

Anna Fund

Anna Asset Management AS

STRATEGY DESCRIPTION

Anna Fund is a quantitative long/short algorithmic fund with a strategy rooted in behavioral finance specialized in Bitcoin (BTC) derivatives. The fund targets price movements in either direction making performance independent of long-term value of crypto.

FUND INFORMATION

NHX Category	CTA
NHX Country	Norway
Legal Structure	Alternative Investment Fund
Fund Domicile	Norway
Minimum Investment	500,000 NOK
AUM	180M NOK
Inception Date	Jul 2023
Management Fee	2.00%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Anna Asset Management AS
Address	Sørkedalsveien 6 Oslo, 0369
Phone	
E-mail	martin@anna.fund
Website	www.anna.fund
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-7.39	63.51	20.33	40.54	-14.81								118.15
2023							-7.48	16.70	-5.57	-2.37	5.78	9.82	15.63

PORTFOLIO MANAGERS

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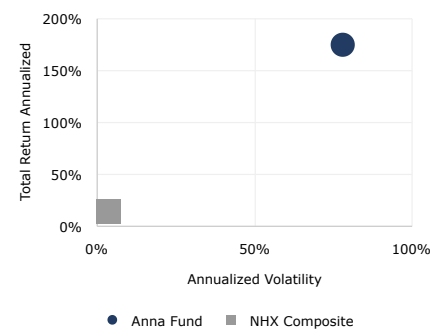
RETURN STATISTICS

Last Month Return	-14.81%
3 Month Return	44.06%
Year to Date Return	118.15%
12 Month Return	-
36 Month Return	-
Total Return Annualized	174.39%
Winning Months (%)	54.55%
Average Winning Month	26.11%
Average Losing Month	-7.52%
Total Return Cumulative	152.25%

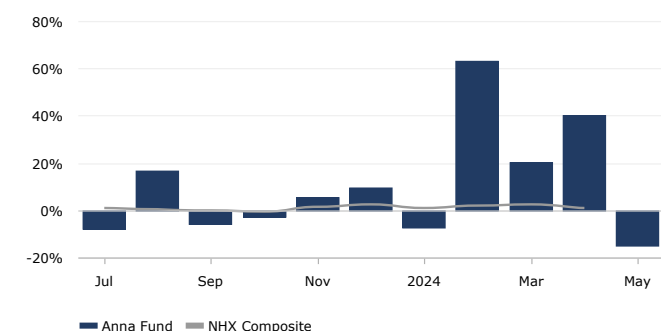
RISK STATISTICS (12M)

Sharpe Ratio	-
Sortino Ratio	-
Sterling	-
Calmar	-
Skewness	-
Kurtosis	-
Maximum Drawdown	-
Correlation vs S&P 500	-
Annualized Volatility	-
Annualized Down. Deviation	-

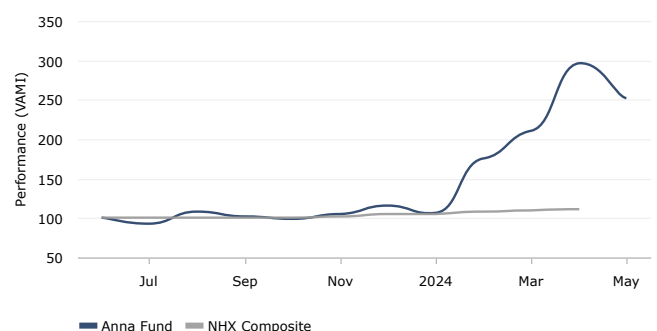
RISK/RETURN COMPARISON



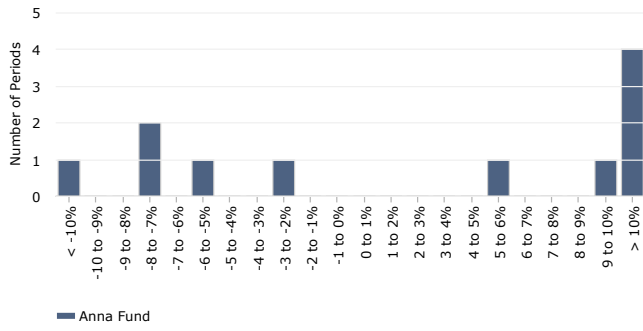
MONTHLY RETURNS



PERFORMANCE (VAMI)

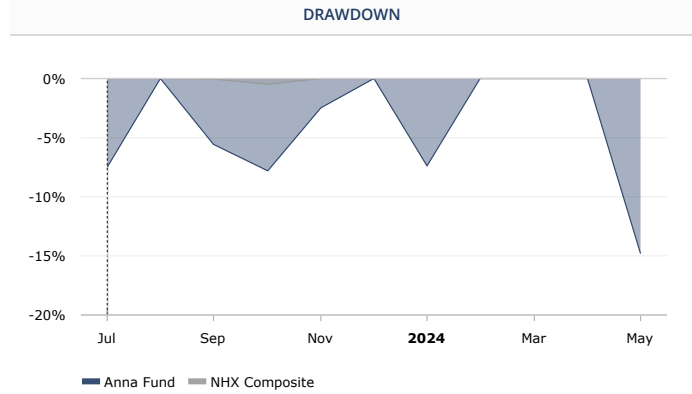


DISTRIBUTION OF MONTHLY RETURNS



12 MONTH ROLLING ROR RETURN

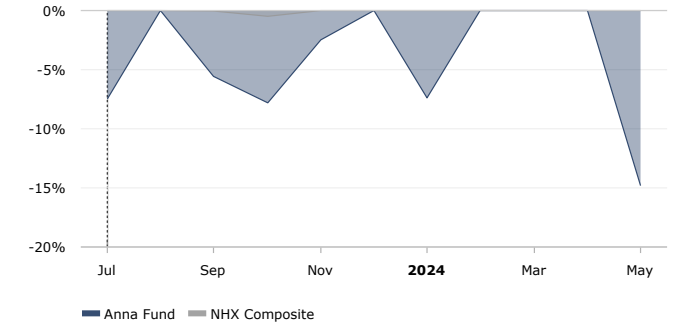
Anna Fund NHX Composite



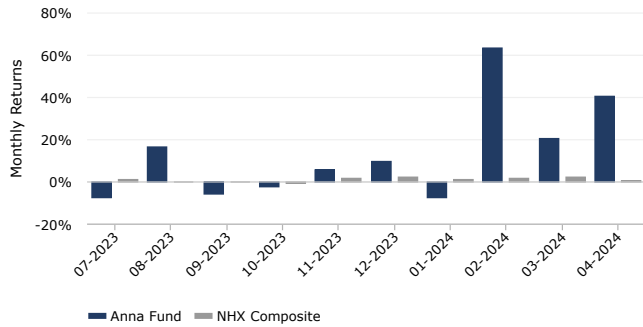
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-14.81%	1	0	05/2024	-
2	-7.81%	2	2	09/2023	12/2023
3	-7.48%	1	1	07/2023	08/2023
4	-7.39%	1	1	01/2024	02/2024
5	-	-	-	-	-

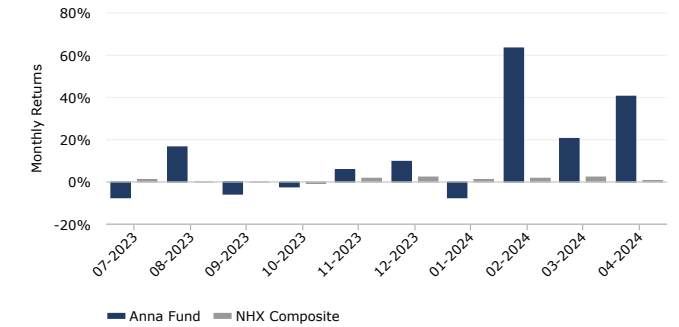
DRAWDOWN



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	12.94%	15.67%	-	-	-
% Positive	66.67%	66.67%	-	-	-
Avg. Pos. Period	30.43%	33.55%	-	-	-
Avg. Neg. Period	-14.81%	-11.10%	-	-	-
Sharpe Ratio	2.33	2.40	-	-	-
Sortino Ratio	5.24	8.04	-	-	-
Monthly Volatility	22.87%	26.99%	-	-	-

RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	63.51%	-14.81%	10.82%	5.78%	-14.81%	54.55%
3 Months	176.51%	-2.48%	44.13%	13.41%	44.06%	88.89%
6 Months	197.47%	15.63%	89.54%	84.41%	139.57%	100.00%
1 Year	-	-	-	-	-	-
2 Years	-	-	-	-	-	-
3 Years	-	-	-	-	-	-
5 Years	-	-	-	-	-	-

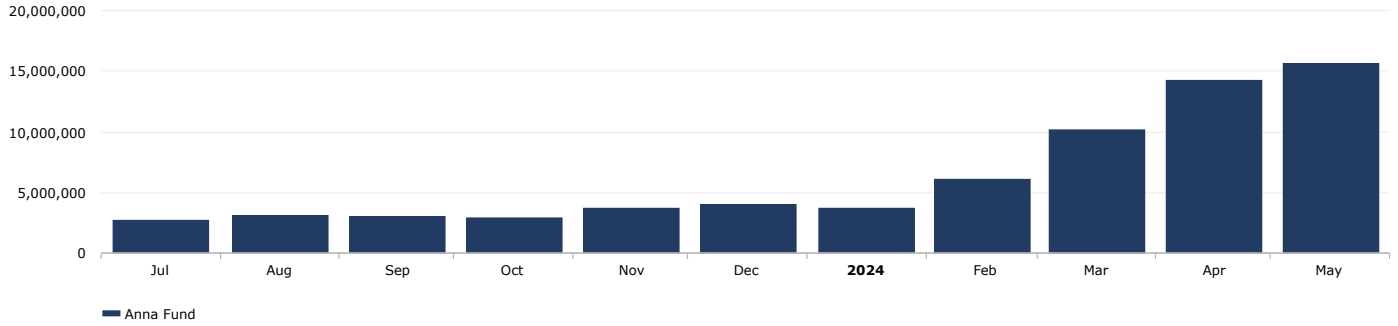
VOLATILITY (12 MONTHS ROLLING)

Chart not applicable - performance history is less than 12 months

CORRELATION (12 MONTH ROLLING)

Chart not applicable - performance history is less than 12 months

AUM (EUR)



DISCLAIMER

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