

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
Avkastning			
I år	1,00%	3,25%	9,17%
Genomsnitt per år	4,85%	3,05%	7,96%
Sedan start (aug. 2009)	45,48%	26,86%	83,43%
Positiva månader	89%	65%	60%
Sämsta månad	-0,85%	-2,79%	-9,91%
Risk			
Standardavvikelse	1,58%	3,79%	13,18%
Sharpekvot	3,07	0,80	0,60
Korrelation med MSCI World Index	0,24	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)	0,06	0,71	1,00
Kurtosis	1,38	0,58	0,56
Skevhets	0,04	-0,81	-0,26

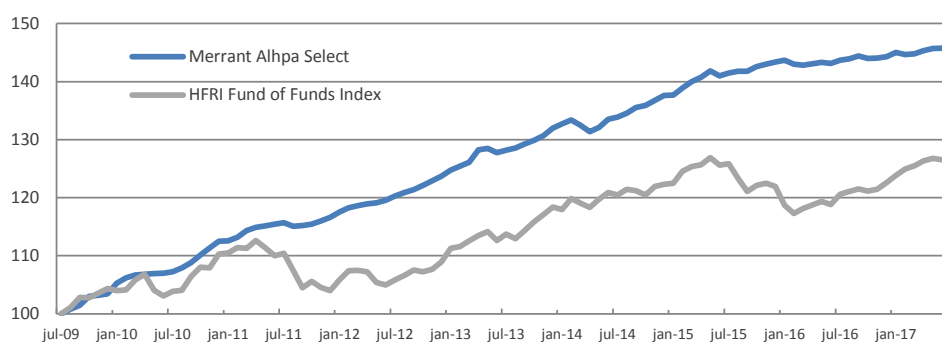
Klass SEK	
Juni	0,03%
Avkastning per år	4,85%
NAV	128,50

Förvaltare	
Positiva	7
Negativa	0
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	Allokering	Bidrag
Market neutral equity	24%	0,05%
Merger arbitrage	34%	0,13%
Statistical arbitrage	34%	0,15%
Hedge av valutarisk		-0,30%
Total	92%	0,03%

Värdeutveckling



Fakta	
Fonden registrerad	Sverige
FSA	Finansinspektionen
Förvaringsinstitut	Swedbank
Administratör	Swedbank Luxemburg
Revisor	BDO
Fond AUM	1 Mdr
Totalt AUM	2 Mdr

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%							1,00%
	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%	

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

This document is issued by Merrant Fonder AB ("Merrant") whose address is Grev Turegetan 35, 114 38 Stockholm, Sweden. Merrant is authorised and regulated by the Swedish Financial Supervisory Authority, Finansinspektionen, it's identification number at Finansinspektionen is 058164. The investment products and services of Merrant are only available to professional clients and eligible, they are not available to retail clients. This document is for information purposes only. In no circumstances should it be used or considered as an offer to sell or a solicitation of any offers to buy the securities mentioned in it. The information in this document has been obtained from sources believed to be reliable, but are not guaranteed. The financial products mentioned in this document can fluctuate in value and may be subject to sudden and large falls that could equal the amount invested. Changes in the rate of exchange may also cause the value of your investment to go up and down. Past performance may not necessarily be repeated and is not a guarantee or projection of future results.

Prospective investors should not rely upon this document for tax, accounting or legal advice. Prospective investors should consult their own tax, legal accounting or other advisors about the issues discussed herein. Any decision by an investor to offer to buy any of the securities herein should be made only on the basis of the information contained in the relevant Offering Memorandum. The securities referenced in this document have not been registered under the Securities Act of 1933 (the "1933 Act") or any other securities laws of any other U.S. jurisdiction. Such securities may not be sold or transferred to U.S. persons unless such sale or transfer is registered under the 1933 Act or is exempt from such registration. The information contained in this report is strictly confidential and is intended only for use of the individual to whom Merrant has provided the report. Past performance may not necessarily be repeated and is not a guarantee or projection of future results.

