

Crescit

Crescit Asset Management

STRATEGY DESCRIPTION

Crescit is a hedge funds that has three drivers of return: derivatives on equity indices, fixed income, as well as trend-following models. The fund primarily invests in derivative instruments with exposure to various stock markets around the world. By spreading investments across different markets, the fund's volatility and risk can be reduced without lowering the return. The fund's portfolio managers have an investment horizon of 18 months for each derivative position.

FUND INFORMATION

NHX Category	Diversified
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	10,000,000 SEK
AUM	711M SEK
Inception Date	Apr 2013
Management Fee	1.00%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Crescit Asset Management
Address	Birger Jarlsgatan 8 Stockholm, 114 34
Phone	+46 (0) 8 1213 7676
E-mail	kontakt@crescit.se
Website	www.crescit.se/
Social Media	

MONTHLY PERFORMANCE

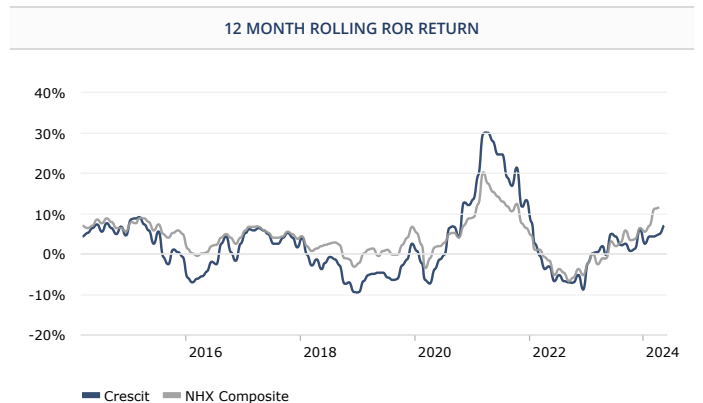
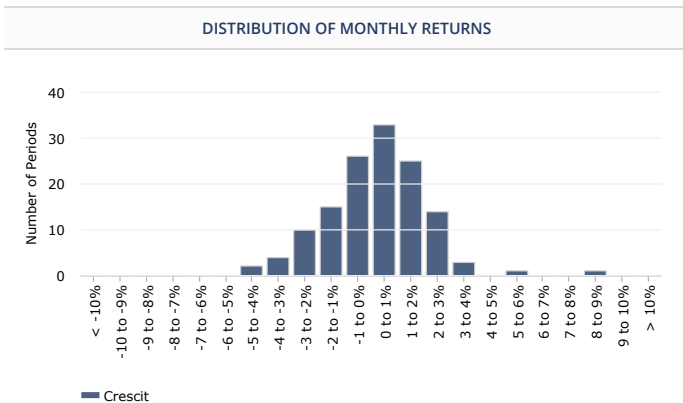
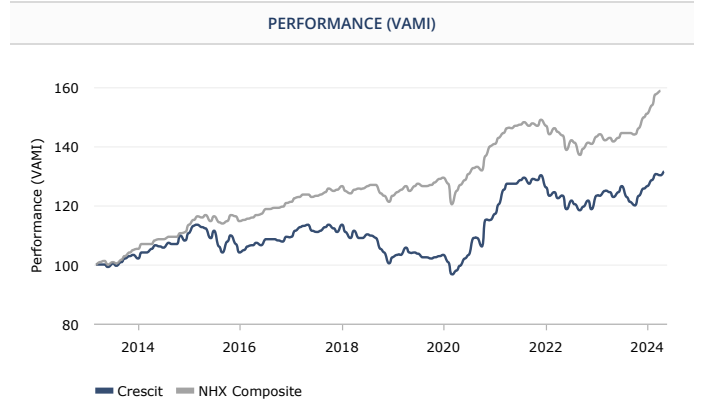
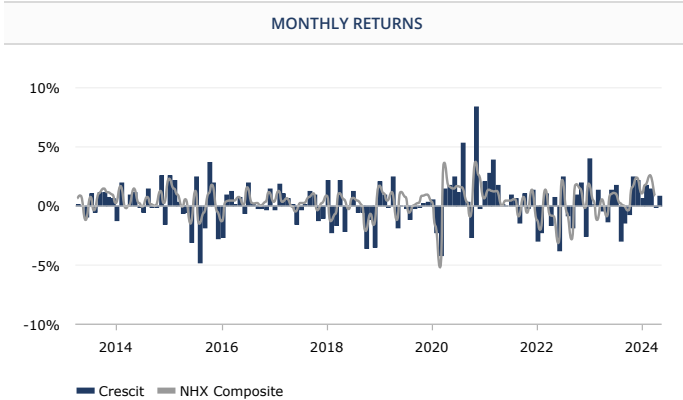
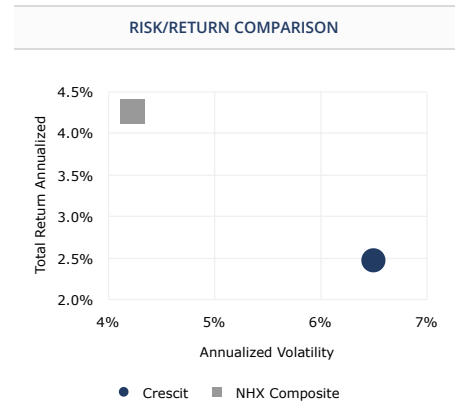
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.57	1.78	1.42	-0.12	0.81								4.53
2023	3.94	0.08	1.34	-0.44	-1.37	1.29	1.73	-2.92	-1.45	-0.74	2.42	2.10	5.92
2022	-2.98	-2.29	0.97	-1.66	0.68	-3.82	2.42	-0.86	-1.80	0.96	1.94	-2.53	-8.83
2021	2.03	2.76	3.84	1.73	0.06	0.03	0.90	0.63	-1.40	0.98	-0.24	1.28	13.23
2020	0.49	-2.29	-4.22	1.43	1.77	2.50	1.13	5.29	0.29	-2.65	8.36	-0.21	11.86
2019	2.05	0.88	-0.08	2.45	-1.88	0.01	-0.21	-1.16	-0.16	-0.15	0.22	0.35	2.27
2018	2.15	-2.23	-1.67	2.15	-2.18	0.05	1.18	-0.53	-0.53	-3.62	-1.09	-3.44	-9.53
2017	-0.27	1.88	1.05	0.63	0.15	-1.57	-0.31	0.08	1.20	0.88	-1.20	-1.07	1.40
2016	-2.67	0.95	1.19	0.09	0.76	-0.66	1.91	0.18	-0.23	-0.21	-0.31	1.47	2.42
2015	2.57	2.16	0.35	-0.65	-0.49	-3.05	2.41	-4.76	-1.85	3.63	1.89	-2.77	-0.95
2014	-1.23	1.97	0.03	0.90	1.17	-0.11	-0.50	1.42	-0.14	-0.15	2.56	-1.52	4.40
2013				0.12	0.03	-0.94	1.03	-0.47	1.09	1.12	0.75	0.65	3.41

PORTFOLIO MANAGERS

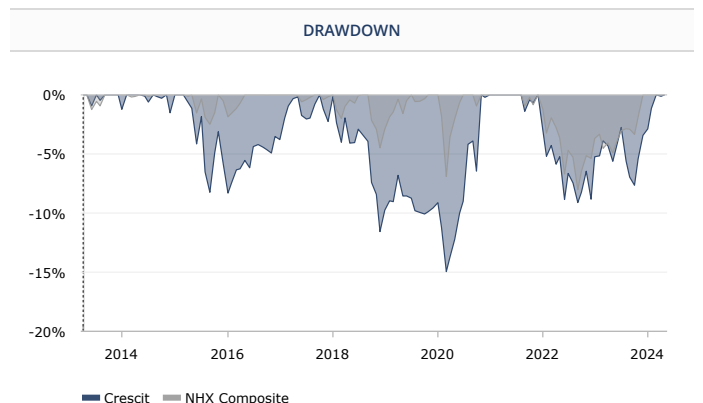
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RETURN STATISTICS	
Last Month Return	0.81%
3 Month Return	2.12%
Year to Date Return	4.53%
12 Month Return	6.96%
36 Month Return	3.14%
Total Return Annualized	2.47%
Winning Months (%)	57.46%
Average Winning Month	1.42%
Average Losing Month	-1.40%
Total Return Cumulative	31.37%

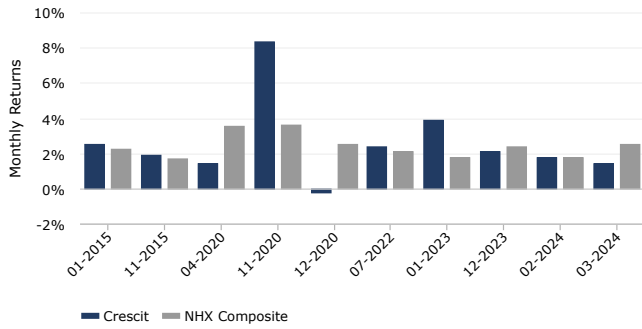
RISK STATISTICS (12M)	
Sharpe Ratio	1.29
Sortino Ratio	2.02
Sterling	0.46
Calmar	1.38
Skewness	-1.19
Kurtosis	1.36
Maximum Drawdown	-5.04%
Correlation vs S&P 500	0.81
Annualized Volatility	5.32%
Annualized Down. Deviation	3.61%



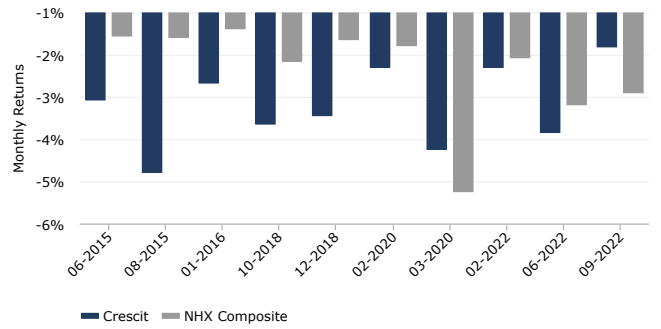
DRAWDOWN REPORT					
No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-14.95%	29	8	11/2017	11/2020
2	-9.11%	9	18	01/2022	03/2024
3	-8.31%	10	21	04/2015	10/2017
4	-1.52%	1	1	12/2014	01/2015
5	-1.40%	1	3	09/2021	12/2021



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	0.70%	1.09%	0.56%	0.26%	0.09%
% Positive	66.67%	83.33%	66.67%	58.33%	58.33%
Avg. Pos. Period	1.12%	1.34%	1.52%	1.63%	1.35%
Avg. Neg. Period	-0.12%	-0.12%	-1.31%	-1.61%	-1.64%
Sharpe Ratio	3.85	5.02	1.29	0.52	0.20
Sortino Ratio	35.07	77.11	2.02	0.72	0.24
Monthly Volatility	0.63%	0.75%	1.54%	1.89%	1.76%

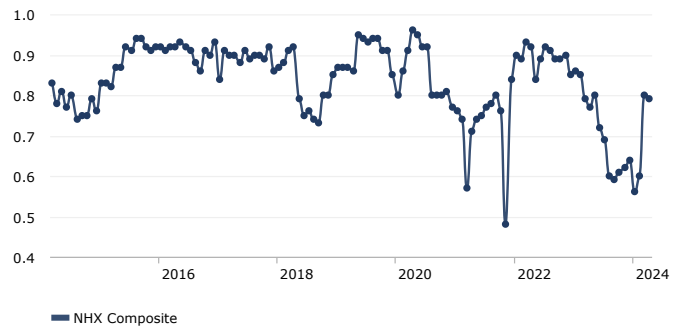
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	8.36%	-4.76%	0.22%	0.13%	0.81%	57.46%
3 Months	10.33%	-7.95%	0.66%	0.62%	2.12%	59.85%
6 Months	19.76%	-8.85%	1.31%	0.85%	6.72%	59.69%
1 Year	29.88%	-9.62%	2.45%	2.01%	6.96%	58.54%
2 Years	28.91%	-12.02%	4.22%	1.91%	6.52%	65.77%
3 Years	29.53%	-14.07%	6.66%	6.29%	3.14%	69.70%
5 Years	26.45%	-14.88%	7.94%	8.83%	26.45%	74.67%

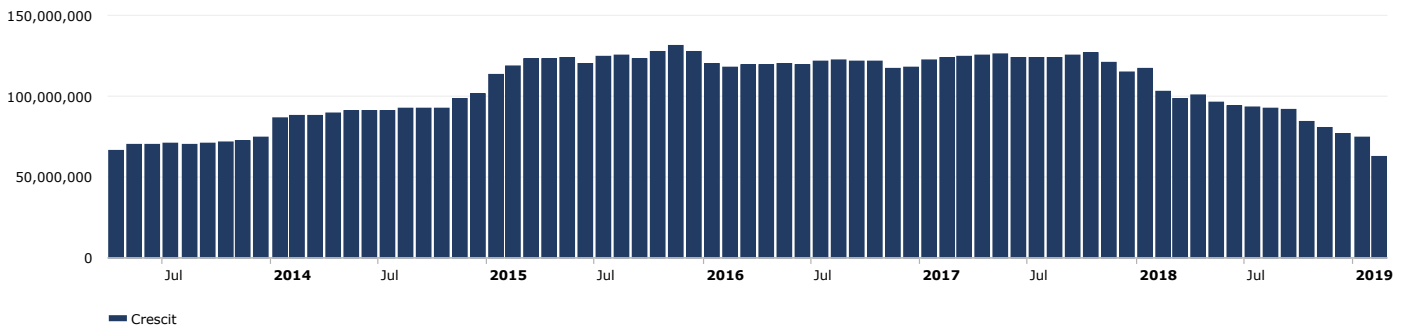
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



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