	-0.77%
Total Return Cumulative	34.46%

RISK STATISTICS (12M)	
Sharpe Ratio	3.42
Sortino Ratio	11.86
Sterling	0.67
Calmar	12.24
Skewness	0.32
Kurtosis	2.13
Maximum Drawdown	-0.58%
Correlation vs S&P 500	0.13
Annualized Volatility	2.02%
Annualized Down. Deviation	0.00%

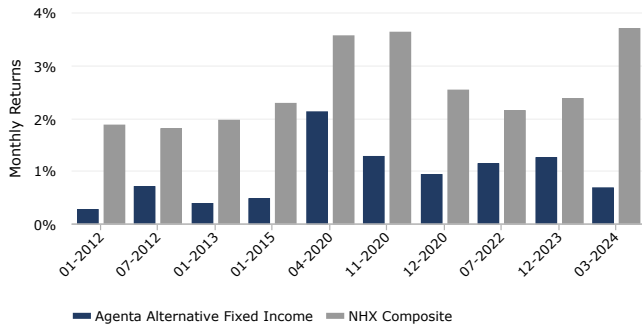


DRAWDOWN REPORT

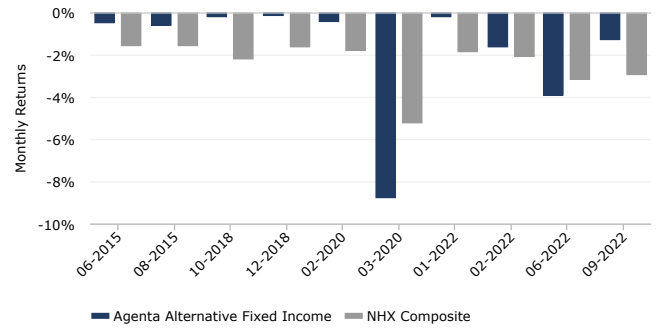
No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-9.13%	2	8	02/2020	11/2020
2	-6.93%	10	14	01/2022	12/2023
3	-2.49%	10	4	05/2015	06/2016
4	-0.72%	3	2	10/2014	02/2015
5	-0.66%	8	2	05/2018	02/2019



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



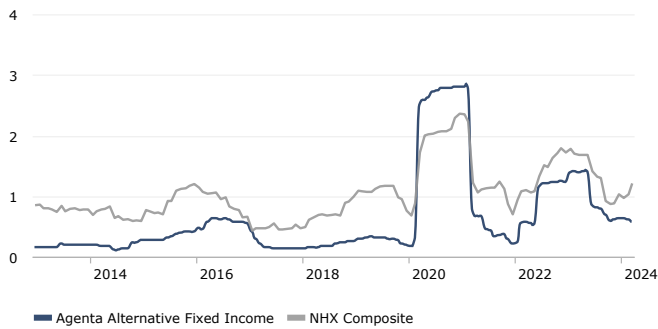
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.90%	0.83%	0.57%	0.21%	0.14%
% Positive	100.00%	100.00%	91.67%	70.83%	66.67%
Avg. Pos. Period	0.90%	0.83%	0.68%	0.73%	0.62%
Avg. Neg. Period	-	-	-0.58%	-1.03%	-0.81%
Sharpe Ratio	4.61	4.86	3.42	0.67	0.52
Sortino Ratio	0.00	0.00	11.86	0.84	0.65
Monthly Volatility	0.68%	0.59%	0.58%	1.13%	0.99%

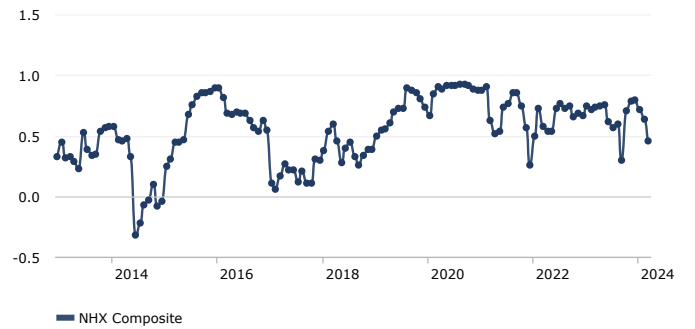
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	2.40%	-8.75%	0.21%	0.31%	0.69%	76.87%
3 Months	5.96%	-8.82%	0.61%	0.86%	2.73%	77.24%
6 Months	9.03%	-8.03%	1.15%	1.60%	5.07%	77.46%
1 Year	12.48%	-6.64%	2.12%	2.32%	7.10%	78.68%
2 Years	12.55%	-5.74%	3.77%	3.71%	5.19%	85.48%
3 Years	12.40%	-3.71%	5.82%	6.08%	5.25%	91.96%
5 Years	16.57%	-0.06%	9.84%	10.09%	10.82%	98.86%

VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ Agenta Alternative Fixed Income

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.