

Alfakraft Fonder AB

Alfa Axiom Fund

STRATEGY DESCRIPTION

Alfa Axiom Fund strives to achieve a high risk-adjusted return by trading futures contracts on regulated markets. The fund represents a tool for diversification in a portfolio of stocks and bonds by maintaining low correlations with traditional assets. The fund trades futures contracts that have as underlying assets commodities and financial instruments such as metals, currencies, bonds, equity indexes, gas, among others. ALFA Axiom Fund aims to be a medium-risk fund.

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	-
Inception Date	Jun 2010
Management Fee	1.50%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Alfakraft Fonder AB
Principal	-
Address	Skeppsbron 34 Stockholm, 111 30
Phone	+46 8 545 188 80
E-mail	info@alfakraft.se
Website	www.alfakraftfonder.se
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	-0.99	0.10	-0.49	-0.50	-0.06	-1.42	1.24	-3.32	3.79	-0.02			-1.81
2018	4.40	1.58	-6.92	-2.16	-1.15	10.19	-3.44	-0.46	-1.79	1.30	-3.25	1.04	-1.67
2017	-3.75	0.52	-7.08	-4.03	3.72	-2.12	8.30	1.09	-1.21	2.56	-2.62	-2.44	-7.70
2016	4.47	3.74	-1.44	3.10	0.68	-2.37	5.48	-2.25	-12.10	0.56	-2.24	0.64	-2.94
2015	8.38	-0.07	-2.55	-1.79	-2.34	-6.30	3.94	5.03	-4.95	-2.10	5.39	-6.59	-5.14
2014	-1.96	4.10	-4.85	-7.58	-2.89	0.78	5.35	0.45	10.75	1.39	-0.96	2.38	5.83
2013	0.82	0.95	-2.80	0.16	1.33	2.91	-4.03	-0.79	2.63	1.40	1.57	-0.30	3.67
2012	1.77	0.80	-1.68	-2.96	11.04	-4.90	2.33	3.71	4.05	-5.51	-0.49	-0.74	6.52
2011	-0.11	1.78	0.67	9.89	-6.08	-3.19	4.68	1.39	2.66	-6.06	-4.78	0.09	-0.24
2010						0.68	2.01	2.79	7.91	4.51	-0.49	2.48	21.41

PORTFOLIO MANAGERS

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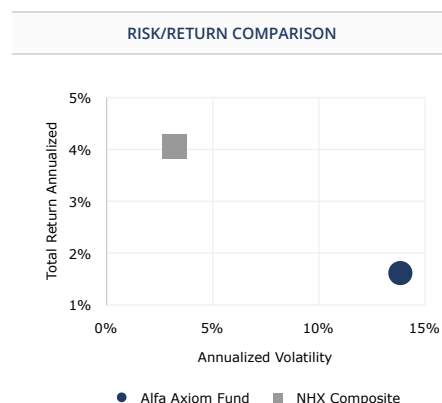
RETURN STATISTICS

Last Month Return	-
3 Month Return	0.32%
Year to Date Return	-1.81%
12 Month Return	-4.01%
36 Month Return	-12.31%
Total Return Annualized	1.60%
Winning Months (%)	51.33%
Average Winning Month	3.16%
Average Losing Month	-2.90%
Total Return Cumulative	16.16%

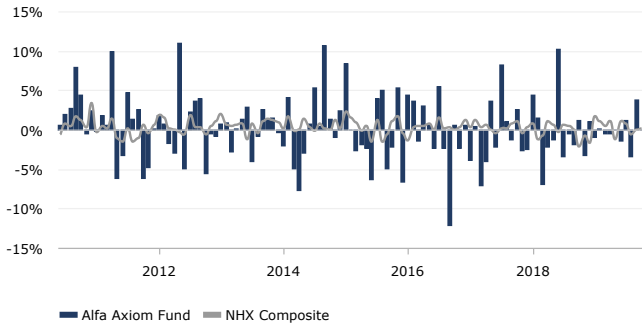
RISK STATISTICS (12M)

Sharpe Ratio	-0.61
Sortino Ratio	-0.82
Sterling	-0.23
Calmar	-0.53
Skewness	0.39
Kurtosis	2.12
Maximum Drawdown	-7.50%
Correlation vs S&P 500	-0.17
Annualized Volatility	6.39%
Annualized Down. Deviation	4.32%

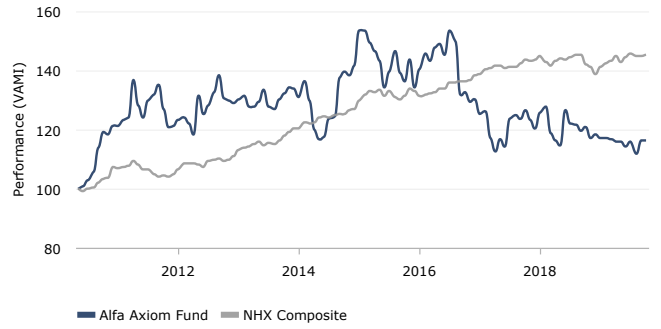
RISK/RETURN COMPARISON



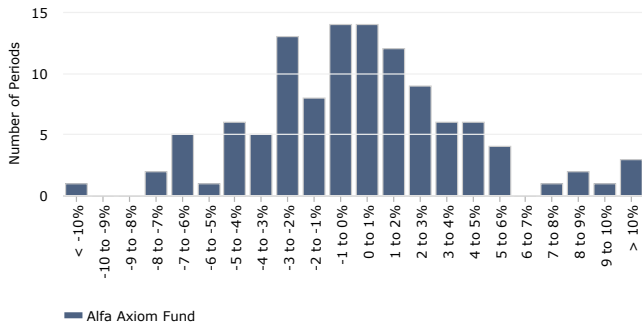
MONTHLY RETURNS



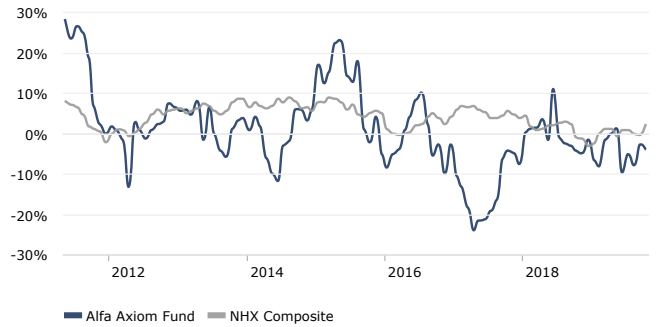
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



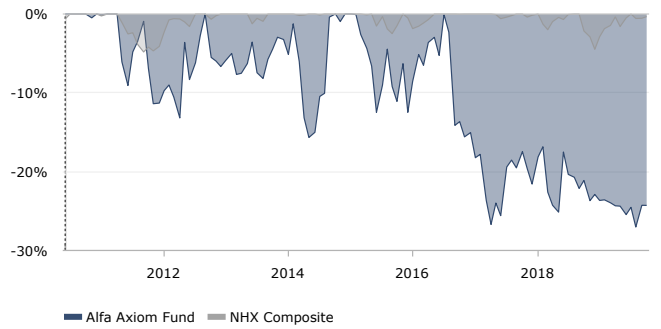
12 MONTH ROLLING ROR RETURN



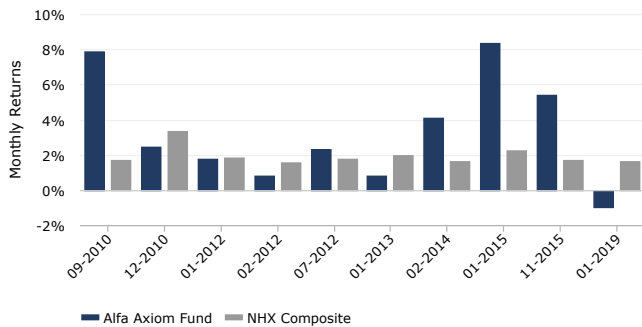
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-27.03%	55	0	02/2015	-
2	-15.67%	20	5	10/2012	10/2014
3	-13.19%	12	5	05/2011	09/2012
4	-0.96%	1	1	11/2014	12/2014
5	-0.49%	1	1	11/2010	12/2010

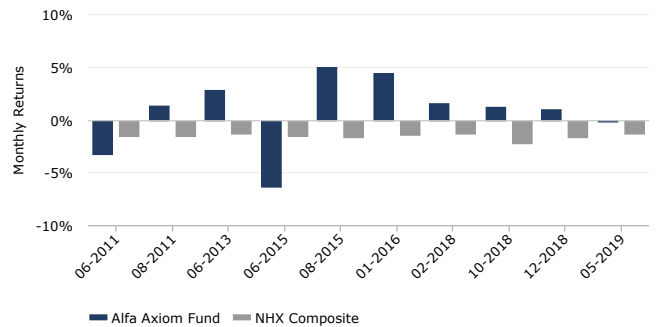
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



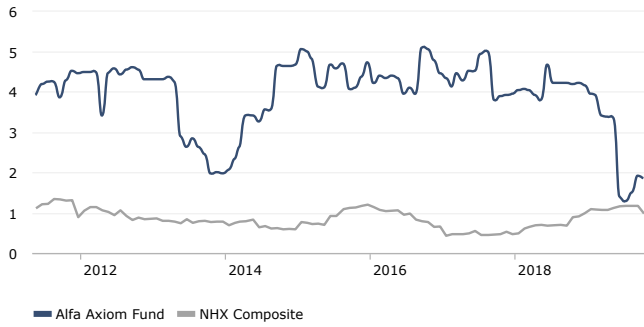
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.11%	0.01%	-0.34%	-0.36%	-0.36%
% Positive	33.33%	33.33%	33.33%	33.33%	38.89%
Avg. Pos. Period	3.79%	2.52%	1.54%	2.96%	2.89%
Avg. Neg. Period	-1.67%	-1.21%	-1.26%	-1.94%	-2.34%
Sharpe Ratio	0.18	0.06	-0.61	-0.33	-0.31
Sortino Ratio	0.20	0.03	-0.82	-0.59	-0.54
Monthly Volatility	2.91%	2.20%	1.84%	3.22%	3.46%

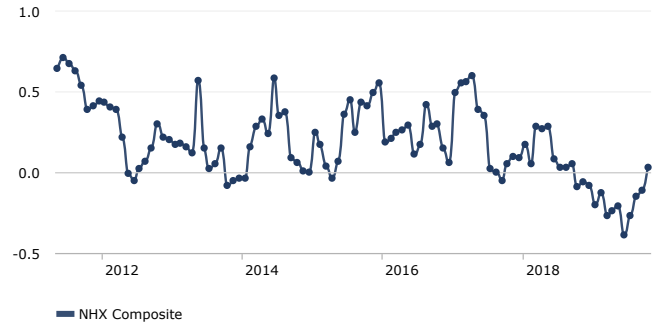
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	11.04%	-12.10%	.21%	.10%	-.02%	51.33%
3 Months	17.20%	-14.60%	.54%	.14%	-.32%	51.35%
6 Months	23.95%	-18.18%	.79%	.04%	.07%	50.93%
1 Year	28.25%	-23.96%	.60%	.39%	-4.01%	50.98%
2 Years	31.63%	-23.36%	.53%	-.10%	-8.27%	50.00%
3 Years	32.40%	-25.30%	-.24%	-.03%	-12.31%	50.00%
5 Years	43.29%	-16.79%	2.20%	-3.37%	-16.79%	38.89%

CORRELATION (12 MONTH ROLLING)



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