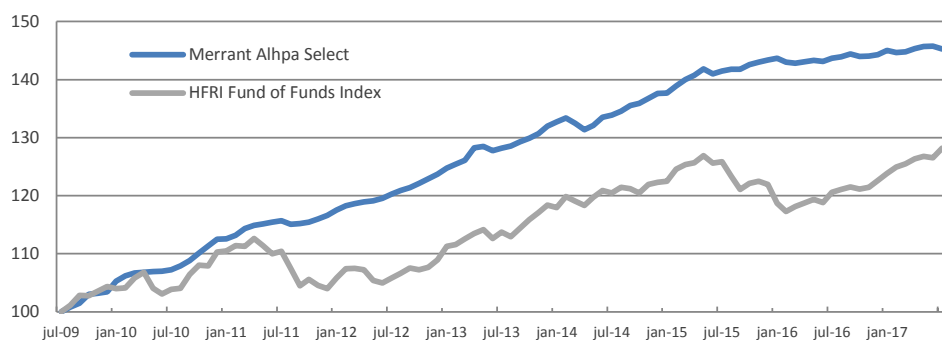


**Merrant Alpha Select** är en marknadsneutral fond som är konstruerad för att generera stabil avkastning med låg risk, oberoende av svängningarna på globala aktie- och räntemarknader. Merrant investerar i hedgefondsstrategier som är marknadsneutrala och vars avkastning har låg samvariation med globala aktie- och räntemarknader. Merrants marknadsneutrala förvaltningsstrategi har erhållit ett flertal internationella utmärkelser för dess stabila avkastning med låg risk.

	Merrant Select	HFRI FoF Index	MSCI World
<b>Avkastning</b>			
I år	0,43%	5,27%	11,91%
Genomsnitt per år	4,67%	3,25%	8,09%
Sedan start (aug. 2009)	44,65%	29,53%	87,58%
Positiva månader	88%	66%	60%
Sämsta månad	-0,85%	-2,79%	-9,91%
<b>Risk</b>			
Standardavvikelse	1,60%	3,77%	13,06%
Sharpekvot	2,92	0,86	0,62
Korrelation med MSCI World Index	0,23	0,84	1,00
Månatlig "Down Capture" med MSCI World Index	13%	76%	100%
Beta (MSCI World)	0,03	0,24	1,00
R2 (MSCI World)	0,05	0,71	1,00
Kurtosis	1,19	0,58	0,56
Skevhets	0,06	-0,81	-0,26

## Värdeutveckling



Månad		Jan	Feb	Mar	Apr	Maj	Jun	Jul	Aug	Sep	Okt	Nov	Dec	Per år	
Klass SEK*	2017	0,51%	-0,26%	0,11%	0,37%	0,24%	0,03%	-0,32%	-0,24%					0,43%	
	2016	0,23%	-0,47%	-0,11%	0,15%	0,25%	-0,14%	0,35%	0,19%	0,34%	-0,29%	0,02%	0,16%	0,68%	
	2015	0,06%	0,90%	0,80%	0,50%	0,80%	-0,62%	0,36%	0,19%	0,01%	0,57%	0,29%	0,18%	4,11%	
	2014	0,60%	0,48%	-0,66%	-0,85%	0,58%	1,03%	0,28%	0,54%	0,70%	0,30%	0,62%	0,60%	4,28%	
	2013	0,85%	0,52%	0,55%	1,69%	0,19%	-0,58%	0,32%	0,28%	0,57%	0,49%	0,62%	0,95%	6,65%	
	2012	0,83%	0,63%	0,29%	0,25%	0,18%	0,33%	0,62%	0,52%	0,38%	0,60%	0,65%	0,68%	6,13%	
	2011	0,06%	0,54%	1,01%	0,49%	0,23%	0,25%	0,22%	-0,64%	0,13%	0,21%	0,48%	0,49%	3,51%	
	2010	1,74%	0,87%	0,47%	0,15%	0,11%	0,05%	0,21%	0,64%	0,85%	1,20%	1,10%	1,03%	8,74%	
	2009									0,79%	0,70%	1,50%	0,16%	0,26%	3,45%

## Klass SEK

Augusti	-0,24%
Avkastning per år	4,67%
NAV	127,77

## Förvaltare

Positiva	3
Negativa	4
Största allokering	17,0%
Minsta allokering	9,0%
Genomsnittlig allokering	13,2%

## Geografisk fördelning

Global	42%
USA	29%
Europa	21%
Likvida medel	8%
Total	100%

## Strategi

Strategi	Allokering	Bidrag
Market neutral equity	24%	-0,04%
Merger arbitrage	34%	-0,06%
Statistical arbitrage	34%	0,04%
Hedge av valutarisk		-0,18%
Total	92%	-0,24%

## Fakta

Fonden registrerad	Sverige
FSA	Finansinspektionen
Förvaringsinstitut	Swedbank
Administrator	Swedbank Luxemburg
Revisor	BDO
Fond AUM	0,9 Mrd
Totalt AUM	1,8 Mrd

### Investeringsvillkor

Minsta investering, klass USD	10 000 USD
Minsta investering, klass SEK	10 000 SEK
Fast avgift	1%
Rörlig avgift	20%
High water mark	Ja
Tröskelränta	Ja, SSVX30 dgr
Teckning	Månadsvis
Inlösen	Månadsvis
Inlösenperiod	35 dagar
Inlösenavgift	Nej
Inläsningsperiod	Nej
Valuta	SEK, USD

### Klass USD

ISIN	SE0002762161
Valor	11048397
Bloomberg	MERRSEL SS

### Klass SEK

ISIN	SE0003814805
Valor	13964298
Bloomberg	MEASSEK SS

### Utmärkelser & Nomineringar

#### 2016

Vinnare: Nordens Bästa Fond av Hedgefonder - Nordic Hedge Award, Sverige

Nominerad: Bästa Europeiska FoHFs-Specialist, HFMWeek UK

Nominerad: Bästa Europeiska FoHFs Multistrategi, HFMWeek UK

Vinnare: Bästa Gloabala Multistrategifon - Arbitrage 3år, InvestHedge USA

Nominerad: Nordens Bästa Fond av Hedgefonder - Nordic Hedge Award, Sverige

Nominerad: Bästa Europeiska FoHFs-Specialist under \$500MSUD i Europa, HFM UK

Nominerad: Bästa FoHFs Long term Performance 5 years <\$500MUSD i Europa, HFM UK

#### 2015

Vinnare: Nordens Bästa Fond av Hedgefonder - Nordic Hedge Award, Sverige

Vinnare: Bästa Marknadsneutrala FOHF i Sverige - Hedge Fund Award, UK

Vinnare: Bästa Portföljförvaltaren i Sverige - Hedge Fund Award, UK

Vinnare: Investment Management Firm of the year i Sverige - ACQ Global Award, UK

#### 2014

Finalist: Bästa Globala Multistrategifonden 5 år - InvestHedge, UK

Rating: Performance Rating A - Hedgegate Schweiz

Vinnare: Nordens Bästa Fond av Hedgefonder - Nordic Hedge Award, Sverige

Vinnare: Swiss Fund of Hedge Funds Rising Star - Acquisition International, Schweiz

#### 2013

Vinnare: Nordens Bästa Fond av Hedgefonder - Nordic Hedge Award, Sverige

#### 2012

Finalist: Bästa Multistrategifonden under \$250m FoHF - Hedge Fund Review, UK

Vinnare: Bästa Marknadsneutrala - World Finance, UK

Finalist: Bästa nya Multistrategifonden i Europa - HFM Week, UK

#### 2011

Finalist: Bästa nya Multistrategifonden i Europa - HFM Week, UK

Finalist: Bästa nya Multistrategifonden Globalt - InvestHedge, USA

#### 2010

Vinnare: Bästa nya Multistrategifonden i Europa - Hedge Funds Review, UK

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