ASGARD FIXED INCOME FUND

FACTSHEET MARCH 2024

Performance

Return month-to-date	Return year-to-date	Return, 3 year horizon	Return since inception
2.93%	6.68%	4.31% p.a.	13.90% p.a.

Summary

PERIOD	NET RETURN	VOLATILITY	IR*
1 month	2.93%	-	-
3 months	6.68%	-	-
6 months	11.42%	-	-
1 year	26.48%	4.98%	5.32
3 years	4.31%	10.81%	0.40
Inception (July 2003)	13.90% p.a.	7.67% p.a.	1.81

AUM	
Strategy AUM (EUR)	397,400,615
Fund AUM (EUR)	397,400,615

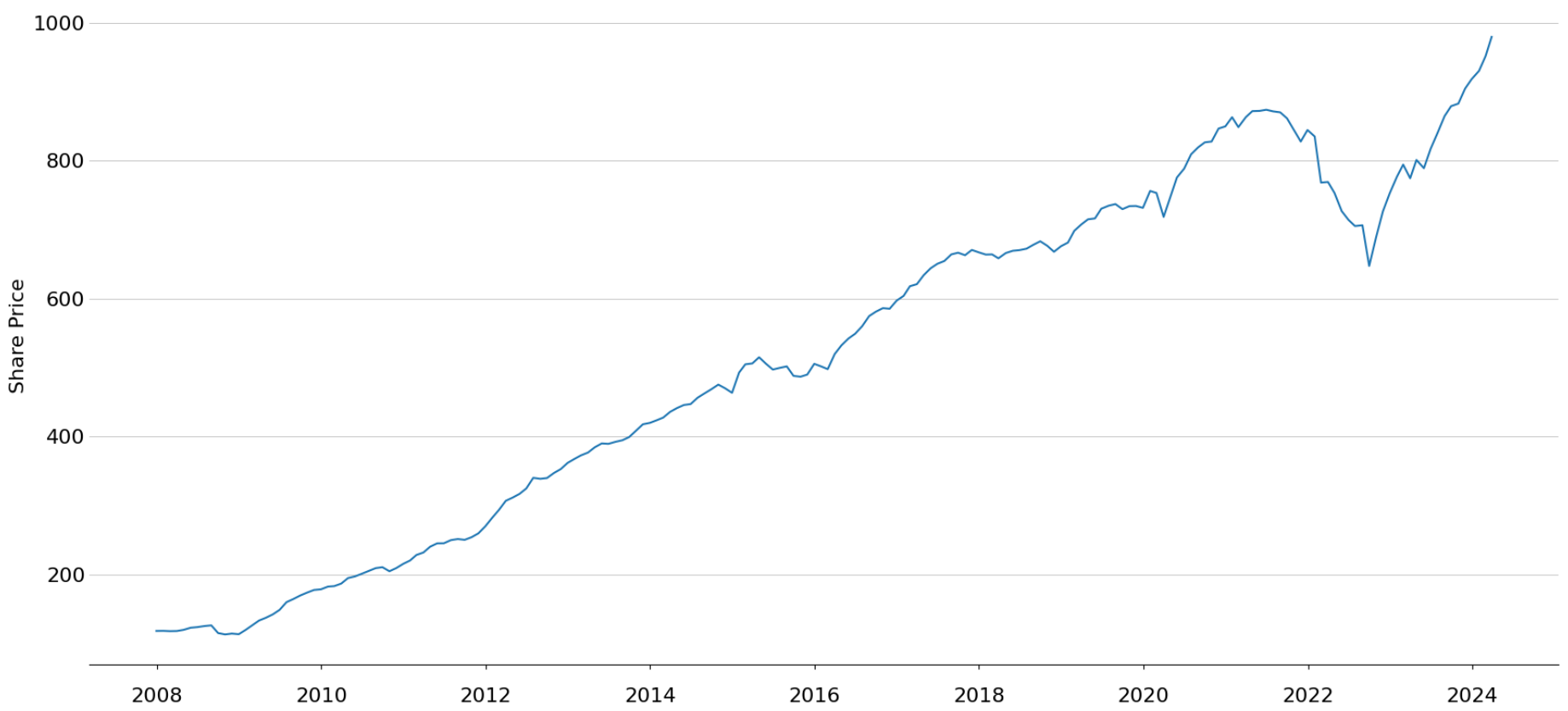
FUND	
Inception	July, 2003
Domicile	Cayman Islands
Exchange listing	Irish stock exchange
Legal structure	Mutual fund
Base currency	EUR

RISK	PORTFOLIO	LINE/LIMIT
DV01	0.03%	+/-0.1%
VaR	1.51%	2.00%
10-year equivalent leverage	6.64	10

SHARE CLASS (EUR)	
ISIN	KYG059941016
Bloomberg ticker	ASGFIIE KY
NAV per share (27-Mar-2024)	979.55

MANAGERS & SERVICE PROVIDERS	
Investment manager	Asgard Asset Management
	Website: www.asgardam.com
	E-mail: info@asgardam.com
Administrator	SS&C GlobeOp
Custodian	Skandinaviska Enskilda Banken
Legal advisor	Maples Group
Auditor	KPMG

Historical perfomance



*IR stands for information ratio.
**Data is generated 17-Apr-2024 22:22:11 CET.

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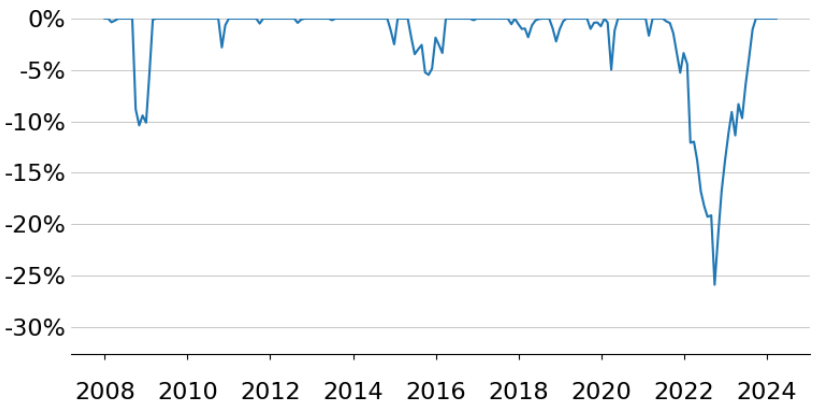
FACTSHEET MARCH 2024

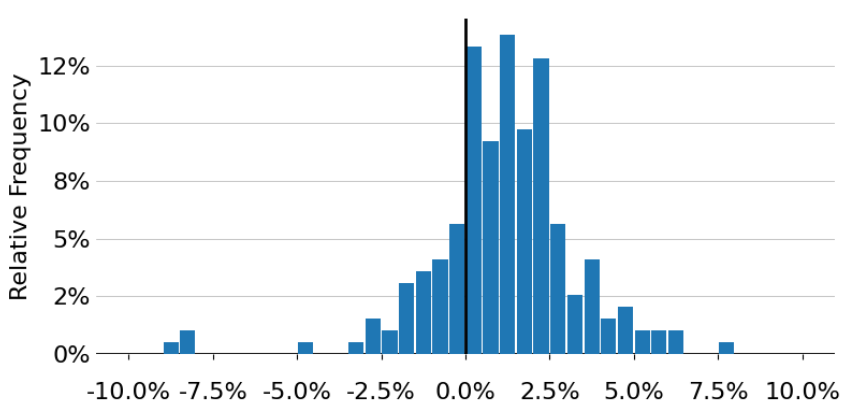
Official Monthly Returns

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2024	1.32	2.29	2.93										6.68
2023	3.20	2.29	-2.50	3.44	-1.50	3.57	2.84	2.88	1.67	0.42	2.46	1.51	22.01
2022	-1.12	-8.00	0.12	-2.08	-3.49	-1.74	-1.26	0.17	-8.36	6.50	5.40	3.57	-10.89
2021	1.56	-1.67	1.70	1.01	0.04	0.19	-0.27	-0.17	-1.00	-1.86	-2.08	2.02	-0.62
2020	3.35	-0.38	-4.61	4.03	3.77	1.65	2.64	1.24	0.90	0.14	2.28	0.37	16.15
2019	0.79	2.49	1.32	1.06	0.18	1.96	0.60	0.31	-1.00	0.60	0.03	-0.37	8.23
2018	-0.48	0.04	-0.85	1.17	0.49	0.14	0.31	0.86	0.73	-0.95	-1.28	1.20	1.33
2017	1.15	2.32	0.49	2.09	1.59	1.01	0.63	1.46	0.37	-0.54	1.16	-0.53	11.72
2016	-0.75	-0.78	4.41	2.43	1.85	1.29	1.99	2.62	1.11	0.88	-0.15	2.01	18.14
2015	6.31	2.45	0.25	1.77	-1.85	-1.65	0.49	0.44	-2.75	-0.25	0.64	3.18	9.06
2014	0.93	0.89	1.95	1.24	1.03	0.30	2.06	1.39	1.28	1.43	-1.12	-1.39	10.39
2013	1.62	1.36	1.08	2.02	1.46	-0.15	0.75	0.59	1.18	2.33	2.25	0.49	16.00
2012	4.64	3.91	4.58	1.49	1.75	2.48	4.75	-0.41	0.32	2.16	1.61	2.59	34.12
2011	2.32	3.60	1.57	3.64	2.01	0.06	1.85	0.65	-0.48	1.54	2.17	3.96	25.31
2010	2.19	0.39	2.00	4.27	1.24	1.93	2.05	2.00	0.66	-2.80	2.22	2.93	20.63
2009	5.61	5.27	5.66	2.98	3.61	4.56	7.60	2.88	3.04	2.52	2.16	0.55	57.40
2008	0.10	-0.35	0.16	1.46	2.53	0.75	1.23	0.80	-8.83	-1.72	1.07	-0.77	-3.98

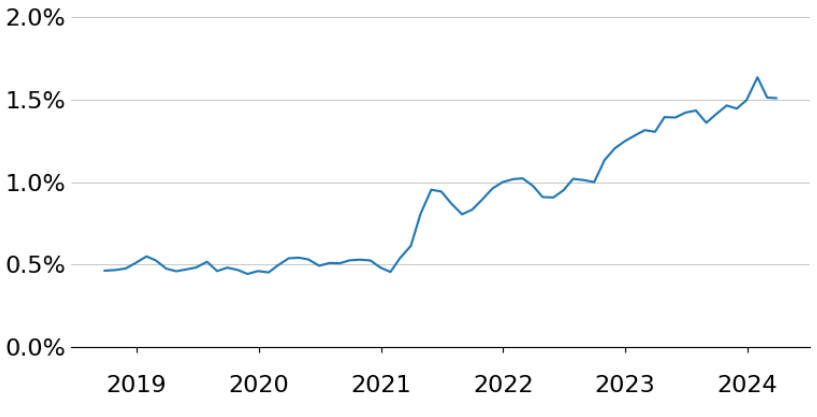
Drawdown



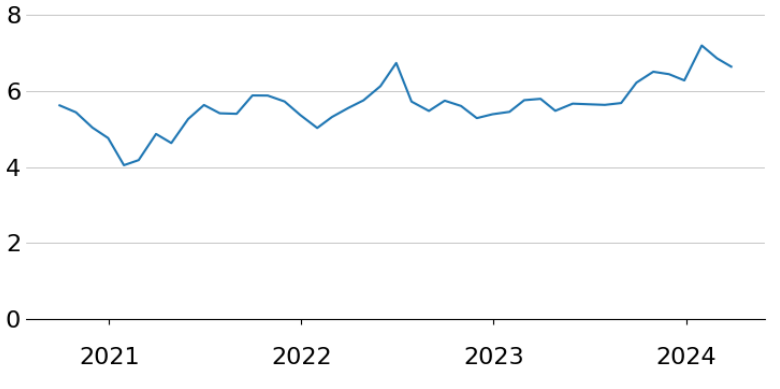
Monthly return distribution



One day VaR 95 pct.*



10-year equivalent leverage**



*The one day VaR 95 pct. is calculated on a 2-year rolling window.
**This is calculated using all long bond positions.
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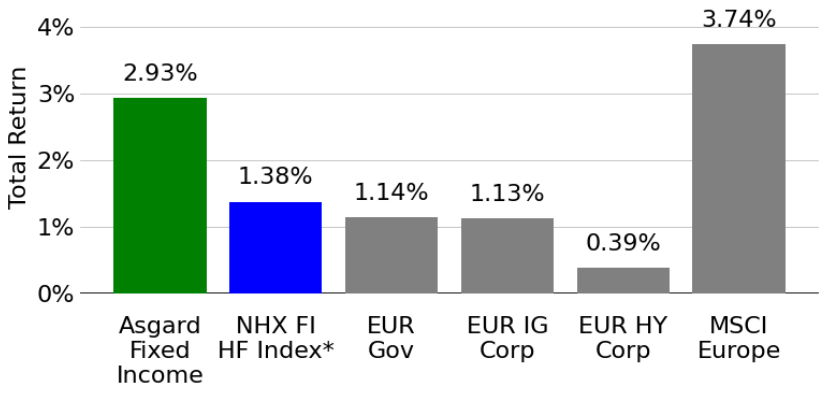
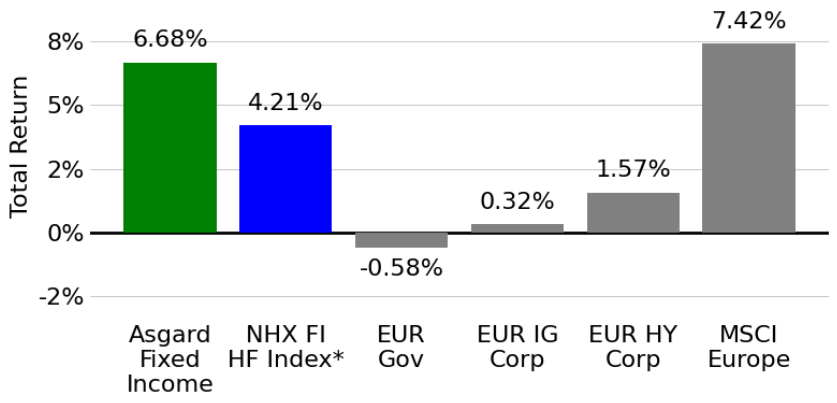
FACTSHEET MARCH 2024

Performance Against Other Asset Classes

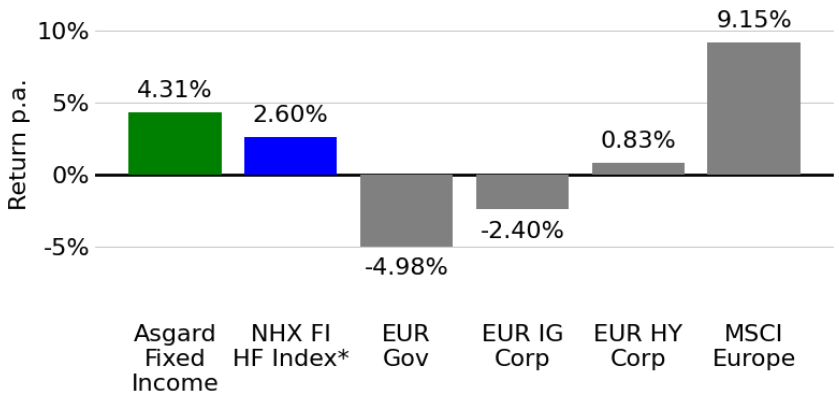
Return last month



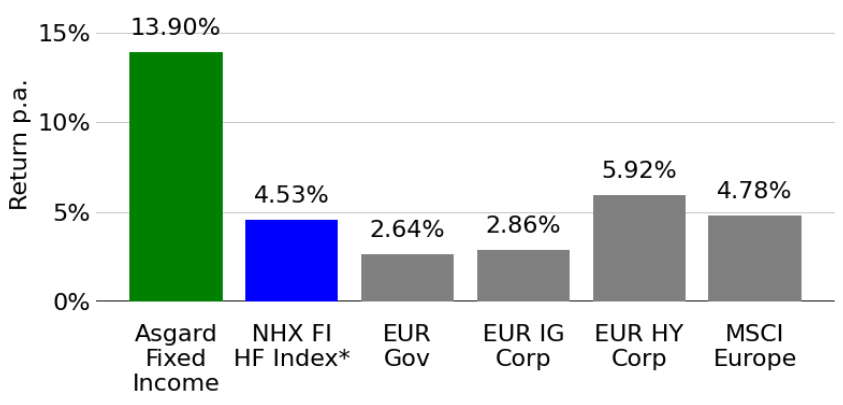
Return year to date



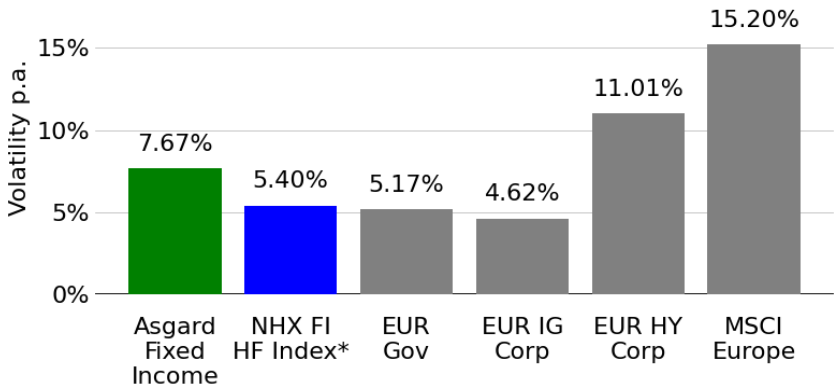
Return 3 year horizon p.a.



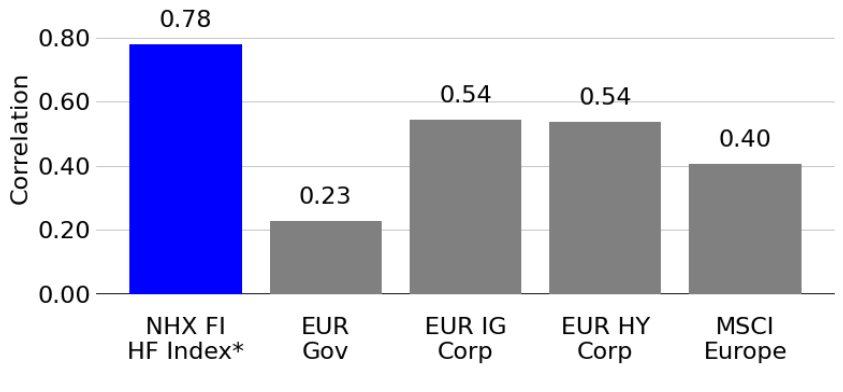
Return since inception p.a.



Annualized volatility since inception p.a.



Correlation since inception



Data

The performance data for the Asgard Fixed Income Fund in this factsheet is based on the official monthly NAV per share for the EUR share class in the Asgard Fixed Income Fund calculated by the fund administrator.

*NHX FI HF Index stands for Nordic Hedge Fixed Income Index.
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