Aktie Ansvar

Aktie-Ansvar Kvanthedge

STRATEGY DESCRIPTION

Aktie-Ansvar Kvanthedge is a hedge fund employing a quantitative model for systematic trading strategies based on economic theory. The fund's model seeks to identify financial instruments whose market prices deviate significantly from intrinsic values. Aktie-Ansvar Kvanthedge takes long and short positions in liquid securities in equity markets, fixed income markets and currency markets around the globe to capitalize on such investment opportunities. The fund's objective is to generate a positive return that is not correlated with traditional assets classes.

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Sweden
Legal Structure	Open Ended Investment Fund
Fund Domicile	Sweden
Minimum Investment	1,000 SEK
AUM	75M SEK
Inception Date	Jul 2002
Management Fee	2.00%
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
2020	0.55	-3.09	-15.67	-0.52	-2.26	-2.83	-3.00	-0.16	-0.29				-25.03
2019	-0.93	-1.20	1.83	-0.86	-0.46	0.57	2.59	-2.69	-1.32	-1.47	2.14	-1.76	-3.65
2018	-1.42	5.50	0.32	-2.26	1.08	-1.26	-0.12	-3.74	-0.42	0.33	-0.65	0.65	-2.24
2017	-1.20	-1.10	5.90	4.10	-0.60	-1.70	-0.19	2.25	-1.28	3.04	-0.25	-1.43	7.44
2016	6.10	5.10	-3.40	4.30	-3.30	-1.70	-2.60	-4.40	3.40	8.20	-7.90	0.00	2.47
2015	5.30	-4.40	3.80	-0.80	-0.10	-0.20	3.00	2.90	1.60	-4.50	-2.70	2.10	5.58
2014	4.10	0.70	3.90	0.50	2.20	-1.50	-3.40	4.40	-0.50	1.30	4.30	-1.90	14.61
2013	-0.30	-0.90	1.00	0.80	1.50	-3.20	2.10	-3.00	3.20	4.90	0.50	-3.60	2.66
2012	1.20	1.40	-1.10	-0.70	3.40	-3.90	7.20	0.30	-2.00	0.70	0.90	4.00	11.50
2011	1.21	-1.49	-0.98	2.32	0.30	0.20	-0.40	-10.10	-0.20	3.00	-1.30	1.70	-6.20
2010	3.90	-0.97	-0.75	-1.52	10.73	1.34	0.47	0.96	-0.72	4.37	-2.96	-1.52	13.35
2009	1.71	-2.48	3.81	1.47	1.21	-1.16	0.27	1.10	3.19	0.51	-0.08	0.75	10.63
2008	6.89	1.39	9.17	-5.62	-1.64	5.46	0.90	9.91	4.12	2.50	-0.75	-2.23	33.03
2007	-0.90	3.15	2.89	2.26	-4.25	5.36	0.94	4.26	-2.64	-6.90	5.27	-0.34	8.59
2006	-2.11	0.40	6.85	-0.75	-1.33	-2.82	-3.14	-0.72	-0.31	-3.37	1.18	5.80	-0.90
2005	-1.43	1.65	4.28	-6.04	4.50	1.42	1.45	-2.83	1.42	-0.40	4.41	2.12	10.47
2004	2.26	-0.70	10.23	-3.12	-2.41	4.86	0.04	-1.91	-1.67	-3.57	-2.24	3.33	4.30
2003	-2.38	-2.29	-0.42	4.20	-1.39	2.84	3.37	4.49	-2.95	3.83	-0.02	-0.75	8.40
2002							1.36	4.83	-8.59	5.23	2.35	-6.61	-2.30

PORTFOLIO MANAGERS

No data filled

FAMILY OF FUNDS

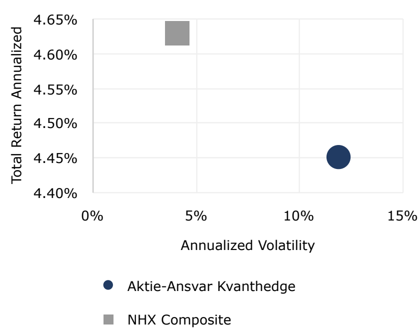
RETURN STATISTICS

Last Month Return	-
3 Month Return	-3.44%
Year to Date Return	-25.03%
12 Month Return	-25.88%
36 Month Return	-28.46%
Total Return Annualized	4.45%
Winning Months (%)	50.23%
Average Winning Month	2.99%
Average Losing Month	-2.19%
Total Return Cumulative	121.21%

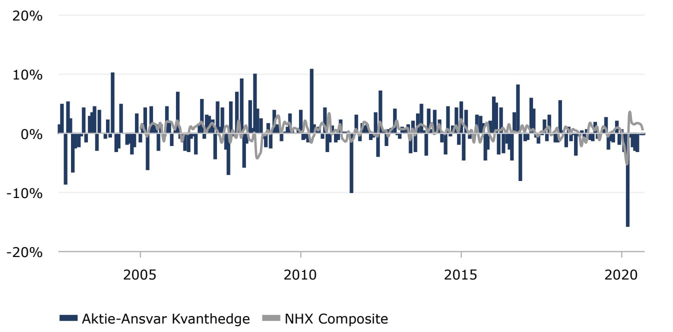
RISK STATISTICS (12M)

Sharpe Ratio	-1.91
Sortino Ratio	-1.76
Sterling	-0.71
Calmar	-0.98
Skewness	-3.06
Kurtosis	10.82
Maximum Drawdown	-26.35%
Correlation vs S&P 500	0.65
Annualized Volatility	14.86%
Annualized Down. Deviation	14.96%

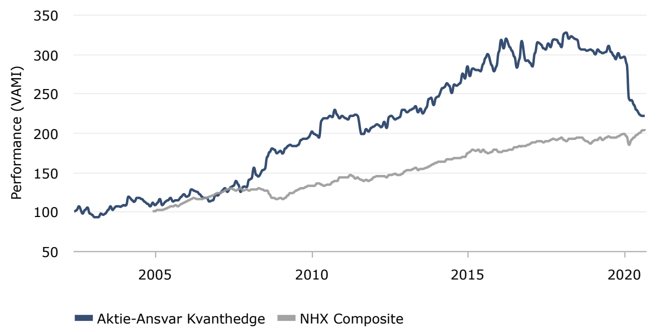
RISK/RETURN COMPARISON



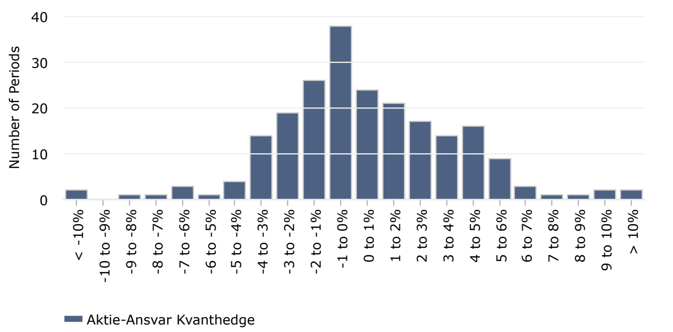
MONTHLY RETURNS



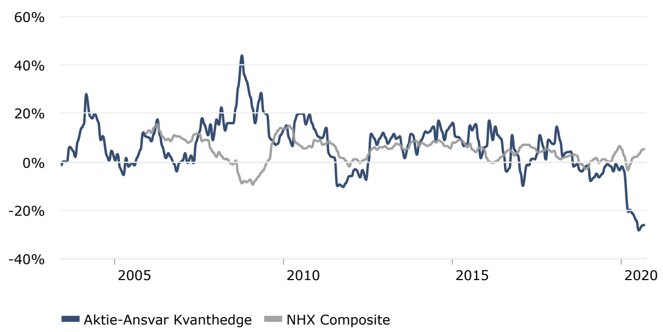
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



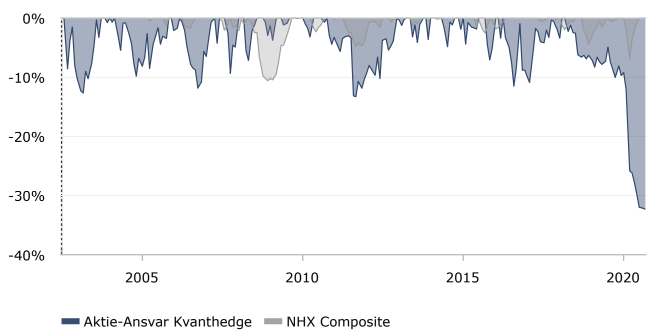
12 MONTH ROLLING ROR RETURN



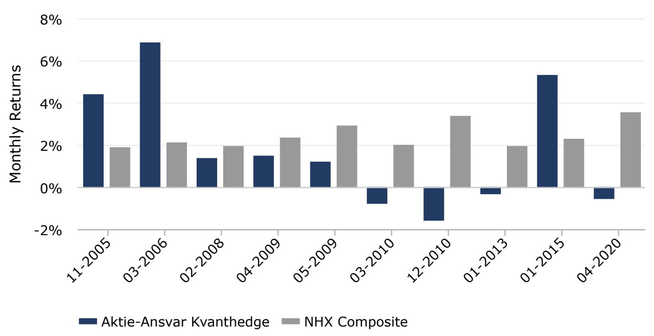
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-32.32%	30	0	04/2018	-
2	-13.30%	11	19	11/2010	04/2013
3	-12.67%	7	7	09/2002	10/2003
4	-11.84%	7	6	04/2006	04/2007
5	-11.49%	4	18	05/2016	02/2018

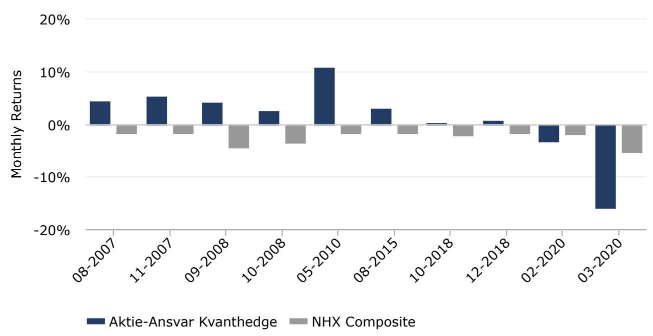
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



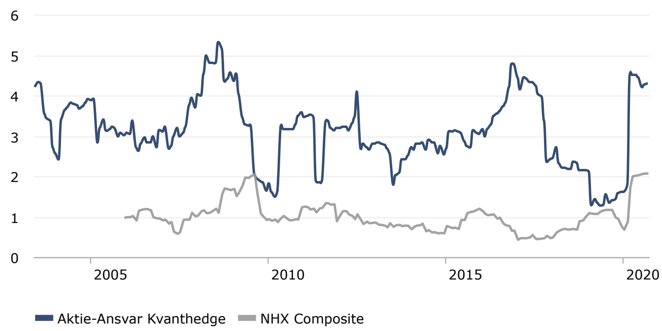
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-1.16%	-1.52%	-2.46%	-1.33%	-0.93%
% Positive	0.00%	0.00%	16.67%	29.17%	30.56%
Avg. Pos. Period	-	-	1.35%	1.24%	1.69%
Avg. Neg. Period	-1.15%	-1.51%	-3.11%	-2.30%	-2.00%
Sharpe Ratio	-3.04	-4.32	-1.91	-1.31	-0.97
Sortino Ratio	-2.30	-2.71	-1.76	-1.32	-1.08
Monthly Volatility	1.31%	1.21%	4.29%	3.37%	3.12%

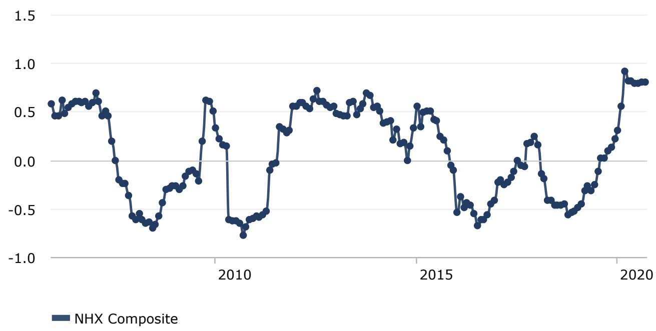
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	10.73%	-15.67%	0.42%	0.04%	-0.29%	50.23%
3 Months	18.31%	-18.70%	1.22%	1.05%	-3.44%	59.91%
6 Months	23.88%	-25.10%	2.58%	2.96%	-8.77%	68.22%
1 Year	43.82%	-28.50%	6.20%	7.36%	-25.88%	73.08%
2 Years	59.35%	-30.22%	14.11%	12.47%	-27.53%	87.76%
3 Years	83.13%	-29.17%	23.64%	18.62%	-28.46%	92.93%
5 Years	100.28%	-26.25%	46.37%	43.50%	-26.25%	95.63%

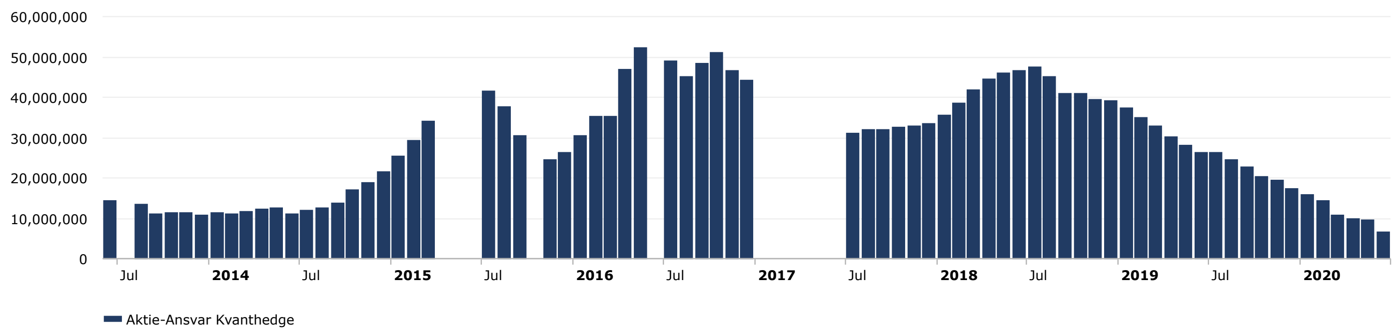
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



DISCLAIMER